



Reliance Standard Life Insurance Company

ASSETS

|                                                                                                                                                                           | Current Year   |                    |                                   | Prior Year          |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|--------------------|-----------------------------------|---------------------|
|                                                                                                                                                                           | 1              | 2                  | 3                                 | 4                   |
|                                                                                                                                                                           | Assets         | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | Net Admitted Assets |
| 1. Bonds (Schedule D).....                                                                                                                                                | 9,029,973,271  |                    | 9,029,973,271                     | 9,573,202,305       |
| 2. Stocks (Schedule D):                                                                                                                                                   |                |                    |                                   |                     |
| 2.1 Preferred stocks.....                                                                                                                                                 | 45,955,033     |                    | 45,955,033                        | 43,608,114          |
| 2.2 Common stocks.....                                                                                                                                                    | 370,057,382    |                    | 370,057,382                       | 267,226,743         |
| 3. Mortgage loans on real estate (Schedule B):                                                                                                                            |                |                    |                                   |                     |
| 3.1 First liens.....                                                                                                                                                      | 4,415,788,516  |                    | 4,415,788,516                     | 2,586,834,624       |
| 3.2 Other than first liens.....                                                                                                                                           | 485,962,478    |                    | 485,962,478                       | 350,306,026         |
| 4. Real estate (Schedule A):                                                                                                                                              |                |                    |                                   |                     |
| 4.1 Properties occupied by the company (less \$.....0 encumbrances).....                                                                                                  |                |                    | 0                                 |                     |
| 4.2 Properties held for the production of income (less \$.....0 encumbrances).....                                                                                        | 499            | 499                | 0                                 |                     |
| 4.3 Properties held for sale (less \$.....0 encumbrances).....                                                                                                            | 25,001,933     |                    | 25,001,933                        | 1,513,626           |
| 5. Cash (\$.....114,490,046, Schedule E-Part 1), cash equivalents (\$.....490,547,187, Schedule E-Part 2) and short-term investments (\$.....9,925,974, Schedule DA)..... | 614,963,207    |                    | 614,963,207                       | 313,349,562         |
| 6. Contract loans (including \$.....0 premium notes).....                                                                                                                 | 366,276        |                    | 366,276                           | 376,641             |
| 7. Derivatives (Schedule DB).....                                                                                                                                         | 136,941,516    |                    | 136,941,516                       | 20,368,645          |
| 8. Other invested assets (Schedule BA).....                                                                                                                               | 284,515,632    |                    | 284,515,632                       | 244,607,125         |
| 9. Receivables for securities.....                                                                                                                                        | 26,588,894     |                    | 26,588,894                        | 23,520,070          |
| 10. Securities lending reinvested collateral assets (Schedule DL).....                                                                                                    |                |                    | 0                                 |                     |
| 11. Aggregate write-ins for invested assets.....                                                                                                                          | 0              | 0                  | 0                                 | 0                   |
| 12. Subtotals, cash and invested assets (Lines 1 to 11).....                                                                                                              | 15,436,114,637 | 499                | 15,436,114,138                    | 13,424,913,481      |
| 13. Title plants less \$.....0 charged off (for Title insurers only).....                                                                                                 |                |                    | 0                                 |                     |
| 14. Investment income due and accrued.....                                                                                                                                | 125,098,986    |                    | 125,098,986                       | 140,704,678         |
| 15. Premiums and considerations:                                                                                                                                          |                |                    |                                   |                     |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....                                                                                           | 60,376,571     | 3,063,854          | 57,312,717                        | 71,415,298          |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....                      | 352,887        |                    | 352,887                           | 245,676             |
| 15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....                                                                   |                |                    | 0                                 |                     |
| 16. Reinsurance:                                                                                                                                                          |                |                    |                                   |                     |
| 16.1 Amounts recoverable from reinsurers.....                                                                                                                             | 6,434,354      |                    | 6,434,354                         | 5,117,233           |
| 16.2 Funds held by or deposited with reinsured companies.....                                                                                                             |                |                    | 0                                 |                     |
| 16.3 Other amounts receivable under reinsurance contracts.....                                                                                                            | 1,823,938      |                    | 1,823,938                         | 1,705,330           |
| 17. Amounts receivable relating to uninsured plans.....                                                                                                                   |                |                    | 0                                 |                     |
| 18.1 Current federal and foreign income tax recoverable and interest thereon.....                                                                                         | 25,354,909     |                    | 25,354,909                        | 19,205,299          |
| 18.2 Net deferred tax asset.....                                                                                                                                          | 73,246,913     | 14,854,708         | 58,392,205                        | 42,792,227          |
| 19. Guaranty funds receivable or on deposit.....                                                                                                                          | 3,427,702      |                    | 3,427,702                         | 4,747,887           |
| 20. Electronic data processing equipment and software.....                                                                                                                | 34,690,819     | 34,030,560         | 660,259                           | 706,250             |
| 21. Furniture and equipment, including health care delivery assets (\$.....0).....                                                                                        | 7,723,533      | 7,723,533          | 0                                 |                     |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates.....                                                                                           |                |                    | 0                                 |                     |
| 23. Receivables from parent, subsidiaries and affiliates.....                                                                                                             | 847,124        | 513,933            | 333,191                           | 106,523             |
| 24. Health care (\$.....0) and other amounts receivable.....                                                                                                              |                |                    | 0                                 |                     |
| 25. Aggregate write-ins for other-than-invested assets.....                                                                                                               | 17,760,937     | 16,760,934         | 1,000,003                         | 0                   |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....                                                       | 15,793,253,310 | 76,948,021         | 15,716,305,289                    | 13,711,659,882      |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                                                                          | 186,553,733    |                    | 186,553,733                       | 163,366,352         |
| 28. TOTAL (Lines 26 and 27).....                                                                                                                                          | 15,979,807,043 | 76,948,021         | 15,902,859,022                    | 13,875,026,234      |

DETAILS OF WRITE-INS

|                                                                          |            |            |           |   |
|--------------------------------------------------------------------------|------------|------------|-----------|---|
| 1101. ....                                                               |            |            | 0         |   |
| 1102. ....                                                               |            |            | 0         |   |
| 1103. ....                                                               |            |            | 0         |   |
| 1198. Summary of remaining write-ins for Line 11 from overflow page..... | 0          | 0          | 0         | 0 |
| 1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....    | 0          | 0          | 0         | 0 |
| 2501. Prepaid fees and suspense debits.....                              | 16,564,230 | 16,564,230 | 0         |   |
| 2502. Miscellaneous accounts receivable.....                             | 1,000,003  |            | 1,000,003 |   |
| 2503. Other than invested assets nonadmitted.....                        | 184,324    | 184,324    | 0         |   |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 12,380     | 12,380     | 0         | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....    | 17,760,937 | 16,760,934 | 1,000,003 | 0 |

Reliance Standard Life Insurance Company  
LIABILITIES, SURPLUS AND OTHER FUNDS

|                      |                                                                                                                                                                                                                                          | 1              | 2              |
|----------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|----------------|
|                      |                                                                                                                                                                                                                                          | Current Year   | Prior Year     |
| 1.                   | Aggregate reserve for life contracts \$.....7,923,941,407 (Exhibit 5, Line 9999999) less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....                                                                           | 7,923,941,407  | 7,114,693,002  |
| 2.                   | Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....                                                                                                                                              | 1,304,170,538  | 1,144,414,815  |
| 3.                   | Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$.....0 Modco Reserve).....                                                                                                                                | 2,023,337,556  | 1,709,256,889  |
| 4.                   | Contract claims:                                                                                                                                                                                                                         |                |                |
| 4.1                  | Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....                                                                                                                                                           | 89,467,617     | 85,371,530     |
| 4.2                  | Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11).....                                                                                                                                                        | 488,146,548    | 692,362,619    |
| 5.                   | Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid (Exhibit 4, Line 10).....                                                                                                                       |                |                |
| 6.                   | Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:                                                                                                           |                |                |
| 6.1                  | Policyholders' dividends and refunds to members apportioned for payment (including \$.....0 Modco).....                                                                                                                                  |                |                |
| 6.2                  | Policyholders' dividends and refunds to members not yet apportioned (including \$.....0 Modco).....                                                                                                                                      |                |                |
| 6.3                  | Coupons and similar benefits (including \$.....0 Modco).....                                                                                                                                                                             |                |                |
| 7.                   | Amount provisionally held for deferred dividend policies not included in Line 6.....                                                                                                                                                     |                |                |
| 8.                   | Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....117,153 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)..... | 123,320        | 185,629        |
| 9.                   | Contract liabilities not included elsewhere:                                                                                                                                                                                             |                |                |
| 9.1                  | Surrender values on canceled contracts.....                                                                                                                                                                                              |                |                |
| 9.2                  | Provision for experience rating refunds, including the liability of \$....2,595,568 accident and health experience rating refunds of which \$....2,595,568 is for medical loss ratio rebate per the Public Health Service Act.....       | 2,595,568      | 3,147,944      |
| 9.3                  | Other amounts payable on reinsurance, including \$....654,634 assumed and \$....4,643,313 ceded.....                                                                                                                                     | 5,297,947      | 1,973,972      |
| 9.4                  | Interest Maintenance Reserve (IMR, Line 6).....                                                                                                                                                                                          | 84,666,962     | 64,816,665     |
| 10.                  | Commissions to agents due or accrued - life and annuity contracts \$....851,051, accident and health \$.....0 and deposit-type contract funds \$.....0.....                                                                              | 851,051        | 3,343,521      |
| 11.                  | Commissions and expense allowances payable on reinsurance assumed.....                                                                                                                                                                   |                |                |
| 12.                  | General expenses due or accrued (Exhibit 2, Line 12, Col. 7).....                                                                                                                                                                        | 89,485,817     | 73,575,636     |
| 13.                  | Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....                                                                         | (132,350)      | (108,646)      |
| 14.                  | Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6).....                                                                                                                                 | 1,735,345      | 2,764,945      |
| 15.1                 | Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....                                                                                                                                     |                |                |
| 15.2                 | Net deferred tax liability.....                                                                                                                                                                                                          |                |                |
| 16.                  | Unearned investment income.....                                                                                                                                                                                                          |                |                |
| 17.                  | Amounts withheld or retained by reporting entity as agent or trustee.....                                                                                                                                                                | (614,296)      | 7,042,197      |
| 18.                  | Amounts held for agents' account, including \$....4,236,367 agents' credit balances.....                                                                                                                                                 | 4,236,367      | 4,630,825      |
| 19.                  | Remittances and items not allocated.....                                                                                                                                                                                                 | 43,849,710     | 77,695,174     |
| 20.                  | Net adjustment in assets and liabilities due to foreign exchange rates.....                                                                                                                                                              |                |                |
| 21.                  | Liability for benefits for employees and agents if not included above.....                                                                                                                                                               |                |                |
| 22.                  | Borrowed money \$....55,000,000 and interest thereon \$....342,146.....                                                                                                                                                                  | 55,342,146     | 55,342,146     |
| 23.                  | Dividends to stockholders declared and unpaid.....                                                                                                                                                                                       |                |                |
| 24.                  | Miscellaneous liabilities:                                                                                                                                                                                                               |                |                |
| 24.01                | Asset valuation reserve (AVR Line 16, Col. 7).....                                                                                                                                                                                       | 299,983,545    | 162,256,067    |
| 24.02                | Reinsurance in unauthorized and certified (\$.....0) companies.....                                                                                                                                                                      |                |                |
| 24.03                | Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....                                                                                                                                         | 1,073,820,346  | 1,074,048,377  |
| 24.04                | Payable to parent, subsidiaries and affiliates.....                                                                                                                                                                                      | 67,075         | 862,310        |
| 24.05                | Drafts outstanding.....                                                                                                                                                                                                                  |                |                |
| 24.06                | Liability for amounts held under uninsured plans.....                                                                                                                                                                                    |                |                |
| 24.07                | Funds held under coinsurance.....                                                                                                                                                                                                        | 524,609,579    |                |
| 24.08                | Derivatives.....                                                                                                                                                                                                                         | 5,064,367      |                |
| 24.09                | Payable for securities.....                                                                                                                                                                                                              | 162,282,320    | 122,076,513    |
| 24.10                | Payable for securities lending.....                                                                                                                                                                                                      |                |                |
| 24.11                | Capital notes \$.....0 and interest thereon \$.....0.....                                                                                                                                                                                |                |                |
| 25.                  | Aggregate write-ins for liabilities.....                                                                                                                                                                                                 | 16,848,206     | 33,639,706     |
| 26.                  | Total liabilities excluding Separate Accounts business (Lines 1 to 25).....                                                                                                                                                              | 14,199,176,691 | 12,433,391,836 |
| 27.                  | From Separate Accounts Statement.....                                                                                                                                                                                                    | 186,553,733    | 163,366,352    |
| 28.                  | Total liabilities (Line 26 and 27).....                                                                                                                                                                                                  | 14,385,730,424 | 12,596,758,188 |
| 29.                  | Common capital stock.....                                                                                                                                                                                                                | 6,003,113      | 6,003,113      |
| 30.                  | Preferred capital stock.....                                                                                                                                                                                                             | 50,000,000     | 50,000,000     |
| 31.                  | Aggregate write-ins for other-than-special surplus funds.....                                                                                                                                                                            | 0              | 0              |
| 32.                  | Surplus notes.....                                                                                                                                                                                                                       | 100,000,000    | 100,000,000    |
| 33.                  | Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....                                                                                                                                      | 227,876,387    | 227,876,387    |
| 34.                  | Aggregate write-ins for special surplus funds.....                                                                                                                                                                                       | 765,001        | 0              |
| 35.                  | Unassigned funds (surplus).....                                                                                                                                                                                                          | 1,132,484,097  | 894,388,546    |
| 36.                  | Less treasury stock, at cost:                                                                                                                                                                                                            |                |                |
| 36.1                 | .....0.000 shares common (value included in Line 29 \$.....0).....                                                                                                                                                                       |                |                |
| 36.2                 | .....0.000 shares preferred (value included in Line 30 \$.....0).....                                                                                                                                                                    |                |                |
| 37.                  | Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....                                                                                                                               | 1,461,125,485  | 1,222,264,933  |
| 38.                  | Totals of Lines 29, 30 and 37 (Page 4, Line 55).....                                                                                                                                                                                     | 1,517,128,598  | 1,278,268,046  |
| 39.                  | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....                                                                                                                                                                                 | 15,902,859,022 | 13,875,026,234 |
| DETAILS OF WRITE-INS |                                                                                                                                                                                                                                          |                |                |
| 2501.                | Retained assets program liability to claimants and other miscellaneous liabilities.....                                                                                                                                                  | 13,496,384     | 15,193,436     |
| 2502.                | Liability for pension and postretirement benefits.....                                                                                                                                                                                   | 3,068,416      | 18,446,270     |
| 2503.                | Swap interest.....                                                                                                                                                                                                                       | 283,406        |                |
| 2598.                | Summary of remaining write-ins for Line 25 from overflow page.....                                                                                                                                                                       | 0              | 0              |
| 2599.                | Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....                                                                                                                                                                          | 16,848,206     | 33,639,706     |
| 3101.                | .....                                                                                                                                                                                                                                    |                |                |
| 3102.                | .....                                                                                                                                                                                                                                    |                |                |
| 3103.                | .....                                                                                                                                                                                                                                    |                |                |
| 3198.                | Summary of remaining write-ins for Line 31 from overflow page.....                                                                                                                                                                       | 0              | 0              |
| 3199.                | Totals (Lines 3101 through 3103 plus 3198) (Line 31 above).....                                                                                                                                                                          | 0              | 0              |
| 3401.                | Affordable Care Act 9010 fee assessment.....                                                                                                                                                                                             | 765,001        |                |
| 3402.                | .....                                                                                                                                                                                                                                    |                |                |
| 3403.                | .....                                                                                                                                                                                                                                    |                |                |
| 3498.                | Summary of remaining write-ins for Line 34 from overflow page.....                                                                                                                                                                       | 0              | 0              |
| 3499.                | Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....                                                                                                                                                                          | 765,001        | 0              |

Reliance Standard Life Insurance Company  
SUMMARY OF OPERATIONS

|                                                                                                                                                                                                      | 1<br>Current Year | 2<br>Prior Year |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|-----------------|
| 1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)                                                               | 2,355,953,854     | 3,160,470,730   |
| 2. Considerations for supplementary contracts with life contingencies                                                                                                                                | 2,290,416         | 840,099         |
| 3. Net investment income (Exhibit of Net Investment Income, Line 17)                                                                                                                                 | 779,629,446       | 700,038,995     |
| 4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)                                                                                                                                       | 15,255,393        | 11,989,942      |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses                                                                                                                   |                   |                 |
| 6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)                                                                                                    | 3,491,854         | 2,943,486       |
| 7. Reserve adjustments on reinsurance ceded                                                                                                                                                          |                   |                 |
| 8. Miscellaneous Income:                                                                                                                                                                             |                   |                 |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts                                                                            | 1,251,266         | 1,194,401       |
| 8.2 Charges and fees for deposit-type contracts                                                                                                                                                      |                   |                 |
| 8.3 Aggregate write-ins for miscellaneous income                                                                                                                                                     | 1,327,734         | 12,952,472      |
| 9. Totals (Lines 1 to 8.3)                                                                                                                                                                           | 3,159,199,963     | 3,890,430,125   |
| 10. Death benefits                                                                                                                                                                                   | 70,545,496        | 88,430,829      |
| 11. Matured endowments (excluding guaranteed annual pure endowments)                                                                                                                                 |                   |                 |
| 12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)                                                                                                                                      | 127,865,279       | 93,534,226      |
| 13. Disability benefits and benefits under accident and health contracts                                                                                                                             | 359,813,148       | 607,770,834     |
| 14. Coupons, guaranteed annual pure endowments and similar benefits                                                                                                                                  |                   |                 |
| 15. Surrender benefits and withdrawals for life contracts                                                                                                                                            | 742,555,902       | 651,242,625     |
| 16. Group conversions                                                                                                                                                                                |                   |                 |
| 17. Interest and adjustments on contract or deposit-type contract funds                                                                                                                              | 85,209,939        | 78,456,775      |
| 18. Payments on supplementary contracts with life contingencies                                                                                                                                      | 2,376,353         | 2,452,680       |
| 19. Increase in aggregate reserves for life and accident and health contracts                                                                                                                        | 968,451,753       | 1,587,108,666   |
| 20. Totals (Lines 10 to 19)                                                                                                                                                                          | 2,356,817,870     | 3,108,996,635   |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)                                                      | 198,148,216       | 233,906,454     |
| 22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)                                                                                                 | 1,411,965         | 1,907,776       |
| 23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)                                                                                                 | 217,066,459       | 202,041,363     |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)                                                                                      | 41,329,669        | 40,587,800      |
| 25. Increase in loading on deferred and uncollected premiums                                                                                                                                         | (1,241,567)       | 2,425,924       |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance                                                                                                                                  | (4,202)           | (3,985)         |
| 27. Aggregate write-ins for deductions                                                                                                                                                               | 0                 | 0               |
| 28. Totals (Lines 20 to 27)                                                                                                                                                                          | 2,813,528,410     | 3,589,861,967   |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)                                                                   | 345,671,553       | 300,568,158     |
| 30. Dividends to policyholders and refunds to members                                                                                                                                                |                   |                 |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)                                                            | 345,671,553       | 300,568,158     |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains)                                                                                                                       | 105,604,956       | 72,838,236      |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)                     | 240,066,597       | 227,729,922     |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.... (12,019,012) (excluding taxes of \$.... 9,331,892 transferred to the IMR) | (19,577,364)      | 17,381,742      |
| 35. Net income (Line 33 plus Line 34)                                                                                                                                                                | 220,489,233       | 245,111,664     |
| CAPITAL AND SURPLUS ACCOUNT                                                                                                                                                                          |                   |                 |
| 36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)                                                                                                                           | 1,278,268,046     | 1,152,037,333   |
| 37. Net income (Line 35)                                                                                                                                                                             | 220,489,233       | 245,111,664     |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$.... 24,853,515                                                                                                      | 110,960,192       | (57,558,243)    |
| 39. Change in net unrealized foreign exchange capital gain (loss)                                                                                                                                    | 3,015,878         | (8,253,335)     |
| 40. Change in net deferred income tax                                                                                                                                                                | 39,425,450        | 25,829,409      |
| 41. Change in nonadmitted assets                                                                                                                                                                     | (6,284,453)       | (26,050,955)    |
| 42. Change in liability for reinsurance in unauthorized and certified companies                                                                                                                      |                   |                 |
| 43. Change in reserve on account of change in valuation basis (increase) or decrease                                                                                                                 |                   |                 |
| 44. Change in asset valuation reserve                                                                                                                                                                | (137,727,478)     | (21,906)        |
| 45. Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)                                                                                                                      |                   |                 |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period                                                                                                                          |                   |                 |
| 47. Other changes in surplus in Separate Accounts Statement                                                                                                                                          |                   |                 |
| 48. Change in surplus notes                                                                                                                                                                          |                   |                 |
| 49. Cumulative effect of changes in accounting principles                                                                                                                                            |                   |                 |
| 50. Capital changes:                                                                                                                                                                                 |                   |                 |
| 50.1 Paid in                                                                                                                                                                                         |                   |                 |
| 50.2 Transferred from surplus (Stock Dividend)                                                                                                                                                       |                   |                 |
| 50.3 Transferred to surplus                                                                                                                                                                          |                   |                 |
| 51. Surplus adjustment:                                                                                                                                                                              |                   |                 |
| 51.1 Paid in                                                                                                                                                                                         |                   |                 |
| 51.2 Transferred to capital (Stock Dividend)                                                                                                                                                         |                   |                 |
| 51.3 Transferred from capital                                                                                                                                                                        |                   |                 |
| 51.4 Change in surplus as a result of reinsurance                                                                                                                                                    |                   |                 |
| 52. Dividends to stockholders                                                                                                                                                                        | (4,000,000)       | (54,000,000)    |
| 53. Aggregate write-ins for gains and losses in surplus                                                                                                                                              | 12,981,730        | 1,174,079       |
| 54. Net change in capital and surplus for the year (Lines 37 through 53)                                                                                                                             | 238,860,552       | 126,230,713     |
| 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)                                                                                                                 | 1,517,128,598     | 1,278,268,046   |
| DETAILS OF WRITE-INS                                                                                                                                                                                 |                   |                 |
| 08.301. Miscellaneous income                                                                                                                                                                         | 1,327,734         | 12,952,472      |
| 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)                                                                                                                            | 1,327,734         | 12,952,472      |
| 2701.                                                                                                                                                                                                |                   |                 |
| 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                 | 0               |
| 5301. Unassigned funds - pension and postretirement benefits                                                                                                                                         | 12,981,730        | 1,174,079       |
| 5302. Affordable Care Act 9010 fee assessment                                                                                                                                                        | (765,001)         | 704,616         |
| 5303. Reclassification of Affordable Care Act 9010 fee assessment to special surplus funds                                                                                                           | 765,001           | (704,616)       |
| 5398. Summary of remaining write-ins for Line 53 from overflow page                                                                                                                                  | 0                 | 0               |
| 5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)                                                                                                                                     | 12,981,730        | 1,174,079       |



Reliance Standard Life Insurance Company  
CASH FLOW

|                                                                                    |                                                                                                            | 1               | 2               |
|------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------|-----------------|-----------------|
|                                                                                    |                                                                                                            | Current Year    | Prior Year      |
| CASH FROM OPERATIONS                                                               |                                                                                                            |                 |                 |
| 1.                                                                                 | Premiums collected net of reinsurance.....                                                                 | 2,373,418,897   | 3,154,987,651   |
| 2.                                                                                 | Net investment income.....                                                                                 | 698,863,108     | 583,624,099     |
| 3.                                                                                 | Miscellaneous income.....                                                                                  | 6,051,352       | 17,090,359      |
| 4.                                                                                 | Total (Lines 1 through 3).....                                                                             | 3,078,333,357   | 3,755,702,109   |
| 5.                                                                                 | Benefit and loss related payments.....                                                                     | 1,502,491,144   | 1,380,741,261   |
| 6.                                                                                 | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                   | (3,129)         | (4,032)         |
| 7.                                                                                 | Commissions, expenses paid and aggregate write-ins for deductions.....                                     | 443,572,900     | 475,857,607     |
| 8.                                                                                 | Dividends paid to policyholders.....                                                                       |                 |                 |
| 9.                                                                                 | Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....       | 96,594,542      | 43,378,000      |
| 10.                                                                                | Total (Lines 5 through 9).....                                                                             | 2,042,655,457   | 1,899,972,836   |
| 11.                                                                                | Net cash from operations (Line 4 minus Line 10).....                                                       | 1,035,677,900   | 1,855,729,273   |
| CASH FROM INVESTMENTS                                                              |                                                                                                            |                 |                 |
| 12.                                                                                | Proceeds from investments sold, matured or repaid:                                                         |                 |                 |
| 12.1                                                                               | Bonds.....                                                                                                 | 4,223,836,222   | 3,815,119,760   |
| 12.2                                                                               | Stocks.....                                                                                                | 21,218,618      | 28,248,318      |
| 12.3                                                                               | Mortgage loans.....                                                                                        | 854,826,323     | 1,002,221,300   |
| 12.4                                                                               | Real estate.....                                                                                           |                 |                 |
| 12.5                                                                               | Other invested assets.....                                                                                 | 61,698,510      | 174,777,310     |
| 12.6                                                                               | Net gains or (losses) on cash, cash equivalents and short-term investments.....                            | 502,379         | (719,763)       |
| 12.7                                                                               | Miscellaneous proceeds.....                                                                                | 23,863,160      | 8,280,689       |
| 12.8                                                                               | Total investment proceeds (Lines 12.1 to 12.7).....                                                        | 5,185,945,212   | 5,027,927,614   |
| 13.                                                                                | Cost of investments acquired (long-term only):                                                             |                 |                 |
| 13.1                                                                               | Bonds.....                                                                                                 | 3,609,765,278   | 5,381,291,330   |
| 13.2                                                                               | Stocks.....                                                                                                | 102,138,711     | 45,127,723      |
| 13.3                                                                               | Mortgage loans.....                                                                                        | 2,793,887,401   | 1,170,172,417   |
| 13.4                                                                               | Real estate.....                                                                                           |                 | 278,600         |
| 13.5                                                                               | Other invested assets.....                                                                                 | 89,177,230      | 142,028,133     |
| 13.6                                                                               | Miscellaneous applications.....                                                                            |                 |                 |
| 13.7                                                                               | Total investments acquired (Lines 13.1 to 13.6).....                                                       | 6,594,968,620   | 6,738,898,203   |
| 14.                                                                                | Net increase (decrease) in contract loans and premium notes.....                                           | (10,365)        | 30,311          |
| 15.                                                                                | Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....                                  | (1,409,013,043) | (1,711,000,900) |
| CASH FROM FINANCING AND MISCELLANEOUS SOURCES                                      |                                                                                                            |                 |                 |
| 16.                                                                                | Cash provided (applied):                                                                                   |                 |                 |
| 16.1                                                                               | Surplus notes, capital notes.....                                                                          |                 |                 |
| 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.....                                | 730,818,896     | (119,109,894)   |
| 16.5                                                                               | Dividends to stockholders.....                                                                             | 4,000,000       | 54,000,000      |
| 16.6                                                                               | Other cash provided (applied).....                                                                         | (51,870,108)    | 1,048,771       |
| 17.                                                                                | Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)..... | 674,948,788     | (172,061,123)   |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS                |                                                                                                            |                 |                 |
| 18.                                                                                | Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....       | 301,613,645     | (27,332,750)    |
| 19.                                                                                | Cash, cash equivalents and short-term investments:                                                         |                 |                 |
| 19.1                                                                               | Beginning of year.....                                                                                     | 313,349,562     | 340,682,312     |
| 19.2                                                                               | End of year (Line 18 plus Line 19.1).....                                                                  | 614,963,207     | 313,349,562     |
| Note: Supplemental disclosures of cash flow information for non-cash transactions: |                                                                                                            |                 |                 |
| 20.0001                                                                            | Non-cash acquisitions from invested asset exchanges - bonds, preferred and common stocks.....              | (349,875,131)   | (444,337,758)   |
| 20.0002                                                                            | Non-cash proceeds from invested asset exchanges - bonds, preferred and common stocks.....                  | (349,875,131)   | (444,337,758)   |
| 20.0003                                                                            | Mortgage loans - exchanges.....                                                                            | (336,278,571)   |                 |
| 20.0004                                                                            | Tax credit bonds.....                                                                                      | (10,288,601)    | (10,355,538)    |
| 20.0005                                                                            | Capitalization of mortgage interest.....                                                                   | (38,671,103)    | (38,718,788)    |
| 20.0006                                                                            | Capitalization of bond interest.....                                                                       | (8,656,611)     | (8,536,754)     |
| 20.0007                                                                            | Real estate acquired in satisfaction of debt.....                                                          | 25,970,747      |                 |



Annual Statement for the year 2019 of the

Reliance Standard Life Insurance Company

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

|                                                                                                                                                                                       | 1           | 2               | 3           | 4         | 5            | 6              | 7                                        | 8             | 9                       | 10              | 11                    | 12                      |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|-----------------|-------------|-----------|--------------|----------------|------------------------------------------|---------------|-------------------------|-----------------|-----------------------|-------------------------|
|                                                                                                                                                                                       | Total       | Industrial Life | Whole Life  | Term Life | Indexed Life | Universal Life | Universal Life with Secondary Guarantees | Variable Life | Variable Universal Life | Credit Life (c) | Other Individual Life | YRT Mortality Risk Only |
| 1. Premiums for life contracts (a).....                                                                                                                                               | 1,212,039   |                 | 1,212,039   |           |              |                |                                          |               |                         |                 |                       |                         |
| 2. Considerations for supplementary contracts with life contingencies.....                                                                                                            | XXX         | XXX             | XXX         | XXX       | XXX          | XXX            | XXX                                      | XXX           | XXX                     | XXX             | XXX                   | XXX                     |
| 3. Net investment income.....                                                                                                                                                         | 374,789     |                 | 287,070     |           |              | 87,719         |                                          |               |                         |                 |                       |                         |
| 4. Amortization of Interest Maintenance Reserve (IMR).....                                                                                                                            | 9,325       |                 | 7,142       |           |              | 2,183          |                                          |               |                         |                 |                       |                         |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses.....                                                                                               | .0          |                 |             |           |              |                |                                          |               |                         |                 |                       |                         |
| 6. Commissions and expense allowances on reinsurance ceded.....                                                                                                                       | 21,675      |                 | 21,675      |           |              |                |                                          |               |                         |                 |                       |                         |
| 7. Reserve adjustments on reinsurance ceded.....                                                                                                                                      | .0          |                 |             |           |              |                |                                          |               |                         |                 |                       |                         |
| 8. Miscellaneous Income:                                                                                                                                                              |             |                 |             |           |              |                |                                          |               |                         |                 |                       |                         |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....                                                        | 1,251,266   |                 |             |           |              |                |                                          |               | 1,251,266               |                 |                       |                         |
| 8.2 Charges and fees for deposit-type contracts.....                                                                                                                                  | .0          |                 |             |           |              |                |                                          |               |                         |                 |                       |                         |
| 8.3 Aggregate write-ins for miscellaneous income.....                                                                                                                                 | .0          | .0              | .0          | .0        | .0           | .0             | .0                                       | .0            | .0                      | .0              | .0                    | .0                      |
| 9. Totals (Lines 1 to 8.3).....                                                                                                                                                       | 2,869,094   | .0              | 1,527,926   | .0        | .0           | 89,902         | .0                                       | .0            | 1,251,266               | .0              | .0                    | .0                      |
| 10. Death benefits.....                                                                                                                                                               | 2,319,222   |                 | 2,319,222   |           |              |                |                                          |               |                         |                 |                       |                         |
| 11. Matured endowments (excluding guaranteed annual pure endowments).....                                                                                                             | .0          |                 |             |           |              |                |                                          |               |                         |                 |                       |                         |
| 12. Annuity benefits.....                                                                                                                                                             | XXX         | XXX             | XXX         | XXX       | XXX          | XXX            | XXX                                      | XXX           | XXX                     | XXX             | XXX                   | XXX                     |
| 13. Disability benefits and benefits under accident and health contracts.....                                                                                                         | 7,844       |                 | 7,844       |           |              |                |                                          |               |                         |                 |                       |                         |
| 14. Coupons, guaranteed annual pure endowments and similar benefits.....                                                                                                              | .0          |                 |             |           |              |                |                                          |               |                         |                 |                       |                         |
| 15. Surrender benefits and withdrawals for life contracts.....                                                                                                                        | 35,592      |                 | 35,592      |           |              |                |                                          |               |                         |                 |                       |                         |
| 16. Group conversions.....                                                                                                                                                            | .0          |                 |             |           |              |                |                                          |               |                         |                 |                       |                         |
| 17. Interest and adjustments on contract or deposit-type contract funds.....                                                                                                          | 11,053      |                 | 11,053      |           |              |                |                                          |               |                         |                 |                       |                         |
| 18. Payments on supplementary contracts with life contingencies.....                                                                                                                  | .0          |                 |             |           |              |                |                                          |               |                         |                 |                       |                         |
| 19. Increase in aggregate reserves for life and accident and health contracts.....                                                                                                    | 372,536     |                 | 312,187     |           |              | 60,349         |                                          |               |                         |                 |                       |                         |
| 20. Totals (Lines 10 to 19).....                                                                                                                                                      | 2,746,247   | .0              | 2,685,898   | .0        | .0           | 60,349         | .0                                       | .0            | .0                      | .0              | .0                    | .0                      |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....                                                                       | 21,675      |                 | 21,675      |           |              |                |                                          |               |                         |                 |                       | XXX                     |
| 22. Commissions and expense allowances on reinsurance assumed.....                                                                                                                    | .0          |                 |             |           |              |                |                                          |               |                         |                 |                       |                         |
| 23. General insurance expenses.....                                                                                                                                                   | 1,035,070   |                 | 508,524     |           |              | 440,916        |                                          |               | 85,630                  |                 |                       |                         |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes.....                                                                                                           | 15,936      |                 | 7,829       |           |              | 6,788          |                                          |               | 1,319                   |                 |                       |                         |
| 25. Increase in loading on deferred and uncollected premiums.....                                                                                                                     | 246,065     |                 | 246,065     |           |              |                |                                          |               |                         |                 |                       |                         |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance.....                                                                                                              | (4,202)     |                 | .0          |           |              | .0             |                                          |               | (4,202)                 |                 |                       |                         |
| 27. Aggregate write-ins for deductions.....                                                                                                                                           | .0          | .0              | .0          | .0        | .0           | .0             | .0                                       | .0            | .0                      | .0              | .0                    | .0                      |
| 28. Totals (Lines 20 to 27).....                                                                                                                                                      | 4,060,791   | .0              | 3,469,991   | .0        | .0           | 508,053        | .0                                       | .0            | 82,747                  | .0              | .0                    | .0                      |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....                                               | (1,191,697) | .0              | (1,942,065) | .0        | .0           | (418,151)      | .0                                       | .0            | 1,168,519               | .0              | .0                    | .0                      |
| 30. Dividends to policyholders and refunds to members.....                                                                                                                            | .0          |                 |             |           |              |                |                                          |               |                         |                 |                       |                         |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....                                        | (1,191,697) | .0              | (1,942,065) | .0        | .0           | (418,151)      | .0                                       | .0            | 1,168,519               | .0              | .0                    | .0                      |
| 32. Federal income taxes incurred (excluding tax on capital gains).....                                                                                                               | (364,071)   |                 | (595,790)   |           |              | (125,674)      |                                          |               | 357,393                 |                 |                       |                         |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)..... | (827,626)   | .0              | (1,346,275) | .0        | .0           | (292,477)      | .0                                       | .0            | 811,126                 | .0              | .0                    | .0                      |
| 34. Policies/certificates in force end of year.....                                                                                                                                   | 21,382      |                 | 19,044      |           |              | 2,334          |                                          |               | 4                       |                 |                       |                         |

| DETAILS OF WRITE-INS                                                          |    |    |    |    |    |    |    |    |    |    |    |    |
|-------------------------------------------------------------------------------|----|----|----|----|----|----|----|----|----|----|----|----|
| 08.301. ....                                                                  | .0 |    |    |    |    |    |    |    |    |    |    |    |
| 08.302. ....                                                                  | .0 |    |    |    |    |    |    |    |    |    |    |    |
| 08.303. ....                                                                  | .0 |    |    |    |    |    |    |    |    |    |    |    |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....   | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)..... | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 2701. ....                                                                    | .0 |    |    |    |    |    |    |    |    |    |    |    |
| 2702. ....                                                                    | .0 |    |    |    |    |    |    |    |    |    |    |    |
| 2703. ....                                                                    | .0 |    |    |    |    |    |    |    |    |    |    |    |
| 2798. Summary of remaining write-ins for Line 27 from overflow page.....      | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....          | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |

(a) Include premium amounts for preneed plans included in Line 1.

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on page. (indicate whether included with Individual or Group).

**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP INSURANCE (c)**

|                                                                                                                                                                                       | 1           | 2          | 3           | 4              | 5             | 6                       | 7               | 8                    | 9                       |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|------------|-------------|----------------|---------------|-------------------------|-----------------|----------------------|-------------------------|
|                                                                                                                                                                                       | Total       | Whole Life | Term Life   | Universal Life | Variable Life | Variable Universal Life | Credit Life (d) | Other Group Life (a) | YRT Mortality Risk Only |
| 1. Premiums for life contracts (b).....                                                                                                                                               | 186,864,143 |            | 186,864,143 |                |               |                         |                 |                      |                         |
| 2. Considerations for supplementary contracts with life contingencies.....                                                                                                            | XXX         | XXX        | XXX         | XXX            | XXX           | XXX                     | XXX             | XXX                  | XXX                     |
| 3. Net investment income.....                                                                                                                                                         | 14,764,514  |            | 14,764,514  |                |               |                         |                 |                      |                         |
| 4. Amortization of Interest Maintenance Reserve (IMR).....                                                                                                                            | 367,368     |            | 367,368     |                |               |                         |                 |                      |                         |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses.....                                                                                               | 0           |            |             |                |               |                         |                 |                      |                         |
| 6. Commissions and expense allowances on reinsurance ceded.....                                                                                                                       | (1,682,760) |            | (1,682,760) |                |               |                         |                 |                      |                         |
| 7. Reserve adjustments on reinsurance ceded.....                                                                                                                                      | 0           |            |             |                |               |                         |                 |                      |                         |
| 8. Miscellaneous Income:                                                                                                                                                              |             |            |             |                |               |                         |                 |                      |                         |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....                                                        | 0           |            |             |                |               |                         |                 |                      |                         |
| 8.2 Charges and fees for deposit-type contracts.....                                                                                                                                  | 0           |            |             |                |               |                         |                 |                      |                         |
| 8.3 Aggregate write-ins for miscellaneous income.....                                                                                                                                 | 0           | 0          | 0           | 0              | 0             | 0                       | 0               | 0                    | 0                       |
| 9. Totals (Lines 1 to 8.3).....                                                                                                                                                       | 200,313,265 | 0          | 200,313,265 | 0              | 0             | 0                       | 0               | 0                    | 0                       |
| 10. Death benefits.....                                                                                                                                                               | 68,226,274  |            | 68,226,274  |                |               |                         |                 |                      |                         |
| 11. Matured endowments (excluding guaranteed annual pure endowments).....                                                                                                             | 0           |            |             |                |               |                         |                 |                      |                         |
| 12. Annuity benefits.....                                                                                                                                                             | XXX         | XXX        | XXX         | XXX            | XXX           | XXX                     | XXX             | XXX                  | XXX                     |
| 13. Disability benefits and benefits under accident and health contracts.....                                                                                                         | 0           |            |             |                |               |                         |                 |                      |                         |
| 14. Coupons, guaranteed annual pure endowments and similar benefits.....                                                                                                              | 0           |            |             |                |               |                         |                 |                      |                         |
| 15. Surrender benefits and withdrawals for life contracts.....                                                                                                                        | 0           |            |             |                |               |                         |                 |                      |                         |
| 16. Group conversions.....                                                                                                                                                            | 0           |            |             |                |               |                         |                 |                      |                         |
| 17. Interest and adjustments on contract or deposit-type contract funds.....                                                                                                          | 351,872     |            | 351,872     |                |               |                         |                 |                      |                         |
| 18. Payments on supplementary contracts with life contingencies.....                                                                                                                  | 0           |            |             |                |               |                         |                 |                      |                         |
| 19. Increase in aggregate reserves for life and accident and health contracts.....                                                                                                    | (3,003,815) |            | (3,003,815) |                |               |                         |                 |                      |                         |
| 20. Totals (Lines 10 to 19).....                                                                                                                                                      | 65,574,331  | 0          | 65,574,331  | 0              | 0             | 0                       | 0               | 0                    | 0                       |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....                                                                       | 40,609,109  |            | 40,609,109  |                |               |                         |                 |                      | XXX                     |
| 22. Commissions and expense allowances on reinsurance assumed.....                                                                                                                    | 0           |            |             |                |               |                         |                 |                      |                         |
| 23. General insurance expenses.....                                                                                                                                                   | 52,752,580  |            | 52,752,580  |                |               |                         |                 |                      |                         |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes.....                                                                                                           | 12,799,043  |            | 12,799,043  |                |               |                         |                 |                      |                         |
| 25. Increase in loading on deferred and uncollected premiums.....                                                                                                                     | (325,134)   |            | (325,134)   |                |               |                         |                 |                      |                         |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance.....                                                                                                              | 0           |            |             |                |               |                         |                 |                      |                         |
| 27. Aggregate write-ins for deductions.....                                                                                                                                           | 0           | 0          | 0           | 0              | 0             | 0                       | 0               | 0                    | 0                       |
| 28. Totals (Lines 20 to 27).....                                                                                                                                                      | 171,409,929 | 0          | 171,409,929 | 0              | 0             | 0                       | 0               | 0                    | 0                       |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....                                               | 28,903,336  | 0          | 28,903,336  | 0              | 0             | 0                       | 0               | 0                    | 0                       |
| 30. Dividends to policyholders and refunds to members.....                                                                                                                            | 0           |            |             |                |               |                         |                 |                      |                         |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....                                        | 28,903,336  | 0          | 28,903,336  | 0              | 0             | 0                       | 0               | 0                    | 0                       |
| 32. Federal income taxes incurred (excluding tax on capital gains).....                                                                                                               | 8,830,161   |            | 8,830,161   |                |               |                         |                 |                      |                         |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)..... | 20,073,175  | 0          | 20,073,175  | 0              | 0             | 0                       | 0               | 0                    | 0                       |
| 34. Policies/certificates in force end of year.....                                                                                                                                   | 17,229      |            | 17,229      |                |               |                         |                 |                      |                         |

**DETAILS OF WRITE-INS**

|                                                                               |   |   |   |   |   |   |   |   |   |
|-------------------------------------------------------------------------------|---|---|---|---|---|---|---|---|---|
| 08.301. ....                                                                  | 0 |   |   |   |   |   |   |   |   |
| 08.302. ....                                                                  | 0 |   |   |   |   |   |   |   |   |
| 08.303. ....                                                                  | 0 |   |   |   |   |   |   |   |   |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....   | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2701. ....                                                                    | 0 |   |   |   |   |   |   |   |   |
| 2702. ....                                                                    | 0 |   |   |   |   |   |   |   |   |
| 2703. ....                                                                    | 0 |   |   |   |   |   |   |   |   |
| 2798. Summary of remaining write-ins for Line 27 from overflow page.....      | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....          | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

(a) Includes the following amounts for FEGLI/SGLI: Line 1.....0 Line 10.....0 Line 16.....0 Line 23.....0 Line 24.....0.

(b) Include premium amounts for preneed plans included in Line 1.

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(d) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group)



ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

|                                                                                                                                                                                       | Deferred      |                 |                   |                                    |                                       |                                                       |                 |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|-----------------|-------------------|------------------------------------|---------------------------------------|-------------------------------------------------------|-----------------|
|                                                                                                                                                                                       | 1             | 2               | 3                 | 4                                  | 5                                     | 6                                                     | 7               |
|                                                                                                                                                                                       | Total         | Fixed Annuities | Indexed Annuities | Variable Annuities with Guarantees | Variable Annuities without Guarantees | Life Contingent Payout (Immediate and Annuitizations) | Other Annuities |
| 1. Premiums for individual annuity contracts.....                                                                                                                                     | 1,300,983,985 | 691,120,810     | 609,863,175       | XXX                                | XXX                                   |                                                       |                 |
| 2. Considerations for supplementary contracts with life contingencies.....                                                                                                            | 2,290,416     | XXX             | XXX               | XXX                                | XXX                                   | 2,290,416                                             | XXX             |
| 3. Net investment income.....                                                                                                                                                         | 410,414,363   | 193,702,088     | 215,686,827       |                                    |                                       | 1,025,448                                             |                 |
| 4. Amortization of Interest Maintenance Reserve (IMR).....                                                                                                                            | 10,211,853    | 4,819,659       | 5,366,679         |                                    |                                       | 25,515                                                |                 |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses.....                                                                                               | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 6. Commissions and expense allowances on reinsurance ceded.....                                                                                                                       | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 7. Reserve adjustments on reinsurance ceded.....                                                                                                                                      | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 8. Miscellaneous Income:                                                                                                                                                              |               |                 |                   |                                    |                                       |                                                       |                 |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....                                                        | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 8.2 Charges and fees for deposit-type contracts.....                                                                                                                                  | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 8.3 Aggregate write-ins for miscellaneous income.....                                                                                                                                 | 0             | 0               | 0                 | 0                                  | 0                                     | 0                                                     | 0               |
| 9. Totals (Lines 1 to 8.3).....                                                                                                                                                       | 1,723,900,617 | 889,642,557     | 830,916,681       | 0                                  | 0                                     | 3,341,379                                             | 0               |
| 10. Death benefits.....                                                                                                                                                               | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 11. Matured endowments (excluding guaranteed annual pure endowments).....                                                                                                             | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 12. Annuity benefits.....                                                                                                                                                             | 103,971,758   | 57,824,177      | 46,147,581        |                                    |                                       |                                                       |                 |
| 13. Disability benefits and benefits under accident and health contracts.....                                                                                                         | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 14. Coupons, guaranteed annual pure endowments and similar benefits.....                                                                                                              | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 15. Surrender benefits and withdrawals for life contracts.....                                                                                                                        | 587,376,680   | 425,853,861     | 161,522,819       |                                    |                                       |                                                       |                 |
| 16. Group conversions.....                                                                                                                                                            | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 17. Interest and adjustments on contract or deposit-type contract funds.....                                                                                                          | 728,395       | 630,865         | 97,530            |                                    |                                       |                                                       |                 |
| 18. Payments on supplementary contracts with life contingencies.....                                                                                                                  | 2,376,353     |                 |                   |                                    |                                       | 2,376,353                                             |                 |
| 19. Increase in aggregate reserves for life and accident and health contracts.....                                                                                                    | 848,150,258   | 287,019,095     | 559,983,019       |                                    |                                       | 1,148,144                                             |                 |
| 20. Totals (Lines 10 to 19).....                                                                                                                                                      | 1,542,603,444 | 771,327,998     | 767,750,949       | 0                                  | 0                                     | 3,524,497                                             | 0               |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....                                                                       | 59,861,419    | 22,537,966      | 37,323,453        |                                    |                                       |                                                       |                 |
| 22. Commissions and expense allowances on reinsurance assumed.....                                                                                                                    | 1,067,974     | 1,067,974       |                   |                                    |                                       |                                                       |                 |
| 23. General insurance expenses.....                                                                                                                                                   | 18,847,890    | 11,969,871      | 6,878,019         |                                    |                                       |                                                       |                 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes.....                                                                                                           | 2,718,780     | 1,726,636       | 992,144           |                                    |                                       |                                                       |                 |
| 25. Increase in loading on deferred and uncollected premiums.....                                                                                                                     | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance.....                                                                                                              | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 27. Aggregate write-ins for deductions.....                                                                                                                                           | 0             | 0               | 0                 | 0                                  | 0                                     | 0                                                     | 0               |
| 28. Totals (Lines 20 to 27).....                                                                                                                                                      | 1,625,099,507 | 808,630,445     | 812,944,565       | 0                                  | 0                                     | 3,524,497                                             | 0               |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....                                               | 98,801,110    | 81,012,112      | 17,972,116        | 0                                  | 0                                     | (183,118)                                             | 0               |
| 30. Dividends to policyholders and refunds to members.....                                                                                                                            | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....                                        | 98,801,110    | 81,012,112      | 17,972,116        | 0                                  | 0                                     | (183,118)                                             | 0               |
| 32. Federal income taxes incurred (excluding tax on capital gains).....                                                                                                               | 30,111,804    | 24,374,041      | 5,793,707         |                                    |                                       | (55,944)                                              |                 |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)..... | 68,689,306    | 56,638,071      | 12,178,409        | 0                                  | 0                                     | (127,174)                                             | 0               |
| 34. Policies/certificates in force end of year.....                                                                                                                                   | 90,933        | 50,981          | 39,573            |                                    |                                       | 379                                                   |                 |
| DETAILS OF WRITE-INS                                                                                                                                                                  |               |                 |                   |                                    |                                       |                                                       |                 |
| 08.301. ....                                                                                                                                                                          | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 08.302. ....                                                                                                                                                                          | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 08.303. ....                                                                                                                                                                          | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....                                                                                                           | 0             | 0               | 0                 | 0                                  | 0                                     | 0                                                     | 0               |
| 08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....                                                                                                         | 0             | 0               | 0                 | 0                                  | 0                                     | 0                                                     | 0               |
| 2701. ....                                                                                                                                                                            | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 2702. ....                                                                                                                                                                            | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 2703. ....                                                                                                                                                                            | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 2798. Summary of remaining write-ins for Line 27 from overflow page.....                                                                                                              | 0             | 0               | 0                 | 0                                  | 0                                     | 0                                                     | 0               |
| 2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....                                                                                                                  | 0             | 0               | 0                 | 0                                  | 0                                     | 0                                                     | 0               |

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

|                                                                                                                                                                                       | Deferred     |                 |                   |                                    |                                       |                                                       |       |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|-----------------|-------------------|------------------------------------|---------------------------------------|-------------------------------------------------------|-------|
|                                                                                                                                                                                       | 1            | 2               | 3                 | 4                                  | 5                                     | 6                                                     | 7     |
|                                                                                                                                                                                       | Total        | Fixed Annuities | Indexed Annuities | Variable Annuities with Guarantees | Variable Annuities without Guarantees | Life Contingent Payout (Immediate and Annuitizations) | Other |
| 1. Premiums for group annuity contracts.....                                                                                                                                          | 113,699,006  | 113,699,006     |                   |                                    |                                       |                                                       |       |
| 2. Considerations for supplementary contracts with life contingencies.....                                                                                                            | 0            | XXX             | XXX               | XXX                                | XXX                                   |                                                       | XXX   |
| 3. Net investment income.....                                                                                                                                                         | 65,953,705   | 65,953,705      |                   |                                    |                                       |                                                       |       |
| 4. Amortization of Interest Maintenance Reserve (IMR).....                                                                                                                            | 1,641,048    | 1,641,048       |                   |                                    |                                       |                                                       |       |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses.....                                                                                               | 0            |                 |                   |                                    |                                       |                                                       |       |
| 6. Commissions and expense allowances on reinsurance ceded.....                                                                                                                       | 0            |                 |                   |                                    |                                       |                                                       |       |
| 7. Reserve adjustments on reinsurance ceded.....                                                                                                                                      | 0            |                 |                   |                                    |                                       |                                                       |       |
| 8. Miscellaneous Income:                                                                                                                                                              |              |                 |                   |                                    |                                       |                                                       |       |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....                                                        | 0            |                 |                   |                                    |                                       |                                                       |       |
| 8.2 Charges and fees for deposit-type contracts.....                                                                                                                                  | 0            |                 |                   |                                    |                                       |                                                       |       |
| 8.3 Aggregate write-ins for miscellaneous income.....                                                                                                                                 | 0            | 0               | 0                 | 0                                  | 0                                     | 0                                                     | 0     |
| 9. Totals (Lines 1 to 8.3).....                                                                                                                                                       | 181,293,759  | 181,293,759     | 0                 | 0                                  | 0                                     | 0                                                     | 0     |
| 10. Death benefits.....                                                                                                                                                               | 0            |                 |                   |                                    |                                       |                                                       |       |
| 11. Matured endowments (excluding guaranteed annual pure endowments).....                                                                                                             | 0            |                 |                   |                                    |                                       |                                                       |       |
| 12. Annuity benefits.....                                                                                                                                                             | 23,893,521   | 23,893,521      |                   |                                    |                                       |                                                       |       |
| 13. Disability benefits and benefits under accident and health contracts.....                                                                                                         | 0            |                 |                   |                                    |                                       |                                                       |       |
| 14. Coupons, guaranteed annual pure endowments and similar benefits.....                                                                                                              | 0            |                 |                   |                                    |                                       |                                                       |       |
| 15. Surrender benefits and withdrawals for life contracts.....                                                                                                                        | 155,143,630  | 155,143,630     |                   |                                    |                                       |                                                       |       |
| 16. Group conversions.....                                                                                                                                                            | 0            |                 |                   |                                    |                                       |                                                       |       |
| 17. Interest and adjustments on contract or deposit-type contract funds.....                                                                                                          | 56,669       | 56,669          |                   |                                    |                                       |                                                       |       |
| 18. Payments on supplementary contracts with life contingencies.....                                                                                                                  | 0            |                 |                   |                                    |                                       |                                                       |       |
| 19. Increase in aggregate reserves for life and accident and health contracts.....                                                                                                    | (36,270,574) | (36,270,574)    |                   |                                    |                                       |                                                       |       |
| 20. Totals (Lines 10 to 19).....                                                                                                                                                      | 142,823,246  | 142,823,246     | 0                 | 0                                  | 0                                     | 0                                                     | 0     |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....                                                                       | 3,671,827    | 3,671,827       |                   |                                    |                                       |                                                       |       |
| 22. Commissions and expense allowances on reinsurance assumed.....                                                                                                                    | 169,885      | 169,885         |                   |                                    |                                       |                                                       |       |
| 23. General insurance expenses.....                                                                                                                                                   | 1,647,204    | 1,647,204       |                   |                                    |                                       |                                                       |       |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes.....                                                                                                           | 237,607      | 237,607         |                   |                                    |                                       |                                                       |       |
| 25. Increase in loading on deferred and uncollected premiums.....                                                                                                                     | 0            |                 |                   |                                    |                                       |                                                       |       |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance.....                                                                                                              | 0            |                 |                   |                                    |                                       |                                                       |       |
| 27. Aggregate write-ins for deductions.....                                                                                                                                           | 0            | 0               | 0                 | 0                                  | 0                                     | 0                                                     | 0     |
| 28. Totals (Lines 20 to 27).....                                                                                                                                                      | 148,549,769  | 148,549,769     | 0                 | 0                                  | 0                                     | 0                                                     | 0     |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....                                               | 32,743,990   | 32,743,990      | 0                 | 0                                  | 0                                     | 0                                                     | 0     |
| 30. Dividends to policyholders and refunds to members.....                                                                                                                            | 0            |                 |                   |                                    |                                       |                                                       |       |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....                                        | 32,743,990   | 32,743,990      | 0                 | 0                                  | 0                                     | 0                                                     | 0     |
| 32. Federal income taxes incurred (excluding tax on capital gains).....                                                                                                               | 10,076,097   | 10,076,097      |                   |                                    |                                       |                                                       |       |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)..... | 22,667,893   | 22,667,893      | 0                 | 0                                  | 0                                     | 0                                                     | 0     |
| 34. Policies/certificates in force end of year.....                                                                                                                                   | 14,926       | 14,926          |                   |                                    |                                       |                                                       |       |
| DETAILS OF WRITE-INS                                                                                                                                                                  |              |                 |                   |                                    |                                       |                                                       |       |
| 08.301. ....                                                                                                                                                                          | 0            |                 |                   |                                    |                                       |                                                       |       |
| 08.302. ....                                                                                                                                                                          | 0            |                 |                   |                                    |                                       |                                                       |       |
| 08.303. ....                                                                                                                                                                          | 0            |                 |                   |                                    |                                       |                                                       |       |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....                                                                                                           | 0            | 0               | 0                 | 0                                  | 0                                     | 0                                                     | 0     |
| 08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....                                                                                                         | 0            | 0               | 0                 | 0                                  | 0                                     | 0                                                     | 0     |
| 2701. ....                                                                                                                                                                            | 0            |                 |                   |                                    |                                       |                                                       |       |
| 2702. ....                                                                                                                                                                            | 0            |                 |                   |                                    |                                       |                                                       |       |
| 2703. ....                                                                                                                                                                            | 0            |                 |                   |                                    |                                       |                                                       |       |
| 2798. Summary of remaining write-ins for Line 27 from overflow page.....                                                                                                              | 0            | 0               | 0                 | 0                                  | 0                                     | 0                                                     | 0     |
| 2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....                                                                                                                  | 0            | 0               | 0                 | 0                                  | 0                                     | 0                                                     | 0     |

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)**

|                                                                                                                                                                                          | 1           | Comprehensive |       | 4                      | 5           | 6           | 7<br>Federal<br>Employees<br>Health Benefits<br>Plan | 8                       | 9                  | 10         | 11                | 12             | 13           |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|---------------|-------|------------------------|-------------|-------------|------------------------------------------------------|-------------------------|--------------------|------------|-------------------|----------------|--------------|
|                                                                                                                                                                                          |             | 2             | 3     |                        |             |             |                                                      |                         |                    |            |                   |                |              |
|                                                                                                                                                                                          | Total       | Individual    | Group | Medicare<br>Supplement | Vision Only | Dental Only |                                                      | Title XVIII<br>Medicare | Title XIX Medicaid | Credit A&H | Disability Income | Long-Term Care | Other Health |
| 1. Premiums for accident and health contracts.....                                                                                                                                       | 753,194,681 |               |       |                        | 2,888,135   | 15,163,544  |                                                      |                         |                    |            | 590,075,159       |                | 145,067,843  |
| 2. Considerations for supplementary contracts with life contingencies.....                                                                                                               | XXX         | XXX           | XXX   | XXX                    | XXX         | XXX         | XXX                                                  | XXX                     | XXX                | XXX        | XXX               | XXX            | XXX          |
| 3. Net investment income.....                                                                                                                                                            | 117,208,897 |               |       |                        |             | 121,164     |                                                      |                         |                    |            | 113,423,360       |                | 3,664,373    |
| 4. Amortization of Interest Maintenance Reserve (IMR).....                                                                                                                               | 2,916,370   |               |       |                        |             | 3,015       |                                                      |                         |                    |            | 2,822,179         |                | 91,176       |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses.....                                                                                                  | 0           |               |       |                        |             |             |                                                      |                         |                    |            |                   |                |              |
| 6. Commissions and expense allowances on reinsurance ceded.....                                                                                                                          | 4,360,573   |               |       |                        | 718,592     | 3,054,211   |                                                      |                         |                    |            | 68,211            |                | 519,559      |
| 7. Reserve adjustments on reinsurance ceded.....                                                                                                                                         | 0           |               |       |                        |             |             |                                                      |                         |                    |            |                   |                |              |
| 8. Miscellaneous Income:                                                                                                                                                                 |             |               |       |                        |             |             |                                                      |                         |                    |            |                   |                |              |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Sep. Accts.....                                                                  | 0           |               |       |                        |             |             |                                                      |                         |                    |            |                   |                |              |
| 8.2 Charges and fees for deposit-type contracts.....                                                                                                                                     | XXX         | XXX           | XXX   | XXX                    | XXX         | XXX         | XXX                                                  | XXX                     | XXX                | XXX        | XXX               | XXX            | XXX          |
| 8.3 Aggregate write-ins for miscellaneous income.....                                                                                                                                    | 1,327,734   | 0             | 0     | 0                      | 0           | 0           | 0                                                    | 0                       | 0                  | 0          | 1,244,268         | 0              | 83,466       |
| 9. Totals (Lines 1 to 8.3).....                                                                                                                                                          | 879,008,255 | 0             | 0     | 0                      | 3,606,727   | 18,341,934  | 0                                                    | 0                       | 0                  | 0          | 707,633,177       | 0              | 149,426,417  |
| 10. Death benefits.....                                                                                                                                                                  | XXX         | XXX           | XXX   | XXX                    | XXX         | XXX         | XXX                                                  | XXX                     | XXX                | XXX        | XXX               | XXX            | XXX          |
| 11. Matured endowments (excluding guaranteed annual pure endowments).....                                                                                                                | XXX         | XXX           | XXX   | XXX                    | XXX         | XXX         | XXX                                                  | XXX                     | XXX                | XXX        | XXX               | XXX            | XXX          |
| 12. Annuity benefits.....                                                                                                                                                                | XXX         | XXX           | XXX   | XXX                    | XXX         | XXX         | XXX                                                  | XXX                     | XXX                | XXX        | XXX               | XXX            | XXX          |
| 13. Disability benefits and benefits under accident and health contracts.....                                                                                                            | 359,805,304 |               |       |                        | 1,927,871   | 9,601,936   |                                                      |                         |                    |            | 284,516,082       |                | 63,759,415   |
| 14. Coupons, guaranteed annual pure endowments and similar benefits.....                                                                                                                 | 0           |               |       |                        |             |             |                                                      |                         |                    |            |                   |                |              |
| 15. Surrender benefits and withdrawals for life contracts.....                                                                                                                           | XXX         | XXX           | XXX   | XXX                    | XXX         | XXX         | XXX                                                  | XXX                     | XXX                | XXX        | XXX               | XXX            | XXX          |
| 16. Group conversions.....                                                                                                                                                               | 0           |               |       |                        |             |             |                                                      |                         |                    |            |                   |                |              |
| 17. Interest and adjustments on contract or deposit-type contract funds.....                                                                                                             | 66,079      |               |       |                        |             |             |                                                      |                         |                    |            |                   |                | 66,079       |
| 18. Payments on supplementary contracts with life contingencies.....                                                                                                                     | XXX         | XXX           | XXX   | XXX                    | XXX         | XXX         | XXX                                                  | XXX                     | XXX                | XXX        | XXX               | XXX            | XXX          |
| 19. Increase in aggregate reserves for life and accident and health contracts.....                                                                                                       | 159,203,348 |               |       |                        |             | (135,331)   |                                                      |                         |                    |            | 153,198,899       |                | 6,139,780    |
| 20. Totals (Lines 10 to 19).....                                                                                                                                                         | 519,074,731 | 0             | 0     | 0                      | 1,927,871   | 9,466,605   | 0                                                    | 0                       | 0                  | 0          | 437,714,981       | 0              | 69,965,274   |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....                                                                          | 90,984,186  |               |       |                        | 1,036,957   | 4,574,294   |                                                      |                         |                    |            | 61,752,476        |                | 23,620,459   |
| 22. Commissions and expense allowances on reinsurance assumed.....                                                                                                                       | 174,106     |               |       |                        |             |             |                                                      |                         |                    |            | 131,074           |                | 43,032       |
| 23. General insurance expenses.....                                                                                                                                                      | 140,739,057 |               |       |                        | 678,925     | 3,564,550   |                                                      |                         |                    |            | 107,085,258       |                | 29,410,324   |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes.....                                                                                                              | 25,558,303  |               |       |                        | 327,821     | 1,724,012   |                                                      |                         |                    |            | 18,895,831        |                | 4,610,639    |
| 25. Increase in loading on deferred and uncollected premiums.....                                                                                                                        | (1,162,498) |               |       |                        |             |             |                                                      |                         |                    |            | (527,202)         |                | (635,296)    |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance.....                                                                                                                 | 0           |               |       |                        |             |             |                                                      |                         |                    |            |                   |                |              |
| 27. Aggregate write-ins for deductions.....                                                                                                                                              | 0           | 0             | 0     | 0                      | 0           | 0           | 0                                                    | 0                       | 0                  | 0          | 0                 | 0              | 0            |
| 28. Totals (Lines 20 to 27).....                                                                                                                                                         | 775,367,885 | 0             | 0     | 0                      | 3,971,574   | 19,329,461  | 0                                                    | 0                       | 0                  | 0          | 625,052,418       | 0              | 127,014,432  |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes<br>(Line 9 minus Line 28).....                                               | 103,640,370 | 0             | 0     | 0                      | (364,847)   | (987,527)   | 0                                                    | 0                       | 0                  | 0          | 82,580,759        | 0              | 22,411,985   |
| 30. Dividends to policyholders and refunds to members.....                                                                                                                               | 0           |               |       |                        |             |             |                                                      |                         |                    |            |                   |                |              |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes<br>(Line 29 minus Line 30).....                                        | 103,640,370 | 0             | 0     | 0                      | (364,847)   | (987,527)   | 0                                                    | 0                       | 0                  | 0          | 82,580,759        | 0              | 22,411,985   |
| 32. Federal income taxes incurred (excluding tax on capital gains).....                                                                                                                  | 31,662,822  |               |       |                        | (111,463)   | (301,696)   |                                                      |                         |                    |            | 25,228,971        |                | 6,847,010    |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before<br>realized capital gains or (losses) (Line 31 minus Line 32)..... | 71,977,548  | 0             | 0     | 0                      | (253,384)   | (685,831)   | 0                                                    | 0                       | 0                  | 0          | 57,351,788        | 0              | 15,564,975   |
| 34. Policies/certificates in force end of year.....                                                                                                                                      | 32,788      |               |       |                        | 1,956       | 2,106       |                                                      |                         |                    |            | 25,445            |                | 3,281        |

**DETAILS OF WRITE-INS**

|                                                                               |           |   |   |   |   |   |   |   |   |   |           |   |        |
|-------------------------------------------------------------------------------|-----------|---|---|---|---|---|---|---|---|---|-----------|---|--------|
| 08.301. Miscellaneous income.....                                             | 1,327,734 |   |   |   |   |   |   |   |   |   | 1,244,268 |   | 83,466 |
| 08.302. ....                                                                  | 0         |   |   |   |   |   |   |   |   |   |           |   |        |
| 08.303. ....                                                                  | 0         |   |   |   |   |   |   |   |   |   |           |   |        |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....   | 0         | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0         | 0 | 0      |
| 08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)..... | 1,327,734 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,244,268 | 0 | 83,466 |
| 2701. ....                                                                    | 0         |   |   |   |   |   |   |   |   |   |           |   |        |
| 2702. ....                                                                    | 0         |   |   |   |   |   |   |   |   |   |           |   |        |
| 2703. ....                                                                    | 0         |   |   |   |   |   |   |   |   |   |           |   |        |
| 2798. Summary of remaining write-ins for Line 27 from overflow page.....      | 0         | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0         | 0 | 0      |
| 2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....          | 0         | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0         | 0 | 0      |

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are :

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

|                                                                                                | 1         | 2               | 3          | 4         | 5            | 6              | 7                                              | 8             | 9                          | 10                                 | 11                       | 12                         |
|------------------------------------------------------------------------------------------------|-----------|-----------------|------------|-----------|--------------|----------------|------------------------------------------------|---------------|----------------------------|------------------------------------|--------------------------|----------------------------|
|                                                                                                | Total     | Industrial Life | Whole Life | Term Life | Indexed Life | Universal Life | Universal Life<br>with Secondary<br>Guarantees | Variable Life | Variable<br>Universal Life | Credit Life (b)<br>(N/A Fraternal) | Other Individual<br>Life | YRT Mortality<br>Risk Only |
| Involving Life or Disability Contingencies (Reserves)<br>(Net of Reinsurance Ceded)            |           |                 |            |           |              |                |                                                |               |                            |                                    |                          |                            |
| 1. Reserve December 31, prior year.....                                                        | 4,756,634 |                 | 3,445,304  |           |              | 1,311,330      |                                                |               |                            |                                    |                          |                            |
| 2. Tabular net premiums or considerations.....                                                 | 1,212,039 |                 | 1,212,039  |           |              |                |                                                |               |                            |                                    |                          |                            |
| 3. Present value of disability claims incurred.....                                            | 0         |                 |            |           |              |                |                                                |               |                            |                                    |                          |                            |
| 4. Tabular interest.....                                                                       | 239,243   |                 | 173,676    |           |              | 65,567         |                                                |               |                            |                                    |                          |                            |
| 5. Tabular less actual reserve released.....                                                   | 0         |                 |            |           |              |                |                                                |               |                            |                                    |                          |                            |
| 6. Increase in reserve on account of change in valuation basis.....                            | 0         |                 |            |           |              |                |                                                |               |                            |                                    |                          |                            |
| 6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve.....   | 0         | XXX             |            |           |              |                |                                                |               |                            | XXX                                |                          |                            |
| 7. Other increases (net).....                                                                  | 0         |                 |            |           |              |                |                                                |               |                            |                                    |                          |                            |
| 8. Totals (Lines 1 to 7).....                                                                  | 6,207,916 | 0               | 4,831,019  | 0         | 0            | 1,376,897      | 0                                              | 0             | 0                          | 0                                  | 0                        | 0                          |
| 9. Tabular cost.....                                                                           | 571,466   |                 | 566,248    |           |              | 5,218          |                                                |               |                            |                                    |                          |                            |
| 10. Reserves released by death.....                                                            | 463,844   |                 | 463,844    |           |              |                |                                                |               |                            |                                    |                          |                            |
| 11. Reserves released by other terminations (net).....                                         | 35,592    |                 | 35,592     |           |              |                |                                                |               |                            |                                    |                          |                            |
| 12. Annuity, supplementary contract, and disability payments involving life contingencies..... | 7,844     |                 | 7,844      |           |              |                |                                                |               |                            |                                    |                          |                            |
| 13. Net transfers to or (from) Separate Accounts.....                                          | 0         |                 |            |           |              |                |                                                |               |                            |                                    |                          |                            |
| 14. Total deductions (Lines 9 to 13).....                                                      | 1,078,746 | 0               | 1,073,528  | 0         | 0            | 5,218          | 0                                              | 0             | 0                          | 0                                  | 0                        | 0                          |
| 15. Reserve December 31, current year.....                                                     | 5,129,170 | 0               | 3,757,491  | 0         | 0            | 1,371,679      | 0                                              | 0             | 0                          | 0                                  | 0                        | 0                          |
| Cash Surrender Value and Policy Loans                                                          |           |                 |            |           |              |                |                                                |               |                            |                                    |                          |                            |
| 16. CSA ending balance December 31, current year.....                                          | 4,440,306 |                 | 3,071,191  |           |              | 1,369,115      |                                                |               |                            |                                    |                          |                            |
| 17. Amount available for policy loans based upon Line 16 CSV.....                              | 4,074,030 |                 | 2,704,915  |           |              | 1,369,115      |                                                |               |                            |                                    |                          |                            |

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group).

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a)

(N/A Fraternal)

|                                                                                                | 1           | 2          | 3           | 4             | 5              | 6                       | 7               | 8                | 9                       |
|------------------------------------------------------------------------------------------------|-------------|------------|-------------|---------------|----------------|-------------------------|-----------------|------------------|-------------------------|
|                                                                                                | Total       | Whole Life | Term Life   | Variable Life | Universal Life | Variable Universal Life | Credit Life (b) | Other Group Life | YRT Mortality Risk Only |
| Involving Life or Disability Contingencies (Reserves)<br>(Net of Reinsurance Ceded)            |             |            |             |               |                |                         |                 |                  |                         |
| 1. Reserve December 31, prior year.....                                                        | 143,886,607 |            | 143,886,607 |               |                |                         |                 |                  |                         |
| 2. Tabular net premiums or considerations.....                                                 | 162,571,804 |            | 162,571,804 |               |                |                         |                 |                  |                         |
| 3. Present value of disability claims incurred.....                                            | (3,997,157) |            | (3,997,157) |               |                |                         |                 |                  |                         |
| 4. Tabular interest.....                                                                       | 0           |            |             |               |                |                         |                 |                  |                         |
| 5. Tabular less actual reserve released.....                                                   | 4,531,418   |            | 4,531,418   |               |                |                         |                 |                  |                         |
| 6. Increase in reserve on account of change in valuation basis.....                            | 0           |            |             |               |                |                         |                 |                  |                         |
| 7. Other increases (net).....                                                                  | 0           |            |             |               |                |                         |                 |                  |                         |
| 8. Totals (Lines 1 to 7).....                                                                  | 306,992,672 | 0          | 306,992,672 | 0             | 0              | 0                       | 0               | 0                | 0                       |
| 9. Tabular cost.....                                                                           | 164,518,545 |            | 164,518,545 |               |                |                         |                 |                  |                         |
| 10. Reserves released by death.....                                                            | 0           |            |             |               |                |                         |                 |                  |                         |
| 11. Reserves released by other terminations (net).....                                         | 1,591,335   |            | 1,591,335   |               |                |                         |                 |                  |                         |
| 12. Annuity, supplementary contract, and disability payments involving life contingencies..... | 0           |            |             |               |                |                         |                 |                  |                         |
| 13. Net transfers to or (from) Separate Accounts.....                                          | 0           |            |             |               |                |                         |                 |                  |                         |
| 14. Total deductions (Lines 9 to 13).....                                                      | 166,109,880 | 0          | 166,109,880 | 0             | 0              | 0                       | 0               | 0                | 0                       |
| 15. Reserve December 31, current year.....                                                     | 140,882,792 | 0          | 140,882,792 | 0             | 0              | 0                       | 0               | 0                | 0                       |
| Cash Surrender Value and Policy Loans                                                          |             |            |             |               |                |                         |                 |                  |                         |
| 16. CSA ending balance December 31, current year.....                                          | 0           |            |             |               |                |                         |                 |                  |                         |
| 17. Amount available for policy loans based upon Line 16 CSV.....                              | 0           |            |             |               |                |                         |                 |                  |                         |

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group).

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

|                                                                                                | 1             | Deferred        |                   |                                    |                                       | 6                                                     | 7               |
|------------------------------------------------------------------------------------------------|---------------|-----------------|-------------------|------------------------------------|---------------------------------------|-------------------------------------------------------|-----------------|
|                                                                                                |               | 2               | 3                 | 4                                  | 5                                     |                                                       |                 |
|                                                                                                | Total         | Fixed Annuities | Indexed Annuities | Variable Annuities with Guarantees | Variable Annuities without Guarantees | Life Contingent Payout (Immediate and Annuitizations) | Other Annuities |
| Involving Life or Disability Contingencies (Reserves)<br>(Net of Reinsurance Ceded)            |               |                 |                   |                                    |                                       |                                                       |                 |
| 1. Reserve December 31, prior year.....                                                        | 5,928,117,492 | 2,848,382,809   | 3,064,407,881     |                                    |                                       | 15,326,802                                            |                 |
| 2. Tabular net premiums or considerations.....                                                 | 1,303,274,402 | 691,120,810     | 609,863,176       |                                    |                                       | 2,290,416                                             |                 |
| 3. Present value of disability claims incurred.....                                            | XXX           | XXX             | XXX               | XXX                                | XXX                                   | XXX                                                   | XXX             |
| 4. Tabular interest.....                                                                       | 236,517,512   | 114,403,699     | 120,957,559       |                                    |                                       | 1,156,254                                             |                 |
| 5. Tabular less actual reserve released.....                                                   | (585,290,748) | (439,940,558)   | (145,428,017)     |                                    |                                       | 77,827                                                |                 |
| 6. Increase in reserve on account of change in valuation basis.....                            | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 7. Other increases (net).....                                                                  | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 8. Totals (Lines 1 to 7).....                                                                  | 6,882,618,658 | 3,213,966,760   | 3,649,800,599     | 0                                  | 0                                     | 18,851,299                                            | 0               |
| 9. Tabular cost.....                                                                           | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 10. Reserves released by death.....                                                            | XXX           | XXX             | XXX               | XXX                                | XXX                                   | XXX                                                   | XXX             |
| 11. Reserves released by other terminations (net).....                                         | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 12. Annuity, supplementary contract, and disability payments involving life contingencies..... | 106,348,110   | 78,562,057      | 25,409,700        |                                    |                                       | 2,376,353                                             |                 |
| 13. Net transfers to or (from) Separate Accounts.....                                          | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 14. Total deductions (Lines 9 to 13).....                                                      | 106,348,110   | 78,562,057      | 25,409,700        | 0                                  | 0                                     | 2,376,353                                             | 0               |
| 15. Reserve December 31, current year.....                                                     | 6,776,270,548 | 3,135,404,703   | 3,624,390,899     | 0                                  | 0                                     | 16,474,946                                            | 0               |
| Cash Surrender Value and Policy Loans                                                          |               |                 |                   |                                    |                                       |                                                       |                 |
| 16. CSV ending balance, December 31, current year.....                                         | 6,469,010,257 | 2,943,783,634   | 3,525,226,623     |                                    |                                       |                                                       |                 |
| 17. Amount available for policy loans based upon Line 16 CSV.....                              | 0             |                 |                   |                                    |                                       |                                                       |                 |

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

|                                                                                                | 1             | Deferred        |                   |                                    |                                       | 6                                                     | 7               |
|------------------------------------------------------------------------------------------------|---------------|-----------------|-------------------|------------------------------------|---------------------------------------|-------------------------------------------------------|-----------------|
|                                                                                                |               | 2               | 3                 | 4                                  | 5                                     |                                                       |                 |
|                                                                                                | Total         | Fixed Annuities | Indexed Annuities | Variable Annuities with Guarantees | Variable Annuities without Guarantees | Life Contingent Payout (Immediate and Annuitizations) | Other Annuities |
| Involving Life or Disability Contingencies (Reserves)<br>(Net of Reinsurance Ceded)            |               |                 |                   |                                    |                                       |                                                       |                 |
| 1. Reserve December 31, prior year.....                                                        | 1,037,932,269 | 1,037,932,269   |                   |                                    |                                       |                                                       |                 |
| 2. Tabular net premiums or considerations.....                                                 | 113,699,006   | 113,699,006     |                   |                                    |                                       |                                                       |                 |
| 3. Present value of disability claims incurred.....                                            | XXX           | XXX             | XXX               | XXX                                | XXX                                   | XXX                                                   | XXX             |
| 4. Tabular interest.....                                                                       | 39,801,056    | 39,801,056      |                   |                                    |                                       |                                                       |                 |
| 5. Tabular less actual reserve released.....                                                   | (165,879,911) | (165,879,911)   |                   |                                    |                                       |                                                       |                 |
| 6. Increase in reserve on account of change in valuation basis.....                            | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 7. Other increases (net).....                                                                  | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 8. Totals (Lines 1 to 7).....                                                                  | 1,025,552,420 | 1,025,552,420   | 0                 | 0                                  | 0                                     | 0                                                     | 0               |
| 9. Tabular cost.....                                                                           | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 10. Reserves released by death.....                                                            | XXX           | XXX             | XXX               | XXX                                | XXX                                   | XXX                                                   | XXX             |
| 11. Reserves released by other terminations (net).....                                         | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 12. Annuity, supplementary contract, and disability payments involving life contingencies..... | 23,893,521    | 23,893,521      |                   |                                    |                                       |                                                       |                 |
| 13. Net transfers to or (from) Separate Accounts.....                                          | 0             |                 |                   |                                    |                                       |                                                       |                 |
| 14. Total deductions (Lines 9 to 13).....                                                      | 23,893,521    | 23,893,521      | 0                 | 0                                  | 0                                     | 0                                                     | 0               |
| 15. Reserve December 31, current year.....                                                     | 1,001,658,899 | 1,001,658,899   | 0                 | 0                                  | 0                                     | 0                                                     | 0               |
| Cash Surrender Value and Policy Loans                                                          |               |                 |                   |                                    |                                       |                                                       |                 |
| 16. CSV ending balance, December 31, current year.....                                         | 941,377,324   | 941,377,324     |                   |                                    |                                       |                                                       |                 |
| 17. Amount available for policy loans based upon Line 16 CSV.....                              | 0             |                 |                   |                                    |                                       |                                                       |                 |

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.



Reliance Standard Life Insurance Company  
EXHIBIT OF NET INVESTMENT INCOME

|                                                                              | 1<br>Collected<br>During Year | 2<br>Earned<br>During Year |
|------------------------------------------------------------------------------|-------------------------------|----------------------------|
| 1. U.S. government bonds.....                                                | (a).....1,399,150             | .....1,376,235             |
| 1.1 Bonds exempt from U.S. tax.....                                          | (a).....                      | .....                      |
| 1.2 Other bonds (unaffiliated).....                                          | (a).....558,267,033           | .....554,135,755           |
| 1.3 Bonds of affiliates.....                                                 | (a).....                      | .....                      |
| 2.1 Preferred stocks (unaffiliated).....                                     | (b).....2,261,875             | .....2,256,625             |
| 2.11 Preferred stocks of affiliates.....                                     | (b).....                      | .....                      |
| 2.2 Common stocks (unaffiliated).....                                        | .....12,613,778               | .....13,579,357            |
| 2.21 Common stocks of affiliates.....                                        | .....1,800,000                | .....1,800,000             |
| 3. Mortgage loans.....                                                       | (c).....299,357,155           | .....287,850,362           |
| 4. Real estate.....                                                          | (d).....                      | .....                      |
| 5. Contract loans.....                                                       | .....14,184                   | .....14,184                |
| 6. Cash, cash equivalents and short-term investments.....                    | (e).....11,504,555            | .....10,771,766            |
| 7. Derivative instruments.....                                               | (f).....(283,406)             | .....(283,406)             |
| 8. Other invested assets.....                                                | .....22,961,514               | .....22,789,267            |
| 9. Aggregate write-ins for investment income.....                            | .....106,561                  | .....106,561               |
| 10. Total gross investment income.....                                       | .....910,002,398              | .....894,396,706           |
| 11. Investment expenses.....                                                 |                               | (g).....105,208,349        |
| 12. Investment taxes, licenses and fees, excluding federal income taxes..... |                               | (g).....308,359            |
| 13. Interest expense.....                                                    |                               | (h).....9,250,551          |
| 14. Depreciation on real estate and other invested assets.....               |                               | (i).....0                  |
| 15. Aggregate write-ins for deductions from investment income.....           |                               | .....0                     |
| 16. Total deductions (Lines 11 through 15).....                              |                               | .....114,767,259           |
| 17. Net investment income (Line 10 minus Line 16).....                       |                               | .....779,629,447           |

DETAILS OF WRITE-INS

|                                                                          |              |              |
|--------------------------------------------------------------------------|--------------|--------------|
| 0901. Miscellaneous Interest / Mineral Rights.....                       | .....106,561 | .....106,561 |
| 0902. ....                                                               | .....        | .....        |
| 0903. ....                                                               | .....        | .....        |
| 0998. Summary of remaining write-ins for Line 9 from overflow page.....  | .....0       | .....0       |
| 0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....     | .....106,561 | .....106,561 |
| 1501. ....                                                               |              | .....        |
| 1502. ....                                                               |              | .....        |
| 1503. ....                                                               |              | .....        |
| 1598. Summary of remaining write-ins for Line 15 from overflow page..... |              | .....0       |
| 1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....    |              | .....0       |

- (a) Includes \$.....65,269,993 accrual of discount less \$.....32,496,935 amortization of premium and less \$.....12,421,717 paid for accrued interest on purchases.
- (b) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.
- (c) Includes \$.....14,329,649 accrual of discount less \$.....742,400 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (d) Includes \$.....0 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.
- (e) Includes \$.....192,717 accrual of discount less \$.....2,702 amortization of premium and less \$.....29,767 paid for accrued interest on purchases.
- (f) Includes \$.....0 accrual of discount less \$.....0 amortization of premium.
- (g) Includes \$.....0 investment expenses and \$.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$.....5,055,357 interest on surplus notes and \$.....0 interest on capital notes.
- (i) Includes \$.....0 depreciation on real estate and \$.....0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

|                                                           | 1<br>Realized<br>Gain (Loss)<br>on Sales<br>or Maturity | 2<br>Other<br>Realized<br>Adjustments | 3<br>Total Realized<br>Capital Gain (Loss)<br>(Columns 1 + 2) | 4<br>Change in<br>Unrealized<br>Capital Gain (Loss) | 5<br>Change in<br>Unrealized<br>Foreign Exchange<br>Capital Gain (Loss) |
|-----------------------------------------------------------|---------------------------------------------------------|---------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------------------|
| 1. U.S. government bonds.....                             | .....226,795                                            | .....                                 | .....226,795                                                  | .....                                               | .....                                                                   |
| 1.1 Bonds exempt from U.S. tax.....                       | .....                                                   | .....                                 | .....0                                                        | .....                                               | .....                                                                   |
| 1.2 Other bonds (unaffiliated).....                       | .....54,245,344                                         | .....(27,276,598)                     | .....26,968,746                                               | .....(405,876)                                      | .....3,635,341                                                          |
| 1.3 Bonds of affiliates.....                              | .....                                                   | .....                                 | .....0                                                        | .....                                               | .....                                                                   |
| 2.1 Preferred stocks (unaffiliated).....                  | .....(66,316)                                           | .....(1,419,000)                      | .....(1,485,316)                                              | .....86,184                                         | .....                                                                   |
| 2.11 Preferred stocks of affiliates.....                  | .....                                                   | .....                                 | .....0                                                        | .....                                               | .....                                                                   |
| 2.2 Common stocks (unaffiliated).....                     | .....(1,262,950)                                        | .....(467,620)                        | .....(1,730,571)                                              | .....8,014,956                                      | .....8,292                                                              |
| 2.21 Common stocks of affiliates.....                     | .....                                                   | .....                                 | .....0                                                        | .....19,363,920                                     | .....                                                                   |
| 3. Mortgage loans.....                                    | .....(0)                                                | .....(738,369)                        | .....(738,369)                                                | .....                                               | .....                                                                   |
| 4. Real estate.....                                       | .....                                                   | .....(2,482,440)                      | .....(2,482,440)                                              | .....                                               | .....                                                                   |
| 5. Contract loans.....                                    | .....                                                   | .....                                 | .....0                                                        | .....                                               | .....                                                                   |
| 6. Cash, cash equivalents and short-term investments..... | .....508,880                                            | .....(44,143)                         | .....464,737                                                  | .....(6,501)                                        | .....(627,755)                                                          |
| 7. Derivative instruments.....                            | .....(7,919,247)                                        | .....                                 | .....(7,919,247)                                              | .....111,287,929                                    | .....                                                                   |
| 8. Other invested assets.....                             | .....(4,250)                                            | .....(458,877)                        | .....(463,128)                                                | .....(2,526,903)                                    | .....                                                                   |
| 9. Aggregate write-ins for capital gains (losses).....    | .....0                                                  | .....0                                | .....0                                                        | .....0                                              | .....0                                                                  |
| 10. Total capital gains (losses).....                     | .....45,728,255                                         | .....(32,887,047)                     | .....12,841,208                                               | .....135,813,709                                    | .....3,015,878                                                          |

DETAILS OF WRITE-INS

|                                                                       |        |        |        |        |        |
|-----------------------------------------------------------------------|--------|--------|--------|--------|--------|
| 0901. ....                                                            | .....  | .....  | .....0 | .....  | .....  |
| 0902. ....                                                            | .....  | .....  | .....0 | .....  | .....  |
| 0903. ....                                                            | .....  | .....  | .....0 | .....  | .....  |
| 0998. Summary of remaining write-ins for Line 9 from overflow page... | .....0 | .....0 | .....0 | .....0 | .....0 |
| 0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....  | .....0 | .....0 | .....0 | .....0 | .....0 |

**EXHIBIT 1 - PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

|                                                                    | 1<br><br>Total | 2<br><br>Industrial Life | Ordinary                |                               | 5<br><br>Credit Life<br>(Group and Individual) | Insurance Group         |                    | Accident and Health |                                      |                 | 11<br><br>Aggregate of All Other Lines of Business | 12<br><br>Fraternal (Fraternal Benefit Societies Only) |
|--------------------------------------------------------------------|----------------|--------------------------|-------------------------|-------------------------------|------------------------------------------------|-------------------------|--------------------|---------------------|--------------------------------------|-----------------|----------------------------------------------------|--------------------------------------------------------|
|                                                                    |                |                          | 3<br><br>Life Insurance | 4<br><br>Individual Annuities |                                                | 6<br><br>Life Insurance | 7<br><br>Annuities | 8<br><br>Group      | 9<br><br>Credit (Group & Individual) | 10<br><br>Other |                                                    |                                                        |
| <b>FIRST YEAR (other than single)</b>                              |                |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 1. Uncollected.....                                                | 0              |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 2. Deferred and accrued.....                                       | 0              |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 3. Deferred, accrued and uncollected:                              |                |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 3.1 Direct.....                                                    | 0              |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 3.2 Reinsurance assumed.....                                       | 0              |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 3.3 Reinsurance ceded.....                                         | 0              |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 3.4 Net (Line 1 + Line 2).....                                     | 0              | 0                        | 0                       | 0                             | 0                                              | 0                       | 0                  | 0                   | 0                                    | 0               | 0                                                  | 0                                                      |
| 4. Advance.....                                                    | 0              |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 5. Line 3.4 - Line 4.....                                          | 0              | 0                        | 0                       | 0                             | 0                                              | 0                       | 0                  | 0                   | 0                                    | 0               | 0                                                  | 0                                                      |
| 6. Collected during year:                                          |                |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 6.1 Direct.....                                                    | 253,498        |                          | 253,498                 |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 6.2 Reinsurance assumed.....                                       | 0              |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 6.3 Reinsurance ceded.....                                         | 18,303         |                          | 18,303                  |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 6.4 Net.....                                                       | 235,195        | 0                        | 235,195                 | 0                             | 0                                              | 0                       | 0                  | 0                   | 0                                    | 0               | 0                                                  | 0                                                      |
| 7. Line 5 + Line 6.4.....                                          | 235,195        | 0                        | 235,195                 | 0                             | 0                                              | 0                       | 0                  | 0                   | 0                                    | 0               | 0                                                  | 0                                                      |
| 8. Prior year (uncollected + deferred and accrued - advance).....  | 0              |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 9. First year premiums and considerations:                         |                |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 9.1 Direct.....                                                    | 253,498        |                          | 253,498                 |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 9.2 Reinsurance assumed.....                                       | 0              |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 9.3 Reinsurance ceded.....                                         | 18,303         |                          | 18,303                  |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 9.4 Net (Line 7 - Line 8).....                                     | 235,195        | 0                        | 235,195                 | 0                             | 0                                              | 0                       | 0                  | 0                   | 0                                    | 0               | 0                                                  | 0                                                      |
| <b>SINGLE</b>                                                      |                |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 10. Single premiums and considerations:                            |                |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 10.1 Direct.....                                                   | 1,412,293,917  |                          |                         | 1,299,310,044                 |                                                |                         | 112,983,873        |                     |                                      |                 |                                                    |                                                        |
| 10.2 Reinsurance assumed.....                                      | 0              |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 10.3 Reinsurance ceded.....                                        | 0              |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 10.4 Net.....                                                      | 1,412,293,917  | 0                        | 0                       | 1,299,310,044                 | 0                                              | 0                       | 112,983,873        | 0                   | 0                                    | 0               | 0                                                  | 0                                                      |
| <b>RENEWAL</b>                                                     |                |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 11. Uncollected.....                                               | 68,068,264     |                          | 331,158                 |                               |                                                | 24,252,138              |                    | 43,484,968          |                                      |                 |                                                    |                                                        |
| 12. Deferred and accrued.....                                      | 352,887        |                          | 352,887                 |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 13. Deferred, accrued and uncollected:                             |                |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 13.1 Direct.....                                                   | 78,280,407     |                          | 1,347,906               |                               |                                                | 26,780,978              |                    | 50,151,523          |                                      |                 |                                                    |                                                        |
| 13.2 Reinsurance assumed.....                                      | 534,612        |                          | 33,550                  |                               |                                                |                         |                    | 501,062             |                                      |                 |                                                    |                                                        |
| 13.3 Reinsurance ceded.....                                        | 10,393,868     |                          | 697,411                 |                               |                                                | 2,528,840               |                    | 7,167,617           |                                      |                 |                                                    |                                                        |
| 13.4 Net (Line 11 + Line 12).....                                  | 68,421,151     | 0                        | 684,045                 | 0                             | 0                                              | 24,252,138              | 0                  | 43,484,968          | 0                                    | 0               | 0                                                  | 0                                                      |
| 14. Advance.....                                                   | 123,320        |                          | 6,167                   |                               |                                                |                         |                    | 117,153             |                                      |                 |                                                    |                                                        |
| 15. Line 13.4 - Line 14.....                                       | 68,297,831     | 0                        | 677,878                 | 0                             | 0                                              | 24,252,138              | 0                  | 43,367,815          | 0                                    | 0               | 0                                                  | 0                                                      |
| 16. Collected during year:                                         |                |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 16.1 Direct.....                                                   | 1,268,102,704  |                          | 3,356,345               | 2,655,478                     |                                                | 440,374,974             | 32,000             | 821,560,449         |                                      | 123,458         |                                                    |                                                        |
| 16.2 Reinsurance assumed.....                                      | 27,763,427     |                          | 112,428                 | 595,833                       |                                                |                         | 683,133            | 26,372,033          |                                      |                 |                                                    |                                                        |
| 16.3 Reinsurance ceded.....                                        | 337,266,762    |                          | 2,853,646               | 1,577,369                     |                                                | 250,565,486             |                    | 82,270,261          |                                      |                 |                                                    |                                                        |
| 16.4 Net.....                                                      | 958,599,369    | 0                        | 615,127                 | 1,673,942                     | 0                                              | 189,809,488             | 715,133            | 765,662,221         | 0                                    | 123,458         | 0                                                  | 0                                                      |
| 17. Line 15 + Line 16.4.....                                       | 1,026,897,200  | 0                        | 1,293,005               | 1,673,942                     | 0                                              | 214,061,626             | 715,133            | 809,030,036         | 0                                    | 123,458         | 0                                                  | 0                                                      |
| 18. Prior year (uncollected + deferred and accrued - advance)..... | 83,472,458     |                          | 316,161                 |                               |                                                | 27,197,484              |                    | 55,958,813          |                                      |                 |                                                    |                                                        |
| 19. Renewal premiums and considerations:                           |                |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 19.1 Direct.....                                                   | 1,259,001,606  |                          | 3,686,210               | 2,655,478                     |                                                | 437,531,462             | 32,000             | 814,972,998         |                                      | 123,458         |                                                    |                                                        |
| 19.2 Reinsurance assumed.....                                      | 20,670,821     |                          | 103,897                 | 595,833                       |                                                |                         | 683,133            | 19,287,958          |                                      |                 |                                                    |                                                        |
| 19.3 Reinsurance ceded.....                                        | 336,247,685    |                          | 2,813,263               | 1,577,369                     |                                                | 250,667,320             |                    | 81,189,733          |                                      |                 |                                                    |                                                        |
| 19.4 Net (Line 17 - Line 18).....                                  | 943,424,742    | 0                        | 976,844                 | 1,673,942                     | 0                                              | 186,864,142             | 715,133            | 753,071,223         | 0                                    | 123,458         | 0                                                  | 0                                                      |
| <b>TOTAL</b>                                                       |                |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 20. Total premiums and annuity considerations:                     |                |                          |                         |                               |                                                |                         |                    |                     |                                      |                 |                                                    |                                                        |
| 20.1 Direct.....                                                   | 2,671,549,021  | 0                        | 3,939,708               | 1,301,965,522                 | 0                                              | 437,531,462             | 113,015,873        | 814,972,998         | 0                                    | 123,458         | 0                                                  | 0                                                      |
| 20.2 Reinsurance assumed.....                                      | 20,670,821     | 0                        | 103,897                 | 595,833                       | 0                                              | 0                       | 683,133            | 19,287,958          | 0                                    | 0               | 0                                                  | 0                                                      |
| 20.3 Reinsurance ceded.....                                        | 336,265,988    | 0                        | 2,831,566               | 1,577,369                     | 0                                              | 250,667,320             | 0                  | 81,189,733          | 0                                    | 0               | 0                                                  | 0                                                      |
| 20.4 Net (Lines 9.4 + 10.4 + 19.4).....                            | 2,355,953,854  | 0                        | 1,212,039               | 1,300,983,986                 | 0                                              | 186,864,142             | 113,699,006        | 753,071,223         | 0                                    | 123,458         | 0                                                  | 0                                                      |

EXHIBIT 1 - PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

|                                                                                                  | 1     | 2<br><br>Industrial<br>Life | Ordinary                |                              | 5<br>Credit Life<br>(Group and<br>Individual) | Insurance<br>Group      |                    | Accident and Health |                                     |                 | 11<br>Aggregate of<br>All Other Lines<br>of Business | 12<br><br>Fraternal<br>(Fraternal Benefit<br>Societies Only) |
|--------------------------------------------------------------------------------------------------|-------|-----------------------------|-------------------------|------------------------------|-----------------------------------------------|-------------------------|--------------------|---------------------|-------------------------------------|-----------------|------------------------------------------------------|--------------------------------------------------------------|
|                                                                                                  | Total |                             | 3<br><br>Life Insurance | 4<br>Individual<br>Annuities |                                               | 6<br><br>Life Insurance | 7<br><br>Annuities | 8<br><br>Group      | 9<br>Credit<br>(Group & Individual) | 10<br><br>Other |                                                      |                                                              |
|                                                                                                  |       |                             |                         |                              |                                               |                         |                    |                     |                                     |                 |                                                      |                                                              |
| <b>POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED<br/>(included in Part 1)</b> |       |                             |                         |                              |                                               |                         |                    |                     |                                     |                 |                                                      |                                                              |
| 21. To pay renewal premiums.....0                                                                |       |                             |                         |                              |                                               |                         |                    |                     |                                     |                 |                                                      |                                                              |
| 22. All other.....27,598                                                                         |       |                             | 27,598                  |                              |                                               |                         |                    |                     |                                     |                 |                                                      |                                                              |
| <b>REINSURANCE COMMISSIONS AND<br/>EXPENSE ALLOWANCES INCURRED</b>                               |       |                             |                         |                              |                                               |                         |                    |                     |                                     |                 |                                                      |                                                              |
| 23. First year (other than single):                                                              |       |                             |                         |                              |                                               |                         |                    |                     |                                     |                 |                                                      |                                                              |
| 23.1 Reinsurance ceded.....10,008                                                                |       |                             | 10,008                  |                              |                                               |                         |                    |                     |                                     |                 |                                                      |                                                              |
| 23.2 Reinsurance assumed.....352,000                                                             |       |                             |                         | 350,000                      |                                               |                         | 2,000              |                     |                                     |                 |                                                      |                                                              |
| 23.3 Net ceded less assumed.....(341,992)                                                        |       | 0                           | 10,008                  | (350,000)                    | 0                                             | 0                       | (2,000)            | 0                   | 0                                   | 0               | 0                                                    | 0                                                            |
| 24. Single:                                                                                      |       |                             |                         |                              |                                               |                         |                    |                     |                                     |                 |                                                      |                                                              |
| 24.1 Reinsurance ceded.....792,366                                                               |       |                             |                         |                              |                                               |                         |                    |                     |                                     | 792,366         |                                                      |                                                              |
| 24.2 Reinsurance assumed.....885,859                                                             |       |                             |                         | 717,974                      |                                               |                         | 167,885            |                     |                                     |                 |                                                      |                                                              |
| 24.3 Net ceded less assumed.....(93,493)                                                         |       | 0                           | 0                       | (717,974)                    | 0                                             | 0                       | (167,885)          | 0                   | 0                                   | 0               | 792,366                                              | 0                                                            |
| 25. Renewal:                                                                                     |       |                             |                         |                              |                                               |                         |                    |                     |                                     |                 |                                                      |                                                              |
| 25.1 Reinsurance ceded.....2,689,480                                                             |       |                             | 11,667                  |                              |                                               | (1,682,760)             |                    | 4,360,573           |                                     |                 |                                                      |                                                              |
| 25.2 Reinsurance assumed.....174,106                                                             |       |                             |                         |                              |                                               |                         |                    | 174,106             |                                     |                 |                                                      |                                                              |
| 25.3 Net ceded less assumed.....2,515,374                                                        |       | 0                           | 11,667                  | 0                            | 0                                             | (1,682,760)             | 0                  | 4,186,467           | 0                                   | 0               | 0                                                    | 0                                                            |
| 26. Totals:                                                                                      |       |                             |                         |                              |                                               |                         |                    |                     |                                     |                 |                                                      |                                                              |
| 26.1 Reinsurance ceded (Page 6, Line 6).....3,491,854                                            |       | 0                           | 21,675                  | 0                            | 0                                             | (1,682,760)             | 0                  | 4,360,573           | 0                                   | 0               | 792,366                                              | 0                                                            |
| 26.2 Reinsurance assumed (Page 6, Line 22).....1,411,965                                         |       | 0                           | 0                       | 1,067,974                    | 0                                             | 0                       | 169,885            | 174,106             | 0                                   | 0               | 0                                                    | 0                                                            |
| 26.3 Net ceded less assumed.....2,079,889                                                        |       | 0                           | 21,675                  | (1,067,974)                  | 0                                             | (1,682,760)             | (169,885)          | 4,186,467           | 0                                   | 0               | 792,366                                              | 0                                                            |
| <b>COMMISSIONS INCURRED<br/>(direct business only)</b>                                           |       |                             |                         |                              |                                               |                         |                    |                     |                                     |                 |                                                      |                                                              |
| 27. First year (other than single).....154,008                                                   |       |                             | 10,008                  | 144,000                      |                                               |                         |                    |                     |                                     |                 |                                                      |                                                              |
| 28. Single.....62,582,240                                                                        |       |                             |                         | 58,913,429                   |                                               |                         | 3,668,811          |                     |                                     |                 |                                                      |                                                              |
| 29. Renewal.....132,411,968                                                                      |       |                             | 11,667                  | 803,990                      |                                               | 40,609,109              | 3,016              | 90,984,186          |                                     |                 |                                                      |                                                              |
| 30. Deposit-type contract funds.....3,000,000                                                    |       |                             |                         |                              |                                               |                         |                    |                     |                                     |                 | 3,000,000                                            |                                                              |
| 31. Totals (to agree with Page 6, Line 21).....198,148,216                                       |       | 0                           | 21,675                  | 59,861,419                   | 0                                             | 40,609,109              | 3,671,827          | 90,984,186          | 0                                   | 0               | 3,000,000                                            | 0                                                            |

Annual Statement for the year 2019 of the

Reliance Standard Life Insurance Company

EXHIBIT 2 - GENERAL EXPENSES

|      |                                                                       | Insurance  |                     |             |                             | 5           | 6         | 7                |
|------|-----------------------------------------------------------------------|------------|---------------------|-------------|-----------------------------|-------------|-----------|------------------|
|      |                                                                       | 1          | Accident and Health |             | 4                           |             |           |                  |
|      |                                                                       |            | 2                   | 3           |                             |             |           |                  |
|      |                                                                       | Life       | Cost Containment    | All Other   | All Other Lines of Business | Investment  | Fraternal | Total            |
| 1.   | Rent.....                                                             | 3,633,608  |                     | 7,275,636   | 57,182                      | 8,765,248   |           | 19,731,674       |
| 2.   | Salaries and wages.....                                               | 39,839,313 | 2,008,264           | 68,307,501  | 313,532                     | 44,828,972  |           | 155,297,582      |
| 3.11 | Contributions for benefit plans for employees.....                    | 7,696,837  | 430,392             | 14,385,196  | 119,465                     | 13,887,369  |           | 36,519,259       |
| 3.12 | Contributions for benefit plans for agents.....                       |            |                     |             |                             |             |           | 0                |
| 3.21 | Payments to employees under non-funded benefit plans.....             |            |                     |             |                             |             |           | 0                |
| 3.22 | Payments to agents under non-funded benefit plans.....                |            |                     |             |                             |             |           | 0                |
| 3.31 | Other employee welfare.....                                           | 1,009,663  | 43,235              | 1,475,419   | 7,628                       | 1,368,031   |           | 3,903,976        |
| 3.32 | Other agent welfare.....                                              |            |                     |             |                             |             |           | 0                |
| 4.1  | Legal fees and expenses.....                                          | 157,766    |                     | 345,086     | 475,795                     | 65,765      |           | 1,044,412        |
| 4.2  | Medical examination fees.....                                         | 136,455    |                     | 7,182       |                             |             |           | 143,637          |
| 4.3  | Inspection report fees.....                                           | 28,826     |                     | 40,186      |                             |             |           | 69,012           |
| 4.4  | Fees of public accountants and consulting actuaries.....              | 556,467    |                     | 1,419,802   | 313,000                     | 502,897     |           | 2,792,166        |
| 4.5  | Expense of investigation and settlement of policy claims.....         | 207,635    | 7,205,954           | 2,270,501   | 91                          | 624         |           | 9,684,805        |
| 5.1  | Traveling expenses.....                                               | 1,463,137  | 21,077              | 2,462,190   | 12,489                      | 1,435,384   |           | 5,394,277        |
| 5.2  | Advertising.....                                                      | 1,339,321  | 3,798               | 1,189,487   | 2,038                       | 7,635       |           | 2,542,279        |
| 5.3  | Postage, express, telegraph and telephone.....                        | 1,465,999  | 108                 | 2,032,067   | 11,851                      | 469,734     |           | 3,979,759        |
| 5.4  | Printing and stationery.....                                          | 311,310    | 86                  | 502,858     | 16,110                      | 141,098     |           | 971,462          |
| 5.5  | Cost or depreciation of furniture and equipment.....                  | 2,710,871  |                     | 6,117,006   | 66,527                      | 1,174,075   |           | 10,068,479       |
| 5.6  | Rental of equipment.....                                              | 374,437    |                     | 687,144     | 3,644                       | 3,962,510   |           | 5,027,735        |
| 5.7  | Cost or depreciation of EDP equipment and software.....               | 111,367    |                     | 302,560     | 2,772                       | 9,166       |           | 425,865          |
| 6.1  | Books and periodicals.....                                            | 58,883     |                     | 53,557      | 4,592                       | 53,344      |           | 170,376          |
| 6.2  | Bureau and association fees.....                                      | 135,096    | 827                 | 35,609      | 19,169                      | 200,448     |           | 391,149          |
| 6.3  | Insurance, except on real estate.....                                 | 332,105    |                     |             | 68,092                      | 332,470     |           | 732,667          |
| 6.4  | Miscellaneous losses.....                                             |            |                     |             |                             |             |           | 0                |
| 6.5  | Collection and bank service charges.....                              | 200,948    |                     | 134,115     | 41,672                      | 513,857     |           | 890,592          |
| 6.6  | Sundry general expenses.....                                          | 12,894     | 163,431             | 390,391     | (2,899)                     | 109,288     |           | 673,105          |
| 6.7  | Group service and administration fees.....                            | 5,062,444  |                     | 12,999,107  |                             |             |           | 18,061,551       |
| 6.8  | Reimbursements by uninsured plans.....                                |            |                     |             |                             |             |           | 0                |
| 7.1  | Agency expense allowance.....                                         |            |                     |             |                             |             |           | 0                |
| 7.2  | Agents' balances charged off (less \$.....0 recovered).....           | 14,850     |                     | 33,693      | 239                         | 790         |           | 49,572           |
| 7.3  | Agency conferences other than local meetings.....                     | 493,638    |                     | 535,845     | 30                          | 98          |           | 1,029,611        |
| 8.1  | Official publication (Fraternal Benefit Societies Only).....          | XXX        | XXX                 | XXX         | XXX                         | XXX         |           | 0                |
| 8.2  | Expenses of supreme lodge meetings (Fraternal Benefit Soc. Only)..... | XXX        | XXX                 | XXX         | XXX                         | XXX         |           | 0                |
| 9.1  | Real estate expenses.....                                             |            |                     |             |                             |             |           | 0                |
| 9.2  | Investment expenses not included elsewhere.....                       |            |                     |             |                             |             |           | 0                |
| 9.3  | Aggregate write-ins for expenses.....                                 | 6,928,874  | 754,548             | 7,105,198   | 511,637                     | 27,379,546  | 0         | 42,679,803       |
| 10.  | General expenses Incurred.....                                        | 74,282,744 | 10,631,720          | 130,107,336 | 2,044,656                   | 105,208,349 | (b).....0 | (a). 322,274,805 |
| 11.  | General expenses unpaid December 31, prior year.....                  | 6,585,247  |                     | 20,399,859  |                             | 46,590,530  |           | 73,575,636       |
| 12.  | General expenses unpaid December 31, current year.....                | 11,251,069 |                     | 33,089,267  |                             | 45,145,480  |           | 89,485,816       |
| 13.  | Amounts receivable relating to uninsured plans, prior year.....       |            |                     |             |                             |             |           | 0                |
| 14.  | Amounts receivable relating to uninsured plans, current year.....     |            |                     |             |                             |             |           | 0                |
| 15.  | General expenses paid during year (Lines 10+11-12-13+14).....         | 69,616,922 | 10,631,720          | 117,417,928 | 2,044,656                   | 106,653,399 | 0         | 306,364,625      |

| DETAILS OF WRITE-INS                                                                                            |                                                                       |           |         |           |         |            |   |            |
|-----------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------|-----------|---------|-----------|---------|------------|---|------------|
| 09.301.                                                                                                         | Computer Services.....                                                | 5,869,022 | 147,062 | 4,831,715 | 81,486  | 20,312,083 |   | 31,241,368 |
| 09.302.                                                                                                         | Consulting.....                                                       | 1,059,852 | 607,486 | 2,273,483 | 430,151 | 7,067,463  |   | 11,438,435 |
| 09.303.                                                                                                         | .....                                                                 |           |         |           |         |            |   | 0          |
| 09.398.                                                                                                         | Summary of remaining write-ins for Line 9.3 from overflow page.....   | 0         | 0       | 0         | 0       | 0          | 0 | 0          |
| 09.399.                                                                                                         | Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above)..... | 6,928,874 | 754,548 | 7,105,198 | 511,637 | 27,379,546 | 0 | 42,679,803 |
| (a) Includes management fees of \$.....15,928,942 to affiliates and \$.....64,036,827 to non-affiliates.        |                                                                       |           |         |           |         |            |   |            |
| (b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):        |                                                                       |           |         |           |         |            |   |            |
| 1. Charitable \$.....0; 2. Institutional \$.....0; 3. Recreational and Health \$.....0; 4. Educational \$.....0 |                                                                       |           |         |           |         |            |   |            |
| 5. Religious \$.....0; 6. Membership \$.....0; 7. Other \$.....0; 8. Total \$.....0                             |                                                                       |           |         |           |         |            |   |            |

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

|     |                                                                  | Insurance  |                     |                             | 4          | 5         | 6          |
|-----|------------------------------------------------------------------|------------|---------------------|-----------------------------|------------|-----------|------------|
|     |                                                                  | 1          | 2                   | 3                           |            |           |            |
|     |                                                                  | Life       | Accident and Health | All Other Lines of Business | Investment | Fraternal | Total      |
| 1.  | Real estate taxes.....                                           |            |                     |                             |            |           | 0          |
| 2.  | State insurance department licenses and fees.....                | 2,237,699  | 3,231,343           |                             |            |           | 5,469,042  |
| 3.  | State taxes on premiums.....                                     | 7,870,869  | 13,233,704          |                             |            |           | 21,104,573 |
| 4.  | Other state taxes, including \$.....0 for employee benefits..... | 3,107,571  | 4,533,767           |                             | 14,713     |           | 7,656,051  |
| 5.  | U.S. Social Security taxes.....                                  | 2,454,913  | 4,373,353           |                             | 293,646    |           | 7,121,912  |
| 6.  | All other taxes.....                                             | 100,315    | 186,137             |                             |            |           | 286,452    |
| 7.  | Taxes, licenses and fees incurred.....                           | 15,771,367 | 25,558,304          | 0                           | 308,359    | 0         | 41,638,030 |
| 8.  | Taxes, licenses and fees unpaid December 31, prior year.....     | 483,948    | 2,288,549           |                             | (7,553)    |           | 2,764,944  |
| 9.  | Taxes, licenses and fees unpaid December 31, current year.....   | (177,799)  | 1,918,533           |                             | (5,390)    |           | 1,735,344  |
| 10. | Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)..... | 16,433,114 | 25,928,320          | 0                           | 306,196    | 0         | 42,667,630 |

EXHIBIT 4 - DIVIDENDS OR REFUNDS

|                      |                                                                                        | 1        | 2                   |
|----------------------|----------------------------------------------------------------------------------------|----------|---------------------|
|                      |                                                                                        | Life     | Accident and Health |
| 1.                   | Applied to pay renewal premiums.....                                                   |          |                     |
| 2.                   | Applied to shorten the endowment or premium-paying period.....                         |          |                     |
| 3.                   | Applied to provide paid-up additions.....                                              | 27,598   |                     |
| 4.                   | Applied to provide paid-up annuities.....                                              |          |                     |
| 5.                   | Total Lines 1 through 4.....                                                           | 27,598   | 0                   |
| 6.                   | Paid-in cash.....                                                                      | 4,218    |                     |
| 7.                   | Left on deposit.....                                                                   |          |                     |
| 8.                   | Aggregate write-ins for dividend or refund options.....                                | (31,816) | 0                   |
| 9.                   | Total Lines 5 through 8.....                                                           | 0        | 0                   |
| 10.                  | Amount due and unpaid.....                                                             |          |                     |
| 11.                  | Provision for dividends or refunds payable in the following calendar year.....         |          |                     |
| 12.                  | Terminal dividends.....                                                                |          |                     |
| 13.                  | Provision for deferred dividend contracts.....                                         |          |                     |
| 14.                  | Amount provisionally held for deferred dividend contracts not included in Line 13..... |          |                     |
| 15.                  | Total Lines 10 through 14.....                                                         | 0        | 0                   |
| 16.                  | Total from prior year.....                                                             |          |                     |
| 17.                  | Total dividends or refunds (Lines 9 + 15 - 16).....                                    | 0        | 0                   |
| DETAILS OF WRITE-INS |                                                                                        |          |                     |
| 0801.                | Dividends - Reinsurance Ceded.....                                                     | (31,816) |                     |
| 0802.                | .....                                                                                  |          |                     |
| 0803.                | .....                                                                                  |          |                     |
| 0898.                | Summary of remaining write-ins for Line 8 from overflow page.....                      | 0        | 0                   |
| 0899.                | Totals (Line 0801 through 0803 plus 0898) (Line 8 above).....                          | (31,816) | 0                   |

Reliance Standard Life Insurance Company  
EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1                                                                      |                        |         |                | 2                  | 3              | 4                  | 5                                   | 6               |
|------------------------------------------------------------------------|------------------------|---------|----------------|--------------------|----------------|--------------------|-------------------------------------|-----------------|
| Valuation Standard                                                     |                        |         |                | Total              | Industrial     | Ordinary           | Credit<br>(Group and<br>Individual) | Group           |
| Life Insurance:                                                        |                        |         |                |                    |                |                    |                                     |                 |
| 0100001.                                                               | AE                     | 3.00%   | NLP.....       | .....296,246       | .....          | .....296,246       | .....                               | .....           |
| 0100002.                                                               | AE                     | 3.50%   | NLP.....       | .....2,121,621     | .....          | .....2,121,621     | .....                               | .....           |
| 0100003.                                                               | AM MEN                 | 3.50%   | NLP.....       | .....72,648        | .....72,648    | .....              | .....                               | .....           |
| 0100004.                                                               | 41 CSO                 | 2.50%   | NLP.....       | .....2,835,280     | .....          | .....2,835,280     | .....                               | .....           |
| 0100005.                                                               | 41 CSO                 | 3.00%   | NLP.....       | .....656,994       | .....          | .....656,994       | .....                               | .....           |
| 0100006.                                                               | 58 CET                 | 2.25%   | NLP.....       | .....16,591        | .....          | .....16,591        | .....                               | .....           |
| 0100007.                                                               | 58 CET                 | 2.75%   | NLP.....       | .....16,184        | .....          | .....16,184        | .....                               | .....           |
| 0100008.                                                               | 58 CET                 | 3.00%   | NLP.....       | .....80,495        | .....          | .....80,495        | .....                               | .....           |
| 0100009.                                                               | 58 CET                 | 3.50%   | NLP.....       | .....282,375       | .....          | .....282,375       | .....                               | .....           |
| 0100010.                                                               | 58 CET                 | 4.00%   | NLP.....       | .....33,817        | .....          | .....33,817        | .....                               | .....           |
| 0100011.                                                               | 58 CET                 | 4.25%   | NLP.....       | .....80,743        | .....          | .....80,743        | .....                               | .....           |
| 0100012.                                                               | 58 CET                 | 4.50%   | NLP.....       | .....3,028         | .....          | .....3,028         | .....                               | .....           |
| 0100013.                                                               | 58 CSO                 | 2.25%   | NLP.....       | .....751,852       | .....          | .....751,852       | .....                               | .....           |
| 0100014.                                                               | 58 CSO                 | 2.25%   | CRVM.....      | .....930,143       | .....          | .....930,143       | .....                               | .....           |
| 0100015.                                                               | 58 CSO                 | 2.75%   | NLP.....       | .....62,037        | .....          | .....62,037        | .....                               | .....           |
| 0100016.                                                               | 58 CSO                 | 3.00%   | NLP.....       | .....2,978,512     | .....          | .....2,978,512     | .....                               | .....           |
| 0100017.                                                               | 58 CSO                 | 3.00%   | CRVM.....      | .....4,305,976     | .....          | .....4,305,976     | .....                               | .....           |
| 0100018.                                                               | 58 CSO                 | 3.50%   | NLP.....       | .....297,770       | .....          | .....297,770       | .....                               | .....           |
| 0100019.                                                               | 58 CSO                 | 3.50%   | CRVM.....      | .....5,928,556     | .....          | .....5,928,556     | .....                               | .....           |
| 0100020.                                                               | 58 CSO                 | 3.75%   | NLP.....       | .....1,170         | .....          | .....1,170         | .....                               | .....           |
| 0100021.                                                               | 58 CSO                 | 3.75%   | CRVM.....      | .....116,871       | .....          | .....116,871       | .....                               | .....           |
| 0100022.                                                               | 58 CSO                 | 4.00%   | NLP.....       | .....265,321       | .....          | .....265,321       | .....                               | .....           |
| 0100023.                                                               | 58 CSO                 | 4.00%   | CRVM.....      | .....3,677,960     | .....          | .....3,677,960     | .....                               | .....           |
| 0100024.                                                               | 58 CSO                 | 4.25%   | NLP.....       | .....142,133       | .....          | .....142,133       | .....                               | .....           |
| 0100025.                                                               | 58 CSO                 | 4.25%   | CRVM.....      | .....6,337,702     | .....          | .....6,337,702     | .....                               | .....           |
| 0100026.                                                               | 58 CSO                 | 4.50%   | NLP.....       | .....67,686        | .....          | .....67,686        | .....                               | .....           |
| 0100027.                                                               | 58 CSO                 | 4.50%   | CRVM.....      | .....297,131       | .....          | .....297,131       | .....                               | .....           |
| 0100028.                                                               | 58 CSO                 | 5.50%   | CRVM.....      | .....8,871,567     | .....          | .....8,871,567     | .....                               | .....           |
| 0100029.                                                               | 58 CSO                 | 6.00%   | CRVM.....      | .....1,319,951     | .....          | .....1,319,951     | .....                               | .....           |
| 0100030.                                                               | 80 CET                 | 4.00%   | NLP.....       | .....5,516         | .....          | .....5,516         | .....                               | .....           |
| 0100031.                                                               | 80 CET                 | 4.50%   | NLP.....       | .....17,283        | .....          | .....17,283        | .....                               | .....           |
| 0100032.                                                               | 80 CET                 | 5.50%   | NLP.....       | .....24,914        | .....          | .....24,914        | .....                               | .....           |
| 0100033.                                                               | 80 CSO                 | 4.00%   | NLP.....       | .....952,197       | .....          | .....20,382        | .....                               | .....931,815    |
| 0100034.                                                               | 80 CSO                 | 4.00%   | CRVM.....      | .....411,917       | .....          | .....411,917       | .....                               | .....           |
| 0100035.                                                               | 80 CSO                 | 4.50%   | NLP.....       | .....1,503,215     | .....          | .....42,513        | .....                               | .....1,460,702  |
| 0100036.                                                               | 80 CSO                 | 4.50%   | CRVM.....      | .....2,632,908     | .....          | .....2,632,908     | .....                               | .....           |
| 0100037.                                                               | 80 CSO                 | 5.00%   | CRVM.....      | .....2,275,275     | .....          | .....2,275,275     | .....                               | .....           |
| 0100038.                                                               | 80 CSO                 | 5.50%   | CRVM.....      | .....8,964,036     | .....          | .....8,964,036     | .....                               | .....           |
| 0100039.                                                               | 80 CSO                 | 5.50%   | NLP.....       | .....9,490         | .....          | .....9,490         | .....                               | .....           |
| 0100040.                                                               | 80 CSO                 | 6.00%   | CRVM.....      | .....850,209       | .....          | .....850,209       | .....                               | .....           |
| 0100041.                                                               | 80 CSO                 | 6.50%   | CRVM.....      | .....209,631       | .....          | .....209,631       | .....                               | .....           |
| 0100042.                                                               | 2001 CSO               | 3.50%   | CRVM (NB)..... | .....368,738       | .....          | .....368,738       | .....                               | .....           |
| 0100043.                                                               | 2001 CSO               | 3.50%   | NLP (NB).....  | .....2,196,482     | .....          | .....              | .....                               | .....2,196,482  |
| 0100044.                                                               | 2001 CSO               | 4.00%   | CRVM.....      | .....225,930       | .....          | .....225,930       | .....                               | .....           |
| 0100045.                                                               | 2001 CSO               | 4.00%   | NLP.....       | .....540,096       | .....          | .....              | .....                               | .....540,096    |
| 0100046.                                                               | 2001 CSO               | 4.25%   | NLP.....       | .....230,281       | .....          | .....              | .....                               | .....230,281    |
| 0100047.                                                               | 2001 CSO               | 4.50%   | NLP.....       | .....62,833        | .....          | .....              | .....                               | .....62,833     |
| 0100048.                                                               | UNEARNED PREMIUM.....  |         |                | .....1,591,335     | .....          | .....              | .....                               | .....1,591,335  |
| 0100049.                                                               | STD IND                | 3.00%   | NLP.....       | .....27,895        | .....27,895    | .....              | .....                               | .....           |
| 0100050.                                                               | STD IND                | 3.50%   | NLP.....       | .....198,075       | .....198,075   | .....              | .....                               | .....           |
| 0100051.                                                               | SUB STD IND            | 3.50%   | NLP.....       | .....43,101        | .....43,101    | .....              | .....                               | .....           |
| 0100052.                                                               | 41 STD IND             | 3.00%   | NLP.....       | .....835,037       | .....835,037   | .....              | .....                               | .....           |
| 0100053.                                                               | 41 STD IND             | 3.50%   | NLP.....       | .....8,650         | .....8,650     | .....              | .....                               | .....           |
| 0100054.                                                               | SUB STD IND            | 3.00%   | NLP.....       | .....187,833       | .....187,833   | .....              | .....                               | .....           |
| 0100055.                                                               | 61 CSI                 | 3.00%   | NLP.....       | .....509,504       | .....509,504   | .....              | .....                               | .....           |
| 0100056.                                                               | 1960 BASIC GROUP TABLE | 6%..... |                | .....3,280,828     | .....          | .....              | .....                               | .....3,280,828  |
| 0199997.                                                               | Totals (Gross).....    |         |                | .....71,011,569    | .....1,882,743 | .....58,834,454    | .....0                              | .....10,294,372 |
| 0199998.                                                               | Reinsurance ceded..... |         |                | .....55,743,046    | .....1,882,743 | .....53,860,303    | .....                               | .....           |
| 0199999.                                                               | Totals (Net).....      |         |                | .....15,268,523    | .....0         | .....4,974,151     | .....0                              | .....10,294,372 |
| Annuities (excluding supplementary contracts with life contingencies): |                        |         |                |                    |                |                    |                                     |                 |
| 0200001.                                                               | 37 SA                  | 3.50%   | IMM.....       | .....570,022       | .....XXX.....  | .....570,022       | .....XXX.....                       | .....           |
| 0200002.                                                               | A - 1949               | 3.50%   | DEF.....       | .....91,920        | .....XXX.....  | .....91,920        | .....XXX.....                       | .....           |
| 0200003.                                                               | 71 IAM                 | 4.00%   | DEF.....       | .....932,257       | .....XXX.....  | .....932,257       | .....XXX.....                       | .....           |
| 0200004.                                                               | 71 IAM                 | 4.50%   | DEF(NB).....   | .....47,419,827    | .....XXX.....  | .....47,419,827    | .....XXX.....                       | .....           |
| 0200005.                                                               | 71 IAM                 | 5.50%   | DEF.....       | .....72,147,067    | .....XXX.....  | .....72,147,067    | .....XXX.....                       | .....           |
| 0200006.                                                               | 71 IAM                 | 8.25%   | DEF.....       | .....13,794,233    | .....XXX.....  | .....1,238,086     | .....XXX.....                       | .....12,556,147 |
| 0200007.                                                               | 71 IAM                 | 9.25%   | DEF(NB).....   | .....10,800,501    | .....XXX.....  | .....10,800,501    | .....XXX.....                       | .....           |
| 0200008.                                                               | 71 IAM                 | 5.00%   | IMM.....       | .....142,096       | .....XXX.....  | .....142,096       | .....XXX.....                       | .....           |
| 0200009.                                                               | 71 IAM                 | 5.25%   | IMM.....       | .....106,977       | .....XXX.....  | .....106,977       | .....XXX.....                       | .....           |
| 0200010.                                                               | 71 IAM                 | 6.00%   | IMM.....       | .....655,426       | .....XXX.....  | .....655,426       | .....XXX.....                       | .....           |
| 0200011.                                                               | 71 IAM                 | 7.50%   | IMM.....       | .....1,094,311     | .....XXX.....  | .....1,094,311     | .....XXX.....                       | .....           |
| 0200012.                                                               | 2012 IAR               | 3.50%   | DEF.....       | .....2,189,948,264 | .....XXX.....  | .....2,183,063,589 | .....XXX.....                       | .....6,884,675  |

Reliance Standard Life Insurance Company  
EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1                  |                        |                    | 2                | 3             | 4                | 5                                | 6                |
|--------------------|------------------------|--------------------|------------------|---------------|------------------|----------------------------------|------------------|
| Valuation Standard |                        |                    | Total            | Industrial    | Ordinary         | Credit<br>(Group and Individual) | Group            |
| 0200013.           | 2012 IAR               | 3.75% DEF(NB)..... | ...3,512,562,579 | .....XXX..... | ...3,060,502,485 | .....XXX.....                    | .....452,060,094 |
| 0200014.           | 2012 IAR               | 4.00% DEF.....     | .....281,695,730 | .....XXX..... | .....182,291,286 | .....XXX.....                    | .....99,404,444  |
| 0200015.           | A-2000                 | 3.75% DEF.....     | .....373,547,256 | .....XXX..... | .....294,057,601 | .....XXX.....                    | .....79,489,655  |
| 0200016.           | A-2000                 | 4.00% DEF.....     | .....591,074,594 | .....XXX..... | .....437,441,464 | .....XXX.....                    | .....153,633,130 |
| 0200017.           | A-2000                 | 4.25% DEF.....     | .....68,588,591  | .....XXX..... | .....60,412,559  | .....XXX.....                    | .....8,176,032   |
| 0200018.           | A-2000                 | 4.50% DEF.....     | .....138,179,756 | .....XXX..... | .....104,632,005 | .....XXX.....                    | .....33,547,751  |
| 0200019.           | A-2000                 | 4.75% DEF.....     | .....146,307,432 | .....XXX..... | .....100,767,213 | .....XXX.....                    | .....45,540,219  |
| 0200020.           | A-2000                 | 5.00% DEF.....     | .....112,543,516 | .....XXX..... | .....77,071,392  | .....XXX.....                    | .....35,472,124  |
| 0200021.           | A-2000                 | 5.25% DEF.....     | .....18,187,593  | .....XXX..... | .....13,516,626  | .....XXX.....                    | .....4,670,967   |
| 0200022.           | A-2000                 | 5.50% DEF.....     | .....67,475,208  | .....XXX..... | .....46,808,569  | .....XXX.....                    | .....20,666,639  |
| 0200023.           | A-2000                 | 5.75% DEF.....     | .....5,841,003   | .....XXX..... | .....1,543,785   | .....XXX.....                    | .....4,297,218   |
| 0200024.           | A-2000                 | 6.00% DEF.....     | .....23,083,492  | .....XXX..... | .....15,210,685  | .....XXX.....                    | .....7,872,807   |
| 0200025.           | A-2000                 | 6.25% DEF.....     | .....5,515,817   | .....XXX..... | .....3,881,350   | .....XXX.....                    | .....1,634,467   |
| 0200026.           | 83 IAM                 | 5.00% DEF.....     | .....9,140,602   | .....XXX..... | .....8,837,098   | .....XXX.....                    | .....303,504     |
| 0200027.           | 83 IAM                 | 5.25% DEF.....     | .....13,329,838  | .....XXX..... | .....11,007,148  | .....XXX.....                    | .....2,322,690   |
| 0200028.           | 83 IAM                 | 5.50% DEF.....     | .....5,538,310   | .....XXX..... | .....5,456,126   | .....XXX.....                    | .....82,184      |
| 0200029.           | 83 IAM                 | 5.75% DEF.....     | .....7,710,129   | .....XXX..... | .....6,243,697   | .....XXX.....                    | .....1,466,432   |
| 0200030.           | 83 IAM                 | 6.00% DEF.....     | .....8,140,687   | .....XXX..... | .....6,174,340   | .....XXX.....                    | .....1,966,347   |
| 0200031.           | 83 IAM                 | 6.25% DEF.....     | .....3,791,497   | .....XXX..... | .....2,069,190   | .....XXX.....                    | .....1,722,307   |
| 0200032.           | 83 IAM                 | 6.50% DEF.....     | .....8,144,314   | .....XXX..... | .....7,548,058   | .....XXX.....                    | .....596,256     |
| 0200033.           | 83 IAM                 | 6.75% DEF.....     | .....4,327,811   | .....XXX..... | .....2,095,466   | .....XXX.....                    | .....2,232,345   |
| 0200034.           | 83 IAM                 | 7.00% DEF.....     | .....87,415      | .....XXX..... | .....87,415      | .....XXX.....                    | .....            |
| 0200035.           | 83 IAM                 | 7.25% DEF.....     | .....11,267,847  | .....XXX..... | .....11,267,847  | .....XXX.....                    | .....            |
| 0200036.           | 83 IAM                 | 8.00% DEF.....     | .....1,521,982   | .....XXX..... | .....1,521,982   | .....XXX.....                    | .....            |
| 0200037.           | 83 IAM                 | 8.50% DEF.....     | .....8,497,527   | .....XXX..... | .....8,497,527   | .....XXX.....                    | .....            |
| 0200038.           | 83 IAM                 | 8.75% DEF.....     | .....369,315     | .....XXX..... | .....369,315     | .....XXX.....                    | .....            |
| 0200039.           | 83 IAM                 | 10.00% DEF.....    | .....29,220      | .....XXX..... | .....29,220      | .....XXX.....                    | .....            |
| 0200040.           | 83 GAM                 | 5.25% DEF.....     | .....1,678,623   | .....XXX..... | .....            | .....XXX.....                    | .....1,678,623   |
| 0200041.           | 83 GAM                 | 5.75% DEF.....     | .....616,458     | .....XXX..... | .....            | .....XXX.....                    | .....616,458     |
| 0200042.           | 83 GAM                 | 6.00% DEF.....     | .....6,116,960   | .....XXX..... | .....            | .....XXX.....                    | .....6,116,960   |
| 0200043.           | 83 GAM                 | 6.25% DEF.....     | .....1,567,772   | .....XXX..... | .....            | .....XXX.....                    | .....1,567,772   |
| 0200044.           | 83 GAM                 | 6.50% DEF.....     | .....2,761,429   | .....XXX..... | .....            | .....XXX.....                    | .....2,761,429   |
| 0200045.           | 83 GAM                 | 6.75% DEF.....     | .....328,109     | .....XXX..... | .....            | .....XXX.....                    | .....328,109     |
| 0200046.           | 83 GAM                 | 7.00% DEF.....     | .....130,536     | .....XXX..... | .....            | .....XXX.....                    | .....130,536     |
| 0200047.           | 83 GAM                 | 7.25% DEF.....     | .....3,003,693   | .....XXX..... | .....            | .....XXX.....                    | .....3,003,693   |
| 0200048.           | 83 GAM                 | 7.50% DEF.....     | .....4,975,541   | .....XXX..... | .....            | .....XXX.....                    | .....4,975,541   |
| 0200049.           | 83 GAM                 | 7.75% DEF.....     | .....267,958     | .....XXX..... | .....            | .....XXX.....                    | .....267,958     |
| 0200050.           | 83 GAM                 | 8.00% DEF.....     | .....1,006,707   | .....XXX..... | .....            | .....XXX.....                    | .....1,006,707   |
| 0200051.           | 83 GAM                 | 8.25% DEF.....     | .....787,736     | .....XXX..... | .....            | .....XXX.....                    | .....787,736     |
| 0200052.           | 83 GAM                 | 8.75% DEF.....     | .....34,964      | .....XXX..... | .....            | .....XXX.....                    | .....34,964      |
| 0200053.           | 83 GAM                 | 6.75% IMM.....     | .....47,135      | .....XXX..... | .....            | .....XXX.....                    | .....47,135      |
| 0200054.           | 83 GAM                 | 7.00% IMM.....     | .....233,540     | .....XXX..... | .....            | .....XXX.....                    | .....233,540     |
| 0200055.           | 83 GAM                 | 7.75% IMM.....     | .....22,386      | .....XXX..... | .....            | .....XXX.....                    | .....22,386      |
| 0200056.           | 83 GAM                 | 8.00% IMM.....     | .....363,963     | .....XXX..... | .....            | .....XXX.....                    | .....363,963     |
| 0200057.           | 83 GAM                 | 8.25% IMM.....     | .....919,742     | .....XXX..... | .....            | .....XXX.....                    | .....919,742     |
| 0200058.           | 83 GAM                 | 8.75% IMM.....     | .....10,289      | .....XXX..... | .....            | .....XXX.....                    | .....10,289      |
| 0200059.           | 83 GAM                 | 9.25% IMM.....     | .....73,723      | .....XXX..... | .....            | .....XXX.....                    | .....73,723      |
| 0200060.           | 83 GAM                 | 11.00% IMM.....    | .....112,239     | .....XXX..... | .....            | .....XXX.....                    | .....112,239     |
| 0200061.           | 83 GAM                 | 11.25% IMM.....    | .....962         | .....XXX..... | .....            | .....XXX.....                    | .....962         |
| 0299997.           | Totals (Gross).....    |                    | ...7,789,262,427 | .....XXX..... | ...6,787,603,528 | .....XXX.....                    | ...1,001,658,899 |
| 0299998.           | Reinsurance ceded..... |                    | .....27,807,926  | .....XXX..... | .....27,807,926  | .....XXX.....                    |                  |
| 0299999.           | Totals (Net).....      |                    | ...7,761,454,501 | .....XXX..... | ...6,759,795,602 | .....XXX.....                    | ...1,001,658,899 |

Supplementary Contracts with Life Contingencies:

|          |         |             |                |       |                |       |       |
|----------|---------|-------------|----------------|-------|----------------|-------|-------|
| 0300001. | 37 S.A. | 2.25%.....  | .....930       | ..... | .....930       | ..... | ..... |
| 0300002. | 37 S.A. | 2.50%.....  | .....2,522     | ..... | .....2,522     | ..... | ..... |
| 0300003. | 83 IAM  | 4.50% ..... | .....25,256    | ..... | .....25,256    | ..... | ..... |
| 0300004. | 83 IAM  | 5.00% ..... | .....30,875    | ..... | .....30,875    | ..... | ..... |
| 0300005. | 83 IAM  | 5.50% ..... | .....6,327     | ..... | .....6,327     | ..... | ..... |
| 0300006. | 83 IAM  | 6.25%.....  | .....27,044    | ..... | .....27,044    | ..... | ..... |
| 0300007. | 83 IAM  | 6.50%.....  | .....79,820    | ..... | .....79,820    | ..... | ..... |
| 0300008. | 83 IAM  | 6.75%.....  | .....160,617   | ..... | .....160,617   | ..... | ..... |
| 0300009. | 83 IAM  | 7.00%.....  | .....250,756   | ..... | .....250,756   | ..... | ..... |
| 0300010. | 83 IAM  | 7.25%.....  | .....252,849   | ..... | .....252,849   | ..... | ..... |
| 0300011. | 83 IAM  | 7.50%.....  | .....225,226   | ..... | .....225,226   | ..... | ..... |
| 0300012. | 83 IAM  | 7.75%.....  | .....138,136   | ..... | .....138,136   | ..... | ..... |
| 0300013. | 83 IAM  | 8.25%.....  | .....889,962   | ..... | .....889,962   | ..... | ..... |
| 0300014. | 83 IAM  | 8.75%.....  | .....32,702    | ..... | .....32,702    | ..... | ..... |
| 0300015. | A2000   | 3.00%.....  | .....312,094   | ..... | .....312,094   | ..... | ..... |
| 0300016. | A2000   | 4.00%.....  | .....909,888   | ..... | .....909,888   | ..... | ..... |
| 0300017. | A2000   | 4.25%.....  | .....356,305   | ..... | .....356,305   | ..... | ..... |
| 0300018. | A2000   | 4.50%.....  | .....1,230,907 | ..... | .....1,230,907 | ..... | ..... |
| 0300019. | A2000   | 5.00%.....  | .....826,989   | ..... | .....826,989   | ..... | ..... |
| 0300020. | A2000   | 5.25%.....  | .....1,005,281 | ..... | .....1,005,281 | ..... | ..... |

Reliance Standard Life Insurance Company

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1                                                                                                                 | 2                  | 3          | 4                  | 5                                | 6                  |
|-------------------------------------------------------------------------------------------------------------------|--------------------|------------|--------------------|----------------------------------|--------------------|
| Valuation Standard                                                                                                | Total              | Industrial | Ordinary           | Credit<br>(Group and Individual) | Group              |
| 0300021. A2000 5.50%.....                                                                                         | .....736,739       | .....      | .....736,739       | .....                            | .....              |
| 0300022. A2000 6.00%.....                                                                                         | .....755,335       | .....      | .....755,335       | .....                            | .....              |
| 0300023. A2000 6.25%.....                                                                                         | .....122,538       | .....      | .....122,538       | .....                            | .....              |
| 0300024. A2000 6.50%.....                                                                                         | .....162,909       | .....      | .....162,909       | .....                            | .....              |
| 0300025. A2000 6.75%.....                                                                                         | .....157,481       | .....      | .....157,481       | .....                            | .....              |
| 0300026. A2000 7.00%.....                                                                                         | .....69,155        | .....      | .....69,155        | .....                            | .....              |
| 0300027. 2012 IAR 2.50%.....                                                                                      | .....57,564        | .....      | .....57,564        | .....                            | .....              |
| 0300028. 2012 IAR 3.00%.....                                                                                      | .....1,132,810     | .....      | .....1,132,810     | .....                            | .....              |
| 0300029. 2012 IAR 3.25%.....                                                                                      | .....303,691       | .....      | .....303,691       | .....                            | .....              |
| 0300030. 2012 IAR 3.50%.....                                                                                      | .....248,625       | .....      | .....248,625       | .....                            | .....              |
| 0300031. 2012 IAR 3.75%.....                                                                                      | .....2,136,230     | .....      | .....2,136,230     | .....                            | .....              |
| 0300032. 2012 IAR 4.00%.....                                                                                      | .....3,468,779     | .....      | .....3,468,779     | .....                            | .....              |
| 0300033. 2012 IAR 4.25%.....                                                                                      | .....358,604       | .....      | .....358,604       | .....                            | .....              |
| 0399997. Totals (Gross).....                                                                                      | .....16,474,946    | .....0     | .....16,474,946    | .....0                           | .....0             |
| 0399999. Totals (Net).....                                                                                        | .....16,474,946    | .....0     | .....16,474,946    | .....0                           | .....0             |
| Accidental Death Benefits:                                                                                        |                    |            |                    |                                  |                    |
| 0400001. 1959 ADB - 1958 CSO 4.5%.....                                                                            | .....12,116        | .....      | .....12,116        | .....                            | .....              |
| 0499997. Totals (Gross).....                                                                                      | .....12,116        | .....0     | .....12,116        | .....0                           | .....0             |
| 0499998. Reinsurance ceded.....                                                                                   | .....12,116        | .....      | .....12,116        | .....                            | .....              |
| 0499999. Totals (Net).....                                                                                        | .....0             | .....0     | .....0             | .....0                           | .....0             |
| Disability - Active Lives:                                                                                        |                    |            |                    |                                  |                    |
| 0500001. 1952 DISABILITY STUDY WITH 58 CSO 3.00%.....                                                             | .....577,917       | .....      | .....577,917       | .....                            | .....              |
| 0599997. Totals (Gross).....                                                                                      | .....577,917       | .....0     | .....577,917       | .....0                           | .....0             |
| 0599998. Reinsurance ceded.....                                                                                   | .....577,917       | .....      | .....577,917       | .....                            | .....              |
| 0599999. Totals (Net).....                                                                                        | .....0             | .....0     | .....0             | .....0                           | .....0             |
| Disability - Disabled Lives:                                                                                      |                    |            |                    |                                  |                    |
| 0600001. 1952 DISABILITY STUDY WITH 58 CSO 3.00%.....                                                             | .....1,246,268     | .....      | .....1,246,268     | .....                            | .....              |
| 0600002. GROUP.....                                                                                               | .....2,267,087     | .....      | .....              | .....                            | .....2,267,087     |
| 0600003. 70 INTERCOMPANY DISA 3.00%.....                                                                          | .....36,672,586    | .....      | .....              | .....                            | .....36,672,586    |
| 0600004. 2005 GROUP TERM LIFE WAIVER RESERVE TABLE 4.00%.....                                                     | .....26,642,711    | .....      | .....              | .....                            | .....26,642,711    |
| 0600005. 2005 GROUP TERM LIFE WAIVER RESERVE TABLE 3.50%.....                                                     | .....82,737,862    | .....      | .....              | .....                            | .....82,737,862    |
| 0699997. Totals (Gross).....                                                                                      | .....149,566,514   | .....0     | .....1,246,268     | .....0                           | .....148,320,246   |
| 0699998. Reinsurance ceded.....                                                                                   | .....18,939,522    | .....      | .....1,207,697     | .....                            | .....17,731,825    |
| 0699999. Totals (Net).....                                                                                        | .....130,626,992   | .....0     | .....38,571        | .....0                           | .....130,588,421   |
| Miscellaneous Reserves:                                                                                           |                    |            |                    |                                  |                    |
| 0700001. Immediate Claim Payment.....                                                                             | .....723,239       | .....      | .....723,239       | .....                            | .....              |
| 0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured..... | .....225,670       | .....      | .....225,670       | .....                            | .....              |
| 0700003. For surrender values in excess of reserves otherwise required and carried in this exhibit.....           | .....2,401,469     | .....      | .....2,401,469     | .....                            | .....              |
| 0799997. Totals (Gross).....                                                                                      | .....3,350,378     | .....0     | .....3,350,378     | .....0                           | .....0             |
| 0799998. Reinsurance ceded.....                                                                                   | .....3,233,930     | .....      | .....3,233,930     | .....                            | .....              |
| 0799999. Totals (Net).....                                                                                        | .....116,448       | .....0     | .....116,448       | .....0                           | .....0             |
| 9999999. Totals (Net) - Page 3, Line 1.....                                                                       | .....7,923,941,410 | .....0     | .....6,781,399,718 | .....0                           | .....1,142,541,692 |

Annual Statement for the year 2019 of the

Reliance Standard Life Insurance Company

EXHIBIT 5 - INTERROGATORIES

1.1

Has the reporting entity ever issued both participating and non-participating contracts?

Yes [ X ]

No [ ]

1.2

If not, state which kind is issued

2.1

Does the reporting entity at present issue both participating and non-participating contracts?

Yes [ ]

No [ X ]

2.2

If not, state which kind is issued

NON-PARTICIPATING

3.

Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?

Yes [ X ]

No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4.

Has the reporting entity any assessment or stipulated premium contracts in force? If so, state:

Yes [ ]

No [ X ]

4.1

Amount of insurance:

\$.....

4.2

Amount of reserve:

\$.....

4.3

Basis of reserve:

4.4

Basis of regular assessments:

4.5

Basis of special assessments:

4.6

Assessments collected during year:

\$.....

5.

If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6.

Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?

Yes [ ]

No [ X ]

6.1

If so, state the amount of reserve on such contracts on the basis actually held:

\$.....

6.2

That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits:

\$.....

Attach statement of methods employed in their valuation.

7.

Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?

Yes [ ]

No [ X ]

7.1

If yes, state the total dollar amount of assets covered by these contracts or agreements:

\$.....

7.2

Specify the basis (fair value, amortized cost, etc.) for determining the amount:

7.3

State the amount of reserves established for this business:

\$.....

7.4

Identify where the reserves are reported in the blank.

8.

Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December of the current year?

Yes [ ]

No [ X ]

8.1

If yes, state the total dollar amount of account value covered by these contracts or agreements:

\$.....

8.2

State the amount of reserves established for this business:

\$.....

8.3

Identify where the reserves are reported in the blank:

9.

Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year?

Yes [ ]

No [ X ]

9.1

If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:

\$.....

9.2

State the amount of reserves established for this business:

\$.....

9.3

Identify where the reserves are reported in the blank:

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

| 1                              | Valuation Basis |            | 4                                           |
|--------------------------------|-----------------|------------|---------------------------------------------|
|                                | 2               | 3          |                                             |
| Description of Valuation Class | Changed From    | Changed To | Increase in Actuarial Reserve Due To Change |

NONE



Reliance Standard Life Insurance Company

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS - ACCIDENT AND HEALTH (a)

|                                                                   | 1             | Comprehensive |       | 4                   | 5           | 6           | 7                                      | 8                    | 9                  | 10         | 11                | 12             | 13           |
|-------------------------------------------------------------------|---------------|---------------|-------|---------------------|-------------|-------------|----------------------------------------|----------------------|--------------------|------------|-------------------|----------------|--------------|
|                                                                   |               | 2             | 3     |                     |             |             |                                        |                      |                    |            |                   |                |              |
|                                                                   | Total         | Individual    | Group | Medicare Supplement | Vision Only | Dental Only | Federal Employees Health Benefits Plan | Title XVIII Medicare | Title XIX Medicaid | Credit A&H | Disability Income | Long-Term Care | Other Health |
| ACTIVE LIFE RESERVE                                               |               |               |       |                     |             |             |                                        |                      |                    |            |                   |                |              |
| 1. Unearned premium reserves.....                                 | 7,116,338     |               |       |                     |             | 68,644      |                                        |                      |                    |            | 2,835,177         |                | 4,212,517    |
| 2. Additional contract reserves (b).....                          | 0             |               |       |                     |             |             |                                        |                      |                    |            |                   |                |              |
| 3. Additional actuarial reserves - Asset/Liability analysis.....  | 0             |               |       |                     |             |             |                                        |                      |                    |            |                   |                |              |
| 4. Reserve for future contingent benefits.....                    | 0             |               |       |                     |             |             |                                        |                      |                    |            |                   |                |              |
| 5. Reserve for rate credits.....                                  | 0             |               |       |                     |             |             |                                        |                      |                    |            |                   |                |              |
| 6. Aggregate write-ins for reserves.....                          | 0             | 0             | 0     | 0                   | 0           | 0           | 0                                      | 0                    | 0                  | 0          | 0                 | 0              | 0            |
| 7. Totals (Gross).....                                            | 7,116,338     | 0             | 0     | 0                   | 0           | 68,644      | 0                                      | 0                    | 0                  | 0          | 2,835,177         | 0              | 4,212,517    |
| 8. Reinsurance ceded.....                                         | 35,562        |               |       |                     |             | 35,562      |                                        |                      |                    |            |                   |                |              |
| 9. Totals (Net).....                                              | 7,080,776     | 0             | 0     | 0                   | 0           | 33,082      | 0                                      | 0                    | 0                  | 0          | 2,835,177         | 0              | 4,212,517    |
| CLAIM RESERVE                                                     |               |               |       |                     |             |             |                                        |                      |                    |            |                   |                |              |
| 10. Present value of amounts not yet due on claims.....           | 1,384,381,732 |               |       |                     |             | 6,732,577   |                                        |                      |                    |            | 1,340,878,634     |                | 36,770,521   |
| 11. Additional actuarial reserves - Asset/Liability analysis..... | 0             |               |       |                     |             |             |                                        |                      |                    |            |                   |                |              |
| 12. Reserve for future contingent benefits.....                   | 0             |               |       |                     |             |             |                                        |                      |                    |            |                   |                |              |
| 13. Aggregate write-ins for reserves.....                         | 0             | 0             | 0     | 0                   | 0           | 0           | 0                                      | 0                    | 0                  | 0          | 0                 | 0              | 0            |
| 14. Totals (Gross).....                                           | 1,384,381,732 | 0             | 0     | 0                   | 0           | 6,732,577   | 0                                      | 0                    | 0                  | 0          | 1,340,878,634     | 0              | 36,770,521   |
| 15. Reinsurance ceded.....                                        | 87,291,970    |               |       |                     |             | 4,910,179   |                                        |                      |                    |            | 77,935,592        |                | 4,446,199    |
| 16. Totals (Net).....                                             | 1,297,089,762 | 0             | 0     | 0                   | 0           | 1,822,398   | 0                                      | 0                    | 0                  | 0          | 1,262,943,042     | 0              | 32,324,322   |
| 17. TOTALS (Net).....                                             | 1,304,170,538 | 0             | 0     | 0                   | 0           | 1,855,480   | 0                                      | 0                    | 0                  | 0          | 1,265,778,219     | 0              | 36,536,839   |
| 18. TABULAR FUND INTEREST.....                                    | 43,223,363    |               |       |                     |             |             |                                        |                      |                    |            | 43,223,363        |                |              |

DETAILS OF WRITE-INS

|                                                                          |   |   |   |   |   |   |   |   |   |   |   |   |   |
|--------------------------------------------------------------------------|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0601. ....                                                               | 0 |   |   |   |   |   |   |   |   |   |   |   |   |
| 0602. ....                                                               | 0 |   |   |   |   |   |   |   |   |   |   |   |   |
| 0603. ....                                                               | 0 |   |   |   |   |   |   |   |   |   |   |   |   |
| 0698. Summary of remaining write-ins for Line 6 from overflow page.....  | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above).....     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1301. ....                                                               | 0 |   |   |   |   |   |   |   |   |   |   |   |   |
| 1302. ....                                                               | 0 |   |   |   |   |   |   |   |   |   |   |   |   |
| 1303. ....                                                               | 0 |   |   |   |   |   |   |   |   |   |   |   |   |
| 1398. Summary of remaining write-ins for Line 13 from overflow page..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1399. Totals (Lines 1301 through 1303 + 1398) (Line 13 above).....       | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

Reliance Standard Life Insurance Company  
EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS

|                                                                                                     | 1               | 2                                   | 3                    | 4                         | 5                                       | 6                                     |
|-----------------------------------------------------------------------------------------------------|-----------------|-------------------------------------|----------------------|---------------------------|-----------------------------------------|---------------------------------------|
|                                                                                                     | Total           | Guaranteed<br>Interest<br>Contracts | Annuities<br>Certain | Supplemental<br>Contracts | Dividend<br>Accumulations<br>or Refunds | Premium and<br>Other Deposit<br>Funds |
| 1. Balance at the beginning of the year before reinsurance.....                                     | 2,582,645,291   |                                     |                      | 62,861,723                |                                         | 2,519,783,568                         |
| 2. Deposits received during the year.....                                                           | 1,645,421,572   |                                     |                      | 20,421,572                |                                         | 1,625,000,000                         |
| 3. Investment earnings credited to the account.....                                                 | 75,755,419      |                                     |                      | 2,467,689                 |                                         | 73,287,730                            |
| 4. Other net change in reserves.....                                                                | 0               |                                     |                      |                           |                                         |                                       |
| 5. Fees and other charges assessed.....                                                             | 0               |                                     |                      |                           |                                         |                                       |
| 6. Surrender charges.....                                                                           | 0               |                                     |                      |                           |                                         |                                       |
| 7. Net surrender or withdrawal payments.....                                                        | 908,951,915     |                                     |                      | 14,565,479                |                                         | 894,386,436                           |
| 8. Other net transfers to or (from) Separate Accounts.....                                          | 0               |                                     |                      |                           |                                         |                                       |
| 9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8)..... | 3,394,870,367   | 0                                   | 0                    | 71,185,505                | 0                                       | 3,323,684,862                         |
| 10. Reinsurance balance at the beginning of the year.....                                           | (873,388,404)   |                                     |                      | 180,674                   |                                         | (873,569,078)                         |
| 11. Net change in reinsurance assumed.....                                                          | 1,977,838       |                                     |                      | 1,977,838                 |                                         |                                       |
| 12. Net change in reinsurance ceded.....                                                            | 500,122,246     |                                     |                      |                           |                                         | 500,122,246                           |
| 13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12).....                            | (1,371,532,812) | 0                                   | 0                    | 2,158,512                 | 0                                       | (1,373,691,324)                       |
| 14. Net balance at the end of the current year after reinsurance (Lines 9 + 13).....                | 2,023,337,555   | 0                                   | 0                    | 73,344,017                | 0                                       | 1,949,993,538                         |

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

|                               | 1           | 2               | Ordinary       |                      |                         | 6                                  | Group          |           | Accident and Health |                               |       |
|-------------------------------|-------------|-----------------|----------------|----------------------|-------------------------|------------------------------------|----------------|-----------|---------------------|-------------------------------|-------|
|                               |             |                 | 3              | 4                    | 5                       |                                    | 7              | 8         | 9                   | 10                            | 11    |
|                               | Total       | Industrial Life | Life Insurance | Individual Annuities | Supplementary Contracts | Credit Life (Group and Individual) | Life Insurance | Annuities | Group               | Credit (Group and Individual) | Other |
| 1. Due and unpaid:            |             |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 1.1 Direct.....               | 0           |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 1.2 Reinsurance assumed.....  | 0           |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 1.3 Reinsurance ceded.....    | 0           |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 1.4 Net.....                  | 0           | 0               | 0              | 0                    | 0                       | 0                                  | 0              | 0         | 0                   | 0                             | 0     |
| 2. In course of settlement:   |             |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 2.1 Resisted:                 |             |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 2.11 Direct.....              | 0           |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 2.12 Reinsurance assumed..... | 0           |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 2.13 Reinsurance ceded.....   | 0           |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 2.14 Net.....                 | 0           | 0               | (b) 0          | (b) 0                | 0                       | (b) 0                              | (b) 0          | 0         | 0                   | 0                             | 0     |
| 2.2 Other:                    |             |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 2.21 Direct.....              | 440,679,721 |                 | 1,513,167      |                      |                         |                                    | 19,234,810     |           | 419,931,744         |                               |       |
| 2.22 Reinsurance assumed..... | 69,289,490  |                 |                |                      |                         |                                    |                |           | 69,289,490          |                               |       |
| 2.23 Reinsurance ceded.....   | 33,841,981  |                 | 860,335        |                      |                         |                                    | 2,319,556      |           | 30,662,090          |                               |       |
| 2.24 Net.....                 | 476,127,230 | 0               | (b) 652,832    | (b) 0                | 0                       | (b) 0                              | (b) 16,915,254 | 0         | (b) 458,559,144     | (b) 0                         | (b) 0 |
| 3. Incurred but unreported:   |             |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 3.1 Direct.....               | 103,976,247 |                 | 393,332        |                      |                         |                                    | 75,326,746     |           | 28,256,169          |                               |       |
| 3.2 Reinsurance assumed.....  | 2,535,337   |                 |                |                      |                         |                                    |                |           | 2,535,337           |                               |       |
| 3.3 Reinsurance ceded.....    | 5,024,648   |                 | 194,238        |                      |                         |                                    | 3,626,309      |           | 1,204,101           |                               |       |
| 3.4 Net.....                  | 101,486,936 | 0               | (b) 199,094    | (b) 0                | 0                       | (b) 0                              | (b) 71,700,437 | 0         | (b) 29,587,405      | (b) 0                         | (b) 0 |
| 4. Totals:                    |             |                 |                |                      |                         |                                    |                |           |                     |                               |       |
| 4.1 Direct.....               | 544,655,968 | 0               | 1,906,499      | 0                    | 0                       | 0                                  | 94,561,556     | 0         | 448,187,913         | 0                             | 0     |
| 4.2 Reinsurance assumed.....  | 71,824,827  | 0               | 0              | 0                    | 0                       | 0                                  | 0              | 0         | 71,824,827          | 0                             | 0     |
| 4.3 Reinsurance ceded.....    | 38,866,629  | 0               | 1,054,573      | 0                    | 0                       | 0                                  | 5,945,865      | 0         | 31,866,191          | 0                             | 0     |
| 4.4 Net.....                  | 577,614,166 | (a) 0           | (a) 851,926    | 0                    | 0                       | 0                                  | (a) 88,615,691 | 0         | 488,146,549         | 0                             | 0     |

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$.....0 in Column 2, \$.....0 in Column 3 and \$.....0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$.....0, Individual Annuities \$.....0, Credit Life (Group and Individual) \$.....0, and Group Life \$.....130,588,421, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$.....1,143,579,081, Credit (Group and Individual) Accident and Health \$.....0 and Other Accident and Health \$.....0 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

|                                                                   | 1               | 2                   | Ordinary           |                      |                         | 6                                  | Group              |            | Accident and Health |                               |         |
|-------------------------------------------------------------------|-----------------|---------------------|--------------------|----------------------|-------------------------|------------------------------------|--------------------|------------|---------------------|-------------------------------|---------|
|                                                                   |                 |                     | 3                  | 4                    | 5                       |                                    | 7                  | 8          | 9                   | 10                            | 11      |
|                                                                   | Total           | Industrial Life (a) | Life Insurance (b) | Individual Annuities | Supplementary Contracts | Credit Life (Group and Individual) | Life Insurance (c) | Annuities  | Group               | Credit (Group and Individual) | Other   |
| 1. Settlements during the year:                                   |                 |                     |                    |                      |                         |                                    |                    |            |                     |                               |         |
| 1.1 Direct.....                                                   | 1,019,948,046   |                     | 7,062,748          | 103,899,685          | 1,998,990               |                                    | 306,666,979        | 23,813,201 | 576,241,395         |                               | 265,048 |
| 1.2 Reinsurance assumed.....                                      | 55,724,938      |                     | 285,474            | 72,072               | 385,843                 |                                    |                    | 80,321     | 54,901,228          |                               |         |
| 1.3 Reinsurance ceded.....                                        | 313,635,603     |                     | 4,987,999          |                      | 8,479                   |                                    | 242,129,150        |            | 66,509,975          |                               |         |
| 1.4 Net.....                                                      | (d) 762,037,381 | 0                   | 2,360,223          | 103,971,757          | 2,376,354               | 0                                  | 64,537,829         | 23,893,522 | 564,632,648         | 0                             | 265,048 |
| 2. Liability December 31, current year from Part 1:               |                 |                     |                    |                      |                         |                                    |                    |            |                     |                               |         |
| 2.1 Direct.....                                                   | 544,655,968     | 0                   | 1,906,499          | 0                    | 0                       | 0                                  | 94,561,556         | 0          | 448,187,913         | 0                             | 0       |
| 2.2 Reinsurance assumed.....                                      | 71,824,827      | 0                   | 0                  | 0                    | 0                       | 0                                  | 0                  | 0          | 71,824,827          | 0                             | 0       |
| 2.3 Reinsurance ceded.....                                        | 38,866,629      | 0                   | 1,054,573          | 0                    | 0                       | 0                                  | 5,945,865          | 0          | 31,866,191          | 0                             | 0       |
| 2.4 Net.....                                                      | 577,614,166     | 0                   | 851,926            | 0                    | 0                       | 0                                  | 88,615,691         | 0          | 488,146,549         | 0                             | 0       |
| 3. Amounts recoverable from reinsurers Dec. 31, current year..... | 6,434,354       |                     |                    |                      |                         |                                    | 1,839,995          |            | 4,594,359           |                               |         |
| 4. Liability December 31, prior year:                             |                 |                     |                    |                      |                         |                                    |                    |            |                     |                               |         |
| 4.1 Direct.....                                                   | 541,460,468     |                     | 1,725,431          |                      |                         |                                    | 85,070,522         |            | 454,664,515         |                               |         |
| 4.2 Reinsurance assumed.....                                      | 273,041,262     |                     |                    |                      |                         |                                    |                    |            | 273,041,262         |                               |         |
| 4.3 Reinsurance ceded.....                                        | 36,767,581      |                     | 840,347            |                      |                         |                                    | 584,076            |            | 35,343,158          |                               |         |
| 4.4 Net.....                                                      | 777,734,149     | 0                   | 885,084            | 0                    | 0                       | 0                                  | 84,486,446         | 0          | 692,362,619         | 0                             | 0       |
| 5. Amounts recoverable from reinsurers Dec. 31, prior year.....   | 5,117,233       |                     |                    |                      |                         |                                    | 1,399,195          |            | 3,718,038           |                               |         |
| 6. Incurred benefits:                                             |                 |                     |                    |                      |                         |                                    |                    |            |                     |                               |         |
| 6.1 Direct.....                                                   | 1,023,143,546   | 0                   | 7,243,816          | 103,899,685          | 1,998,990               | 0                                  | 316,158,013        | 23,813,201 | 569,764,793         | 0                             | 265,048 |
| 6.2 Reinsurance assumed.....                                      | (145,491,497)   | 0                   | 285,474            | 72,072               | 385,843                 | 0                                  | 0                  | 80,321     | (146,315,207)       | 0                             | 0       |
| 6.3 Reinsurance ceded.....                                        | 317,051,772     | 0                   | 5,202,225          | 0                    | 8,479                   | 0                                  | 247,931,739        | 0          | 63,909,329          | 0                             | 0       |
| 6.4 Net.....                                                      | 560,600,277     | 0                   | 2,327,065          | 103,971,757          | 2,376,354               | 0                                  | 68,226,274         | 23,893,522 | 359,540,257         | 0                             | 265,048 |

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$....274,572 in Line 1.1, \$.....0 in Line 1.4, \$....274,572 in Line 6.1 and \$.....0 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 in Line 6.4.

(d) Includes \$.....7,844 premiums waived under total and permanent disability benefits.

Reliance Standard Life Insurance Company  
EXHIBIT OF NONADMITTED ASSETS

|                                                                                                                             | 1<br>Current Year<br>Total<br>Nonadmitted Assets | 2<br>Prior Year<br>Total<br>Nonadmitted Assets | 3<br>Change in Total<br>Nonadmitted Assets<br>(Col. 2 - Col. 1) |
|-----------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------|------------------------------------------------|-----------------------------------------------------------------|
| 1. Bonds (Schedule D).....                                                                                                  |                                                  |                                                | 0                                                               |
| 2. Stocks (Schedule D):                                                                                                     |                                                  |                                                |                                                                 |
| 2.1 Preferred stocks.....                                                                                                   |                                                  |                                                | 0                                                               |
| 2.2 Common stocks.....                                                                                                      |                                                  |                                                | 0                                                               |
| 3. Mortgage loans on real estate (Schedule B):                                                                              |                                                  |                                                |                                                                 |
| 3.1 First liens.....                                                                                                        |                                                  |                                                | 0                                                               |
| 3.2 Other than first liens.....                                                                                             |                                                  |                                                | 0                                                               |
| 4. Real estate (Schedule A):                                                                                                |                                                  |                                                |                                                                 |
| 4.1 Properties occupied by the company.....                                                                                 |                                                  |                                                | 0                                                               |
| 4.2 Properties held for the production of income.....                                                                       | 499                                              | 499                                            | 0                                                               |
| 4.3 Properties held for sale.....                                                                                           |                                                  |                                                | 0                                                               |
| 5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2)<br>and short-term investments (Schedule DA).....          |                                                  |                                                | 0                                                               |
| 6. Contract loans.....                                                                                                      |                                                  |                                                | 0                                                               |
| 7. Derivatives (Schedule DB).....                                                                                           |                                                  |                                                | 0                                                               |
| 8. Other invested assets (Schedule BA).....                                                                                 |                                                  |                                                | 0                                                               |
| 9. Receivables for securities.....                                                                                          |                                                  |                                                | 0                                                               |
| 10. Securities lending reinvested collateral assets (Schedule DL).....                                                      |                                                  |                                                | 0                                                               |
| 11. Aggregate write-ins for invested assets.....                                                                            | 0                                                | 0                                              | 0                                                               |
| 12. Subtotals, cash and invested assets (Lines 1 to 11).....                                                                | 499                                              | 499                                            | 0                                                               |
| 13. Title plants (for Title insurers only).....                                                                             |                                                  |                                                | 0                                                               |
| 14. Investment income due and accrued.....                                                                                  |                                                  |                                                | 0                                                               |
| 15. Premiums and considerations:                                                                                            |                                                  |                                                |                                                                 |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....                                             | 3,063,854                                        | 3,068,533                                      | 4,679                                                           |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due.....                       |                                                  |                                                | 0                                                               |
| 15.3 Accrued retrospective premiums and contracts subject to redetermination.....                                           |                                                  |                                                | 0                                                               |
| 16. Reinsurance:                                                                                                            |                                                  |                                                |                                                                 |
| 16.1 Amounts recoverable from reinsurers.....                                                                               |                                                  |                                                | 0                                                               |
| 16.2 Funds held by or deposited with reinsured companies.....                                                               |                                                  |                                                | 0                                                               |
| 16.3 Other amounts receivable under reinsurance contracts.....                                                              |                                                  |                                                | 0                                                               |
| 17. Amounts receivable relating to uninsured plans.....                                                                     |                                                  |                                                | 0                                                               |
| 18.1 Current federal and foreign income tax recoverable and interest thereon.....                                           |                                                  |                                                | 0                                                               |
| 18.2 Net deferred tax asset.....                                                                                            | 14,854,708                                       | 19,333,591                                     | 4,478,883                                                       |
| 19. Guaranty funds receivable or on deposit.....                                                                            |                                                  |                                                | 0                                                               |
| 20. Electronic data processing equipment and software.....                                                                  | 34,030,560                                       | 27,291,270                                     | (6,739,290)                                                     |
| 21. Furniture and equipment, including health care delivery assets.....                                                     | 7,723,533                                        | 7,492,090                                      | (231,443)                                                       |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates.....                                             |                                                  |                                                | 0                                                               |
| 23. Receivables from parent, subsidiaries and affiliates.....                                                               | 513,933                                          | 22,605                                         | (491,328)                                                       |
| 24. Health care and other amounts receivable.....                                                                           |                                                  |                                                | 0                                                               |
| 25. Aggregate write-ins for other-than-invested assets.....                                                                 | 16,760,934                                       | 13,454,980                                     | (3,305,954)                                                     |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected<br>Cell Accounts (Lines 12 through 25)..... | 76,948,021                                       | 70,663,568                                     | (6,284,453)                                                     |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                            |                                                  |                                                | 0                                                               |
| 28. TOTALS (Lines 26 and 27).....                                                                                           | 76,948,021                                       | 70,663,568                                     | (6,284,453)                                                     |

DETAILS OF WRITE-INS

|                                                                          |            |            |             |
|--------------------------------------------------------------------------|------------|------------|-------------|
| 1101. ....                                                               |            |            | 0           |
| 1102. ....                                                               |            |            | 0           |
| 1103. ....                                                               |            |            | 0           |
| 1198. Summary of remaining write-ins for Line 11 from overflow page..... | 0          | 0          | 0           |
| 1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....    | 0          | 0          | 0           |
| 2501. Other expenses and suspense debits.....                            | 16,564,230 | 11,572,851 | (4,991,379) |
| 2502. Other than invested assets nonadmitted.....                        | 184,324    | 7,289      | (177,035)   |
| 2503. Other assets nonadmitted.....                                      | 12,380     | 1,874,840  | 1,862,460   |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 0          | 0          | 0           |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....    | 16,760,934 | 13,454,980 | (3,305,954) |

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Reliance Standard Life Insurance Company (the "Company") have been prepared in conformity with statutory accounting practices ("SAP") as set forth in the National Association of Insurance Commissioners ("NAIC") Accounting Practices and Procedures manuals and the NAIC Annual Statement Instructions manuals and with accounting practices prescribed by the State of Illinois.

|                                                                              | SSAP # | F/S Page | F/S Line # | 2019            | 2018             |
|------------------------------------------------------------------------------|--------|----------|------------|-----------------|------------------|
| NET INCOME                                                                   |        |          |            |                 |                  |
| (1) Company state basis (Page 4, Line 35, Columns 1 & 2)                     | XXX    | XXX      | XXX        | \$ 220,489,233  | \$ 245,111,664   |
| (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        | \$ 220,489,233  | \$ 245,111,664   |
| SURPLUS                                                                      |        |          |            |                 |                  |
| (5) Company state basis (Page 3, Line 38, Columns 1 & 2)                     | XXX    | XXX      | XXX        | \$1,517,128,598 | \$ 1,278,268,046 |
| (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        | \$1,517,128,598 | \$ 1,278,268,046 |

B. Use of Estimates in the Preparation of the Financial Statement

The preparation of financial statements in conformity with SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. SAP also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the reporting period. Actual results could differ from those estimates.

C. Accounting Policy

Ordinary life insurance premiums are recognized as income over the premium-paying period of the related policies. Group life and accident and health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Considerations for annuity and supplementary contracts with mortality or morbidity risk are recognized as revenue when received. Funds received from deposit-type contracts, annuity and supplementary contracts without mortality or morbidity risk, are recorded as an addition to policy reserves and are not recognized as revenue. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

- (1) Basis for Short-Term Investments
- Short-term investments are stated at cost or amortized cost except for those in reserve class six, which are stated at the lower of amortized cost or market value.
- (2) Basis for Bonds and Amortization Schedule
- Bonds not backed by other loans are stated at amortized cost using the interest method, except for those in reserve class six, which are stated at the lower of amortized cost or market value.
- (3) Basis for Common Stocks
- Common stocks are stated at market value, except common stocks of affiliated companies, which are valued as stated in item (7) of this Note 1(C) and Note 10 below.
- (4) Basis for Preferred Stocks
- Preferred stocks are stated at cost, except for those in reserve classes four through six which are stated at the lower of cost or market value.
- (5) Basis for Mortgage Loans
- Mortgage loans on real estate are stated at amortized cost using the interest method.
- (6) Basis for Loan-Backed Securities and Adjustment Methodology
- Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value using the interest method; significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method.

NOTES TO FINANCIAL STATEMENTS

- (7)

Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities

The Company owns 100% of the common stock of First Reliance Standard Life Insurance Company ("FRSLIC"). The Company's carrying value of the stock is equal to the statutory capital and surplus of FRSLIC.
- (8)

Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities

The Company has certain ownership interests in limited partnerships and limited liability companies. The Company carries these interests based on the underlying audited GAAP equity of the investee.
- (9)

Accounting Policies for Derivatives

The Company's derivative instruments that do not meet the criteria to qualify for hedge accounting are accounted for at fair value and the related changes in fair values during the holding period are recorded as unrealized gains and losses.
- (10)

Anticipated Investment Income Used in Premium Deficiency Calculation

The Company considers anticipated investment income in its review of reserves for potential premium deficiencies.
- (11)

Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses

Unpaid claims and claim adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates, and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
- (12)

Changes in the Capitalization Policy and Predefined Thresholds from Prior Period

The Company has not modified its capitalization policy from the prior period.
- (13)

Method Used to Estimate Pharmaceutical Rebate Receivables

Not Applicable.

The amounts reported in this statement that pertain to the entire business of the Company include, as appropriate, the activity of the Company's separate account business.

D. Going Concern

Management has no substantial doubt about the Company's ability to continue as a going concern based on current capitalization levels, historical profitable operating results, significant operating cash flows, as well as the existence of a capital support agreement for the Company's benefit with its parent company, Tokio Marine & Nichido Fire Insurance Company, Ltd, an insurance company domiciled in Japan ("TMNF").

Note 2 – Accounting Changes and Correction of Errors

The Company has not made any material changes in its accounting policies during the year ended December 31, 2019. No material errors occurred, or were required to be corrected, in the financial statements for the year ended December 31, 2019.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1)

Maximum and Minimum Lending Rates

During 2019, the Company acquired mortgage loans with a maximum and minimum lending rate of 18.59% and 3.30%, respectively.
- (2)

The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgage was 97.50%.
- (3)

Not applicable.

NOTES TO FINANCIAL STATEMENTS

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in which the Insurer is a Participant or Co-Lender in a Mortgage Loan Agreement:

|                                                          |    | Farm           | Residential    |           | Commercial       |                | Mezzanine        | Total |
|----------------------------------------------------------|----|----------------|----------------|-----------|------------------|----------------|------------------|-------|
|                                                          |    |                | Insured        | All Other | Insured          | All Other      |                  |       |
| a. Current Year                                          |    |                |                |           |                  |                |                  |       |
| 1. Recorded Investment (All)                             |    |                |                |           |                  |                |                  |       |
| (a) Current                                              |    |                |                |           |                  |                |                  |       |
|                                                          | \$ | \$ 233,643,762 | \$ 518,490,245 | \$        | \$ 3,293,357,608 | \$ 485,962,479 | \$ 4,531,454,094 |       |
| (b) 30-59 Days Past Due                                  | \$ | \$ 48,945,659  |                | \$        |                  |                | \$ 48,945,659    |       |
| (c) 60-89 Days Past Due                                  | \$ | \$ 54,212,440  |                | \$        |                  |                | \$ 54,212,440    |       |
| (d) 90-179 Days Past Due                                 | \$ | \$ 64,197,116  |                | \$        |                  |                | \$ 64,197,116    |       |
| (e) 180+ Days Past Due                                   | \$ | \$ 187,154,071 |                | \$        | \$ 15,787,614    |                | \$ 202,941,685   |       |
| 2. Accruing Interest 90-179 Days Past Due                |    |                |                |           |                  |                |                  |       |
| (a) Recorded Investment                                  | \$ | \$ 64,197,116  |                | \$        |                  |                | \$ 64,197,116    |       |
| (b) Interest Accrued                                     | \$ |                |                | \$        |                  |                | \$               |       |
| 3. Accruing Interest 180+ Days Past Due                  |    |                |                |           |                  |                |                  |       |
| (a) Recorded Investment                                  | \$ | \$ 187,154,071 |                | \$        | \$ 15,787,614    |                | \$ 202,941,685   |       |
| (b) Interest Accrued                                     | \$ |                |                | \$        |                  |                | \$               |       |
| 4. Interest Reduced                                      |    |                |                |           |                  |                |                  |       |
| (a) Recorded Investment                                  | \$ |                |                | \$        |                  |                |                  |       |
| (b) Number of Loans                                      |    |                |                |           |                  |                |                  |       |
| (c) Percent Reduced                                      | %  | %              | %              | %         | %                | %              | %                | %     |
| 5. Participant or Co-Lender in a Mortgage Loan Agreement |    |                |                |           |                  |                |                  |       |
| (a) Recorded Investment                                  | \$ |                |                |           | \$ 3,293,357,608 | \$ 288,293,443 | \$ 3,581,651,051 |       |
| b. Prior Year                                            |    |                |                |           |                  |                |                  |       |
| 1. Recorded Investment (All)                             |    |                |                |           |                  |                |                  |       |
| (a) Current                                              | \$ |                |                |           | \$ 2,545,158,471 | \$ 350,306,026 | \$ 2,895,464,497 |       |
| (b) 30-59 Days Past Due                                  | \$ |                |                |           |                  |                |                  |       |
| (c) 60-89 Days Past Due                                  | \$ |                |                |           |                  |                |                  |       |
| (d) 90-179 Days Past Due                                 | \$ |                |                |           |                  |                |                  |       |
| (e) 180+ Days Past Due                                   | \$ |                |                |           | \$ 41,676,153    |                | \$ 41,676,153    |       |
| 2. Accruing Interest 90-179 Days Past Due                |    |                |                |           |                  |                |                  |       |
| (a) Recorded Investment                                  | \$ |                |                |           |                  |                |                  |       |
| (b) Interest Accrued                                     | \$ |                |                |           |                  |                |                  |       |
| 3. Accruing Interest 180+ Days Past Due                  |    |                |                |           |                  |                |                  |       |
| (a) Recorded Investment                                  | \$ |                |                |           | \$ 41,676,153    |                | \$ 41,676,153    |       |
| (b) Interest Accrued                                     | \$ |                |                |           |                  |                |                  |       |
| 4. Interest Reduced                                      |    |                |                |           |                  |                |                  |       |
| (a) Recorded Investment                                  | \$ |                |                |           |                  |                |                  |       |
| (b) Number of Loans                                      |    |                |                |           |                  |                |                  |       |
| (c) Percent Reduced                                      | %  | %              | %              |           | %                | %              | %                | %     |
| 5. Participant or Co-Lender in a Mortgage Loan Agreement |    |                |                |           |                  |                |                  |       |
| (a) Recorded Investment                                  | \$ |                |                |           | \$ 2,403,166,938 | \$ 277,671,153 | \$ 2,680,838,091 |       |



NOTES TO FINANCIAL STATEMENTS

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:

|                                     | Farm | Residential |           | Commercial |              | Mezzanine | Total        |
|-------------------------------------|------|-------------|-----------|------------|--------------|-----------|--------------|
|                                     |      | Insured     | All Other | Insured    | All Other    |           |              |
| a. Current Year                     |      |             |           |            |              |           |              |
| 1. With Allowance for Credit Losses | \$   | \$          | \$        | \$         | \$           | \$        | \$           |
| 2. No Allowance for Credit Losses   |      |             |           |            | 9,749,948    |           | 9,749,948    |
| 3. Total (1 + 2)                    | \$   | \$          | \$        | \$         | \$ 9,749,948 | \$        | \$ 9,749,948 |
|                                     |      |             |           |            |              |           |              |
| b. Prior Year                       |      |             |           |            |              |           |              |
| 1. With Allowance for Credit Losses | \$   | \$          | \$        | \$         | \$           | \$        | \$           |
| 2. No Allowance for Credit Losses   | \$   | \$          | \$        | \$         | \$ -         | \$        | \$ -         |
| 3. Total (1 + 2)                    | \$   | \$          | \$        | \$         | \$ -         | \$        | \$ -         |

(6-8) Not applicable.

(9) Policy for Recognizing Interest Income on Impaired Loans  
The Company recognizes interest income on its impaired loans upon receipt. Cash receipts are recorded on the day the payments are received by the Company.

B-C. Not applicable.

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions  
Prepayment assumptions for single class and multi-class mortgage-backed and asset-backed securities were obtained from external managers or internal estimates. These assumptions are consistent with the current interest rate environment. The prospective adjustment method is used to value all securities.

(2) Not applicable.

(3) Recognized OTTI Securities

The Company had one other-than-temporary impairment in the current year based on the Company's intent to sell or inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis. Other-than-temporary impairments classified on the basis that the present value of cash flows expected to be collected is less than the amortized cost basis of the security are presented in the table below:

NOTES TO FINANCIAL STATEMENTS

| 1           | 2                                                                                  | 3                                           | 4                                                    | 5                                                                 | 6                                | 7                                                      |
|-------------|------------------------------------------------------------------------------------|---------------------------------------------|------------------------------------------------------|-------------------------------------------------------------------|----------------------------------|--------------------------------------------------------|
| CUSIP       | Book/Adjusted<br>Carrying Value<br>Amortized Cost<br>Before Current<br>Period OTTI | Present Value<br>of Projected<br>Cash Flows | Recognized<br>Other-Than-<br>Temporary<br>Impairment | Amortized Cost<br>After<br>Other-Than-<br>Temporary<br>Impairment | Fair Value at<br>Time of<br>OTTI | Date of<br>Financial<br>Statement<br>Where<br>Reported |
| 02660T HZ 9 | \$ 1,705,962                                                                       | \$ 1,534,634                                | \$ (171,328)                                         | \$ 1,534,634                                                      | \$ 1,307,113                     | 03/31/2019                                             |
| 22546B AH 3 | \$ 4,243,701                                                                       | \$ 3,183,072                                | \$ (1,060,629)                                       | \$ 3,183,072                                                      | \$ 3,183,072                     | 03/31/2019                                             |
| 362341 XL 8 | \$ 1,837,006                                                                       | \$ 1,682,899                                | \$ (154,107)                                         | \$ 1,682,899                                                      | \$ 1,058,155                     | 03/31/2019                                             |
| 46642C AK 6 | \$ 4,793,298                                                                       | \$ 4,559,572                                | \$ (233,726)                                         | \$ 4,559,572                                                      | \$ 4,559,572                     | 03/31/2019                                             |
| 55291Q AB 0 | \$ 1,145,624                                                                       | \$ 467,833                                  | \$ (677,791)                                         | \$ 467,833                                                        | \$ 467,833                       | 03/31/2019                                             |
| 61753V AE 2 | \$ 4,896,883                                                                       | \$ 4,497,485                                | \$ (399,398)                                         | \$ 4,497,485                                                      | \$ 4,490,165                     | 03/31/2019                                             |
| 61762T AN 6 | \$ 8,147,533                                                                       | \$ 5,254,478                                | \$ (2,893,055)                                       | \$ 5,254,478                                                      | \$ 5,254,478                     | 03/31/2019                                             |
| 70556M AB 8 | \$ 766,602                                                                         | \$ 385,744                                  | \$ (380,858)                                         | \$ 385,744                                                        | \$ 249,930                       | 03/31/2019                                             |
| 76113T AP 5 | \$ 4,156,058                                                                       | \$ 3,718,133                                | \$ (437,925)                                         | \$ 3,718,133                                                      | \$ 3,723,344                     | 03/31/2019                                             |
| 92910X AA 1 | \$ 4,465,140                                                                       | \$ 4,055,867                                | \$ (409,273)                                         | \$ 4,055,867                                                      | \$ 3,748,484                     | 03/31/2019                                             |
| 12624S AJ 8 | \$ 3,061,909                                                                       | \$ 2,329,152                                | \$ (732,757)                                         | \$ 2,329,152                                                      | \$ 2,329,152                     | 06/30/2019                                             |
| 126694 A4 0 | \$ 759,374                                                                         | \$ 694,467                                  | \$ (64,907)                                          | \$ 694,467                                                        | \$ 224,877                       | 06/30/2019                                             |
| 25150Q AB 3 | \$ 2,486,888                                                                       | \$ 2,231,915                                | \$ (254,973)                                         | \$ 2,231,915                                                      | \$ 2,302,273                     | 06/30/2019                                             |
| 785778 FM 8 | \$ 265,546                                                                         | \$ -                                        | \$ (265,546)                                         | \$ -                                                              | \$ -                             | 06/30/2019                                             |
| 94982F AT 8 | \$ 434,418                                                                         | \$ -                                        | \$ (434,418)                                         | \$ -                                                              | \$ -                             | 06/30/2019                                             |
| BCC01I M3 9 | \$ 927,923                                                                         | \$ 330,000                                  | \$ (597,923)                                         | \$ 330,000                                                        | \$ 305,000                       | 06/30/2019                                             |
| BCC02W IN 8 | \$ 1,644,851                                                                       | \$ 1,100,000                                | \$ (544,851)                                         | \$ 1,100,000                                                      | \$ 1,000,000                     | 06/30/2019                                             |
| BCC0DF IV 5 | \$ 918,378                                                                         | \$ 702,899                                  | \$ (215,479)                                         | \$ 702,899                                                        | \$ 663,850                       | 06/30/2019                                             |
| 12479U AA 8 | \$ 2,395,705                                                                       | \$ 1,948,200                                | \$ (447,505)                                         | \$ 1,948,200                                                      | \$ 1,947,610                     | 09/30/2019                                             |
| 12649F BU 1 | \$ 2,100,537                                                                       | \$ 1,845,653                                | \$ (254,884)                                         | \$ 1,845,653                                                      | \$ 1,786,094                     | 09/30/2019                                             |
| 50180C AG 5 | \$ 6,503,846                                                                       | \$ 6,362,152                                | \$ (141,694)                                         | \$ 6,362,152                                                      | \$ 6,014,355                     | 09/30/2019                                             |
| 61749K AB 9 | \$ 2,959,758                                                                       | \$ 2,437,091                                | \$ (522,667)                                         | \$ 2,437,091                                                      | \$ 2,437,091                     | 09/30/2019                                             |
| 85816C AB 4 | \$ 584,469                                                                         | \$ 525,920                                  | \$ (58,549)                                          | \$ 525,920                                                        | \$ 323,000                       | 09/30/2019                                             |
| 85816G AA 7 | \$ 1,011,938                                                                       | \$ 968,492                                  | \$ (43,446)                                          | \$ 968,492                                                        | \$ 661,500                       | 09/30/2019                                             |
| 92910X AA 1 | \$ 3,574,326                                                                       | \$ 3,424,791                                | \$ (149,535)                                         | \$ 3,424,791                                                      | \$ 3,126,345                     | 09/30/2019                                             |
| 93364C AB 4 | \$ 1,358,130                                                                       | \$ 1,317,538                                | \$ (40,592)                                          | \$ 1,317,538                                                      | \$ 1,054,031                     | 09/30/2019                                             |
| 93935F AB 7 | \$ 491,678                                                                         | \$ 98,433                                   | \$ (393,245)                                         | \$ 98,433                                                         | \$ 98,433                        | 09/30/2019                                             |
| 12624S AJ 8 | \$ 2,329,152                                                                       | \$ 528,904                                  | \$ (1,800,247)                                       | \$ 528,904                                                        | \$ 136,140                       | 12/31/2019                                             |
| 172973 R7 6 | \$ 285,076                                                                         | \$ 61,807                                   | \$ (223,269)                                         | \$ 61,807                                                         | \$ 61,807                        | 12/31/2019                                             |
| 36252W AL 2 | \$ 2,251,273                                                                       | \$ 980,790                                  | \$ (1,270,482)                                       | \$ 980,790                                                        | \$ 805,651                       | 12/31/2019                                             |
| 46630J AP 4 | \$ 2,648,438                                                                       | \$ 2,293,275                                | \$ (355,163)                                         | \$ 2,293,275                                                      | \$ 2,293,275                     | 12/31/2019                                             |
| 50180C AG 5 | \$ 6,394,643                                                                       | \$ 5,298,507                                | \$ (1,096,137)                                       | \$ 5,298,507                                                      | \$ 4,960,059                     | 12/31/2019                                             |
| 55819V AC 0 | \$ 2,102,151                                                                       | \$ 1,536,565                                | \$ (565,586)                                         | \$ 1,536,565                                                      | \$ 1,536,565                     | 12/31/2019                                             |
| 56578L AC 1 | \$ 791,588                                                                         | \$ 711,583                                  | \$ (80,005)                                          | \$ 711,583                                                        | \$ 528,000                       | 12/31/2019                                             |
| 61763M AX 8 | \$ 4,127,467                                                                       | \$ 1,442,722                                | \$ (2,684,744)                                       | \$ 1,442,722                                                      | \$ 1,442,722                     | 12/31/2019                                             |
| 67111P AA 7 | \$ 710,832                                                                         | \$ 614,686                                  | \$ (96,146)                                          | \$ 614,686                                                        | \$ 445,926                       | 12/31/2019                                             |
| 76113T AP 5 | \$ 3,537,589                                                                       | \$ 3,189,205                                | \$ (348,384)                                         | \$ 3,189,205                                                      | \$ 3,192,526                     | 12/31/2019                                             |
| 85816C AB 4 | \$ 506,617                                                                         | \$ 397,178                                  | \$ (109,439)                                         | \$ 397,178                                                        | \$ 246,500                       | 12/31/2019                                             |
| 85816G AA 7 | \$ 947,290                                                                         | \$ 878,522                                  | \$ (68,768)                                          | \$ 878,522                                                        | \$ 556,500                       | 12/31/2019                                             |
| 92939F AE 9 | \$ 13,735,309                                                                      | \$ 13,312,041                               | \$ (423,268)                                         | \$ 13,312,041                                                     | \$13,142,691                     | 12/31/2019                                             |
| 98887U AB 1 | \$ 814,795                                                                         | \$ 619,393                                  | \$ (195,402)                                         | \$ 619,393                                                        | \$ 343,191                       | 12/31/2019                                             |
| 98887X AA 7 | \$ 939,443                                                                         | \$ 795,780                                  | \$ (143,664)                                         | \$ 795,780                                                        | \$ 601,600                       | 12/31/2019                                             |
| Total       |                                                                                    |                                             | \$ (21,441,765)                                      |                                                                   |                                  |                                                        |

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment 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 | \$ (11,552,265)  |
|                                                                           | 2. 12 Months or Longer | \$ (45,458,494)  |
| b. The aggregate related fair value of securities with unrealized losses: | 1. Less than 12 Months | \$ 396,095,254   |
|                                                                           | 2. 12 Months or Longer | \$ 1,166,693,568 |

NOTES TO FINANCIAL STATEMENTS

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

Declines in the fair value of investments that are considered in the judgment of management to be other than temporary are reported as realized losses. Management evaluates, among other things, the financial position and prospects of the issuer, conditions in the issuer's industry and geographical area, liquidity of the investment, changes in the amount or timing of expected future cash flows from the investment and recent changes in the credit ratings of the issuer by a ratings agency to determine if and when a decline in the fair value of an investment below amortized cost is other than temporary. The length of time and extent to which the fair value of the investment is lower than its amortized cost, the Company's ability and intent to retain the investment to allow for anticipated recovery in the investment's fair value and whether the Company has made a decision to sell the investment are other factors also considered.

E-I.

Not applicable.

J.

Real Estate

(1) Recognized Impairment Loss

a) The Company owns a partially developed parcel in Vermont that was acquired by foreclosure in 2016. Due to a change in the strategy for the property, the Company's investment in the property was deemed to be impaired and written down during the first quarter of 2019. As of December 31, 2019, the fair value of this property was \$1,080,000.

The Company owns a partially developed parcel in Michigan that was acquired by foreclosure in 2019. Due to a sale agreement proposed for the property, the Company's investment in the property was deemed to be impaired and written down during the third quarter of 2019. As of December 31, 2019, the fair value of this property was \$11,533,348.

b) As of December 31, 2019, the Company recorded impairment losses on the Michigan and Vermont properties of \$2,048,814 and \$433,626, respectively. The fair value of these properties were determined based on a sale with a third party and an internal valuation and profitability analysis.

c) The impairment loss on this property is included in the net realized gain and loss caption on the summary of operations.

(2) Sold or Classified Real Estate Investments as Held for Sale

The Company foreclosed upon a property based in New York during the second quarter of 2019. This property is currently being repaired and the management team is being changed in preparation for a future sale. As of December 31, 2019, the fair value of this property was \$12,304,695. This value was determined based upon an internal valuation and profitability analysis.

The Company foreclosed upon a property based in Michigan during the second quarter of 2019. This property currently has a proposed sale agreement with a third party investor. As of December 31, 2019, the fair value of this property was \$11,533,348. This value was determined based upon the sale agreement with the third party investor.

(3-5) Not applicable.

K.

Not applicable.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

| Restricted Asset Category                                                          | (Admitted Nonadmitted)<br>Gross & Restricted |                                 |                                                |                                        |                  |                       |                                  |
|------------------------------------------------------------------------------------|----------------------------------------------|---------------------------------|------------------------------------------------|----------------------------------------|------------------|-----------------------|----------------------------------|
|                                                                                    | Current Year                                 |                                 |                                                |                                        |                  | 6                     | 7                                |
|                                                                                    | 1                                            | 2                               | 3                                              | 4                                      | 5                |                       |                                  |
|                                                                                    | Total General Account (G/A)                  | G/A Supporting S/A Activity (a) | Total Separate Account (S/A) Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/ (Decrease) (5 minus 6) |
| a. Subject to contractual obligation for which liability is not shown              | \$                                           | \$                              | \$                                             | \$                                     | \$               | \$                    | \$                               |
| b. Collateral held under security lending arrangements                             |                                              |                                 |                                                |                                        |                  |                       |                                  |
| 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                                                              | 18,700,000                                   |                                 |                                                |                                        | 18,700,000       | 2,000,000             | 16,700,000                       |
| j. On deposit with states                                                          | 13,620,830                                   |                                 |                                                |                                        | 13,620,830       | 13,793,990            | (173,160)                        |
| k. On deposit with other regulatory bodies                                         |                                              |                                 |                                                |                                        |                  |                       |                                  |
| l. Pledged as collateral to FHLB (including assets backing funding agreements)     | 1,162,358,432                                |                                 |                                                |                                        | 1,162,358,432    | 139,718,014           | 1,022,640,418                    |
| m. Pledged as collateral not captured in other categories                          | 464,234,407                                  |                                 |                                                |                                        | 464,234,407      | 446,787,920           | 17,446,487                       |
| n. Other restricted assets                                                         | 3,850,818                                    |                                 |                                                |                                        | 3,850,818        | 6,267,481             | (2,416,663)                      |
| o. Total Restricted Assets                                                         | \$1,662,764,487                              | \$                              | \$                                             | \$                                     | \$1,662,764,487  | \$ 608,567,405        | \$ 1,054,197,082                 |

| Restricted Asset Category                                             | Current Year |    |                                      |                                                  |
|-----------------------------------------------------------------------|--------------|----|--------------------------------------|--------------------------------------------------|
|                                                                       | 8            | 9  | Percentage                           |                                                  |
|                                                                       |              |    | 10                                   | 11                                               |
|                                                                       |              |    | Gross Restricted to Total Assets (c) | Admitted Restricted to Total Admitted Assets (d) |
| a. Subject to contractual obligation for which liability is not shown | \$           | \$ | %                                    | %                                                |
| b. Collateral held under security lending arrangements                |              |    | %                                    | %                                                |
| c. Subject to repurchase agreements                                   |              |    | %                                    | %                                                |
| d. Subject to reverse repurchase agreements                           |              |    | %                                    | %                                                |
| e. Subject to dollar repurchase agreements                            |              |    | %                                    | %                                                |
| f. Subject to dollar reverse repurchase agreements                    |              |    | %                                    | %                                                |
|                                                                       |              |    | %                                    | %                                                |

**NOTES TO FINANCIAL STATEMENTS**

| Restricted Asset Category                                                          | 8<br><br>Total Nonadmitted Restricted | 9<br><br>Total Admitted Restricted (5 minus 8) | Current Year                         |                                                  |
|------------------------------------------------------------------------------------|---------------------------------------|------------------------------------------------|--------------------------------------|--------------------------------------------------|
|                                                                                    |                                       |                                                | Percentage                           |                                                  |
|                                                                                    |                                       |                                                | 10                                   | 11                                               |
|                                                                                    |                                       |                                                | Gross Restricted to Total Assets (c) | Admitted Restricted to Total Admitted Assets (d) |
| g. Placed under option contracts                                                   |                                       |                                                |                                      |                                                  |
| h. Letter stock or securities restricted as to sale – excluding FHLB capital stock |                                       |                                                | %                                    | %                                                |
| i. FHLB capital stock                                                              |                                       | 18,700,000                                     | 0.1%                                 | 0.1%                                             |
| j. On deposit with states                                                          |                                       | 13,620,830                                     | 0.1%                                 | 0.1%                                             |
| k. On deposit with other regulatory bodies                                         |                                       |                                                | %                                    | %                                                |
| l. Pledged as collateral to FHLB (including assets backing funding agreements)     |                                       | 1,162,358,432                                  | 7.3%                                 | 7.3%                                             |
| m. Pledged as collateral not captured in other categories                          |                                       | 464,234,407                                    | 2.9%                                 | 2.9%                                             |
| n. Other restricted assets                                                         |                                       | 3,850,818                                      | %                                    | %                                                |
| o. Total Restricted Assets                                                         | \$                                    | \$1,662,764,487                                | 10.4%                                | 10.5%                                            |

- (a) Subset of column 1  
(b) Subset of column 3  
(c) Column 5 divided by Asset Page, Column 1, Line 28  
(d) Column 9 divided by Asset Page, Column 3, Line 28

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

| Description of Assets                       | (Admitted & N/A Restricted) |                                 |                               |                      |                  |                                |                                           | 8<br><br>Total Current Year Admitted Restricted | Percentage                                |                                                        |
|---------------------------------------------|-----------------------------|---------------------------------|-------------------------------|----------------------|------------------|--------------------------------|-------------------------------------------|-------------------------------------------------|-------------------------------------------|--------------------------------------------------------|
|                                             | C Y                         |                                 |                               |                      |                  | 6<br><br>Total From Prior Year | 7<br><br>Increase/ (Decrease) (5 minus 6) |                                                 | 9<br><br>Gross Restricted to Total Assets | 10<br><br>Admitted Restricted to Total Admitted Assets |
|                                             | 1                           | 2                               | 3                             | 4                    | 5                |                                |                                           |                                                 |                                           |                                                        |
|                                             | Total General Account (G/A) | G/A Supporting S/A Activity (a) | Total (S/A) Restricted Assets | S/A G/A Activity (b) | Total (1 plus 3) |                                |                                           |                                                 |                                           |                                                        |
| Mortgage related securities pledged to RSLT | \$ 296,494,202              | \$                              | \$                            | \$                   | \$ 296,494,202   | \$ 284,246,028                 | \$ 12,248,174                             | \$ 296,494,202                                  | 1.9%                                      | 1.9%                                                   |
| Reinsurance                                 | \$ 144,384,619              | \$                              | \$                            | \$                   | \$ 144,384,619   | \$ 150,940,437                 | \$ (6,555,818)                            | \$ 144,384,619                                  | 0.9%                                      | 0.9%                                                   |
| Derivatives                                 | \$ 23,355,586               | \$                              | \$                            | \$                   | \$ 23,355,586    | \$ 11,601,455                  | \$ 11,754,131                             | \$ 23,355,586                                   | 0.1%                                      | 0.1%                                                   |
| Total (c)                                   | \$ 464,234,407              | \$                              | \$                            | \$                   | \$ 464,234,407   | \$ 446,787,920                 | \$ 17,446,487                             | \$ 464,234,407                                  | 2.9%                                      | 2.9%                                                   |

- (a) Subset of column 1  
(b) Subset of column 3  
(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

**NOTES TO FINANCIAL STATEMENTS**

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

| Description of Assets | (Admitted & N/A) Restricted |                                 |                                                |                                        |                  |                       |                                  | 8                                      | Percentage                       |                                              |  |
|-----------------------|-----------------------------|---------------------------------|------------------------------------------------|----------------------------------------|------------------|-----------------------|----------------------------------|----------------------------------------|----------------------------------|----------------------------------------------|--|
|                       | Gross                       |                                 |                                                |                                        |                  | 6                     | 7                                |                                        | 9                                | 10                                           |  |
|                       | Current Year                |                                 |                                                |                                        |                  |                       |                                  |                                        |                                  |                                              |  |
|                       | 1                           | 2                               | 3                                              | 4                                      | 5                |                       |                                  |                                        |                                  |                                              |  |
|                       | Total General Account (G/A) | G/A Supporting S/A Activity (a) | Total Separate Account (S/A) Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/ (Decrease) (5 minus 6) | Total Current Year Admitted Restricted | Gross Restricted to Total Assets | Admitted Restricted to Total Admitted Assets |  |
| Restricted cash       | \$ 3,850,818                | \$                              | \$                                             | \$                                     | \$ 3,850,818     | \$ 6,267,481          | \$ (2,416,663)                   | \$ 3,850,818                           | 0.0 %                            | 0.0 %                                        |  |
| Total (c)             | \$ 3,850,818                | \$                              | \$                                             | \$                                     | \$ 3,850,818     | \$ 6,267,481          | \$ (2,416,663)                   | \$ 3,850,818                           | 0.0 %                            | 0.0 %                                        |  |

- (a) Subset of column 1
- (b) Subset of column 3
- (c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

(4) Not applicable.

M-N. Not applicable.

O. 5GI Securities

| Investment               | 5GI Number of Securities |            | Aggregate BACV |               | Aggregate Fair Value |               |
|--------------------------|--------------------------|------------|----------------|---------------|----------------------|---------------|
|                          | Current Year             | Prior Year | Current Year   | Prior Year    | Current Year         | Prior Year    |
| (1) Bonds – AC           | 43                       | 25         | \$ 55,823,020  | \$ 49,828,752 | \$ 56,564,861        | \$ 49,831,884 |
| (2) LB & SS – AC         | 27                       | 10         | 24,265,826     | 19,973,716    | 28,090,022           | 19,252,821    |
| (3) Preferred Stock – AC |                          |            |                |               |                      |               |
| (4) LB & SS – FV         |                          |            |                |               |                      |               |
| (5) Total (1+2+3+4)      | 70                       | 35         | \$ 80,088,846  | \$ 69,802,468 | \$ 84,654,883        | \$ 69,084,705 |

AC – Amortized Cost                      FV – Fair Value

P. Not applicable.

Q. Prepayment Penalty and Acceleration Fees

|                                           | General Account | Separate Accounts |
|-------------------------------------------|-----------------|-------------------|
| (1) Number of CUSIPs                      | 4               |                   |
| (2) Aggregate Amount of Investment Income | \$ 26,661       | \$                |

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies** Not applicable.

**Note 7 – Investment Income** Not applicable.

**Note 8 – Derivative Instruments**

A. Derivatives Under SSAP No. 86 – Derivatives

- (1-3)
- A currency forward is an agreement to buy or sell a foreign currency, in return for U.S. dollars, at an exchange rate agreed upon today, to settle on a specific future date. All of the Company's forward contracts are traded over-the-counter, which exposes the Company to counterparty risk to the extent there are unrealized gains on open positions. To minimize counterparty risk, the Company evaluates all counterparties based on credit ratings and maintains master agreements with netting provisions and collateral requirements.
- An option is an agreement that gives the buyer the right to buy (call option) or sell (put option) a financial instrument at a specified price within a specified time period. The buyer of an option pays a premium to the seller on the settlement date. This premium is the buyer's only cash requirement and represents the maximum amount at risk. The seller (or writer) of an option receives a premium from the buyer on the settlement date. The seller settles changes in the market value daily in cash. The Company is exposed to counterparty risk with respect to any over-the-counter options and minimizes this risk by requiring collateral from counterparties in an amount equal to any unrealized gains.

NOTES TO FINANCIAL STATEMENTS

An interest rate futures contract is an agreement to buy or sell U.S. Treasury Bonds to settle on a specific future date. All of the Company's futures contracts are exchange traded which minimize counterparty risk. The Company satisfies the initial margin requirements with cash.

Interest rate swaps are used by the Company to reduce market risks from changes in interest rates and to protect against variability in future cash flows. In an interest rate swap, the Company agrees with another party to exchange, at specific intervals, the difference between fixed rate and floating rate interest amounts as calculated based upon an agreed upon notional amount.

During 2019, the Company used currency forward contracts to reduce the currency risk inherent in certain bond investments denominated in foreign currencies. The Company also used interest rate futures contracts and interest rate swaps to reduce interest rate-related risk related to certain bond investments.

- (4) Not applicable.
- (5) Net Gain or Loss Recognized

For the year ended December 31, 2019 net realized losses on derivatives were \$7,919,247. The portion of unassigned surplus represented by cumulative net unrealized gains on derivatives totaled \$54,260,002 for the year ended December 31, 2019.

- (6-8) Not applicable.
- B. Not applicable.

Note 9 – Income Taxes

A. Deferred Tax Assets/(Liabilities)

1. Components of Net Deferred Tax Asset/(Liability)

|                                                                          | 2019          |              |                    | 2018          |              |                    | Change                |                      |                    |
|--------------------------------------------------------------------------|---------------|--------------|--------------------|---------------|--------------|--------------------|-----------------------|----------------------|--------------------|
|                                                                          | 1             | 2            | 3                  | 4             | 5            | 6                  | 7                     | 8                    | 9                  |
|                                                                          | Ordinary      | Capital      | (Col 1+2)<br>Total | Ordinary      | Capital      | (Col 4+5)<br>Total | (Col 1-4)<br>Ordinary | (Col 2-5)<br>Capital | (Col 7+8)<br>Total |
| a. Gross deferred tax assets                                             | \$126,011,214 | \$22,357,853 | \$148,369,067      | \$106,330,503 | \$22,768,074 | \$129,098,577      | \$19,680,711          | \$ (410,221)         | \$19,270,490       |
| b. Statutory valuation allowance adjustment                              |               |              |                    |               |              |                    |                       |                      |                    |
| c. Adjusted gross deferred tax assets (1a-1b)                            | \$126,011,214 | \$22,357,853 | \$148,369,067      | \$106,330,503 | \$22,768,074 | \$129,098,577      | \$19,680,711          | \$ (410,221)         | \$19,270,490       |
| d. Deferred tax assets nonadmitted                                       |               | 14,854,709   | 14,854,709         |               | 19,333,591   | 19,333,591         |                       | (4,478,882)          | (4,478,882)        |
| e. Subtotal net admitted deferred tax asset (1c-1d)                      | \$126,011,214 | \$ 7,503,144 | \$133,514,358      | \$106,330,503 | \$ 3,434,483 | \$109,764,986      | \$19,680,711          | \$ 4,068,661         | \$23,749,372       |
| f. Deferred tax liabilities                                              | 67,619,010    | 7,503,144    | 75,122,154         | 63,538,275    | 3,434,483    | 66,972,758         | 4,080,735             | 4,068,661            | 8,149,396          |
| g. Net admitted deferred tax assets/(net deferred tax liability) (1e-1f) | \$ 58,392,204 | \$           | \$ 58,392,204      | \$ 42,792,228 | \$           | \$ 42,792,228      | \$15,599,976          | \$                   | \$15,599,976       |

NOTES TO FINANCIAL STATEMENTS

2. Admission Calculation Components SSAP No. 101

|                                                                                                                                                                                                                  | 2019           |              |                    | 2018           |              |                    | Change                |                      |                    |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|--------------|--------------------|----------------|--------------|--------------------|-----------------------|----------------------|--------------------|
|                                                                                                                                                                                                                  | 1              | 2            | 3                  | 4              | 5            | 6                  | 7                     | 8                    | 9                  |
|                                                                                                                                                                                                                  | Ordinary       | Capital      | (Col 1+2)<br>Total | Ordinary       | Capital      | (Col 4+5)<br>Total | (Col 1-4)<br>Ordinary | (Col 2-5)<br>Capital | (Col 7+8)<br>Total |
| a. Federal income taxes paid in prior years recoverable through loss carrybacks                                                                                                                                  | \$             | \$           | \$                 | \$             | \$           | \$                 | \$                    | \$                   | \$                 |
| b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below: | 71,160,555     |              | 71,160,555         | 51,633,030     |              | 51,633,030         | 19,527,525            |                      | 19,527,525         |
| Adjusted gross deferred tax assets expected to be realized following the balance sheet date                                                                                                                      | 71,160,555     |              | 71,160,555         | 51,633,030     |              | 51,633,030         | 19,527,525            |                      | 19,527,525         |
| Adjusted gross deferred tax assets allowed per limitation threshold                                                                                                                                              |                |              | 264,046,169        |                |              | 209,861,859        |                       |                      | 54,184,310         |
| c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities                                                            | 54,850,659     | 7,503,144    | 62,353,803         | 54,697,473     | 3,434,483    | 58,131,956         | 153,186               | 4,068,661            | 4,221,847          |
| d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a)+2(b)+2(c)                                                                                                              | \$ 126,011,214 | \$ 7,503,144 | \$ 133,514,358     | \$ 106,330,503 | \$ 3,434,483 | \$ 109,764,986     | \$ 19,680,711         | \$ 4,068,661         | \$ 23,749,372      |

3. Other Admissibility Criteria

|    |                                                                                                                  | 2019             | 2018             |
|----|------------------------------------------------------------------------------------------------------------------|------------------|------------------|
| a. | Ratio percentage used to determine recovery period and threshold limitation amount                               | 814.0%           | 700.8%           |
| b. | Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above | \$ 1,760,306,925 | \$ 1,399,079,060 |



NOTES TO FINANCIAL STATEMENTS

4. Impact of Tax Planning Strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.

|                                                                                                                              | 2019           |               | 2018           |               | Change                 |                       |
|------------------------------------------------------------------------------------------------------------------------------|----------------|---------------|----------------|---------------|------------------------|-----------------------|
|                                                                                                                              | 1              | 2             | 3              | 4             | 5                      | 6                     |
|                                                                                                                              | Ordinary       | Capital       | Ordinary       | Capital       | (Col. 1-3)<br>Ordinary | (Col. 2-4)<br>Capital |
| 1. Adjusted gross DTAs amount from Note 9A1(c)                                                                               | \$ 126,011,214 | \$ 22,357,853 | \$ 106,330,503 | \$ 22,768,074 | \$ 19,680,711          | \$ (410,221)          |
| 2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies                  | %              | %             | %              | %             | %                      | %                     |
| 3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)                                                                  | \$ 126,011,214 | \$ 7,503,144  | \$ 106,330,503 | \$ 3,434,483  | \$ 19,680,711          | \$ 4,068,661          |
| 4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies | %              | %             | %              | %             | %                      | %                     |

(b) Does the company's tax planning strategies include the use of reinsurance? NO

B. Not applicable.

C. Current and Deferred Income Taxes

1. Current Income Tax

|                                               | 1              | 2             | 3                   |
|-----------------------------------------------|----------------|---------------|---------------------|
|                                               | 2019           | 2018          | (Col 1-2)<br>Change |
| a. Federal                                    | \$ 105,604,956 | \$ 72,838,235 | \$ 32,766,721       |
| b. Foreign                                    |                |               |                     |
| c. Subtotal                                   | 105,604,956    | 72,838,235    | 32,766,721          |
| d. Federal income tax on net capital gains    | (12,019,011)   | 13,236,228    | (25,255,239)        |
| e. Utilization of capital loss carry-forwards |                |               |                     |
| f. Other                                      |                |               |                     |
| g. Federal and Foreign income taxes incurred  | \$ 93,585,945  | \$ 86,074,463 | \$ 7,511,482        |

2. Deferred Tax Assets

|                                                                   | 1              | 2              | 3                   |
|-------------------------------------------------------------------|----------------|----------------|---------------------|
|                                                                   | 2019           | 2018           | (Col 1-2)<br>Change |
| a. Ordinary:                                                      |                |                |                     |
| 1. Discounting of unpaid losses                                   | \$ 71,436,579  | \$ 49,161,286  | \$ 22,275,293       |
| 2. Unearned premium reserve                                       |                |                |                     |
| 3. Policyholder reserves                                          |                |                |                     |
| 4. Investments                                                    | 2,926,462      | 14,518,051     | (11,591,589)        |
| 5. Deferred acquisition costs                                     | 35,172,786     | 31,376,476     | 3,796,310           |
| 6. Policyholder dividends accrual                                 |                |                |                     |
| 7. Fixed assets                                                   | 4,477,372      | 2,010,672      | 2,466,700           |
| 8. Compensation and benefits accrual                              | 4,465,025      |                | 4,465,025           |
| 9. Pension accrual                                                | 3,171,602      | 5,984,072      | (2,812,470)         |
| 10. Receivables - nonadmitted                                     |                |                |                     |
| 11. Net operating loss carry-forward                              |                |                |                     |
| 12. Tax credit carry-forward                                      |                |                |                     |
| 13. Other (items <=5% and >5% of total ordinary tax assets)       | 4,361,388      | 3,279,946      | 1,081,442           |
| Other (items listed individually >5%of total ordinary tax assets) |                |                |                     |
|                                                                   |                |                |                     |
| 99. Subtotal                                                      | \$ 126,011,214 | \$ 106,330,503 | \$ 19,680,711       |
| b. Statutory valuation allowance adjustment                       |                |                |                     |
| c. Nonadmitted                                                    |                |                |                     |

NOTES TO FINANCIAL STATEMENTS

|                                                                   |                |                |               |
|-------------------------------------------------------------------|----------------|----------------|---------------|
| d. Admitted ordinary deferred tax assets (2a99-2b-2c)             | \$ 126,011,214 | \$ 106,330,503 | \$ 19,680,711 |
| e. Capital:                                                       |                |                |               |
| 1. Investments                                                    | 21,079,640     | 22,143,096     | (1,063,456)   |
| 2. Net capital loss carry-forward                                 |                |                |               |
| 3. Real estate                                                    |                |                |               |
| 4. Other (items <=5% and >5% of total capital tax assets)         | 1,278,213      | 624,978        | 653,235       |
| Other (items listed individually >5% of total capital tax assets) |                |                |               |
|                                                                   |                |                |               |
| 99. Subtotal                                                      | \$ 22,357,853  | \$ 22,768,074  | \$ (410,221)  |
| f. Statutory valuation allowance adjustment                       |                |                |               |
| g. Nonadmitted                                                    | 14,854,709     | 19,333,591     | (4,478,882)   |
| h. Admitted capital deferred tax assets (2e99-2f-2g)              | 7,503,144      | 3,434,483      | 4,068,661     |
| i. Admitted deferred tax assets (2d+2h)                           | \$ 133,514,358 | \$ 109,764,986 | \$ 23,749,372 |

3. Deferred Tax Liabilities

|                                                                         |               |               |                     |
|-------------------------------------------------------------------------|---------------|---------------|---------------------|
|                                                                         | 1             | 2             | 3                   |
|                                                                         | 2019          | 2018          | (Col 1-2)<br>Change |
| a. Ordinary:                                                            |               |               |                     |
| 1. Investments                                                          | \$ 24,773,080 | \$ 15,424,496 | \$ 9,348,584        |
| 2. Fixed assets                                                         |               |               |                     |
| 3. Deferred and uncollected premium                                     |               |               |                     |
| 4. Policyholder reserves                                                | 40,286,578    | 45,910,023    | (5,623,445)         |
| 5. Other (items <=5% and >5% of total ordinary tax liabilities)         | 2,559,352     | 2,203,756     | 355,596             |
| Other (items listed individually >5% of total ordinary tax liabilities) |               |               |                     |
|                                                                         |               |               |                     |
| 99. Subtotal                                                            | \$ 67,619,010 | \$ 63,538,275 | \$ 4,080,735        |
| b. Capital:                                                             |               |               |                     |
| 1. Investments                                                          | \$ 7,503,144  | \$ 3,434,483  | \$ 4,068,661        |
| 2. Real estate                                                          |               |               |                     |
| 3. Other (Items <=5% and >5% of total capital tax liabilities)          |               |               |                     |
| Other (items listed individually >5% of total capital tax liabilities)  |               |               |                     |
|                                                                         |               |               |                     |
| 99. Subtotal                                                            | \$ 7,503,144  | \$ 3,434,483  | \$ 4,068,661        |
| c. Deferred tax liabilities (3a99+3b99)                                 | \$ 75,122,154 | \$ 66,972,758 | \$ 8,149,396        |
| 4. Net Deferred Tax Assets (2i – 3c)                                    | \$ 58,392,204 | \$ 42,792,228 | \$ 15,599,976       |

NOTES TO FINANCIAL STATEMENTS

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate Among the more significant book to tax adjustments were the following:

|                                              | Amount        | Effective Tax Rate (%) |
|----------------------------------------------|---------------|------------------------|
| <b>Permanent Differences:</b>                |               |                        |
| Provision computed at statutory rate         | \$ 75,287,680 | 21.0%                  |
| Proration of tax exempt investment income    | (3,346,393)   | (0.9)%                 |
| Amortization of interest maintenance reserve | (3,203,633)   | (0.9)%                 |
| Small company deduction                      |               | %                      |
| Tax exempt income deduction                  |               | %                      |
| Dividends received deduction                 |               | %                      |
| Corporate owned life insurance               |               | %                      |
| Disallowed travel and entertainment          |               | %                      |
| Lobbying expenses disallowed                 |               | %                      |
| Other permanent differences                  | (2,952,864)   | (0.8)%                 |
| <b>Temporary Differences:</b>                |               |                        |
| Total ordinary DTAs                          |               | %                      |
| Total ordinary DTLs                          |               | %                      |
| Total capital DTAs                           |               | %                      |
| Total capital DTLs                           |               | %                      |
| <b>Other:</b>                                |               |                        |
| Statutory valuation allowance adjustment     |               | %                      |
| AMT credit                                   |               | %                      |
| Accrual adjustment – prior year              | (32,103)      | %                      |
| Other                                        | (2,260,300)   | (0.6)%                 |
| Totals                                       | \$ 63,492,387 | 17.8%                  |
| Federal and foreign income taxes incurred    | 102,396,663   | 28.7%                  |
| Realized capital gains (losses) tax          | 8,351,012     | 2.3%                   |
| Change in net deferred income taxes          | (47,255,288)  | (13.2)%                |
| Total statutory income taxes                 | \$ 63,492,387 | 17.8%                  |

E. Operating Loss Carry Forwards and Income Taxes Available for Recoupment

1. Not applicable.
2. The following is income tax expense for current year and proceeding years that is available for recoupment in the event of future net losses:

| Year              | Amounts     |
|-------------------|-------------|
| December 31, 2019 | \$8,351,012 |

3. Not applicable.

F. Consolidated Federal Income Tax Return

1. The Company's federal income tax return is consolidated with the following entities:  
The Company consolidates its federal income tax return with the return of its ultimate domestic parent, Delphi Financial Group, Inc. ("DFG"). DFG and all of its direct and indirect subsidiaries are members of the consolidated tax group. See Schedule Y, Part 1 for a list of the members of the consolidated tax group
2. The manner in which the Board of Directors sets forth for allocating the consolidated federal income tax:  
The method of allocation between the companies is subject to a written tax allocation agreement approved by the Company's Board of Directors. The agreement requires the Company to accrue federal taxes based on the amount of tax it would have paid or received if it had filed on a separate return basis with the Internal Revenue Service ("IRS"). Intercompany tax balances are settled within 15 days after filing a tax return or receipt of a refund.

G-I. Not applicable.

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A-C. Nature of the Relationship Involved

On December 21, 2011, the Company's ultimate parent, DFG, entered into an Agreement and Plan of Merger with Tokio Marine Holdings, Inc., a Japanese corporation ("Tokio Marine"), and TM Investment (Delaware) Inc. ("TM Sub"), a Delaware corporation which was wholly owned by TMNF which is a subsidiary of Tokio Marine. After being approved by DFG's stockholders and by the relevant regulatory authorities in Japan and the U.S., the merger transaction closed on May 15, 2012, pursuant to which TM Sub was merged with and into DFG, the surviving corporation in the merger. As a result, DFG became a subsidiary of TMNF and Tokio Marine became DFG's ultimate parent.

**NOTES TO FINANCIAL STATEMENTS**

The outstanding shares of the Company's preferred stock are owned by DFG, Reliance Standard Life Insurance Company of Texas ("RSL-Texas"), the Company's direct parent, and Safety National Casualty Corporation ("SNCC"), a subsidiary of DFG. During the year ended December 31, 2019, the Company paid cash dividends on its cumulative preferred stock issued to SNCC, DFG and RSL-Texas totaling \$2,000,000, \$1,600,000 and \$400,000, respectively.

During 2018, the Company entered into a reinsurance agreement with Tokio Marine RSL Re PIC, Ltd. ("TM RSL Re"), a Cayman Islands portfolio insurance company controlled by Safety National Re SPC, a Cayman Islands exempted company which is a wholly-owned subsidiary of SNCC, under which the Company ceded to TM RSL Re, on an indemnity coinsurance with funds withheld basis, funding agreements previously issued by the Company on various dates in connection with the Company's funding agreement-backed note program in the aggregate principal amount of \$1,250,000,000, each on a 60% quota share basis.

On October 1, 2015, the Company received a contribution to its surplus from its immediate parent company, RSL-Texas, of 36 shares of common stock of DFG which had an admitted value of \$62,926,198. The amount deducted from the market value of this common stock in accordance with the NAIC Securities Valuation Office Purposes and Procedures Manual ("SVO Manual") was \$22,872,653 at December 31, 2015.

On December 15, 2015, the Company issued a 5.00% fixed rate surplus note with a principal amount of \$100,000,000 to SNCC in exchange for cash. For more information related to this surplus note, please see Note 13(11).

From time to time, the Company has obtained advances from its parent, RSL-Texas, for purposes of financing mortgage-related investments. To fund these advances, RSL-Texas obtained advances from the Federal Home Loan Bank of Dallas ("FHLB Dallas"). The terms of the Company's advances from RSL-Texas are identical to the terms of RSL-Texas' advances from the FHLB Dallas. As of December 31, 2019 and December 31, 2018, the Company had an outstanding borrowing from RSL-Texas, which totaled \$55,342,146 including accrued interest of \$342,146.

In 2014, the Company's parent, RSL-Texas, issued various funding agreements in an aggregate principal amount of \$300,000,000 to the FHLB Dallas, the liabilities under which have been ceded by RSL-Texas to the Company under an indemnity reinsurance agreement. The Company has collateralized its obligations under this reinsurance agreement by pledging certain investment securities to RSL-Texas, which have in turn been pledged by RSL-Texas to the FHLB Dallas to collateralize RSL-Texas' obligations under the funding agreements issued to the FHLB Dallas. During the first quarter of 2017, RSL-Texas repaid \$100,000,000 in aggregate principal amount of the funding agreements at their maturity.

DFG has entered into a revolving loan agreement with the Company, under which DFG can obtain loans from time to time in a total amount of up to \$150,000,000. At the option of the borrower, early repayment may be made without penalty. Interest is payable monthly at a variable money market rate. The loan agreement does not contain any collateral requirements or financial covenants. There were no outstanding loans under this agreement at December 31, 2019, and 2018, respectively.

On December 31, 2014, SNCC issued to the Company a surplus note in the principal amount of \$40,000,000 in exchange for a cash payment by the Company in such amount. The maturity date of the surplus note is January 15, 2045. Interest is payable semi-annually at a rate of 5.0% per annum. As of December 31, 2019, the Company earned \$2,027,778 of interest income related to this surplus note.

During 2019, the Company did not obtain any additional advances from RSL-Texas. The Company paid interest totaling \$4,105,752 during the year ending December 31, 2019 on the advance from RSL-Texas. See Note 11 for additional information regarding the Company's borrowings.

**D. Amounts Due From or To Related Parties**

The Company does not have any material receivables or payables with affiliates other than the items disclosed in Note 10A-C, Note 11B and Schedule D, Part 1.

**E. Guarantees or Undertakings**

There are no guarantees or undertakings for the benefit of any affiliate, which result in a material contingent exposure to the Company's assets.

**F. Material Management or Service Contracts and Cost-Sharing Arrangements**

Pursuant to an investment consulting agreement, the Company paid to Acorn Advisory Capital, L.P. certain fixed fees associated with the formulation of the business and investment strategies of the Company. For the year ended December 31, 2019, these fees amounted to \$15,355,754.

In May 2015, the Company, along with certain of its affiliated insurers, entered into commercial mortgage loan investment management agreements with ACORE Capital, LP ("ACORE"), a SEC-registered investment adviser in which certain directors and officers of the Company hold a majority of the financial interests and in 2016 and 2017, these agreements were amended to, among other things, increase the capital commitment thereunder. Fees payable under these agreements include a management fee and a performance-based fee. For the services rendered to the Company during the year ended December 31, 2019, the total fees payable to ACORE amounted to \$29,559,441. All other contracts and cost sharing arrangements are based on generally accepted accounting principles.

NOTES TO FINANCIAL STATEMENTS

G. Nature of the Control Relationship

All of the outstanding common shares of the Company are owned by RSL-Texas, a life insurance company domiciled in Texas. The outstanding shares of the Company's preferred stock are owned by SNCC (250,000 shares), DFG (200,000 shares) and RSL-Texas (50,000 shares).

H. Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned

As of December 31, 2019, the Company owned 36 shares of the common stock of DFG. The amount deducted from the market value of this common stock in accordance with the SVO manual was \$46,445,152 at December 31, 2019.

I. Not applicable.

J. Investments in Impaired SCAs

The Company did not recognize any impairment write down for its investment in FRSLIC during the year ended December 31, 2019.

K-L. Not applicable.

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

| SCA Entity                                                              | Percentage of SCA Ownership | Gross Amount  | Admitted Amount | Nonadmitted Amount |
|-------------------------------------------------------------------------|-----------------------------|---------------|-----------------|--------------------|
| a. SSAP No. 97 8a Entities                                              |                             |               |                 |                    |
|                                                                         | %                           | \$            | \$              | \$                 |
| Total SSAP No. 97 8a Entities                                           | XXX                         | \$            | \$              | \$                 |
| b. SSAP No. 97 8b(ii) Entities                                          |                             |               |                 |                    |
|                                                                         | %                           | \$            | \$              | \$                 |
| Total SSAP No. 97 8b(ii) Entities                                       | XXX                         | \$            | \$              | \$                 |
| c. SSAP No. 97 8b(iii) Entities                                         |                             |               |                 |                    |
| Delphi Financial Group, Inc                                             | 3.2%                        | \$ 99,184,334 | \$ 99,184,334   | \$                 |
| Total SSAP No. 97 8b(iii) Entities                                      | XXX                         | \$ 99,184,334 | \$ 99,184,334   | \$                 |
| d. SSAP No. 97 8b(iv) Entities                                          |                             |               |                 |                    |
|                                                                         | %                           | \$            | \$              | \$                 |
| Total SSAP No. 97 8b(iv) Entities                                       | XXX                         | \$            | \$              | \$                 |
| e. Total SSAP No. 97 8b Entities (except 8b(i) entities)<br>(b + c + d) | XXX                         | \$ 99,184,334 | \$ 99,184,334   | \$                 |
| f. Aggregate Total (a + e)                                              | XXX                         | \$ 99,184,334 | \$ 99,184,334   | \$                 |

(2) NAIC Filing Response Information

| SCA Entity<br>(Should be the same entities as shown in M(1) above)      | Type of NAIC Filing* | Date of Filing to the NAIC | NAIC Valuation Amount | NAIC Response Received Y/N | NAIC Disallowed Entities Valuation Method Resubmission Required Y/N | Code*<br>* |
|-------------------------------------------------------------------------|----------------------|----------------------------|-----------------------|----------------------------|---------------------------------------------------------------------|------------|
| a. SSAP No. 97 8a Entities                                              |                      |                            |                       |                            |                                                                     |            |
|                                                                         |                      |                            | \$                    |                            |                                                                     |            |
| Total SSAP No. 97 8a Entities                                           | XXX                  | XXX                        | \$                    | XXX                        | XXX                                                                 | XXX        |
| b. SSAP No. 97 8b(ii) Entities                                          |                      |                            |                       |                            |                                                                     |            |
|                                                                         |                      |                            | \$                    |                            |                                                                     |            |
| Total SSAP No. 97 8b(ii) Entities                                       | XXX                  | XXX                        | \$                    | XXX                        | XXX                                                                 | XXX        |
| c. SSAP No. 97 8b(iii) Entities                                         |                      |                            |                       |                            |                                                                     |            |
| Delphi Financial Group, Inc                                             | S2                   | 08/29/2019                 | \$88,781,344          | Y                          | N                                                                   |            |
| Total SSAP No. 97 8b(iii) Entities                                      | XXX                  | XXX                        | \$88,781,344          | XXX                        | XXX                                                                 | XXX        |
| d. SSAP No. 97 8b(iv) Entities                                          |                      |                            |                       |                            |                                                                     |            |
|                                                                         |                      |                            | \$                    |                            |                                                                     |            |
| Total SSAP No. 97 8b(iv) Entities                                       | XXX                  | XXX                        | \$                    | XXX                        | XXX                                                                 | XXX        |
| e. Total SSAP No. 97 8b Entities (except 8b(i) entities)<br>(b + c + d) | XXX                  | XXX                        | \$88,781,344          | XXX                        | XXX                                                                 | XXX        |
| f. Aggregate Total (a + e)                                              | XXX                  | XXX                        | \$88,781,344          | XXX                        | XXX                                                                 | XXX        |

\* S1 – Sub-1, S2 – Sub-2 or RDF – Resubmission of Disallowed Filing

\*\* I – Immaterial or M – Material

N-O. Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 11 – Debt

A. Debt Including Capital Notes

1) The Company has entered into a revolving loan agreement with DFG, under which the Company can obtain loans from time to time in a total amount of up to \$150,000,000. During 2019, the Company amended this agreement to increase the maximum borrowing capacity thereunder from \$150,000,000 to \$300,000,000. At the option of the Company, early repayment may be made without penalty. Interest is payable monthly at a variable money market rate. The agreement does not contain any collateral requirements or financial covenants. As of December 31, 2019 and December 31, 2018, respectively, the Company did not have any outstanding borrowings under this agreement.

From time to time, the Company has obtained advances from its parent, RSL-Texas, for purposes of financing mortgage-related investments. To fund these advances, RSL-Texas obtained advances from the FHLB Dallas. The terms of the Company's advances from RSL-Texas are identical to the terms of RSL-Texas' advances from the FHLB Dallas. As of December 31, 2019 the Company has one borrowing outstanding from RSL-Texas, which totaled \$55,342,146 including accrued interest of \$342,146 and is included in the liability for borrowed money caption on the balance sheet. Interest paid during the year ended December 31, 2019 was \$4,105,752. The principal amount of the borrowing outstanding as of December 31, 2018 is \$55,000,000 and matures in 2020. The interest rate on the borrowing is 7.47%. This borrowing is collateralized by mortgage-related securities owned by the Company. The statement value and market value of the securities held as collateral totaled \$63,949,730 and \$70,274,742 respectively, as of December 31, 2019.

The Company did not have any reverse repurchase agreements outstanding at December 31, 2019.

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement

During 2016, the Company became a member of the Federal Home Loan Bank of Chicago (“FHLB Chicago”). Pursuant to the requirements of the FHLB Chicago, the Company purchased shares of FHLB Chicago capital stock. The Company owns shares of FHLB Chicago capital stock with a book/adjusted carrying value of \$18,700,000 as of December 31, 2019. The stock is carried at cost, as the resale of the securities is restricted only to the FHLB Chicago. In June 2017, the Company issued a funding agreement in the principal amount of \$100,000,000 to FHLB Chicago. In April 2019, the Company issued a funding agreement in the principal amount of \$325,000,000 to the FHLB Chicago and, in September 2019, the Company repaid such agreement in full. In December 2019, the Company issued a funding agreement in the principal amount of \$500,000,000 to the FHLB Chicago.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

|                                                                         | 1<br>Total<br>2 + 3 | 2<br>General<br>Account | 3<br>Separate<br>Accounts |
|-------------------------------------------------------------------------|---------------------|-------------------------|---------------------------|
| (a) Membership Stock – Class A                                          | \$ 367,300          | \$ 367,300              | \$                        |
| (b) Membership Stock – Class B                                          |                     |                         |                           |
| (c) Activity Stock                                                      | 18,332,700          | 18,332,700              |                           |
| (d) Excess Stock                                                        |                     |                         |                           |
| (e) Aggregate Total (a+b+c+d)                                           | \$ 18,700,000       | \$ 18,700,000           | \$                        |
| (f) Actual or estimated borrowing capacity as determined by the insurer | 600,000,000         | XXX                     | XXX                       |

2. Prior Year-End

|                                                                         | 1<br>Total<br>2 + 3 | 2<br>General<br>Account | 3<br>Separate<br>Accounts |
|-------------------------------------------------------------------------|---------------------|-------------------------|---------------------------|
| (a) Membership Stock – Class A                                          | \$ 426,100          | \$ 426,100              | \$                        |
| (b) Membership Stock – Class B                                          |                     |                         |                           |
| (c) Activity Stock                                                      | 1,573,900           | 1,573,900               |                           |
| (d) Excess Stock                                                        |                     |                         |                           |
| (e) Aggregate Total (a+b+c+d)                                           | \$ 2,000,000        | \$ 2,000,000            | \$                        |
| (f) Actual or estimated borrowing capacity as determined by the insurer | 100,000,000         | 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).

NOTES TO FINANCIAL STATEMENTS

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

| Membership Stock | 1<br>Current Year Total<br>(2+3+4+5+6) | 2<br>Not Eligible for Redemption | Eligible for Redemption |                                   |                             |                   |
|------------------|----------------------------------------|----------------------------------|-------------------------|-----------------------------------|-----------------------------|-------------------|
|                  |                                        |                                  | 3<br>Less than 6 Months | 4<br>6 Months to Less Than 1 Year | 5<br>1 to Less Than 3 Years | 6<br>3 to 5 Years |
| 1. Class A       | \$ 367,300                             | \$ 367,300                       | \$                      | \$                                | \$                          | \$                |
| 2. Class B       | \$                                     | \$                               | \$                      | \$                                | \$                          | \$                |

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<br>Fair Value  | 2<br>Carrying Value | 3<br>Aggregate Total Borrowing |
|---------------------------------------------------------------------------------------------|------------------|---------------------|--------------------------------|
| 1. Current Year Total General and Separate Accounts<br>Total Collateral Pledged (Lines 2+3) | \$ 1,165,656,689 | \$ 1,162,358,432    | \$ 600,000,000                 |
| 2. Current Year General Account<br>Total Collateral Pledged                                 | 1,165,656,689    | 1,162,358,432       | 600,000,000                    |
| 3. Current Year Separate Accounts<br>Total Collateral Pledged                               |                  |                     |                                |
| 4. Prior Year-End Total General and Separate Accounts<br>Total Collateral Pledged           | \$ 139,485,460   | \$ 139,718,014      | \$ 100,000,000                 |

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<br>Fair Value  | 2<br>Carrying Value | 3<br>Amount of Borrowed at Time of Maximum Collateral |
|-----------------------------------------------------------------------------------------------|------------------|---------------------|-------------------------------------------------------|
| 1. Current Year Total General and Separate Accounts<br>Maximum Collateral Pledged (Lines 2+3) | \$ 1,165,656,689 | \$ 1,162,358,432    | \$ 600,000,000                                        |
| 2. Current Year General Account<br>Maximum Collateral Pledged                                 | 1,165,656,689    | 1,162,358,432       | 600,000,000                                           |
| 3. Current Year Separate Accounts<br>Maximum Collateral Pledged                               |                  |                     |                                                       |
| 4. Prior Year-End Total General and Separate Accounts<br>Maximum Collateral Pledged           | \$ 164,463,740   | \$ 164,463,740      | \$ 100,000,000                                        |

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

|                             | 1<br>Total<br>2 + 3 | 2<br>General Account | 3<br>Separate Accounts | 4<br>Funding Agreements Reserves Established |
|-----------------------------|---------------------|----------------------|------------------------|----------------------------------------------|
| (a) Debt                    | \$                  | \$                   | \$                     | XXX                                          |
| (b) Funding Agreements      | 600,000,000         | 600,000,000          |                        | \$ 600,529,053                               |
| (c) Other                   |                     |                      |                        | XXX                                          |
| (d) Aggregate Total (a+b+c) | \$ 600,000,000      | \$ 600,000,000       | \$                     | \$ 600,529,053                               |

NOTES TO FINANCIAL STATEMENTS

2. Prior Year-End

|                             | 1              | 2                  | 3                    | 4                                                |
|-----------------------------|----------------|--------------------|----------------------|--------------------------------------------------|
|                             | Total<br>2 + 3 | General<br>Account | Separate<br>Accounts | Funding<br>Agreements<br>Reserves<br>Established |
| (a) Debt                    | \$             | \$                 | \$                   | XXX                                              |
| (b) Funding Agreements      | 100,000,000    | 100,000,000        |                      | \$ 100,232,723                                   |
| (c) Other                   |                |                    |                      | XXX                                              |
| (d) Aggregate Total (a+b+c) | \$ 100,000,000 | \$ 100,000,000     | \$                   | \$ 100,232,723                                   |

b. Maximum Amount During Reporting Period (Current Year)

|                                  | 1              | 2                  | 3                    |
|----------------------------------|----------------|--------------------|----------------------|
|                                  | Total<br>2 + 3 | General<br>Account | Separate<br>Accounts |
| 1. Debt                          | \$             | \$                 | \$                   |
| 2. Funding Agreements            | 600,000,000    | 600,000,000        |                      |
| 3. Other                         |                |                    |                      |
| 4. Aggregate Total (Lines 1+2+3) | \$ 600,000,000 | \$ 600,000,000     | \$                   |

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<br>Prepayment Obligations under<br>the Following Arrangements<br>(YES/NO) |
|-----------------------|-------------------------------------------------------------------------------------------------|
| 1. Debt               | NO                                                                                              |
| 2. Funding Agreements | NO                                                                                              |
| 3. Other              | NO                                                                                              |

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A-D. Defined Benefit Plan

During 2009 and prior, the Company sponsored a qualified non-contributory defined benefit pension plan covering substantially all employees age 21 or over with more than one year of service with the Company or its affiliates. The Company funds pension costs in accordance with the requirements of ERISA. Effective December 31, 2009, the plan was frozen and has not accepted new participants after that date. Existing participants in the plan did not accrue any additional benefits under the plan after that date.

During 2009 and prior, the Company also sponsored a supplemental executive retirement plan. The plan provided certain key employees with the opportunity for additional postemployment income, which would otherwise have been limited under the pension plan. The plan is a nonqualified tax-deferred retirement plan and is not funded. Effective December 31, 2009, the plan was frozen and has not accept new participants after that date. Existing participants in the plan did not accrue any additional benefits under the plan after that date.

In October 2018, the Board of Directors of the Company approved the termination of the pension plan. The pension plan termination consists of the process of settling all benefit obligations to plan participants.

In conjunction with the pension plan termination, in August 2019, for those pension plan participants who elected to receive their benefit in the form of monthly payments, the Company purchased a nonparticipating single premium group annuity contract from a third party insurance company. Additionally, lump sum payments to pension plan participants who elected to receive their benefit in this form were made in September 2019. The Company recognized \$11,744,217 of expenses related to the termination of the pension plan. After all of the final administrative expenses were paid, the pension plan had \$7,219,361 of excess plan assets remaining. In December 2019, the Board of Directors of the Company approved the contribution of the excess pension plan assets to the tax-deferred retirement savings plan. This contribution to the tax deferred retirement savings plan will be made in April 2020.

In addition to pension benefits, the Company provides certain health care and life insurance benefits ("postretirement benefits") for retired employees. The health care plan is non-contributory for current retirees and those employees who attained age 55 with ten years of service by December 31, 1992. Cost sharing features include deductibles and co-payment provisions. Other employees will be eligible for a dollar denominated postretirement health plan. Life insurance benefits are generally set at a fixed percentage of policy face value based on the employee's age. Employees who had not attained age 55 with ten years of service by December 31, 1992 are not eligible for any postretirement benefits. The Company funds postretirement benefit payments as claims are incurred or as premium payments are due to the insurer.



**NOTES TO FINANCIAL STATEMENTS**

The assets, benefits obligations and periodic costs related to these plans are not material to the Company's financial position or results of operation.

E. Defined Contribution Plans

The Company sponsors a qualified tax-deferred retirement savings plan for employees of the Company or its affiliates, who are at least 21 years old. In addition, the Company sponsors a nonqualified tax-deferred savings plan for certain key employees. The Company has created this plan as an additional tax-deferred savings option for highly compensated employees whose compensation exceeds the limit on the tax-deferred savings plan or whose contributions to the deferred savings plan are limited to ensure the plan's compliance with a nondiscrimination test. During the year ended December 31, 2019, the Company made matching contributions for every dollar the employee contributes under the combined plans, up to 4% of the employee's before-tax contributions. The Company's contributions to the plans were not material.

F-I. Not applicable.

**Note 13 – Capital and Surplus, Shareholder’s Dividend Restrictions and Quasi-Reorganizations**

(1) Number of Share and Par or State Value of Each Class

The Company has 2,000,000 shares of common stock authorized with a \$4.50 per share par value of which 1,334,025 shares are issued and outstanding. The Company also has 600,000 shares of preferred stock authorized with a \$100 per share par value of which 500,000 shares are issued and outstanding.

(2) Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues

Dividends on the Company's preferred stock are cumulative at a rate of \$8 per share, payable semi-annually. The redemption price is \$100 per share.

(3) Dividend Restrictions

The maximum amount of dividends which can be paid by Illinois insurance companies to shareholders in any twelve-month period without prior approval of the Director of Insurance is subject to restrictions related to prior year statutory surplus and net income. Surplus at December 31, 2019 was \$1,517,128,599 and net income was \$220,489,233. Therefore, the maximum total of dividends available for payout in 2020 without prior approval will be equal to \$220,489,233.

(4) Dates and Amounts of Dividends Paid

On February 12, 2019, the Company paid an ordinary dividend on its preferred stock totaling \$2,000,000. On July 1, 2019, the Company paid an ordinary dividend on its preferred stock totaling \$2,000,000.

(5) Profits that may be Paid as Ordinary Dividends to Stockholders

Within the limitations described in Note 13(3) above, there are no restrictions placed on the portion of Company profits that may be paid as dividends to shareholders.

(6) Restrictions Placed on Unassigned Funds (Surplus)

The Company does not have any material restrictions on unassigned surplus.

(7) Not applicable.

(8) Amount of Stock Held for Special Purposes

The Company does not hold any common stock for special purposes.

(9) Reasons for Changes in Balance of Special Surplus Funds from Prior Period

During the year ended December 31, 2019 the Company recorded an estimate of its Affordable Care Act fee assessment in the amount of \$765,001 which increased special surplus funds and reduced unassigned surplus.

(10) The Portion of Unassigned Funds (Surplus) Represented or Reduced by Unrealized Gains and Losses is: \$120,708,229.

(11) The Reporting Entity Issued the Following Surplus Debentures or Similar Obligations

| Date Issued    | Interest Rate | Par Value<br>(Face Amount<br>of Notes) | Carrying<br>Value of<br>Note* | Principal<br>and/or<br>Interest Paid<br>Current<br>Period | Total<br>Principal<br>and/or<br>Interest Paid | Unapproved<br>Principal<br>and/or<br>Interest | Date of<br>Maturity |
|----------------|---------------|----------------------------------------|-------------------------------|-----------------------------------------------------------|-----------------------------------------------|-----------------------------------------------|---------------------|
| 12/15/2015     | 5.0%          | \$100,000,000                          | \$100,000,000                 | \$ 5,055,357                                              | \$ 18,166,468                                 | \$ 2,513,890                                  | 01/04/2036          |
| 1311999. Total | XXX           | \$100,000,000                          | \$100,000,000                 | \$ 5,055,357                                              | \$ 18,166,468                                 | \$ 2,513,890                                  | XXX                 |

\* Total should agree with Page 3, Line 32.

NOTES TO FINANCIAL STATEMENTS

The surplus note has the following repayment conditions and restrictions: any payment of principal or interest may be made only with the prior written approval of the Director of the Department of Insurance of the State of Illinois, with the approval of the Company's Board of Directors and only out of the Company's surplus in excess of the minimum amount required under Illinois law. The Company's obligations under this surplus note are subordinate to all claims of policyholders and general creditors of the Company, other than any future holder of a surplus note of the Company or of indebtedness which is expressly subordinated to such obligations.

(12-13) Not applicable.

**Note 14 – Liabilities, Contingencies and Assessments**

A-B. Not applicable.

C. Gain Contingencies

The Company has no material gain contingencies.

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

During the year ended December 31, 2019, the Company did not make any payments related to extra-contractual obligations or bad faith claims stemming from lawsuits.

E. Joint and Several Liabilities

In the course of its business, the Company is a party to other litigation and proceedings, primarily involving its insurance operations. In some cases, these proceedings entail claims against the Company for punitive damages and similar types of relief. The ultimate disposition of such pending litigation and proceedings is not expected to have a material adverse effect on the Company's results of operations, liquidity or financial condition.

F. Not applicable.

**Note 15 – Leases**

A. Lessee Operating Lease

(1) Lessee's Leasing Arrangements

a. Rental Expense

The Company leases office space and office equipment under non-cancelable operating lease agreements that expire through December 2031. The office space lease agreements contain escalation clauses considered ordinary for these types of agreements. The amount of the rent escalation is not material. Rental expense for 2019 and 2018 was approximately \$10,411,486 and \$9,458,977 respectively.

b-e. Not applicable.

(2) Leases with Initial or Remaining Noncancelable Lease Terms in Excess of One Year

a. At December 31, 2019 the minimum aggregate rental commitments are as follows:

| Year Ending<br>December 31 | Operating Leases |
|----------------------------|------------------|
| 1. 2020                    | \$ 8,267,229     |
| 2. 2021                    | \$ 7,604,926     |
| 3. 2022                    | \$ 7,346,717     |
| 4. 2023                    | \$ 7,065,780     |
| 5. 2024                    | \$ 45,366,688    |
| 6. Total                   | \$ 75,651,340    |

B. Not applicable.

**Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk**

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

|            | Assets         |               | Liabilities  |      |
|------------|----------------|---------------|--------------|------|
|            | 2019           | 2018          | 2019         | 2018 |
| a. Swaps   | \$             | \$            | \$ 2,294,130 | \$   |
| b. Futures | 880,720        | 1,590,681     | 2,770,237    |      |
| c. Options | 136,060,796    | 18,777,964    |              |      |
| d. Total   | \$ 136,941,516 | \$ 20,368,645 | \$ 5,064,367 | \$   |

NOTES TO FINANCIAL STATEMENTS

2-4. Nature and Terms of Off-Balance Sheet Risk

Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counterparty and other trade terms are available in schedule DB for each individual derivative contract. For discussions on credit risk, market risk, cash requirements and accounting policy, please see Note 8 - Derivative Instruments.

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

Not applicable.

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

Not applicable.

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

The Company does not have any managing general agents ("MGA's"). The Company does have third party administrators ("TPA's"); however, no single TPA had direct written premiums that were greater than 5% of surplus for the year ended December 31, 2019.

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

The methodologies and valuation techniques used by the Company to value those of its assets, which are measured at fair value are described below.

Instruments included in bonds include mortgage-backed and corporate securities, U.S. Treasury and other U.S. government guaranteed securities, securities issued by U.S. government-sponsored enterprises, and obligations of U.S. states, municipalities and political subdivisions. The market liquidity of each security is taken into consideration in the valuation technique used to value such security. For securities where market transactions involving identical or comparable assets generate sufficient relevant information, the Company employs a market approach to valuation. If sufficient information is not generated from market transactions involving identical or comparable assets, the Company uses an income approach to valuation. The majority of the instruments included as bonds are valued utilizing observable inputs; accordingly, they are categorized in either Level 1 or Level 2 of the fair value hierarchy described below. However, in instances where significant inputs utilized are unobservable, the securities are catergorized in Level 3 of the fair value hierarchy.

The inputs used in the valuation techniques employed by the Company are provided by nationally recognized pricing services, external investment managers and internal resources. To assess these inputs, the Company's review process includes, but is not limited to, quantitative analysis including benchmarking, initial and ongoing evaluations of methodologies used by external parties to calculate fair value, and ongoing evaluations of fair value estimates based on the Company's knowledge and monitoring of market conditions.

The levels are categorized as follows:

Level 1- Valuation is based upon quoted prices for identical assets or liabilities in active markets. Level 1 fair value is not subject to valuation adjustments or block discounts.

Level 2 - Valuation is based upon quoted prices for similar assets or liabilities in active markets or quoted prices for identical or similar instruments in markets that are not active. In addition, a company may use various valuation techniques or pricing models that use observable inputs to measure fair value.

Level 3 - Valuation is generated from techniques in which one or more of the significant inputs for valuing such assets or liabilities are not observable. These inputs may reflect the Company's best estimates of the various assumptions that market participants would use in valuing the financial assets and financial liabilities.

Other investments held at fair value primarily consist of common stock, currency forwards and purchased option contracts. For private equity investments, since quoted market prices are not available, the transaction price is used as the best estimate of fair value at inception. When evidence is believed to support a change to the carrying value from the transaction price, adjustments are made to reflect expected exit values. Ongoing reviews by Company management are based on assessments of each underlying investment, and the inputs utilized in these reviews include, among other things, the evaluation of financing and sale transactions with third parties, expected cash flows, material events and market-based information. These investments are included in Level 3 of the fair value hierarchy.

NOTES TO FINANCIAL STATEMENTS

| Description for Each Type of Asset or Liability | (Level 1)      | (Level 2)     | (Level 3)      | Net Asset Value (NAV) | Total          |
|-------------------------------------------------|----------------|---------------|----------------|-----------------------|----------------|
| Assets at Fair Value                            |                |               |                |                       |                |
| Bonds - Industrial & Miscellaneous              | \$ 2,971,164   | \$ 32,306,251 | \$ 28,642,802  | \$                    | \$ 63,920,217  |
| Bonds - Municipal bonds                         | \$             | \$ 71,513     | \$             | \$                    | \$ 71,513      |
| Common Stock - Industrial & Miscellaneous       | \$ 176,289,859 | \$            | \$ 4,307,069   | \$                    | \$180,596,928  |
| Short Term - Industrial & Miscellaneous         | \$             | \$            | \$ 417,019     | \$                    | \$ 417,019     |
| Derivatives                                     | \$ 880,720     | \$            | \$ 136,060,796 | \$                    | \$136,941,516  |
| Other : Assets Held in Separate Account         | \$ 73,749,790  | \$            | \$ 112,803,943 | \$                    | \$186,553,733  |
| Total                                           | \$ 253,891,533 | \$ 32,377,764 | \$ 282,231,629 | \$                    | \$568,500,926  |
| Liabilities at Fair Value                       |                |               |                |                       |                |
| Derivatives                                     | \$             | \$            | \$ (5,064,367) | \$                    | \$ (5,064,367) |
| Total                                           | \$             | \$            | \$ (5,064,367) | \$                    | \$ (5,064,367) |

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy  
The following table provides reconciliations for Level 3 assets measured at fair value. There were no significant transfers between Level 1 and Level 2.

| Description                               | Beginning Balance at 1/1/2019 | Transfers Into Level 3 | Transfers Out of Level 3 | Total Gains and (Losses) Included in Net Income | Total Gains and (Losses) Included in Surplus | Purchases     | Issuances | Sales            | Settlements | Ending Balance at 12/31/2019 |
|-------------------------------------------|-------------------------------|------------------------|--------------------------|-------------------------------------------------|----------------------------------------------|---------------|-----------|------------------|-------------|------------------------------|
| a. Assets                                 |                               |                        |                          |                                                 |                                              |               |           |                  |             |                              |
| Bonds - Industrial & Miscellaneous        | \$ 12,073,272                 | \$ 33,337,743          | \$ (21,567,057)          | \$ (6,687,863)                                  | \$ 1,928,594                                 | \$ 10,044,255 | \$        | \$ (486,142)     | \$          | \$ 28,642,802                |
| Common Stock - Industrial & Miscellaneous | \$ 904,109                    | \$ 2,931,201           | \$ (186,556)             | \$ (468,347)                                    | \$ 398,067                                   | \$ 728,595    | \$        | \$               | \$          | \$ 4,307,069                 |
| Short Term - Industrial & Miscellaneous   | \$                            | \$ 474,125             | \$                       | \$ (57,106)                                     | \$                                           | \$            | \$        | \$               | \$          | \$ 417,019                   |
| Derivatives                               | \$ 18,777,964                 | \$                     | \$                       | \$ 729,402                                      | \$ 111,910,960                               | \$ 77,400,923 | \$        | \$ (72,758,453)  | \$          | \$136,060,796                |
| Other : Assets Held in Separate Account   | \$ 102,358,215                | \$                     | \$                       | \$ 8,381,680                                    | \$                                           | \$ 36,473,787 | \$        | \$ (34,409,739)  | \$          | \$112,803,943                |
| Total                                     | \$ 134,113,560                | \$ 36,743,069          | \$ (21,753,613)          | \$ 1,897,766                                    | \$ 114,237,621                               | \$124,647,560 | \$        | \$ (107,654,334) | \$          | \$282,231,629                |
| b. Liabilities                            |                               |                        |                          |                                                 |                                              |               |           |                  |             |                              |
| Derivatives                               | \$                            | \$                     | \$                       | \$                                              | \$ (5,064,367)                               | \$            | \$        | \$               | \$          | \$ (5,064,367)               |
| Total                                     | \$                            | \$                     | \$                       | \$                                              | \$ (5,064,367)                               | \$            | \$        | \$               | \$          | \$ (5,064,367)               |

(3) Policies when Transfers Between Levels are Recognized  
Transfers into Level 3 are recognized as of the end of the period in which they occurred.

(4-5) Not applicable.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Fair Value Level

The carrying values and estimated fair values of certain of the Company's financial instruments not recorded at fair value in the consolidated balance sheets are shown below. Because fair value for all balance sheet items are not required to be disclosed, the aggregate fair value amounts presented below are not reflective of the underlying value of the Company.

| Type of Financial Instrument  | Aggregate Fair Value | Admitted Assets | (Level 1)     | (Level 2)       | (Level 3)       | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|-------------------------------|----------------------|-----------------|---------------|-----------------|-----------------|-----------------------|----------------------------------|
| Bonds                         | \$ 9,443,593,056     | \$8,965,981,541 | \$ 15,046,868 | \$7,863,677,453 | \$1,564,868,735 | \$                    | \$                               |
| Common Stock                  | \$ 20,276,499        | \$ 20,276,498   | \$            | \$              | \$ 1,576,499    | \$                    | \$ 18,700,000                    |
| Preferred Stock               | \$ 48,556,119        | \$ 45,955,033   | \$ 45,774,598 | \$              | \$ 2,781,521    | \$                    | \$                               |
| Mortgage Loans                | \$ 4,877,242,239     | \$4,901,750,994 | \$            | \$              | \$4,877,242,239 | \$                    | \$                               |
| Cash & Short Term Investments | \$ 614,596,420       | \$ 614,546,188  | \$605,037,233 | \$ 2,012,362    | \$ 7,546,825    | \$                    | \$                               |
| Other Invested Assets         | \$ 158,512,414       | \$ 146,032,548  | \$            | \$ 118,512,414  | \$              | \$                    | \$ 40,000,000                    |

The fair values for bonds, preferred and common stocks and other invested assets have been primarily obtained from broker-dealers and from nationally recognized statistical organizations and, in the case of certain structured notes, by reference to the fair values of the underlying investments. The carrying values for loans approximate fair values because these investments are primarily either short-term in duration or have an underlying interest rate that is variable. The Company has assessed the fair value of the loans based on a representative sample and determined that any remaining difference between the fair value and carrying value of loans is not material. There are no quoted market prices available for the Company's surplus notes.

D. Not Practicable to Estimate Fair Value

| Type of Class or Financial Instrument | Carrying Value | Effective Interest Rate | Maturity Date | Explanation                                                                                                                                                                                                                             |
|---------------------------------------|----------------|-------------------------|---------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Surplus Note                          | \$ 40,000,000  | 5.0                     | 01/04/2036    | The fair value of the Company's investment in SNCC surplus note is not practicable as a quoted market price is not available and its financially impracticable to develop the valuation model necessary to estimate fair value.         |
| Common Stock                          | \$ 18,700,000  | N/A                     | N/A           | The fair value of the Company's investment in FHLB Chicago common stock is not practicable as a quoted market price is not available and its financially impracticable to develop the valuation model necessary to estimate fair value. |

E. Not applicable.

Note 21 – Other Items

A-E. Not applicable

F. Subprime Mortgage Related Risk Exposure

- (1) Description of the Subprime-Mortgage-Related Risk Exposure and Related Risk Management Practices  
The Company generally characterizes its subprime mortgage underlying mortgage loans to borrowers with weighted average Fair Isaac & Co., Inc. (FICO) credit scores below 650. Additionally, the weighted-average loan-to-value ratios (LTVs) of these loans are generally above 80%.
- (2) Not applicable.

NOTES TO FINANCIAL STATEMENTS

(3) Direct Exposure Through Other Investments

|                                           | Actual Cost    | Book/Adjusted<br>Carrying Value<br>(Excluding<br>Interest) | Fair Value     | Other-Than-Temp<br>orary Impairment<br>Losses<br>Recognized |
|-------------------------------------------|----------------|------------------------------------------------------------|----------------|-------------------------------------------------------------|
| a. Residential mortgage-backed securities | \$ 304,148,666 | \$ 310,941,180                                             | \$ 372,578,545 | \$ (3,213,007)                                              |
| b. Commercial mortgage-backed securities  |                |                                                            |                |                                                             |
| c. Collateralized debt obligations        |                |                                                            |                |                                                             |
| d. Structured securities                  |                |                                                            |                |                                                             |
| e. Equity investments in SCAs             |                |                                                            |                |                                                             |
| f. Other assets                           |                |                                                            |                |                                                             |
| g. Total                                  | \$ 304,148,666 | \$ 310,941,180                                             | \$ 372,578,545 | \$ (3,213,007)                                              |

(4) Not applicable.

G. Retained Assets

(1) Description of How Accounts are Structured and Reporting

The Company includes its outstanding balances in respect of its retained asset accounts ("RAA") under the aggregate write-in for liabilities caption on the balance sheet. Effective May 27, 2011, the Company no longer offered a retained asset account to beneficiaries as a life insurance settlement option. During 2019, interest was paid to RAA holders at a rate of 1% per annum. The Company does not charge any periodic fees with respect to these accounts; however, nominal charges apply to special account services as follows: stop payment orders (\$12), copies of drafts or additional account statements (\$2) and returned drafts (\$10).

(2) Retained Assets In Force

|                                  | In Force                  |               | In Force                |               |
|----------------------------------|---------------------------|---------------|-------------------------|---------------|
|                                  | As of End of Current Year |               | As of End of Prior Year |               |
|                                  | Number                    | Balance       | Number                  | Balance       |
| a. Up to and including 12 months |                           | \$            |                         | \$            |
| b. 13 to 24 months               |                           |               |                         |               |
| c. 25 to 36 months               |                           |               |                         |               |
| d. 37 to 48 months               |                           |               |                         |               |
| e. 49 to 60 months               |                           |               |                         |               |
| f. Over 60 months                | 579                       | 13,555,131    | 659                     | 15,413,133    |
| g. Total                         | 579                       | \$ 13,555,131 | 659                     | \$ 15,413,133 |

(3) Segregation Between Individual and Group Contracts

|                                                                                                           | Individual |                    | Group  |                    |
|-----------------------------------------------------------------------------------------------------------|------------|--------------------|--------|--------------------|
|                                                                                                           | Number     | Balance/<br>Amount | Number | Balance/<br>Amount |
| a. Number/balance of retained asset account at the beginning of the year                                  | 659        | \$ 15,413,133      | -      | \$ -               |
| b. Number/amount of retained asset accounts issued/added during the year                                  |            |                    |        |                    |
| c. Investment earnings credited to retained asset accounts during the year                                | N/A        | 145,898            | N/A    |                    |
| d. Fees and other charges assessed to retained asset accounts during the year                             | N/A        | 51                 | N/A    |                    |
| e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year |            | 209                |        |                    |
| f. Number/amount of retained asset accounts closed/withdrawn during the year                              | 80         | 2,003,640          |        |                    |
| g. Number balance of retained asset accounts at the end of the year<br>g=a+b+c-d-e-f                      | 579        | \$ 13,555,131      | -      | \$ -               |

**NOTES TO FINANCIAL STATEMENTS**

H-I. Not applicable.

**Note 22 – Events Subsequent**

The Company follows Statement of Statutory Accounting Principle No. 9, Subsequent Events, which establishes general standards of accounting for and disclosure of events that occur through the balance sheet date but before financial statements are issued or are available to be issued. Financial statements are considered available to be issued when they are complete in a form and format that complies with SAP and all approvals necessary for issuance have been obtained; for example, from management and/or the board of directors. The date through which an entity has evaluated subsequent events and the basis for that date should also be disclosed. The Company has evaluated subsequent events that have occurred for recognition or disclosure through February 28, 2020, the date the December 31, 2019 financial statements were available to be issued.

On January 21, 2020, the Company issued a fixed rate funding agreement in the principal amount of \$350.0 million with a maturity of three years in connection with the issuance by an unconsolidated special purpose vehicle of funding agreement-backed notes in a corresponding principal amount.

On January 21, 2020, the Company issued a fixed rate funding agreement in the principal amount of \$350.0 million with a maturity of seven years in connection with the issuance by an unconsolidated special purpose vehicle of funding agreement-backed notes in a corresponding principal amount.

**Note 23 – Reinsurance**

A. Ceded Reinsurance Report

**Section1 – General Interrogatories**

- (1) Are any of the reinsurers listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company? Yes [ ] No [ X ]  
If yes, give full details.
- (2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business? Yes [ ] No [ X ]  
If yes, give full details.

**Section 2 – Ceded Reinsurance Report – Part A**

- (1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes [ ] No [ X ]
  - a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. \$
  - b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? \$0
- (2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes [ ] No [ X ]  
If yes, give full details.

**Section 3 – Ceded Reinsurance Report – Part B**

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$0
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement? Yes [ ] No [ X ]  
If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments?

B-G. Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

- A-C. Not applicable.
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act

|                                         | 1          | 2                    | 3                    | 4                             | 5            |
|-----------------------------------------|------------|----------------------|----------------------|-------------------------------|--------------|
|                                         | Individual | Small Group Employer | Large Group Employer | Other Categories with Rebates | Total        |
| Prior Reporting Year                    |            |                      |                      |                               |              |
| (1) Medical loss ratio rebates incurred | \$         | \$                   | \$                   | \$ 1,740,019                  | \$ 1,740,019 |
| (2) Medical loss ratio rebates paid     |            |                      |                      | 3,427,250                     | 3,427,250    |
| (3) Medical loss ratio rebates unpaid   |            |                      |                      | 3,147,944                     | 3,147,944    |
| (4) Plus reinsurance assumed amounts    | XXX        | XXX                  | XXX                  | XXX                           |              |
| (5) Less reinsurance ceded amounts      | XXX        | XXX                  | XXX                  | XXX                           |              |
| (6) Rebates unpaid net of reinsurance   | XXX        | XXX                  | XXX                  | XXX                           | \$ 3,147,944 |
| Current Reporting Year-to-Date          |            |                      |                      |                               |              |
| (7) Medical loss ratio rebates incurred | \$         | \$                   | \$                   | \$ 2,467,279                  | \$ 2,467,279 |
| (8) Medical loss ratio rebates paid     |            |                      |                      | 3,019,655                     | 3,019,655    |
| (9) Medical loss ratio rebates unpaid   |            |                      |                      | 2,595,568                     | 2,595,568    |
| (10) Plus reinsurance assumed amounts   | XXX        | XXX                  | XXX                  | XXX                           |              |
| (11) Less reinsurance ceded amounts     | XXX        | XXX                  | XXX                  | XXX                           |              |
| (12) Rebates unpaid net of reinsurance  | XXX        | XXX                  | XXX                  | XXX                           | 2,595,568    |

- E. Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

- A. Change in Incurred Losses and Loss Adjustment Expenses
- Not applicable.
- B. Information about Significant Changes in Methodologies and Assumptions

The Company made certain changes in its methodologies used to calculate reserves on its assumed LTD business to be consistent with the methodologies used to calculate reserves on its direct LTD business. These changes implemented by the Company did not impact the Company's net income or surplus.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

For the year ended December 31, 2019, premiums under ordinary life participating policies were \$25,546 or 0.001% of total direct premiums earned. Participating policies are 100% reinsured. Accordingly, the Company does not account for or administer policyholder dividends.

Note 30 – Premium Deficiency Reserves

1. Liability carried for premium deficiency reserve: \$ -
2. Date of most recent evaluation of this liability: December 31, 2019



NOTES TO FINANCIAL STATEMENTS

3. Was anticipated investment income utilized in the calculation?Yes [ X ] No [ ]

Note 31 – Reserves for Life Contracts and Annuity Contracts

(1) Reserve Practices

The Company waives deduction of deferred fractional premiums upon death of insurers and returns any portion of the final premium beyond the date of death.Surrender values are not promised in excess of legally computed reserves.

(2) Valuation of Substandard Policies

Extra premiums are charged for substandard lifes plus the gross premium for the true age. Mean reserves are determined by computing the regular mean reserve for the plan at the true age and holding in addition one half of the extra premium charge for the year.

(3) Amount of Insurance Where Gross Premiums are Less than the Net Premiums

As of December 31, 2019, the Company did not have any insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by Illinois.

(4) Method Used to Determine Tabular Interest, Reserves Released, and Cost

The Tabular Interest (Page 7, Line 4), the Tabular Less Actual Reserve Released (Page 7, Line 5) and theTabular Cost (Page 7, Line 9) have been determined by the formula as described in the instructions for Page 7.

(5) Method of Determination of Tabular Interest on Funds not Involving Life Contingencies

Investment earnings on funds not involving life contingencies (Page 15, Line 3) have been calculated as the balancing item in the reconciliation. It has been checked for reasonableness.

(6) Not applicable.

Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

| A. | INDIVIDUAL ANNUITIES:                                                                                | General<br>Accounts | Separate<br>Account with<br>Guarantees | Separate<br>Account<br>Nonguaranteed | Total            | % of Total |
|----|------------------------------------------------------------------------------------------------------|---------------------|----------------------------------------|--------------------------------------|------------------|------------|
| 1. | Subject to Discretionary<br>Withdrawal:                                                              |                     |                                        |                                      |                  |            |
|    | (a) With market value<br>adjustment                                                                  | \$ 2,032,934,747    | \$                                     | \$                                   | \$ 2,032,934,747 | 29.9%      |
|    | (b) At book value less<br>current surrender<br>charge of 5% or more                                  | 3,537,681,484       |                                        |                                      | 3,537,681,484    | 52.0%      |
|    | (c) At fair value                                                                                    | -                   |                                        |                                      | -                | 0.0 %      |
|    | (d) Total with market<br>value adjustment or<br>at fair value<br>(total of a through c)              | \$ 5,570,616,231    | \$                                     | \$                                   | \$ 5,570,616,231 | 81.9%      |
|    | (e) At book value without<br>adjustment (minimal<br>or no charge or<br>adjustment)                   | 1,214,331,562       |                                        |                                      | 1,214,331,562    | 17.8%      |
| 2. | Not subject to<br>discretionary withdrawal                                                           | 19,130,682          |                                        |                                      | 19,130,682       | 0.3%       |
| 3. | Total (gross: direct +<br>assumed)                                                                   | 6,804,078,475       |                                        |                                      | 6,804,078,475    | 100.0%     |
| 4. | Reinsurance ceded                                                                                    | 27,807,926          |                                        |                                      | 27,807,926       |            |
| 5. | Total (net)* (3) - (4)                                                                               | \$ 6,776,270,549    | \$                                     | \$                                   | \$ 6,776,270,549 |            |
| 6. | Amount included in A(1)b<br>above that will move to<br>A(1)e in the year after the<br>statement date | \$ 218,630,416      | \$                                     | \$                                   | \$ 218,630,416   |            |

NOTES TO FINANCIAL STATEMENTS

| B. GROUP ANNUITIES:                                                                            | General<br>Accounts | Separate<br>Account with<br>Guarantees | Separate<br>Account<br>Nonguaranteed | Total            | % of Total |
|------------------------------------------------------------------------------------------------|---------------------|----------------------------------------|--------------------------------------|------------------|------------|
| 1. Subject to Discretionary Withdrawal:                                                        |                     |                                        |                                      |                  |            |
| (a) With market value adjustment                                                               | \$ 620,646,924      | \$                                     | \$                                   | \$ 620,646,924   | 62.0%      |
| (b) At book value less current surrender charge of 5% or more                                  | 18,464,774          |                                        |                                      | 18,464,774       | 1.8%       |
| (c) At fair value                                                                              | -                   |                                        |                                      | -                | 0.0 %      |
| (d) Total with market value adjustment or at fair value (total of a through c)                 | \$ 639,111,698      | \$                                     | \$                                   | \$ 639,111,698   | 63.8%      |
| (e) At book value without adjustment (minimal or no charge or adjustment)                      | 337,486,735         |                                        |                                      | 337,486,735      | 33.7%      |
| 2. Not subject to discretionary withdrawal                                                     | 25,060,465          |                                        |                                      | 25,060,465       | 2.5%       |
| 3. Total (gross: direct + assumed)                                                             | 1,001,658,898       |                                        |                                      | 1,001,658,898    | 100.0%     |
| 4. Reinsurance ceded                                                                           |                     |                                        |                                      |                  |            |
| 5. Total (net) (3) - (4)                                                                       | \$ 1,001,658,898    | \$                                     | \$                                   | \$ 1,001,658,898 |            |
| 6. Amount included in B(1)b above that will move to B(1)e in the year after the statement date | \$ 6,302,289        | \$                                     | \$                                   | \$ 6,302,289     |            |

| C. DEPOSIT-TYPE CONTRACTS (no life contingencies)                                              | General<br>Accounts | Separate<br>Account with<br>Guarantees | Separate<br>Account<br>Nonguaranteed | Total            | % of Total |
|------------------------------------------------------------------------------------------------|---------------------|----------------------------------------|--------------------------------------|------------------|------------|
| 1. Subject to Discretionary Withdrawal:                                                        |                     |                                        |                                      |                  |            |
| (a) With market value adjustment                                                               | \$                  | \$                                     | \$                                   | \$               | %          |
| (b) At book value less current surrender charge of 5% or more                                  |                     |                                        |                                      |                  | %          |
| (c) At fair value                                                                              |                     |                                        |                                      |                  | %          |
| (d) Total with market value adjustment or at fair value (total of a through c)                 | \$                  | \$                                     | \$                                   | \$               | %          |
| (e) At book value without adjustment (minimal or no charge or adjustment)                      |                     |                                        |                                      |                  | %          |
| 2. Not subject to discretionary withdrawal                                                     | 3,597,508,184       |                                        |                                      | 3,597,508,184    | 100.0%     |
| 3. Total (gross: direct + assumed)                                                             | 3,597,508,184       |                                        |                                      | 3,597,508,184    | 100.0%     |
| 4. Reinsurance ceded                                                                           | 1,574,170,609       |                                        |                                      | 1,574,170,609    |            |
| 5. Total (net) (3) - (4)                                                                       | \$ 2,023,337,575    | \$                                     | \$                                   | \$ 2,023,337,575 |            |
| 6. Amount included in C(1)b above that will move to C(1)e in the year after the statement date | \$                  | \$                                     | \$                                   | \$               |            |

NOTES TO FINANCIAL STATEMENTS

D. Life and Accident & Health Annual Statement:

|                                                                                     |                  |
|-------------------------------------------------------------------------------------|------------------|
| (1) Exhibit 5, Annuities section, Total (net)                                       | \$ 7,761,454,501 |
| (2) Exhibit 5, Supplementary contracts with life contingencies section, Total (net) | 16,474,946       |
| (3) Exhibit 7, Deposit-type contracts, Line 14, Column 1                            | 2,023,337,555    |
| (4) Subtotal                                                                        | \$ 9,801,267,002 |
| Separate Accounts Statement:                                                        |                  |
| (5) Exhibit 3, Line 0299999, Column 2                                               | \$ -             |
| (6) Exhibit 3, Line 0399999, Column 2                                               |                  |
| (7) Policyholder dividend and coupon accumulations                                  |                  |
| (8) Policyholder premiums                                                           |                  |
| (9) Guaranteed interest contracts                                                   |                  |
| (10)Other contract deposit funds                                                    |                  |
| (11)Subtotal                                                                        | \$ -             |
| (12)Combined Total                                                                  | \$ 9,801,267,002 |

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. Subject to discretionary withdrawal, surrender values, or policy loans:

|                                                      | General Account |               |               | Separate and Account Value | Account Nonguaranteed |             |
|------------------------------------------------------|-----------------|---------------|---------------|----------------------------|-----------------------|-------------|
|                                                      | Account Value   | Cash Value    | Reserve       |                            | Cash Value            | Reserve     |
| (1) Term Policies with Cash Value                    | \$              | \$ 34,966,483 | \$ 35,766,426 | \$                         | \$                    | \$          |
| (2) Universal Life                                   | 22,146,242      | 22,273,784    | 19,927,328    |                            |                       |             |
| (3) Universal Life with Secondary Guarantees         |                 |               |               |                            |                       |             |
| (4) Indexed Universal Life                           |                 |               |               |                            |                       |             |
| (5) Indexed Universal Life with Secondary Guarantees |                 |               |               |                            |                       |             |
| (6) Indexed Life                                     |                 |               |               |                            |                       |             |
| (7) Other Permanent Cash Value Life Insurance        |                 | 3,071,191     | 3,602,472     |                            |                       |             |
| (8) Variable Life                                    |                 |               |               | 186,641,249                | 186,641,249           | 186,641,249 |
| (9) Variable Universal Life                          |                 |               |               |                            |                       |             |
| (10) Miscellaneous Reserves                          |                 |               |               |                            |                       |             |

B. Not subject to discretionary withdrawal or no cash values:

|                                      |     |     |               |     |     |    |
|--------------------------------------|-----|-----|---------------|-----|-----|----|
| (1) Term Policies without Cash Value | XXX | XXX | \$ 10,294,372 | XXX | XXX | \$ |
| (2) Accidental Death Benefits        | XXX | XXX |               | XXX | XXX |    |
| (3) Disability – Active Lives        | XXX | XXX | 577,917       | XXX | XXX |    |
| (4) Disability – Disabled Lives      | XXX | XXX | 149,566,514   | XXX | XXX |    |
| (5) Miscellaneous Reserves           | XXX | XXX | 3,350,378     | XXX | XXX |    |

|    |                                 |               |               |                |                |                |                |
|----|---------------------------------|---------------|---------------|----------------|----------------|----------------|----------------|
| C. | Total (gross: direct + assumed) | \$ 22,146,242 | \$ 60,311,458 | \$ 223,097,523 | \$ 186,641,249 | \$ 186,641,249 | \$ 186,641,249 |
| D. | Reinsurance Ceded               | 20,774,563    | 55,871,152    | 77,085,560     |                |                |                |
| E. | Total (net) (c) (D)             | \$ 1,371,679  | \$ 4,440,306  | \$ 146,011,963 | \$ 186,641,249 | \$ 186,641,249 | \$ 186,641,249 |

NOTES TO FINANCIAL STATEMENTS

F. Amount

|                                                                 |                |
|-----------------------------------------------------------------|----------------|
| Life & Accident & Health Annual Statement:                      |                |
| (1) Exhibit 5, Life Insurance Section, Total (net)              | \$ 15,268,523  |
| (2) Exhibit 5, Accidental Death Benefits Section, Total (net)   |                |
| (3) Exhibit 5, Disability – Active Lives Section, Total (net)   |                |
| (4) Exhibit 5, Disability – Disabled Lives Section, Total (net) | 130,626,992    |
| (5) Exhibit 5, Miscellaneous Reserves Section, Total (net)      | 116,448        |
| (6) Subtotal                                                    | \$ 146,011,963 |
| Separate Accounts Annual Statement                              |                |
| (7) Exhibit 3, Line 0199999, Column 2                           | \$ 186,641,249 |
| (8) Exhibit 3, Line 0499999, Column 2                           |                |
| (9) Exhibit 3, Line 0599999, Column 2                           |                |
| (10) Subtotal (Lines (7) through (9))                           | \$ 186,641,249 |
| (11) Combined Total ((6) and (10))                              | \$ 332,653,212 |

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of end of December 31, 2019 were:

|                           | Gross         | Net of Loading |
|---------------------------|---------------|----------------|
| (1) Industrial            | \$            | \$             |
| (2) Ordinary new business |               |                |
| (3) Ordinary renewal      | 684,045       | 274,771        |
| (4) Credit life           |               |                |
| (5) Group life            | 24,252,138    | 20,427,570     |
| (6) Group annuity         |               |                |
| (7) Totals                | \$ 24,936,183 | \$ 20,702,341  |

Note 35 – Separate Accounts

A. Separate Account Activity

(1) General nature of Separate Account Business

In accordance with Section 245.21 of the Illinois Insurance Code, the Company has established and maintains separate accounts for the purpose of funding variable life insurance contracts issued by the Company. Assets held in the separate accounts represent funds invested in a separately administered variable life insurance product for which the policyholder, rather than the Company, bears the investment risk. These assets had, prior to 2014, been invested in interests in a limited liability company that invests in funds that trade in various financial instruments. This limited liability company, all of whose interests are owned by one of the Company's separate accounts, utilizes the financial statements furnished by the funds to determine the values of its investments in such funds and the carrying value of each such investment, which is based on its proportionate interest in the relevant fund as of the balance sheet dates. As such, these funds' financial statements constitute the key input in the Company's valuation of its investment in this limited liability company. The Company concluded that the value calculated using the equity method of accounting with respect to its investment in this limited liability company was reflective of the fair market value of such investment.

In 2014, the Company made available to its variable life policyholders new investment options for their policies, which are effectuated through individual sub-accounts of a separate account having been newly established by the Company, and various transfers of policy cash values to these sub-accounts occurred over the course of 2014. Each of these sub-accounts relates to an investment in a designated third-party investment fund whose interests are available for purchase only by insurance companies for the purpose of funding variable life insurance and variable annuity contracts, and these funds include both private investment funds and mutual funds registered under the Investment Company Act of 1940.

(2) In accordance with the products/transactions recorded within the separate account, some assets are considered legally insulated whereas others are not legally insulated from the general account. (The legal insulation of the separate account assets prevents such assets from being generally available to satisfy claims resulting from the general account.)

As of December 31, 2019 and 2018, the Company's separate account statement included legally insulated assets of \$186,553,733 and \$163,366,352, respectively. The assets legally insulated from the general account as of December 31, 2019 are attributed to the following products/transactions:

| Product/Transaction     | Legally Insulated Assets | Separate Account Assets (Not Legally Insulated) |
|-------------------------|--------------------------|-------------------------------------------------|
| Variable Life Insurance | \$ 186,553,733           | \$                                              |
| Total                   | \$ 186,553,733           | \$                                              |

NOTES TO FINANCIAL STATEMENTS

(3) In accordance with the products/transaction recorded within the separate account, some separate account liabilities are guaranteed by the general account. (In accordance with the guarantees provided, if the investment proceeds are insufficient to cover the rate of return guaranteed for the product, the policyholder proceeds will be remitted by the general account.)

The separate account of the Company is not guaranteed by the general account and did not pay any risk charges to the general account during 2019.

(4) Securities Lending Within the Separate Account  
The separate account did not engage in any securities lending transactions during 2019.

B. General Nature and Characteristics of Separate Accounts Business

Separate Accounts with Guarantees

|                                                                                                  | Index | Nonindexed<br>Guarantee<br>Less<br>than/equal to<br>4% | Nonindexed<br>Guarantee<br>More than<br>4% | Nonguarante<br>ed Separate<br>Accounts | Total          |
|--------------------------------------------------------------------------------------------------|-------|--------------------------------------------------------|--------------------------------------------|----------------------------------------|----------------|
| (1) Premiums, considerations or deposits for end of year                                         | \$    | \$                                                     | \$                                         | \$ (476,536)                           | \$ (476,536)   |
| Reserves at end of year                                                                          |       |                                                        |                                            |                                        |                |
| (2) For accounts with assets at:                                                                 |       |                                                        |                                            |                                        |                |
| a. Fair value                                                                                    | \$    | \$                                                     | \$                                         | \$186,553,733                          | \$ 186,553,733 |
| b. Amortized cost                                                                                |       |                                                        |                                            |                                        |                |
| c. Total reserves*                                                                               | \$    | \$                                                     | \$                                         | \$186,553,733                          | \$ 186,553,733 |
| (3) By withdrawal characteristics                                                                |       |                                                        |                                            |                                        |                |
| a. Subject to discretionary withdrawal                                                           |       |                                                        |                                            |                                        |                |
| 1. With market value adjustment                                                                  | \$    | \$                                                     | \$                                         | \$                                     | \$             |
| 2. At book value without market value adjustment and with current surrender charge of 5% or more |       |                                                        |                                            |                                        |                |
| 3. At fair value                                                                                 |       |                                                        |                                            | 186,553,733                            | 186,553,733    |
| 4. At book value without market value adjustment and with current surrender charge less than 5%  |       |                                                        |                                            |                                        |                |
| 5. Subtotal                                                                                      |       |                                                        |                                            | 186,553,733                            | 186,553,733    |
| b. Not subject to discretionary withdrawal                                                       |       |                                                        |                                            |                                        |                |
| c. Total                                                                                         | \$    | \$                                                     | \$                                         | \$186,553,733                          | \$ 186,553,733 |
| (4) Reserves for asset default risk in lieu or AVR                                               | \$    | \$                                                     | \$                                         | \$                                     | \$             |

\* Line 2(c) should equal Line 3(h)

C. Reconciliation of Net Transfers to or (from) Separate Accounts

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:

|                                                           |              |
|-----------------------------------------------------------|--------------|
| a. Transfers to Separate Accounts (Page 4, Line 1.4)      | \$ (476,536) |
| b. Transfer from Separate Accounts (Page 4, Line 10)      |              |
| c. Net transfers to or (from) Separate Accounts (a) - (b) | \$ (476,536) |

(2) Reconciling adjustments:

|                            |            |
|----------------------------|------------|
| Adjustment                 | Amount     |
| Premiums paid to reinsurer | \$ 472,334 |

(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement  
(1c) + (2) = (Page 4, Line 26) \$ (4,202)

NOTES TO FINANCIAL STATEMENTS

**Note 36 – Loss/Claim Adjustment Expenses**

The balance in the liability for unpaid accident and health claims adjustment expenses as of December 31, 2019 and 2018 was \$40,030,904 and \$40,200,402 respectively.

The Company incurred \$18,253,433 of claim adjustment expenses in the current year, of which \$5,540,407 was attributable to insured or covered events of the current year. The Company did not increase or decrease the provision for insured events of prior years.

The Company paid \$18,422,930 of claim adjustment expenses in the current year, of which \$5,591,854 was attributable to insured or covered events of the current year and \$12,831,076 was attributable to insured or covered events of the prior years.

The Company did not consider anticipated subrogation in its determination of the liability for unpaid claims and claim adjustment expenses.

Reliance Standard Life Insurance Company  
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?  
If yes, complete Schedule Y, Parts 1, 1A and 2.

Yes [ X ]    No [   ]

1.2

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

Yes [ X ]    No [   ]    N/A [   ]

1.3

State regulating?    Illinois

1.4

Is the reporting entity publicly traded or a member of publicly traded group?

Yes [ X ]    No [   ]

1.5

If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

1169486

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [ X ]    No [   ]

2.2

If yes, date of change:

03/20/2019

3.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2017

3.2

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

12/31/2017

3.3

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

06/27/2019

3.4

By what department or departments?  
Illinois Department of Insurance

3.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments?

Yes [   ]    No [   ]    N/A [ X ]

3.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [   ]    No [   ]    N/A [ X ]

4.1

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11

sales of new business?

Yes [   ]    No [ X ]

4.12

renewals?

Yes [   ]    No [ X ]

4.2

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21

sales of new business?

Yes [   ]    No [ X ]

4.22

renewals?

Yes [   ]    No [ X ]

5.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?  
If the answer is YES, complete and file the merger history data file with the NAIC.

Yes [   ]    No [ X ]

5.2

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

|                |                              |                           |
|----------------|------------------------------|---------------------------|
| 1              | 2<br>NAIC<br>Company<br>Code | 3<br>State of<br>Domicile |
| Name of Entity |                              |                           |
|                |                              |                           |

6.1

Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [   ]    No [ X ]

6.2

If yes, give full information:

7.1

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

Yes [ X ]    No [   ]

7.2

If yes,

7.21

State the percentage of foreign control

100.0%

7.22

State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

|                  |                     |
|------------------|---------------------|
| 1<br>Nationality | 2<br>Type of Entity |
| Japanese         | Corporation         |

8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes [   ]    No [ X ]

8.2

If response to 8.1 is yes, please identify the name of the bank holding company.

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [   ]    No [ X ]

8.4

If the response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

|                     |                             |          |          |           |          |
|---------------------|-----------------------------|----------|----------|-----------|----------|
| 1<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|                     |                             |          |          |           |          |

9.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?  
PricewaterhouseCoopers LLP, 2001 Market Street, Suite 1700, Philadelphia, PA 19103

10.1

Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?

Yes [   ]    No [ X ]

10.2

If the response to 10.1 is yes, provide information related to this exemption:

10.3

Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?

Yes [   ]    No [ X ]

10.4

If the response to 10.3 is yes, provide information related to this exemption:

Reliance Standard Life Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.5

Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?

Yes [ X ]    No [   ]    N/A [   ]

10.6

If the response to 10.5 is no or n/a, please explain:

11.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?  
Harry R. Shissler, FSA, MAAA, Appointed Actuary Reliance Standard Life Insurance Company 2001 Market Street, Suite 1500, Philadelphia, PA 19103

12.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes [   ]    No [ X ]

12.11

Name of real estate holding company

12.12

Number of parcels involved

0

12.13

Total book/adjusted carrying value

\$ 0

12.2

If yes, provide explanation

13.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

13.1

What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2

Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?

Yes [   ]    No [   ]

13.3

Have there been any changes made to any of the trust indentures during the year?

Yes [   ]    No [   ]

13.4

If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?

Yes [   ]    No [   ]    N/A [   ]

14.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [ X ]    No [   ]

(a)

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b)

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e)

Accountability for adherence to the code.

14.11

If the response to 14.1 is no, please explain:

14.2

Has the code of ethics for senior managers been amended?

Yes [   ]    No [ X ]

14.21

If the response to 14.2 is yes, provide information related to amendment(s).

14.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [   ]    No [ X ]

14.31

If the response to 14.3 is yes, provide the nature of any waiver(s).

15.1

Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?

Yes [   ]    No [ X ]

15.2

If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

|                                                   |                                 |                                                     |        |
|---------------------------------------------------|---------------------------------|-----------------------------------------------------|--------|
| 1                                                 | 2                               | 3                                                   | 4      |
| American Bankers Association (ABA) Routing Number | Issuing or Confirming Bank Name | Circumstances That Can Trigger the Letter of Credit | Amount |
|                                                   |                                 |                                                     | \$     |

16.

Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof?

Yes [ X ]    No [   ]

17.

Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof?

Yes [ X ]    No [   ]

18.

Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person?

Yes [ X ]    No [   ]

FINANCIAL

19.

Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?

Yes [   ]    No [ X ]

20.1

Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11

To directors or other officers

\$ 0

20.12

To stockholders not officers

\$ 0

20.13

Trustees, supreme or grand (Fraternal only)

\$ 0

20.2

Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21

To directors or other officers

\$ 0

20.22

To stockholders not officers

0

20.23

Trustees, supreme or grand (Fraternal only)

0

21.1

Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement?

Yes [   ]    No [ X ]

21.2

If yes, state the amount thereof at December 31 of the current year:

21.21

Rented from others

\$ 0

21.22

Borrowed from others

\$ 0

21.23

Leased from others

\$ 0

21.24

Other

\$ 0

22.1

Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments?

Yes [ X ]    No [   ]

22.2

If answer is yes:

22.21

Amount paid as losses or risk adjustment

\$ 0

22.22

Amount paid as expenses

\$ 284,998

22.23

Other amounts paid

\$ 0

23.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [ X ]    No [   ]



Reliance Standard Life Insurance Company  
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

23.2

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

\$9,423

INVESTMENT

24.01

Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)?

Yes [X]No [ ]

24.02

If no, give full and complete information, relating thereto:

24.03

For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided).

24.04

Does the company's security lending program meet the requirements for a conforming program as outlined in the *Risk-Based Capital Instructions*?

Yes [ ]No [ ]N/A [X]

24.05

If answer to 24.04 is yes, report amount of collateral for conforming programs.

\$0

24.06

If answer to 24.04 is no, report amount of collateral for other programs

\$0

24.07

Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?

Yes [ ]No [ ]N/A [X]

24.08

Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?

Yes [ ]No [ ]N/A [X]

24.09.

Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?

Yes [ ]No [ ]N/A [X]

24.10

For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:

24.101

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

24.102

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

\$0

24.103

Total payable for securities lending reported on the liability page:

\$0

25.1

Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.)

Yes [X]No [ ]

25.2

If yes, state the amount thereof at December 31 of the current year:

25.21

Subject to repurchase agreements

\$0

25.22

Subject to reverse repurchase agreements

\$0

25.23

Subject to dollar repurchase agreements

\$0

25.24

Subject to reverse dollar repurchase agreements

\$0

25.25

Placed under option agreements

\$0

25.26

Letter stock or securities restricted as sale – excluding FHLB Capital Stock

\$0

25.27

FHLB Capital Stock

\$18,700,000

25.28

On deposit with states

\$13,620,830

25.29

On deposit with other regulatory bodies

\$0

25.30

Pledged as collateral – excluding collateral pledged to an FHLB

\$464,234,407

25.31

Pledged as collateral to FHLB – including assets backing funding agreements

\$1,162,358,432

25.32

Other

\$3,850,818

25.3

For category (25.26) provide the following:

| 1<br>Nature of Restriction | 2<br>Description | 3<br>Amount |
|----------------------------|------------------|-------------|
|                            |                  | \$          |

26.1

Does the reporting entity have any hedging transactions reported on Schedule DB?

Yes [X]No [ ]

26.2

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 [ ]

Lines 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3

Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a results of interest rate sensitivity?

Yes [ ]No [X]

26.4

If the response to 26.3 is yes, does the reporting entity utilize:

26.41

Special accounting provision of SSAP No. 108

Yes [ ]No [ ]

26.42

Permitted accounting practice

Yes [ ]No [ ]

26.43

Other accounting guidance

Yes [ ]No [ ]

26.5

By responding yes to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following:

Yes [ ]No [ ]

The reporting entity has obtained explicit approval from the domiciliary state.

Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.

Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guidance Conditional Tail Expectation Amount.

Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1

Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?

Yes [ ]No [X]

27.2

If yes, state the amount thereof at December 31 of the current year:

\$0

28.

Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes [X]No [ ]

28.01

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

| 1<br>Name of Custodian(s)            | 2<br>Custodian's Address                              |
|--------------------------------------|-------------------------------------------------------|
| BNY Mellon Trust Company of Illinois | 2 North LaSalle Street, Suite 1020, Chicago, IL,60602 |

28.02

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

Reliance Standard Life Insurance Company  
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [ ] No [X]

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

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

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

| 1                                         | 2           |
|-------------------------------------------|-------------|
| Name of Firm or Individual                | Affiliation |
| ACORE Capital, LP                         | U           |
| ACRES Capital, LLC                        | U           |
| Bain Capital Credit, LP                   | U           |
| Canyon Capital Realty Advisors, LLC       | U           |
| CBF-D Manager, LLC                        | U           |
| CQS (US), LLC                             | U           |
| Delphi Capital Management, Inc.           | A           |
| DoubleLine Capital, LP                    | U           |
| Eagle Point Credit Management             | U           |
| EARNEST Partner Limited, LLC              | U           |
| Flaherty & Crumrine Incorporated          | U           |
| GC Advisors, LLC                          | U           |
| Guggenheim Partners Asset Management, LLC | U           |
| Verde Asset Management                    | U           |
| H.I.G. Capital, LLC                       | U           |
| Highbridge Principal Strategies, LLC      | U           |
| Kayne Senior Credit II Manager, L.P.      | U           |
| Medley SMA Advisors, LLC                  | U           |
| New England Asset Management              | U           |
| Oceanview Asset Management, LLC           | U           |
| Prophet Capital Asset Management, LP      | U           |
| RCG Longview Management, LLC              | U           |
| Reams Asset Management                    | U           |
| SIT Fixed Income Advisors II, LLC         | U           |
| Tennenbaum Capital Partners, LLC          | U           |
| TCW ASSET MANAGEMENT COMPANY LLC          | U           |
| Wells Capital Management, Inc.            | U           |
| Western Asset Management Company          | U           |

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [X] No [ ]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1                                      | 2                                   | 3                             | 4                              | 5                                           |
|----------------------------------------|-------------------------------------|-------------------------------|--------------------------------|---------------------------------------------|
| Central Registration Depository Number | Name of Firm or Individual          | Legal Entity Identifier (LEI) | Registered With                | Investment Management Agreement (IMA) Filed |
| 175054                                 | ACORE Capital, LP                   | N/A                           | Securities Exchange Commission | DS                                          |
| 281190                                 | ACRES Capital, LLC                  | N/A                           | Securities Exchange Commission | NO                                          |
| 134852                                 | Bain Capital Credit, LP             | N/A                           | Securities Exchange Commission | NO                                          |
| 107880                                 | Canyon Capital Realty Advisors, LLC | N/A                           | Securities Exchange Commission | NO                                          |
| 152175                                 | CBF-D Manager, LLC                  | N/A                           | Securities Exchange Commission | NO                                          |

Reliance Standard Life Insurance Company  
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

|        |                                           |                       |                                          |    |
|--------|-------------------------------------------|-----------------------|------------------------------------------|----|
| 147329 | CQS (US), LLC                             | 549300QMI0EC0N1FZZ53  | Securities<br>Exchange<br>Commissio<br>n | NO |
| N/A    | Delphi Capital Management, Inc.           | N/A                   | N/A                                      | DS |
| N/A    | DoubleLine Capital, LP                    | 549300AQKG3ZYRYGH003  | Securities<br>Exchange<br>Commissio<br>n | DS |
| N/A    | Eagle Point Credit Management             | 549300JTV07DRG00UO53  | Securities<br>Exchange<br>Commissio<br>n | NO |
| 107926 | EARNEST Partners Limited, LLC             | N/A                   | Securities<br>Exchange<br>Commissio<br>n | NO |
| 15499  | Flaherty & Crumrine Incorporated          | N/A                   | Securities<br>Exchange<br>Commissio<br>n | NO |
| N/A    | GC Advisors, LLC                          | N/A                   | Securities<br>Exchange<br>Commissio<br>n | NO |
| 137432 | Guggenheim Partners Asset Management, LLC | 549300XWQLVNUK615E79  | Securities<br>Exchange<br>Commissio<br>n | NO |
| 171608 | Verde Asset Management                    | 54930038E4QEW4ROCF13  | Securities<br>Exchange<br>Commissio<br>n | NO |
| 160711 | H.I.G. Capital, LLC                       | N/A                   | Securities<br>Exchange<br>Commissio<br>n | NO |
| 282125 | Highbridge Principal Strategies, LLC      | 549300IW7540H8HHM8F38 | Securities<br>Exchange<br>Commissio<br>n | NO |
| 104536 | Kayne Senior Credit II Manager, L.P.      | 5493001WLH6CGZOJVX22  | Securities<br>Exchange<br>Commissio<br>n | NO |
| 167354 | Medley SMA Advisors, LLC                  | N/A                   | Securities<br>Exchange<br>Commissio<br>n | NO |
| 105900 | New England Asset Management              | KUR85E5PS4GQFZTFC130  | Securities<br>Exchange<br>Commissio<br>n | NO |
| 157053 | Oceanview Asset Management, LLC           | 254900QHWPWK8S1FY179  | Securities<br>Exchange<br>Commissio<br>n | NO |
| 150683 | Prophet Capital Asset Management, LP      | 5493008GXEU8NXVCP011  | Securities<br>Exchange<br>Commissio<br>n | NO |
| 165252 | RCG Longview Management, LLC              | N/A                   | Securities<br>Exchange<br>Commissio<br>n | NO |
| 111787 | Reams Asset Management                    | DZ466HY86D4U5HRY0D72  | Securities<br>Exchange<br>Commissio<br>n | DS |
| 105725 | SIT Fixed Income Advisors II, LLC         | N/A                   | Securities<br>Exchange<br>Commissio<br>n | NO |
| 113203 | Tennenbaum Capital Partners, LLC          | N/A                   | Securities<br>Exchange<br>Commissio<br>n | NO |
| 105742 | TCW ASSET MANAGEMENT COMPANY LLC          | 549300LFK257DF2RVN05  | Securities<br>Exchange<br>Commissio<br>n | NO |
| 104973 | Wells Capital Management, Inc.            | 549300B3H2IOO2L85I90  | Securities                               | NO |

Reliance Standard Life Insurance Company  
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

|        |                                  |     |                                          |    |
|--------|----------------------------------|-----|------------------------------------------|----|
|        |                                  |     | Exchange<br>Commissio<br>n               |    |
| 110441 | Western Asset Management Company | N/A | Securities<br>Exchange<br>Commissio<br>n | DS |

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D-Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? Yes [ ] No [X]

29.2 If yes, complete the following schedule:

| 1<br>CUSIP    | 2<br>Name of Mutual Fund | 3<br>Book/Adjusted Carrying<br>Value |
|---------------|--------------------------|--------------------------------------|
|               |                          | \$                                   |
| 29.2999 TOTAL |                          | \$                                   |

29.3 For each mutual fund listed in the table above, complete the following schedule:

| 1<br><br>Name of Mutual Fund<br>(from above table) | 2<br><br>Name of Significant Holding<br>of the Mutual Fund | 3<br>Amount of Mutual Fund's<br>Book/Adjusted Carrying<br>Value Attributable to the<br>Holding | 4<br><br>Date of Valuation |
|----------------------------------------------------|------------------------------------------------------------|------------------------------------------------------------------------------------------------|----------------------------|
|                                                    |                                                            | \$                                                                                             |                            |

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

|      |                  | 1<br><br>Statement (Admitted) Value | 2<br><br>Fair Value | 3<br>Excess of Statement over Fair<br>Value (-), or Fair Value over<br>Statement (+) |
|------|------------------|-------------------------------------|---------------------|--------------------------------------------------------------------------------------|
| 30.1 | Bonds            | \$ 9,039,899,245                    | \$ 9,507,584,795    | \$ 467,685,551                                                                       |
| 30.2 | Preferred Stocks | \$ 45,955,033                       | \$ 48,556,119       | \$ 2,601,086                                                                         |
| 30.3 | Totals           | \$ 9,085,854,278                    | \$ 9,556,140,914    | \$ 470,286,637                                                                       |

30.4 Describe the sources or methods utilized in determining the fair values:

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [X] No [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

32.2 If no, list exceptions:

33. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designation 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

35. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

OTHER

36.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$ 1,168,934

36.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

| 1<br>Name                 | 2<br>Amount Paid |
|---------------------------|------------------|
| MOODY'S INVESTORS SERVICE | \$ 498,000       |

37.1 Amount of payments for legal expenses, if any? \$ 1,044,412

37.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal

Reliance Standard Life Insurance Company  
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

expenses during the period covered by this statement.

| 1    | 2           |
|------|-------------|
| Name | Amount Paid |
|      | \$          |

38.1

Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?

\$0

38.2

List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

| 1    | 2           |
|------|-------------|
| Name | Amount Paid |
|      | \$          |

Reliance Standard Life Insurance Company  
GENERAL INTERROGATORIES

PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

Life, Accident and Health Companies/Fraternal Benefit Societies:

|      |                                                                                                                                                                                                                                                                                               |                                               |                                                                                |                                                                               |
|------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| 1.1  | Does the reporting entity have any direct Medicare Supplement Insurance in force?                                                                                                                                                                                                             |                                               | Yes [ <input type="checkbox"/> ]                                               | No [ <input checked="" type="checkbox"/> X ]                                  |
| 1.2  | If yes, indicate premium earned on U.S. business only.                                                                                                                                                                                                                                        | \$                                            |                                                                                | 0                                                                             |
| 1.3  | What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?                                                                                                                                                                                           | \$                                            |                                                                                | 0                                                                             |
| 1.3  | Reason for excluding:                                                                                                                                                                                                                                                                         |                                               |                                                                                |                                                                               |
| 1.4  | Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.                                                                                                                                                                               | \$                                            |                                                                                | 0                                                                             |
| 1.5  | Indicate total incurred claims on all Medicare Supplement insurance.                                                                                                                                                                                                                          | \$                                            |                                                                                | 0                                                                             |
| 1.6  | Individual policies:                                                                                                                                                                                                                                                                          |                                               |                                                                                |                                                                               |
|      | Most current three years:                                                                                                                                                                                                                                                                     |                                               |                                                                                |                                                                               |
| 1.61 | Total premium earned                                                                                                                                                                                                                                                                          | \$                                            |                                                                                | 0                                                                             |
| 1.62 | Total incurred claims                                                                                                                                                                                                                                                                         | \$                                            |                                                                                | 0                                                                             |
| 1.63 | Number of covered lives                                                                                                                                                                                                                                                                       | \$                                            |                                                                                | 0                                                                             |
|      | All years prior to most current three years:                                                                                                                                                                                                                                                  |                                               |                                                                                |                                                                               |
| 1.64 | Total premium earned                                                                                                                                                                                                                                                                          | \$                                            |                                                                                | 0                                                                             |
| 1.65 | Total incurred claims                                                                                                                                                                                                                                                                         | \$                                            |                                                                                | 0                                                                             |
| 1.66 | Number of covered lives                                                                                                                                                                                                                                                                       | \$                                            |                                                                                | 0                                                                             |
| 1.7  | Group policies:                                                                                                                                                                                                                                                                               |                                               |                                                                                |                                                                               |
|      | Most current three years:                                                                                                                                                                                                                                                                     |                                               |                                                                                |                                                                               |
| 1.71 | Total premium earned                                                                                                                                                                                                                                                                          | \$                                            |                                                                                | 0                                                                             |
| 1.72 | Total incurred claims                                                                                                                                                                                                                                                                         | \$                                            |                                                                                | 0                                                                             |
| 1.73 | Number of covered lives                                                                                                                                                                                                                                                                       | \$                                            |                                                                                | 0                                                                             |
|      | All years prior to most current three years:                                                                                                                                                                                                                                                  |                                               |                                                                                |                                                                               |
| 1.74 | Total premium earned                                                                                                                                                                                                                                                                          | \$                                            |                                                                                | 0                                                                             |
| 1.75 | Total incurred claims                                                                                                                                                                                                                                                                         | \$                                            |                                                                                | 0                                                                             |
| 1.76 | Number of covered lives                                                                                                                                                                                                                                                                       | \$                                            |                                                                                | 0                                                                             |
| 2.   | Health Test:                                                                                                                                                                                                                                                                                  |                                               |                                                                                |                                                                               |
|      |                                                                                                                                                                                                                                                                                               | 1<br>Current Year                             | 2<br>Prior Year                                                                |                                                                               |
| 2.1  | Premium Numerator                                                                                                                                                                                                                                                                             | \$ 52,761,273                                 | \$ 54,969,264                                                                  |                                                                               |
| 2.2  | Premium Denominator                                                                                                                                                                                                                                                                           | \$ 2,355,953,854                              | \$ 3,160,470,730                                                               |                                                                               |
| 2.3  | Premium Ratio (2.1/2.2)                                                                                                                                                                                                                                                                       | 2.2%                                          | 1.7%                                                                           |                                                                               |
| 2.4  | Reserve Numerator                                                                                                                                                                                                                                                                             | \$ 495,262,887                                | \$ 698,834,734                                                                 |                                                                               |
| 2.5  | Reserve Denominator                                                                                                                                                                                                                                                                           | \$ 9,805,609,662                              | \$ 9,036,735,076                                                               |                                                                               |
| 2.6  | Reserve Ratio (2.4/2.5)                                                                                                                                                                                                                                                                       | 5.1%                                          | 7.7%                                                                           |                                                                               |
| 3.1  | Does the reporting entity have Separate Accounts?                                                                                                                                                                                                                                             |                                               | Yes [ <input checked="" type="checkbox"/> X ]                                  | No [ <input type="checkbox"/> ]                                               |
| 3.2  | If yes, has a Separate Accounts statement been filed with this Department                                                                                                                                                                                                                     |                                               | Yes [ <input checked="" type="checkbox"/> X ]                                  | No [ <input type="checkbox"/> ] N/A [ <input type="checkbox"/> ]              |
| 3.3  | What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account?                                                      | \$                                            |                                                                                | 0                                                                             |
| 3.4  | State the authority under which Separate Accounts are maintained:<br>Section 245.21 of the Illinois Insurance Code                                                                                                                                                                            |                                               |                                                                                |                                                                               |
| 3.5  | Was any of the reporting entity's Separate Accounts business reinsured as of December 31?                                                                                                                                                                                                     |                                               | Yes [ <input checked="" type="checkbox"/> X ]                                  | No [ <input type="checkbox"/> ]                                               |
| 3.6  | Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?                                                                                                                                                                                             |                                               | Yes [ <input type="checkbox"/> ]                                               | No [ <input checked="" type="checkbox"/> X ]                                  |
| 3.7  | If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?" | \$                                            |                                                                                | 0                                                                             |
| 4.   | For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:                                          |                                               |                                                                                |                                                                               |
| 4.1  | Amount of loss reserves established by these annuities during the current year:                                                                                                                                                                                                               | \$                                            |                                                                                | 0                                                                             |
| 4.2  | List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.                                                                                                                                                   |                                               |                                                                                |                                                                               |
|      |                                                                                                                                                                                                                                                                                               | 1<br>P&C Insurance Company<br>and<br>Location | 2<br>Statement Value on<br>Purchase Date of Annuities<br>(i.e., Present Value) |                                                                               |
| 5.1  | Do you act as a custodian for health savings accounts?                                                                                                                                                                                                                                        |                                               | Yes [ <input type="checkbox"/> ]                                               | No [ <input checked="" type="checkbox"/> X ]                                  |
| 5.2  | If yes, please provide the amount of custodial funds held as of the reporting date.                                                                                                                                                                                                           | \$                                            |                                                                                | 0                                                                             |
| 5.3  | Do you act as an administrator for health savings accounts?                                                                                                                                                                                                                                   |                                               | Yes [ <input type="checkbox"/> ]                                               | No [ <input checked="" type="checkbox"/> X ]                                  |
| 5.4  | If yes, please provide the balance of the funds administered as of the reporting date.                                                                                                                                                                                                        | \$                                            |                                                                                | 0                                                                             |
| 6.1  | Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?                                                                                                                                                                                                      |                                               | Yes [ <input type="checkbox"/> ]                                               | No [ <input type="checkbox"/> ] N/A [ <input checked="" type="checkbox"/> X ] |

Reliance Standard Life Insurance Company  
GENERAL INTERROGATORIES

PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

6.2 If the answer to 6.1 is yes, please provide the following:

| 1<br><br>Company<br>Name | 2<br>NAIC<br>Company<br>Code | 3<br><br>Domiciliary<br>Jurisdiction | 4<br><br>Reserve<br>Credit | Assets Supporting Reserve Credit |                              |                |
|--------------------------|------------------------------|--------------------------------------|----------------------------|----------------------------------|------------------------------|----------------|
|                          |                              |                                      |                            | 5<br><br>Letters of<br>Credit    | 6<br><br>Trust<br>Agreements | 7<br><br>Other |
|                          |                              |                                      | \$                         | \$                               | \$                           | \$             |

7. Provide the following for individual ordinary life insurance\* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

|     |                         |    |           |
|-----|-------------------------|----|-----------|
| 7.1 | Direct premiums written | \$ | 3,939,708 |
| 7.2 | Total incurred claims   | \$ | 7,243,816 |
| 7.3 | Number of covered lives |    | 15,826    |

| *Ordinary Life Insurance Includes                                                         |
|-------------------------------------------------------------------------------------------|
| Term (whether full underwriting, limited underwriting, jet issue, "short form app")       |
| Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app") |
| Variable Life (with or without secondary guarantee)                                       |
| Universal Life (with or without secondary guarantee)                                      |
| Variable Universal Life (with or without secondary guarantee)                             |

|     |                                                                                                                                                                         |           |        |
|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|--------|
| 8.  | Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?                                              | Yes [ X ] | No [ ] |
| 8.1 | If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? | Yes [ ]   | No [ ] |

Life, Accident and Health Companies Only:

|       |                                                                                                                                                                                                                                                                                                                                                                                                      |           |             |
|-------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-------------|
| 9.1   | Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)?"                                                                                 | Yes [ X ] | No [ ]      |
| 9.2   | Net reimbursement of such expenses between reporting entities:                                                                                                                                                                                                                                                                                                                                       |           |             |
| 9.21  | Paid                                                                                                                                                                                                                                                                                                                                                                                                 | \$        | 19,731,241  |
| 9.22  | Received                                                                                                                                                                                                                                                                                                                                                                                             | \$        | 10,266,790  |
| 10.1  | Does the reporting entity write any guaranteed interest contracts?                                                                                                                                                                                                                                                                                                                                   | Yes [ ]   | No [ X ]    |
| 10.2  | If yes, what amount pertaining to these items is included in:                                                                                                                                                                                                                                                                                                                                        |           |             |
| 10.21 | Page 3, Line 1                                                                                                                                                                                                                                                                                                                                                                                       | \$        | 0           |
| 10.22 | Page 4, Line 1                                                                                                                                                                                                                                                                                                                                                                                       | \$        | 0           |
| 11.   | For stock reporting entities only:                                                                                                                                                                                                                                                                                                                                                                   |           |             |
| 11.1  | Total amount paid in by stockholders as surplus funds since organization of the reporting entity:                                                                                                                                                                                                                                                                                                    | \$        | 227,876,387 |
| 12.   | Total dividends paid stockholders since organization of the reporting entity:                                                                                                                                                                                                                                                                                                                        |           |             |
| 12.11 | Cash                                                                                                                                                                                                                                                                                                                                                                                                 | \$        | 918,288,556 |
| 12.12 | Stock                                                                                                                                                                                                                                                                                                                                                                                                | \$        | 45,384,025  |
| 13.1  | Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as:<br><br>Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance. | Yes [ X ] | No [ ]      |
| 13.2  | If yes, has the reporting entity completed the <i>Workers' Compensation Carve-Out Supplement</i> to the Annual Statement?                                                                                                                                                                                                                                                                            | Yes [ ]   | No [ X ]    |
| 13.3  | If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:                                                                                                                                                                                                                                                                                                            |           |             |

|                                                       | 1<br>Reinsurance<br>Assumed | 2<br>Reinsurance<br>Ceded | 3<br>Net<br>Retained |
|-------------------------------------------------------|-----------------------------|---------------------------|----------------------|
| 13.31 Earned premium                                  | \$ 0                        | \$ 0                      | \$ 0                 |
| 13.32 Paid claims                                     | \$ 0                        | \$ 0                      | \$ 0                 |
| 13.33 Claim liability and reserve (beginning of year) | \$ 0                        | \$ 0                      | \$ 0                 |
| 13.34 Claim liability and reserve (end of year)       | \$ 0                        | \$ 0                      | \$ 0                 |
| 13.35 Incurred claims                                 | \$ 0                        | \$ 0                      | \$ 0                 |

13.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

|       | Attachment<br>Point | 1<br>Earned<br>Premium | 2<br>Claim Liability<br>and Reserve |
|-------|---------------------|------------------------|-------------------------------------|
| 13.41 | <\$25,000           | \$ 0                   | \$ 0                                |
| 13.42 | \$25,000 — 99,999   | \$ 0                   | \$ 0                                |
| 13.43 | \$100,000 — 249,999 | \$ 0                   | \$ 0                                |
| 13.44 | \$250,000 — 999,999 | \$ 0                   | \$ 0                                |
| 13.45 | \$1,000,000 or more | \$ 0                   | \$ 0                                |

|      |                                                                                    |    |   |
|------|------------------------------------------------------------------------------------|----|---|
| 13.5 | What portion of earned premium reported in 13.31, Column 1 was assumed from pools? | \$ | 0 |
|------|------------------------------------------------------------------------------------|----|---|

Fraternal Benefit Societies Only:

|     |                                                                                                                                           |         |        |
|-----|-------------------------------------------------------------------------------------------------------------------------------------------|---------|--------|
| 14. | Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? | Yes [ ] | No [ ] |
| 15. | How often are meetings of the subordinate branches required to be held?                                                                   |         |        |
| 16. | How are the subordinate branches represented in the supreme or governing body?                                                            |         |        |
| 17. | What is the basis of representation in the governing body?                                                                                |         |        |

Reliance Standard Life Insurance Company  
GENERAL INTERROGATORIES

PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

18.1

How often are regular meetings of the governing body held?

18.2

When was the last regular meeting of the governing body held?

18.3

When and where will the next regular or special meeting of the governing body be held?

18.4

How many members of the governing body attended the last regular meeting?

18.5

How many of the same were delegates of the subordinate branches?

19.

How are the expenses of the governing body defrayed?

20.

When and by whom are the officers and directors elected?

21.

What are the qualifications for membership?

22.

What are the limiting ages for admission?

23.

What is the minimum and maximum insurance that may be issued on any one life?

24.

Is a medical examination required before issuing a benefit certificate to applicants?

Yes [ ☐ ]

No [ ☐ ]

25.

Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation?

Yes [ ☐ ]

No [ ☐ ]

26.1

Are notices of the payments required sent to the members?

Yes [ ☐ ]

No [ ☐ ]

N/A [ ☐ ]

26.2

If yes, do the notices state the purpose for which the money is to be used?

Yes [ ☐ ]

No [ ☐ ]

27.

What proportion of first and subsequent year's payments may be used for management expenses?

27.11

First Year

27.12

Subsequent Years

28.1

Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses?

Yes [ ☐ ]

No [ ☐ ]

28.2

If so, what amount and for what purpose?

\$

29.1

Does the reporting entity pay an old age disability benefit?

Yes [ ☐ ]

No [ ☐ ]

29.2

If yes, at what age does the benefit commence?

30.1

Has the constitution or have the laws of the reporting entity been amended during the year?

Yes [ ☐ ]

No [ ☐ ]

30.2

If yes, when?

31.

Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time?

Yes [ ☐ ]

No [ ☐ ]

32.1

State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements?

Yes [ ☐ ]

No [ ☐ ]

32.2

If so, was an additional reserve included in Exhibit 5?

Yes [ ☐ ]

No [ ☐ ]

N/A [ ☐ ]

32.3

If yes, explain

33.1

Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year?

Yes [ ☐ ]

No [ ☐ ]

33.2

If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds?

Yes [ ☐ ]

No [ ☐ ]

N/A [ ☐ ]

34.

Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement?

Yes [ ☐ ]

No [ ☐ ]

35.1

Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

Yes [ ☐ ]

No [ ☐ ]

35.2

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

|      |                         |
|------|-------------------------|
| Date | Outstanding Lien Amount |
|      | \$                      |



Reliance Standard Life Insurance Company  
FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.

\$000 omitted for amounts of life insurance

|                                                                                                                                               | 1<br>2019      | 2<br>2018      | 3<br>2017      | 4<br>2016      | 5<br>2015     |
|-----------------------------------------------------------------------------------------------------------------------------------------------|----------------|----------------|----------------|----------------|---------------|
| <b>Life Insurance in Force (Exhibit of Life Insurance)</b>                                                                                    |                |                |                |                |               |
| 1. Ordinary - whole life and endowment (Line 34, Col. 4).....                                                                                 | 240,855        | 229,143        | 249,181        | 228,098        | 241,041       |
| 2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4).....                                                                               | 32,273         | 61,041         | 67,639         | 110,220        | 120,898       |
| 3. Credit life (Line 21, Col. 6).....                                                                                                         |                |                |                |                |               |
| 4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4).....                                                              | 219,716,927    | 221,279,297    | 212,644,495    | 196,716,538    | 202,675,318   |
| 5. Industrial (Line 21, Col. 2).....                                                                                                          | 2,729          | 2,855          | 3,026          | 3,123          | 3,288         |
| 6. FEGLI/SGLI (Lines 43 & 44, Col. 4).....                                                                                                    |                |                |                |                |               |
| 7. Total (Line 21, Col. 10).....                                                                                                              | 219,992,784    | 221,572,336    | 212,964,341    | 197,057,979    | 203,040,545   |
| 7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated.....                                                      |                |                |                | XXX            | XXX           |
| <b>New Business Issued (Exhibit of Life Insurance)</b>                                                                                        |                |                |                |                |               |
| 8. Ordinary - whole life and endowment (Line 34, Col. 2).....                                                                                 | 3,941          | 2,142          | 4,491          | 3,915          | 4,143         |
| 9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2).....                                                                                |                |                | 0              |                |               |
| 10. Credit life (Line 2, Col. 6).....                                                                                                         |                |                |                |                |               |
| 11. Group (Line 2, Col. 9).....                                                                                                               | 29,669,943     | 25,934,175     | 24,822,984     | 29,825,877     | 31,989,561    |
| 12. Industrial (Line 2, Col. 2).....                                                                                                          |                |                |                |                |               |
| 13. Total (Line 2, Col. 10).....                                                                                                              | 29,673,884     | 25,936,317     | 24,827,476     | 29,829,792     | 31,993,704    |
| <b>Premium Income - Lines of Business (Exhibit 1-Part 1)</b>                                                                                  |                |                |                |                |               |
| 14. Industrial life (Line 20.4, Col. 2).....                                                                                                  |                |                |                |                |               |
| 15.1 Ordinary life insurance (Line 20.4, Col.. 3).....                                                                                        | 1,212,039      | 283,589        | 1,379,065      | 1,009,637      | 731,052       |
| 15.2 Ordinary individual annuities (Line 20.4, Col. 4).....                                                                                   | 1,300,983,986  | 2,017,662,916  | 1,152,084,553  | 714,028,666    | 480,025,681   |
| 16. Credit life (group and individual) (Line 20.4, Col. 5).....                                                                               |                |                |                |                |               |
| 17.1 Group life insurance (Line 20.4, Col. 6).....                                                                                            | 186,864,142    | 193,405,250    | 175,975,348    | 176,923,979    | 171,774,844   |
| 17.2 Group annuities (Line 20.4, Col. 7).....                                                                                                 | 113,699,006    | 144,773,293    | 86,888,289     | 118,260,289    | 138,818,304   |
| 18.1 A&H - group (Line 20.4, Col. 8).....                                                                                                     | 753,071,223    | 804,220,941    | 786,310,084    | 790,786,123    | 744,530,886   |
| 18.2 A&H - credit (group and individual) (Line 20.4, Col. 9).....                                                                             |                |                |                |                |               |
| 18.3 A&H - other (Line 20.4, Col. 10).....                                                                                                    | 123,458        | 124,739        | 133,723        | 130,922        | 146,631       |
| 19. Aggregate of all other lines of business (Line 20.4, Col. 11).....                                                                        |                |                |                |                |               |
| 20. Total.....                                                                                                                                | 2,355,953,854  | 3,160,470,728  | 2,202,771,062  | 1,801,139,616  | 1,536,027,398 |
| <b>Balance Sheet (Pages 2 and 3)</b>                                                                                                          |                |                |                |                |               |
| 21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)....                                                  | 15,716,305,289 | 13,711,659,882 | 12,007,555,614 | 10,736,364,519 | 9,429,630,013 |
| 22. Total liabilities excluding Separate Accounts business (Page 3, Line 26).....                                                             | 14,199,176,691 | 12,433,391,836 | 10,855,518,281 | 9,670,273,456  | 8,505,702,885 |
| 23. Aggregate life reserves (Page 3, Line 1).....                                                                                             | 7,923,941,407  | 7,114,693,002  | 5,605,877,625  | 4,751,490,326  | 4,237,055,569 |
| 23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1.....                                                          |                |                |                | XXX            | XXX           |
| 24. Aggregate A&H reserves (Page 3, Line 2).....                                                                                              | 1,304,170,538  | 1,144,414,815  | 1,069,269,470  | 1,010,938,207  | 980,515,359   |
| 25. Deposit-type contract funds (Page 3, Line 3).....                                                                                         | 2,023,337,556  | 1,709,256,889  | 2,552,500,943  | 2,550,224,191  | 2,212,747,369 |
| 26. Asset valuation reserve (Page 3, Line 24.01).....                                                                                         | 299,983,545    | 162,256,067    | 162,234,161    | 95,704,629     | 68,345,558    |
| 27. Capital (Page 3, Lines 29 & 30).....                                                                                                      | 56,003,113     | 56,003,113     | 56,003,113     | 56,003,113     | 56,003,113    |
| 28. Surplus (Page 3, Line 37).....                                                                                                            | 1,461,125,485  | 1,222,264,933  | 1,096,034,220  | 1,010,087,950  | 867,924,015   |
| <b>Cash Flow (Page 5)</b>                                                                                                                     |                |                |                |                |               |
| 29. Net cash from operations (Line 11).....                                                                                                   | 1,035,677,900  | 1,855,729,273  | 1,073,223,402  | 717,639,429    | 541,257,128   |
| <b>Risk-Based Capital Analysis</b>                                                                                                            |                |                |                |                |               |
| 30. Total adjusted capital.....                                                                                                               | 1,818,699,130  | 1,441,871,287  | 1,315,633,054  | 1,162,847,697  | 993,242,714   |
| 31. Authorized control level risk-based capital.....                                                                                          | 216,249,477    | 199,638,078    | 170,279,253    | 139,938,173    | 140,224,908   |
| <b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets<br/>(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0</b> |                |                |                |                |               |
| 32. Bonds (Line 1).....                                                                                                                       | 58.5           | 71.3           | 68.4           | 69.7           | 81.2          |
| 33. Stocks (Lines 2.1 and 2.2).....                                                                                                           | 2.7            | 2.3            | 2.5            | 3.3            | 4.0           |
| 34. Mortgage loans on real estate (Lines 3.1 and 3.2).....                                                                                    | 31.8           | 21.9           | 23.2           | 20.1           | 10.2          |
| 35. Real estate (Line 4.1, 4.2 and 4.3).....                                                                                                  | 0.2            | 0.0            | 0.0            | 0.0            |               |
| 36. Cash, cash equivalents and short-term investments (Line 5).....                                                                           | 4.0            | 2.3            | 2.9            | 4.2            | 1.8           |
| 37. Contract loans (Line 6).....                                                                                                              | 0.0            | 0.0            | 0.0            | 0.0            | 0.0           |
| 38. Derivatives (Line 7).....                                                                                                                 | 0.9            | 0.2            | 0.6            | 0.3            | 0.2           |
| 39. Other invested assets (Line 8).....                                                                                                       | 1.8            | 1.8            | 2.2            | 2.4            | 2.6           |
| 40. Receivables for securities (Line 9).....                                                                                                  | 0.2            | 0.2            | 0.2            | 0.1            | 0.0           |
| 41. Securities lending reinvested collateral assets (Line 10).....                                                                            |                |                |                |                |               |
| 42. Aggregate write-ins for invested assets (Line 11).....                                                                                    |                |                |                |                |               |
| 43. Cash, cash equivalents and invested assets (Line 12).....                                                                                 | 100.0          | 100.0          | 100.0          | 100.0          | 100.0         |

Reliance Standard Life Insurance Company  
FIVE-YEAR HISTORICAL DATA

(continued)

|                                                                                                                                                                 | 1<br>2019      | 2<br>2018      | 3<br>2017      | 4<br>2016      | 5<br>2015     |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|----------------|----------------|----------------|---------------|
| <b>Investments in Parent, Subsidiaries and Affiliates</b>                                                                                                       |                |                |                |                |               |
| 44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1).....                                                                                                     |                |                |                |                |               |
| 45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1).....                                                                                          |                |                |                |                |               |
| 46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1).....                                                                                             | 169,183,956    | 149,820,036    | 133,488,291    | 131,460,825    | 128,463,851   |
| 47. Affiliated short-term investments (subtotal included in Sch. DA, Verif., Col. 5, Line 10).....                                                              |                |                |                |                |               |
| 48. Affiliated mortgage loans on real estate .....                                                                                                              |                |                |                |                |               |
| 49. All other affiliated.....                                                                                                                                   | 41,857,005     | 42,955,051     | 49,796,235     | 51,748,854     | 59,484,266    |
| 50. Total of above Lines 44 to 49.....                                                                                                                          | 211,040,961    | 192,775,087    | 183,284,526    | 183,209,679    | 187,948,117   |
| 51. Total investment in parent included in Lines 44 to 49 above.....                                                                                            | 99,184,334     | 88,781,344     | 62,926,198     |                |               |
| <b>Total Nonadmitted and Admitted Assets</b>                                                                                                                    |                |                |                |                |               |
| 52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....                                                                                                     | 76,948,021     | 70,663,568     | 44,612,613     | 51,969,440     | 67,206,190    |
| 53. Total admitted assets (Page 2, Line 28, Col. 3).....                                                                                                        | 15,902,859,022 | 13,875,026,234 | 12,172,528,694 | 10,889,433,720 | 9,580,836,653 |
| <b>Investment Data</b>                                                                                                                                          |                |                |                |                |               |
| 54. Net investment income (Exhibit of Net Investment Income).....                                                                                               | 779,629,447    | 700,038,993    | 595,865,633    | 549,997,942    | 452,506,455   |
| 55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....                                                                                            | (19,577,364)   | 17,381,742     | (12,802,063)   | (67,067,108)   | (84,991,365)  |
| 56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....                                                                                          | 110,960,192    | (57,558,243)   | 17,470,236     | 7,113,984      | 8,255,022     |
| 57. Total of above Lines 54, 55 and 56.....                                                                                                                     | 871,012,275    | 659,862,492    | 600,533,806    | 490,044,818    | 375,770,112   |
| <b>Benefits and Reserve Increase (Page 6)</b>                                                                                                                   |                |                |                |                |               |
| 58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1<br>minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 & 8).....          | 940,974,521    | 833,215,523    | 574,060,776    | 480,204,592    | 365,487,013   |
| 59. Total contract/certificate benefits - A&H (Lines 13 & 14, Col. 6).....                                                                                      | 359,805,304    | 607,762,991    | 620,266,538    | 581,269,605    | 547,037,907   |
| 60. Increase in life reserves - other than group and annuities (Line 19, Col. 2).....                                                                           | 372,536        | (192,466)      | 358,073        | (49,437)       | 176,165       |
| 61. Increase in A&H reserves (Line 19, Col. 6).....                                                                                                             | 159,203,348    | 78,293,289     | 100,554,432    | 30,422,848     | 28,553        |
| 62. Dividends to policyholders and refunds to members (Line 30, Col 1).....                                                                                     |                |                |                |                |               |
| <b>Operating Percentages</b>                                                                                                                                    |                |                |                |                |               |
| 63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22, & 23 less Line (6)<br>/ (Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00.....      | 17.5           | 13.8           | 17.7           | 19.6           | 21.3          |
| 64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15)<br>/ 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.00..... | 4.6            | 4.9            | 5.4            | 5.9            | 4.5           |
| 65. A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2).....                                                                                             | 70.4           | 85.9           | 87.9           | 78.1           | 74.3          |
| 66. A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2).....                                                                                      | 1.4            | 1.0            | 0.7            | 0.7            | 0.8           |
| 67. A&H expense percent excluding cost containment expenses<br>(Schedule H, Part 1, Line 10, Col. 2).....                                                       | 32.2           | 29.7           | 28.8           | 27.6           | 27.6          |
| <b>A&amp;H Claim Reserve Adequacy</b>                                                                                                                           |                |                |                |                |               |
| 68. Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2).....                                                               | 1,817,888,664  | 1,813,909,420  | 1,646,681,592  | 1,523,594,827  | 1,497,492,466 |
| 69. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2).....                                                             | 1,830,347,087  | 1,716,433,785  | 1,585,333,748  | 1,570,206,161  | 1,560,657,629 |
| 70. Incurred losses on prior years' claims - health other than group (Sch. H, Part 3,<br>Line 3.1, Col. 1 less Col. 2).....                                     |                |                | 29,765         | 87,823         | 23,740        |
| 71. Prior years' claim liability and reserve - health other than group (Sch. H, Part 3,<br>Line 3.2, Col. 1 less Col. 2).....                                   |                |                |                |                |               |
| <b>Net Gains From Operations After Dividends to Policyholders/Members'<br/>Refunds and Federal Income Taxes by Lines of Business<br/>(Page 6.x, Line 33)</b>    |                |                |                |                |               |
| 72. Industrial life (Page 6.1, Col. 2).....                                                                                                                     |                |                |                |                |               |
| 73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12).....                                                                                             | (827,626)      | (596,028)      | (1,787,600)    | (620,783)      | (1,085,493)   |
| 74. Ordinary - individual annuities (Page 6, Col. 4).....                                                                                                       | 68,689,306     | 129,708,922    | 65,218,072     | 63,977,834     | 47,763,716    |
| 75. Ordinary - supplementary contracts.....                                                                                                                     | XXX            | 949,011        | 791,407        | 958,603        | 6,986         |
| 76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7).....                                                                                                  |                |                |                |                |               |
| 77. Group life (Page 6.2, Col. 1 less Col. 7 less Col. 9).....                                                                                                  | 20,073,175     | 4,147,397      | 10,615,714     | 27,992,509     | 35,974,370    |
| 78. Group annuities (Page 6, Col. 5).....                                                                                                                       | 22,667,893     | 23,459,003     | 23,146,732     | 17,557,959     | 10,335,018    |
| 79. A&H - group (Page 6.5, Col. 3).....                                                                                                                         |                | (1,616,726)    | (39,608,688)   | 58,251,538     | 81,027,717    |
| 80. A&H - credit (Page 6.5, Col. 10).....                                                                                                                       |                |                |                |                |               |
| 81. A&H - other (Page 6.5, Col. 1 less Cols. 3 and 10).....                                                                                                     | 71,977,548     | 30,844         | 72,935         | 24,440         | 90,120        |
| 82. Aggregate of all other lines of business (Page 6, Col. 8).....                                                                                              | 57,486,301     | 71,647,499     | 72,669,499     | 64,971,673     | 35,382,997    |
| 83. Fraternal (Page 6, Col. 7).....                                                                                                                             |                |                |                |                |               |
| 84. Total (Page 6, Col. 1).....                                                                                                                                 | 240,066,597    | 227,729,922    | 131,118,071    | 233,113,773    | 209,495,431   |

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors?

Yes [   ]    No [   ]

If no, please explain:

Reliance Standard Life Insurance Company



DIRECT BUSINESS IN DURING THE YEAR  
NAIC Group Code....3098 NAIC Company Code....68381

LIFE INSURANCE

|                                                                                                 | 1        | 2                                     | 3     | 4          | 5     |
|-------------------------------------------------------------------------------------------------|----------|---------------------------------------|-------|------------|-------|
|                                                                                                 | Ordinary | Credit Life<br>(Group and Individual) | Group | Industrial | Total |
| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS                                                      |          |                                       |       |            |       |
| 1. Life insurance.....                                                                          |          |                                       |       |            | 0     |
| 2. Annuity considerations.....                                                                  |          |                                       |       |            | 0     |
| 3. Deposit-type contract funds.....                                                             |          | XXX                                   |       | XXX        | 0     |
| 4. Other considerations.....                                                                    |          |                                       |       |            | 0     |
| 5. Totals (Sum of Lines 1 to 4).....                                                            | 0        | 0                                     | 0     | 0          | 0     |
| DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS                                            |          |                                       |       |            |       |
| Life insurance:                                                                                 |          |                                       |       |            |       |
| 6.1 Paid in cash or left on deposit.....                                                        |          |                                       |       |            | 0     |
| 6.2 Applied to pay renewal premiums.....                                                        |          |                                       |       |            | 0     |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period..... |          |                                       |       |            | 0     |
| 6.4 Other.....                                                                                  |          |                                       |       |            | 0     |
| 6.5 Totals (Sum of Lines 6.1 to 6.4).....                                                       | 0        | 0                                     | 0     | 0          | 0     |
| Annuities:                                                                                      |          |                                       |       |            |       |
| 7.1 Paid in cash or left on deposit.....                                                        |          |                                       |       |            | 0     |
| 7.2 Applied to provide paid-up annuities.....                                                   |          |                                       |       |            | 0     |
| 7.3 Other.....                                                                                  |          |                                       |       |            | 0     |
| 7.4 Totals (Sum of Lines 7.1 to 7.3).....                                                       | 0        | 0                                     | 0     | 0          | 0     |
| 8. Grand Totals (Lines 6.5 + 7.4).....                                                          | 0        | 0                                     | 0     | 0          | 0     |
| DIRECT CLAIMS AND BENEFITS PAID                                                                 |          |                                       |       |            |       |
| 9. Death benefits.....                                                                          |          |                                       |       |            | 0     |
| 10. Matured endowments.....                                                                     |          |                                       |       |            | 0     |
| 11. Annuity benefits.....                                                                       |          |                                       |       |            | 0     |
| 12. Surrender values and withdrawals for life contracts.....                                    |          |                                       |       |            | 0     |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid.....                  | 0        | 0                                     | 0     | 0          | 0     |
| 14. All other benefits, except accident and health.....                                         |          |                                       |       |            | 0     |
| 15. Totals.....                                                                                 | 0        | 0                                     | 0     | 0          | 0     |

NONE

| DETAILS OF WRITE-INS                                                     |   |   |   |   |   |
|--------------------------------------------------------------------------|---|---|---|---|---|
| 1301. ....                                                               |   |   |   |   | 0 |
| 1302. ....                                                               |   |   |   |   | 0 |
| 1303. ....                                                               |   |   |   |   | 0 |
| 1398. Summary of remaining write-ins for Line 13 from overflow page..... | 0 | 0 | 0 | 0 | 0 |
| 1399. Total (Lines 1301 through 1303 plus 1398)(Line 13 above).....      | 0 | 0 | 0 | 0 | 0 |

|                                                                 | Ordinary                           |             | Credit Life<br>(Group and Individual)       |             | Group                   |             | Industrial                         |             | Total                              |              |
|-----------------------------------------------------------------|------------------------------------|-------------|---------------------------------------------|-------------|-------------------------|-------------|------------------------------------|-------------|------------------------------------|--------------|
|                                                                 | 1<br>No. of<br>Pols. &<br>Certifs. | 2<br>Amount | 3<br>No. of Ind.<br>Pols. & Gr.<br>Certifs. | 4<br>Amount | 5<br>No. of<br>Certifs. | 6<br>Amount | 7<br>No. of<br>Pols. &<br>Certifs. | 8<br>Amount | 9<br>No. of<br>Pols. &<br>Certifs. | 10<br>Amount |
| DIRECT DEATH BENEFITS AND<br>MATURED ENDOWMENTS INCURRED        |                                    |             |                                             |             |                         |             |                                    |             |                                    |              |
| 16. Unpaid December 31, prior year.....                         |                                    |             |                                             |             |                         |             |                                    |             | 0                                  | 0            |
| 17. Incurred during current year.....                           |                                    |             |                                             |             |                         |             |                                    |             | 0                                  | 0            |
| Settled during current year:                                    |                                    |             |                                             |             |                         |             |                                    |             |                                    |              |
| 18.1 By payment in full.....                                    |                                    |             |                                             |             |                         |             |                                    |             | 0                                  | 0            |
| 18.2 By payment on compromised claims.....                      |                                    |             |                                             |             |                         |             |                                    |             | 0                                  | 0            |
| 18.3 Totals paid.....                                           | 0                                  | 0           | 0                                           | 0           | 0                       | 0           | 0                                  | 0           | 0                                  | 0            |
| 18.4 Reduction by compromise.....                               |                                    |             |                                             |             |                         |             |                                    |             | 0                                  | 0            |
| 18.5 Amount rejected.....                                       |                                    |             |                                             |             |                         |             |                                    |             | 0                                  | 0            |
| 18.6 Total settlements.....                                     | 0                                  | 0           | 0                                           | 0           | 0                       | 0           | 0                                  | 0           | 0                                  | 0            |
| 19. Unpaid Dec. 31, current year<br>(Lines 16 + 17 - 18.6)..... | 0                                  | 0           | 0                                           | 0           | 0                       | 0           | 0                                  | 0           | 0                                  | 0            |
| POLICY EXHIBIT                                                  |                                    |             |                                             |             | No. of Pol.             |             |                                    |             |                                    |              |
| 20. In force December 31, prior year.....                       |                                    |             |                                             | (a).....    |                         |             |                                    |             | 0                                  | 0            |
| 21. Issued during year.....                                     |                                    |             |                                             |             |                         |             |                                    |             | 0                                  | 0            |
| 22. Other changes to in force (Net).....                        |                                    |             |                                             |             |                         |             |                                    |             | 0                                  | 0            |
| 23. In force December 31 of current year.....                   | 0                                  | 0           | 0                                           | (a).....0   | 0                       | 0           | 0                                  | 0           | 0                                  | 0            |

NONE

(a) Includes Individual Credit Life Insurance, prior year \$.....0 current year \$.....0.  
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$.....0 current year \$.....0.  
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$.....0 current year \$.....0.

ACCIDENT AND HEALTH INSURANCE

|                                                                | 1                  | 2                         | 3                                                                                       | 4                        | 5                         |
|----------------------------------------------------------------|--------------------|---------------------------|-----------------------------------------------------------------------------------------|--------------------------|---------------------------|
|                                                                | Direct<br>Premiums | Direct Premiums<br>Earned | Policyholder Dividends<br>Paid, Refunds to<br>Members or Credited<br>on Direct Business | Direct<br>Losses<br>Paid | Direct Losses<br>Incurred |
| 24. Group policies (b).....                                    |                    |                           |                                                                                         |                          |                           |
| 24.1 Federal Employee Health Benefits Plan premium (b).....    |                    |                           |                                                                                         |                          |                           |
| 24.2 Credit (group and individual).....                        |                    |                           |                                                                                         |                          |                           |
| 24.3 Collectively renewable policies/certificates (b).....     |                    |                           |                                                                                         |                          |                           |
| 24.4 Medicare Title XVIII exempt from state taxes or fees..... |                    |                           |                                                                                         |                          |                           |
| Other Individual Policies:                                     |                    |                           |                                                                                         |                          |                           |
| 25.1 Non-cancelable (b).....                                   |                    |                           |                                                                                         |                          |                           |
| 25.2 Guaranteed renewable (b).....                             |                    |                           |                                                                                         |                          |                           |
| 25.3 Non-renewable for stated reasons only (b).....            |                    |                           |                                                                                         |                          |                           |
| 25.4 Other accident only.....                                  |                    |                           |                                                                                         |                          |                           |
| 25.5 All other (b).....                                        |                    |                           |                                                                                         |                          |                           |
| 25.6 Totals (Sum of Lines 25.1 to 25.5).....                   | 0                  | 0                         | 0                                                                                       | 0                        | 0                         |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6).....  | 0                  | 0                         | 0                                                                                       | 0                        | 0                         |

NONE

(b) For health business on indicated lines report: Number of persons insured under PPO managed products....0 and number of persons insured under indemnity only products....0.

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

|                         |                                                      | Industrial                    |                                | Ordinary                      |                                | Credit Life (Group and Individual)                              |                                | Group     |              |                                | 10                                 |
|-------------------------|------------------------------------------------------|-------------------------------|--------------------------------|-------------------------------|--------------------------------|-----------------------------------------------------------------|--------------------------------|-----------|--------------|--------------------------------|------------------------------------|
|                         |                                                      | 1<br>Number<br>of<br>Policies | 2<br>Amount<br>of<br>Insurance | 3<br>Number<br>of<br>Policies | 4<br>Amount<br>of<br>Insurance | 5<br>Number of<br>Individual Policies and<br>Group Certificates | 6<br>Amount<br>of<br>Insurance | Number of |              | 9<br>Amount<br>of<br>Insurance | Total<br>Amount<br>of<br>Insurance |
|                         |                                                      |                               |                                |                               |                                |                                                                 |                                | 7         | 8            |                                |                                    |
|                         |                                                      | Policies                      |                                |                               |                                |                                                                 |                                | Policies  | Certificates |                                |                                    |
| 1.                      | In force end of prior year.....                      | 4,627                         | 2,855                          | 18,048                        | 290,184                        |                                                                 |                                | 17,346    | 2,740,929    | 221,279,297                    | 221,572,336                        |
| 2.                      | Issued during year.....                              |                               |                                | 56                            | 3,941                          |                                                                 |                                | 1,883     | 312,321      | 29,669,943                     | 29,673,884                         |
| 3.                      | Reinsurance assumed.....                             |                               |                                |                               |                                |                                                                 |                                |           |              |                                | 0                                  |
| 4.                      | Revived during year.....                             | 2                             |                                | 3                             | 22                             |                                                                 |                                | 381       | 32,620       | 2,538,087                      | 2,538,109                          |
| 5.                      | Increased during year (net).....                     |                               |                                |                               |                                |                                                                 |                                |           | 67,728       | 10,228,818                     | 10,228,818                         |
| 6.                      | Subtotals, Lines 2 to 5.....                         | 2                             | 0                              | 59                            | 3,963                          | 0                                                               | 0                              | 2,264     | 412,669      | 42,436,848                     | 42,440,811                         |
| 7.                      | Additions by dividends during year.....              | XXX                           |                                | XXX                           | 29                             | XXX                                                             |                                | XXX       | XXX          |                                | 29                                 |
| 8.                      | Aggregate write-ins for increases.....               | 0                             | 0                              | 0                             | 0                              | 0                                                               | 0                              | 0         | 0            | 0                              | 0                                  |
| 9.                      | Totals (Lines 1 and 6 to 8).....                     | 4,629                         | 2,855                          | 18,107                        | 294,176                        | 0                                                               | 0                              | 19,610    | 3,153,598    | 263,716,145                    | 264,013,176                        |
| Deductions during year: |                                                      |                               |                                |                               |                                |                                                                 |                                |           |              |                                |                                    |
| 10.                     | Death.....                                           | 125                           | 58                             | 499                           | 4,471                          |                                                                 |                                | XXX       | 6,376        | 308,305                        | 312,834                            |
| 11.                     | Maturity.....                                        | 74                            | 31                             | 135                           | 149                            |                                                                 |                                | XXX       |              |                                | 180                                |
| 12.                     | Disability.....                                      |                               |                                |                               |                                |                                                                 |                                | XXX       |              |                                | 0                                  |
| 13.                     | Expiry.....                                          | 26                            | 22                             | 126                           | 1,822                          |                                                                 |                                |           |              |                                | 1,844                              |
| 14.                     | Surrender.....                                       | 16                            | 14                             | 241                           | 6,691                          |                                                                 |                                |           |              |                                | 6,705                              |
| 15.                     | Lapse.....                                           |                               |                                | 110                           | 6,180                          |                                                                 |                                | 2,381     | 452,206      | 43,690,913                     | 43,697,093                         |
| 16.                     | Conversion.....                                      |                               |                                | 2                             | 203                            |                                                                 |                                | XXX       | XXX          | XXX                            | 203                                |
| 17.                     | Decreased (net).....                                 |                               |                                |                               | 1,532                          |                                                                 |                                |           |              |                                | 1,532                              |
| 18.                     | Reinsurance.....                                     |                               |                                |                               |                                |                                                                 |                                |           |              |                                | 0                                  |
| 19.                     | Aggregate write-ins for decreases.....               | 0                             | 0                              | 0                             | 0                              | 0                                                               | 0                              | 0         | 0            | 0                              | 0                                  |
| 20.                     | Totals (Lines 10 to 19).....                         | 241                           | 126                            | 1,113                         | 21,048                         | 0                                                               | 0                              | 2,381     | 458,582      | 43,999,218                     | 44,020,392                         |
| 21.                     | In force end of year (b) (Line 9 minus Line 20)..... | 4,388                         | 2,729                          | 16,994                        | 273,128                        | 0                                                               | 0                              | 17,229    | 2,695,016    | 219,716,927                    | 219,992,784                        |
| 22.                     | Reinsurance ceded end of year.....                   | XXX                           | 2,729                          | XXX                           | 248,219                        | XXX                                                             |                                | XXX       | XXX          | 179,000,100                    | 179,251,048                        |
| 23.                     | Line 21 minus Line 22.....                           | XXX                           | 0                              | XXX                           | 24,909                         | XXX                                                             | (a).....0                      | XXX       | XXX          | 40,716,827                     | 40,741,736                         |

DETAILS OF WRITE-INS

|                                                                          |   |   |   |   |   |   |   |   |   |   |
|--------------------------------------------------------------------------|---|---|---|---|---|---|---|---|---|---|
| 0801. ....                                                               |   |   |   |   |   |   |   |   |   | 0 |
| 0802. ....                                                               |   |   |   |   |   |   |   |   |   | 0 |
| 0803. ....                                                               |   |   |   |   |   |   |   |   |   | 0 |
| 0898. Summary of remaining write-ins for Line 8 from overflow page.....  | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above).....     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1901. ....                                                               |   |   |   |   |   |   |   |   |   | 0 |
| 1902. ....                                                               |   |   |   |   |   |   |   |   |   | 0 |
| 1903. ....                                                               |   |   |   |   |   |   |   |   |   | 0 |
| 1998. Summary of remaining write-ins for Line 19 from overflow page..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above).....    | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

Life Accident and Health Companies Only:

(a) Group \$.....0; Individual \$.....0.

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates.....0 , amount, \$.....0.

Additional accidental death benefits included in life certificates were in amount \$.....0. Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?.....

Reliance Standard Life Insurance Company  
EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance) (Continued)  
ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

|                                   | Industrial              |                          | Ordinary                |                          |
|-----------------------------------|-------------------------|--------------------------|-------------------------|--------------------------|
|                                   | 1<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance |
| 24. Additions by dividends.....   | XXX.....                | .....                    | XXX.....                | .....29                  |
| 25. Other paid-up insurance.....  | .....                   | .....                    | .....8,152              | .....18,407              |
| 26. Debit ordinary insurance..... | XXX.....                | XXX.....                 | .....                   | .....                    |

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

| Term Insurance Excluding Extended Term Insurance | Issued During Year (Included in Line 2) |                          | In Force End of Year (Included in Line 21) |                          |
|--------------------------------------------------|-----------------------------------------|--------------------------|--------------------------------------------|--------------------------|
|                                                  | 1<br>Number of Policies                 | 2<br>Amount of Insurance | 3<br>Number of Policies                    | 4<br>Amount of Insurance |
| 27. Term policies-decreasing.....                | .....                                   | .....                    | .....267                                   | .....4,843               |
| 28. Term policies-other.....                     | .....                                   | .....                    | .....352                                   | .....16,661              |
| 29. Other term insurance-decreasing.....         | XXX.....                                | .....                    | XXX.....                                   | .....190                 |
| 30. Other term insurance.....                    | XXX.....                                | .....                    | XXX.....                                   | .....2,734               |
| 31. Totals (Lines 27 to 30).....                 | .....0                                  | .....0                   | .....619                                   | .....24,428              |
| Reconciliation to Lines 2 and 21:                |                                         |                          |                                            |                          |
| 32. Term additions.....                          | XXX.....                                | .....                    | XXX.....                                   | .....                    |
| 33. Totals, extended term insurance.....         | XXX.....                                | XXX.....                 | .....860                                   | .....7,845               |
| 34. Totals, whole life and endowment.....        | .....56                                 | .....3,941               | .....15,515                                | .....240,855             |
| 35. Totals (Lines 31 to 34).....                 | .....56                                 | .....3,941               | .....16,994                                | .....273,128             |

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

|                                             | Issued During Year (Included in Line 2) |                    | In Force End of Year (Included in Line 21) |                    |
|---------------------------------------------|-----------------------------------------|--------------------|--------------------------------------------|--------------------|
|                                             | 1<br>Non-Participating                  | 2<br>Participating | 3<br>Non-Participating                     | 4<br>Participating |
| 36. Industrial.....                         | .....                                   | .....              | .....2,729                                 | .....              |
| 37. Ordinary.....                           | .....3,941                              | .....              | .....269,852                               | .....3,276         |
| 38. Credit Life (Group and Individual)..... | .....                                   | .....              | .....                                      | .....              |
| 39. Group.....                              | .....29,669,943                         | .....              | .....219,716,927                           | .....              |
| 40. Totals (Lines 36 to 39).....            | .....29,673,884                         | .....0             | .....219,989,508                           | .....3,276         |

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

|                                                                                                          | Credit Life                                                  |                             | Group                          |                             |
|----------------------------------------------------------------------------------------------------------|--------------------------------------------------------------|-----------------------------|--------------------------------|-----------------------------|
|                                                                                                          | 1<br>Number of Individual Policies<br>and Group Certificates | 2<br>Amount<br>of Insurance | 3<br>Number<br>of Certificates | 4<br>Amount<br>of Insurance |
| 41. Amount of insurance included in Line 2<br>ceded to other companies.....                              | XXX.....                                                     | .....                       | XXX.....                       | .....24,431,565             |
| 42. Number in force end of year if the number<br>under shared groups is counted on a pro-rata basis..... | .....                                                        | XXX.....                    | .....2,695,016                 | XXX.....                    |
| 43. Federal Employees' Group Life Insurance<br>included in Line 21.....                                  | .....                                                        | .....                       | .....                          | .....                       |
| 44. Servicemen's Group Life Insurance included<br>in Line 21.....                                        | .....                                                        | .....                       | .....                          | .....                       |
| 45. Group Permanent Insurance included in Line 21.....                                                   | .....                                                        | .....                       | .....                          | .....                       |

ADDITIONAL ACCIDENTAL DEATH BENEFITS

|                                                                                                      |             |
|------------------------------------------------------------------------------------------------------|-------------|
| 46. Amount of additional accidental death benefits in force end of year under ordinary policies..... | .....24,597 |
|------------------------------------------------------------------------------------------------------|-------------|

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

|                                                                                                                                                                                                                                                                              |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above. |
| 47.1                                                                                                                                                                                                                                                                         |
| 47.2                                                                                                                                                                                                                                                                         |

POLICIES WITH DISABILITY PROVISIONS

| Disability Provision       | Industrial                 |                             | Ordinary                   |                             | Credit                     |                             | Group                          |                              |
|----------------------------|----------------------------|-----------------------------|----------------------------|-----------------------------|----------------------------|-----------------------------|--------------------------------|------------------------------|
|                            | 1<br>Number of<br>Policies | 2<br>Amount of<br>Insurance | 3<br>Number of<br>Policies | 4<br>Amount of<br>Insurance | 5<br>Number of<br>Policies | 6<br>Amount of<br>Insurance | 7<br>Number of<br>Certificates | 8<br>Amount of<br>Insurance\ |
| 48. Waiver of Premium..... | .....                      | .....                       | .....885                   | .....29,248                 | .....                      | .....                       | ...4,293,632                   | .....185,202,883             |
| 49. Disability Income..... | .....                      | .....                       | .....                      | .....                       | .....                      | .....                       | .....                          | .....                        |
| 50. Extended Benefits..... | .....                      | .....                       | XXX.....                   | XXX.....                    | .....                      | .....                       | .....6,014                     | .....296,880                 |
| 51. Other.....             | .....                      | .....                       | .....                      | .....                       | .....                      | .....                       | .....                          | .....                        |
| 52. Total.....             | .....0                     | (a).....0                   | .....885                   | (a).....29,248              | .....0                     | (a).....0                   | ...4,299,646                   | (a)...185,499,763            |

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

Annual Statement for the year 2019 of the

Reliance Standard Life Insurance Company

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE  
AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS,  
ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

|                                     | Ordinary                             |                                          | Group                                |                                          |
|-------------------------------------|--------------------------------------|------------------------------------------|--------------------------------------|------------------------------------------|
|                                     | 1<br>Involving Life<br>Contingencies | 2<br>Not Involving Life<br>Contingencies | 3<br>Involving Life<br>Contingencies | 4<br>Not Involving Life<br>Contingencies |
| 1. In force end of prior year.....  | 376                                  | 1,595                                    |                                      |                                          |
| 2. Issued during year.....          | 25                                   | 536                                      |                                      |                                          |
| 3. Reinsurance assumed.....         |                                      |                                          |                                      |                                          |
| 4. Increased during year (net)..... |                                      |                                          |                                      |                                          |
| 5. Total (Lines 1 to 4).....        | 401                                  | 2,131                                    | 0                                    | 0                                        |
| Deductions during year:             |                                      |                                          |                                      |                                          |
| 6. Decreased (net).....             | 22                                   | 256                                      |                                      |                                          |
| 7. Reinsurance ceded.....           |                                      |                                          |                                      |                                          |
| 8. Totals (Lines 6 and 7).....      | 22                                   | 256                                      | 0                                    | 0                                        |
| 9. In force end of year.....        | 379                                  | 1,875                                    | 0                                    | 0                                        |
| 10. Amount on deposit.....          |                                      | (a) 55,875,095                           |                                      | (a)                                      |
| 11. Income now payable.....         |                                      | 306                                      |                                      |                                          |
| 12. Amount of income payable.....   | (a) 3,128,272                        | (a) 8,792,410                            | (a)                                  | (a)                                      |

ANNUITIES

|                                     | Ordinary       |                   | Group          |                   |
|-------------------------------------|----------------|-------------------|----------------|-------------------|
|                                     | 1<br>Immediate | 2<br>Deferred     | 3<br>Contracts | 4<br>Certificates |
| 1. In force end of prior year.....  | 84             | 84,789            | 15,778         | 3,093             |
| 2. Issued during year.....          |                | 13,940            | 1,397          |                   |
| 3. Reinsurance assumed.....         |                |                   |                |                   |
| 4. Increased during year (net)..... |                |                   |                |                   |
| 5. Total (Lines 1 to 4).....        | 84             | 98,729            | 17,175         | 3,093             |
| Deductions during year:             |                |                   |                |                   |
| 6. Decreased (net).....             | 18             | 8,241             | 2,249          |                   |
| 7. Reinsurance ceded.....           |                |                   |                |                   |
| 8. Totals (Lines 6 and 7).....      | 18             | 8,241             | 2,249          | 0                 |
| 9. In force end of year.....        | 66             | 90,488            | 14,926         | 3,093             |
| Income now payable:                 |                |                   |                |                   |
| 10. Amount of income payable.....   | (a) 534,722    | XXX               | XXX            | (a) 1,697,821     |
| Deferred fully paid:                |                |                   |                |                   |
| 11. Account balance.....            | XXX            | (a) 6,991,720,317 | XXX            | (a) 978,965,978   |
| Deferred not fully paid:            |                |                   |                |                   |
| 12. Account balance.....            | XXX            | (a) 69,190,697    | XXX            | (a) 46,272,599    |

ACCIDENT AND HEALTH INSURANCE

|                                     | Group             |                        | Credit        |                        | Other         |                        |
|-------------------------------------|-------------------|------------------------|---------------|------------------------|---------------|------------------------|
|                                     | 1<br>Certificates | 2<br>Premiums in force | 3<br>Policies | 4<br>Premiums in force | 5<br>Policies | 6<br>Premiums in force |
| 1. In force end of prior year.....  | 2,864,482         | 691,679,039            |               |                        |               |                        |
| 2. Issued during year.....          | 612,241           | 109,428,442            |               |                        |               |                        |
| 3. Reinsurance assumed.....         |                   |                        |               |                        |               |                        |
| 4. Increased during year (net)..... | XXX               |                        |               | XXX                    |               | XXX                    |
| 5. Total (Lines 1 to 4).....        | 3,476,723         | XXX                    | 0             | XXX                    | 0             | XXX                    |
| Deductions during year:             |                   |                        |               |                        |               |                        |
| 6. Conversions.....                 |                   | XXX                    | XXX           | XXX                    | XXX           | XXX                    |
| 7. Decreased (net).....             |                   | XXX                    |               | XXX                    |               | XXX                    |
| 8. Reinsurance ceded.....           |                   | XXX                    |               | XXX                    |               | XXX                    |
| 9. Totals (Lines 6 to 8).....       | 0                 | XXX                    | 0             | XXX                    | 0             | XXX                    |
| 10. In force end of year.....       | 3,476,723         | (a)                    | 0             | (a)                    | 0             | (a)                    |

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

|                                     | 1<br>Deposit Funds | 2<br>Dividend Accumulations |
|-------------------------------------|--------------------|-----------------------------|
|                                     | Contracts          | Contracts                   |
| 1. In force end of prior year.....  | 12                 |                             |
| 2. Issued during year.....          | 5                  |                             |
| 3. Reinsurance assumed.....         |                    |                             |
| 4. Increased during year (net)..... |                    |                             |
| 5. Total (Lines 1 to 4).....        | 17                 | 0                           |
| Deductions during year:             |                    |                             |
| 6. Decreased (net).....             | 2                  |                             |
| 7. Reinsurance ceded.....           | 2                  |                             |
| 8. Totals (Lines 6 and 7).....      | 4                  | 0                           |
| 9. In force end of year.....        | 13                 | 0                           |
| 10. Amount of account balance.....  | (a) 1,949,993,539  | (a)                         |

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

Reliance Standard Life Insurance Company  
FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

|                                                                                                                                                   | 1<br>Amount |
|---------------------------------------------------------------------------------------------------------------------------------------------------|-------------|
| 1. Reserve as of December 31, prior year.....                                                                                                     | 64,816,664  |
| 2. Current year's realized pre-tax capital gains/(losses) of \$.....44,437,584 transferred into the reserve net of taxes of \$.....9,331,892..... | 35,105,692  |
| 3. Adjustment for current year's liability gains/(losses) released from the reserve.....                                                          | 0           |
| 4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3).....                                       | 99,922,356  |
| 5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....                                            | 15,255,394  |
| 6. Reserve as of December 31, current year (Line 4 minus Line 5).....                                                                             | 84,666,962  |

Amortization

| Year of<br>Amortization        | 1<br>Reserve as of<br>December 31,<br>Prior Year | 2<br>Current Year's Realized Capital<br>Gains/(Losses) Transferred into<br>the Reserve Net of Taxes | 3<br>Adjustment for Current Year's<br>Liability Gains/(Losses)<br>Released from the Reserve | 4<br>Balance Before Reduction for<br>the Current Year's Amortization<br>(Cols. 1 + 2 + 3) |
|--------------------------------|--------------------------------------------------|-----------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| 1. 2019.....                   | 13,208,360                                       | 2,047,034                                                                                           |                                                                                             | 15,255,394                                                                                |
| 2. 2020.....                   | 10,467,136                                       | 4,579,192                                                                                           |                                                                                             | 15,046,327                                                                                |
| 3. 2021.....                   | 8,021,746                                        | 4,362,297                                                                                           |                                                                                             | 12,384,043                                                                                |
| 4. 2022.....                   | 5,762,013                                        | 3,782,821                                                                                           |                                                                                             | 9,544,834                                                                                 |
| 5. 2023.....                   | 3,978,988                                        | 3,197,949                                                                                           |                                                                                             | 7,176,937                                                                                 |
| 6. 2024.....                   | 3,114,592                                        | 2,597,219                                                                                           |                                                                                             | 5,711,811                                                                                 |
| 7. 2025.....                   | 2,828,394                                        | 2,103,688                                                                                           |                                                                                             | 4,932,082                                                                                 |
| 8. 2026.....                   | 2,744,170                                        | 1,793,446                                                                                           |                                                                                             | 4,537,615                                                                                 |
| 9. 2027.....                   | 2,619,662                                        | 1,452,747                                                                                           |                                                                                             | 4,072,409                                                                                 |
| 10. 2028.....                  | 2,407,089                                        | 1,094,703                                                                                           |                                                                                             | 3,501,792                                                                                 |
| 11. 2029.....                  | 2,166,127                                        | 721,009                                                                                             |                                                                                             | 2,887,136                                                                                 |
| 12. 2030.....                  | 1,899,662                                        | 539,552                                                                                             |                                                                                             | 2,439,213                                                                                 |
| 13. 2031.....                  | 1,599,184                                        | 516,708                                                                                             |                                                                                             | 2,115,892                                                                                 |
| 14. 2032.....                  | 1,342,418                                        | 507,851                                                                                             |                                                                                             | 1,850,270                                                                                 |
| 15. 2033.....                  | 1,078,194                                        | 486,985                                                                                             |                                                                                             | 1,565,179                                                                                 |
| 16. 2034.....                  | 869,525                                          | 475,332                                                                                             |                                                                                             | 1,344,857                                                                                 |
| 17. 2035.....                  | 712,682                                          | 459,005                                                                                             |                                                                                             | 1,171,686                                                                                 |
| 18. 2036.....                  | 551,440                                          | 439,650                                                                                             |                                                                                             | 991,089                                                                                   |
| 19. 2037.....                  | 364,939                                          | 426,104                                                                                             |                                                                                             | 791,043                                                                                   |
| 20. 2038.....                  | 177,709                                          | 408,829                                                                                             |                                                                                             | 586,538                                                                                   |
| 21. 2039.....                  | 25,914                                           | 387,251                                                                                             |                                                                                             | 413,165                                                                                   |
| 22. 2040.....                  | (104,348)                                        | 374,992                                                                                             |                                                                                             | 270,644                                                                                   |
| 23. 2041.....                  | (225,435)                                        | 372,983                                                                                             |                                                                                             | 147,548                                                                                   |
| 24. 2042.....                  | (231,811)                                        | 359,930                                                                                             |                                                                                             | 128,119                                                                                   |
| 25. 2043.....                  | (226,741)                                        | 361,435                                                                                             |                                                                                             | 134,693                                                                                   |
| 26. 2044.....                  | (183,878)                                        | 349,888                                                                                             |                                                                                             | 166,010                                                                                   |
| 27. 2045.....                  | (104,013)                                        | 319,768                                                                                             |                                                                                             | 215,754                                                                                   |
| 28. 2046.....                  | (10,437)                                         | 254,509                                                                                             |                                                                                             | 244,072                                                                                   |
| 29. 2047.....                  | (36,749)                                         | 182,724                                                                                             |                                                                                             | 145,975                                                                                   |
| 30. 2048.....                  | 132                                              | 110,940                                                                                             |                                                                                             | 111,072                                                                                   |
| 31. 2049 and Later.....        |                                                  | 39,155                                                                                              |                                                                                             | 39,155                                                                                    |
| 32. Total (Lines 1 to 31)..... | 64,816,664                                       | 35,105,692                                                                                          | 0                                                                                           | 99,922,356                                                                                |

Reliance Standard Life Insurance Company

ASSET VALUATION RESERVE

|                                                                                            | Default Component                    |                        |                             | Equity Component     |                                                  |                             | 7<br>Total<br>Amount<br>(Cols. 3 + 6) |
|--------------------------------------------------------------------------------------------|--------------------------------------|------------------------|-----------------------------|----------------------|--------------------------------------------------|-----------------------------|---------------------------------------|
|                                                                                            | 1<br>Other Than<br>Mortgage<br>Loans | 2<br>Mortgage<br>Loans | 3<br>Total<br>(Cols. 1 + 2) | 4<br>Common<br>Stock | 5<br>Real Estate<br>and Other<br>Invested Assets | 6<br>Total<br>(Cols. 4 + 5) |                                       |
| 1. Reserve as of December 31, prior year.....                                              | 93,090,930                           | 55,949,447             | 149,040,377                 | 11,729,391           | 1,486,330                                        | 13,215,721                  | 162,256,097                           |
| 2. Realized capital gains/(losses) net of taxes - General Account.....                     | (20,217,478)                         | (583,312)              | (20,800,790)                | (1,397,463)          | (2,762,884)                                      | (4,160,347)                 | (24,961,137)                          |
| 3. Realized capital gains/(losses) net of taxes - Separate Accounts.....                   |                                      |                        | 0                           |                      |                                                  | 0                           | 0                                     |
| 4. Unrealized capital gains/(losses) - net of deferred taxes - General Account.....        | 3,504,948                            |                        | 3,504,948                   | 14,555,031           | 88,913,348                                       | 103,468,378                 | 106,973,326                           |
| 5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts.....      |                                      |                        | 0                           |                      |                                                  | 0                           | 0                                     |
| 6. Capital gains credited/(losses charged) to contract benefits, payments or reserves..... |                                      |                        | 0                           |                      |                                                  | 0                           | 0                                     |
| 7. Basic contribution.....                                                                 | 33,487,488                           | 28,939,802             | 62,427,290                  |                      | 580,659                                          | 580,659                     | 63,007,948                            |
| 8. Accumulated balances (Lines 1 through 5, minus 6 plus 7).....                           | 109,865,888                          | 84,305,937             | 194,171,825                 | 24,886,959           | 88,217,452                                       | 113,104,410                 | 307,276,235                           |
| 9. Maximum reserve.....                                                                    | 155,782,315                          | 106,894,785            | 262,677,100                 | 52,256,263           | 28,311,760                                       | 80,568,023                  | 343,245,123                           |
| 10. Reserve objective.....                                                                 | 107,423,314                          | 83,657,838             | 191,081,152                 | 52,188,943           | 27,542,689                                       | 79,731,631                  | 270,812,783                           |
| 11. 20% of (Line 10 minus Line 8).....                                                     | (488,515)                            | (129,620)              | (618,135)                   | 5,460,397            | (12,134,953)                                     | (6,674,556)                 | (7,292,690)                           |
| 12. Balance before transfers (Lines 8 + 11).....                                           | 109,377,373                          | 84,176,317             | 193,553,690                 | 30,347,355           | 76,082,499                                       | 106,429,855                 | 299,983,544                           |
| 13. Transfers.....                                                                         | 3,143,363                            | 22,718,468             | 25,861,831                  | 21,908,908           | (47,770,739)                                     | (25,861,831)                | 0                                     |
| 14. Voluntary contribution.....                                                            |                                      |                        | 0                           |                      |                                                  | 0                           | 0                                     |
| 15. Adjustment down to maximum/up to zero.....                                             |                                      |                        | 0                           |                      |                                                  | 0                           | 0                                     |
| 16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....                 | 112,520,736                          | 106,894,785            | 219,415,521                 | 52,256,263           | 28,311,760                                       | 80,568,024                  | 299,983,544                           |



Reliance Standard Life Insurance Company  
ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

| Line<br>Number | NAIC<br>Desig-<br>nation | Description                                                      | 1                                  | 2                                           | 3                                  | 4                                                               | Basic Contribution |                         | Reserve Objective |                         | Maximum Reserve |                         |
|----------------|--------------------------|------------------------------------------------------------------|------------------------------------|---------------------------------------------|------------------------------------|-----------------------------------------------------------------|--------------------|-------------------------|-------------------|-------------------------|-----------------|-------------------------|
|                |                          |                                                                  | Book/Adjusted<br>Carrying<br>Value | Reclassify<br>Related Party<br>Encumbrances | Add<br>Third Party<br>Encumbrances | Balance for<br>AVR Reserve<br>Calculations<br>(Cols. 1 + 2 + 3) | 5                  | 6                       | 7                 | 8                       | 9               | 10                      |
|                |                          |                                                                  |                                    |                                             |                                    |                                                                 | Factor             | Amount<br>(Cols. 4 x 5) | Factor            | Amount<br>(Cols. 4 x 7) | Factor          | Amount<br>(Cols. 4 x 9) |
|                |                          | <b>LONG-TERM BONDS</b>                                           |                                    |                                             |                                    |                                                                 |                    |                         |                   |                         |                 |                         |
| 1              |                          | Exempt obligations.....                                          | 42,109,197                         | XXX                                         | XXX                                | 42,109,197                                                      | 0.0000             | 0                       | 0.0000            | 0                       | 0.0000          | 0                       |
| 2              | 1                        | Highest quality.....                                             | 4,518,944,301                      | XXX                                         | XXX                                | 4,518,944,301                                                   | 0.0005             | 2,259,472               | 0.0016            | 7,230,311               | 0.0033          | 14,912,516              |
| 3              | 2                        | High quality.....                                                | 3,235,450,996                      | XXX                                         | XXX                                | 3,235,450,996                                                   | 0.0021             | 6,794,447               | 0.0064            | 20,706,886              | 0.0106          | 34,295,781              |
| 4              | 3                        | Medium quality.....                                              | 601,535,460                        | XXX                                         | XXX                                | 601,535,460                                                     | 0.0099             | 5,955,201               | 0.0263            | 15,820,383              | 0.0376          | 22,617,733              |
| 5              | 4                        | Low quality.....                                                 | 403,545,516                        | XXX                                         | XXX                                | 403,545,516                                                     | 0.0245             | 9,886,865               | 0.0572            | 23,082,804              | 0.0817          | 32,969,669              |
| 6              | 5                        | Lower quality.....                                               | 125,360,224                        | XXX                                         | XXX                                | 125,360,224                                                     | 0.0630             | 7,897,694               | 0.1128            | 14,140,633              | 0.1880          | 23,567,722              |
| 7              | 6                        | In or near default.....                                          | 103,027,577                        | XXX                                         | XXX                                | 103,027,577                                                     | 0.0000             | 0                       | 0.2370            | 24,417,536              | 0.2370          | 24,417,536              |
| 8              |                          | Total unrated multi-class securities acquired by conversion..... |                                    | XXX                                         | XXX                                | 0                                                               | XXX                |                         | XXX               |                         | XXX             |                         |
| 9              |                          | Total long-term bonds (sum of Lines 1 through 8).....            | 9,029,973,271                      | XXX                                         | XXX                                | 9,029,973,271                                                   | XXX                | 32,793,680              | XXX               | 105,398,552             | XXX             | 152,780,957             |
|                |                          | <b>PREFERRED STOCKS</b>                                          |                                    |                                             |                                    |                                                                 |                    |                         |                   |                         |                 |                         |
| 10             | 1                        | Highest quality.....                                             |                                    | XXX                                         | XXX                                | 0                                                               | 0.0005             | 0                       | 0.0016            | 0                       | 0.0033          | 0                       |
| 11             | 2                        | High quality.....                                                | 24,102,919                         | XXX                                         | XXX                                | 24,102,919                                                      | 0.0021             | 50,616                  | 0.0064            | 154,259                 | 0.0106          | 255,491                 |
| 12             | 3                        | Medium quality.....                                              | 18,008,223                         | XXX                                         | XXX                                | 18,008,223                                                      | 0.0099             | 178,281                 | 0.0263            | 473,616                 | 0.0376          | 677,109                 |
| 13             | 4                        | Low quality.....                                                 | 1,395,703                          | XXX                                         | XXX                                | 1,395,703                                                       | 0.0245             | 34,195                  | 0.0572            | 79,834                  | 0.0817          | 114,029                 |
| 14             | 5                        | Lower quality.....                                               | 2,448,188                          | XXX                                         | XXX                                | 2,448,188                                                       | 0.0630             | 154,236                 | 0.1128            | 276,156                 | 0.1880          | 460,259                 |
| 15             | 6                        | In or near default.....                                          |                                    | XXX                                         | XXX                                | 0                                                               | 0.0000             | 0                       | 0.2370            | 0                       | 0.2370          | 0                       |
| 16             |                          | Affiliated life with AVR.....                                    |                                    | XXX                                         | XXX                                | 0                                                               | 0.0000             | 0                       | 0.0000            | 0                       | 0.0000          | 0                       |
| 17             |                          | Total preferred stocks (sum of Lines 10 through 16).....         | 45,955,033                         | XXX                                         | XXX                                | 45,955,033                                                      | XXX                | 417,328                 | XXX               | 983,865                 | XXX             | 1,506,888               |
|                |                          | <b>SHORT-TERM BONDS</b>                                          |                                    |                                             |                                    |                                                                 |                    |                         |                   |                         |                 |                         |
| 18             |                          | Exempt obligations.....                                          |                                    | XXX                                         | XXX                                | 0                                                               | 0.0000             | 0                       | 0.0000            | 0                       | 0.0000          | 0                       |
| 19             | 1                        | Highest quality.....                                             | 9,766                              | XXX                                         | XXX                                | 9,766                                                           | 0.0005             | 5                       | 0.0016            | 16                      | 0.0033          | 32                      |
| 20             | 2                        | High quality.....                                                |                                    | XXX                                         | XXX                                | 0                                                               | 0.0021             | 0                       | 0.0064            | 0                       | 0.0106          | 0                       |
| 21             | 3                        | Medium quality.....                                              | 2,009,113                          | XXX                                         | XXX                                | 2,009,113                                                       | 0.0099             | 19,890                  | 0.0263            | 52,840                  | 0.0376          | 75,543                  |
| 22             | 4                        | Low quality.....                                                 | 5,583,213                          | XXX                                         | XXX                                | 5,583,213                                                       | 0.0245             | 136,789                 | 0.0572            | 319,360                 | 0.0817          | 456,149                 |
| 23             | 5                        | Lower quality.....                                               | 814,690                            | XXX                                         | XXX                                | 814,690                                                         | 0.0630             | 51,325                  | 0.1128            | 91,897                  | 0.1880          | 153,162                 |
| 24             | 6                        | In or near default.....                                          | 1,509,191                          | XXX                                         | XXX                                | 1,509,191                                                       | 0.0000             | 0                       | 0.2370            | 357,678                 | 0.2370          | 357,678                 |
| 25             |                          | Total short-term bonds (sum of Lines 18 through 24).....         | 9,925,973                          | XXX                                         | XXX                                | 9,925,973                                                       | XXX                | 208,009                 | XXX               | 821,790                 | XXX             | 1,042,563               |
|                |                          | <b>DERIVATIVE INSTRUMENTS</b>                                    |                                    |                                             |                                    |                                                                 |                    |                         |                   |                         |                 |                         |
| 26             |                          | Exchange traded.....                                             | 880,720                            | XXX                                         | XXX                                | 880,720                                                         | 0.0005             | 440                     | 0.0016            | 1,409                   | 0.0033          | 2,906                   |
| 27             | 1                        | Highest quality.....                                             | 136,060,797                        | XXX                                         | XXX                                | 136,060,797                                                     | 0.0005             | 68,030                  | 0.0016            | 217,697                 | 0.0033          | 449,001                 |
| 28             | 2                        | High quality.....                                                |                                    | XXX                                         | XXX                                | 0                                                               | 0.0021             | 0                       | 0.0064            | 0                       | 0.0106          | 0                       |
| 29             | 3                        | Medium quality.....                                              |                                    | XXX                                         | XXX                                | 0                                                               | 0.0099             | 0                       | 0.0263            | 0                       | 0.0376          | 0                       |
| 30             | 4                        | Low quality.....                                                 |                                    | XXX                                         | XXX                                | 0                                                               | 0.0245             | 0                       | 0.0572            | 0                       | 0.0817          | 0                       |
| 31             | 5                        | Lower quality.....                                               |                                    | XXX                                         | XXX                                | 0                                                               | 0.0630             | 0                       | 0.1128            | 0                       | 0.1880          | 0                       |
| 32             | 6                        | In or near default.....                                          |                                    | XXX                                         | XXX                                | 0                                                               | 0.0000             | 0                       | 0.2370            | 0                       | 0.2370          | 0                       |
| 33             |                          | Total derivative instruments.....                                | 136,941,517                        | XXX                                         | XXX                                | 136,941,517                                                     | XXX                | 68,471                  | XXX               | 219,106                 | XXX             | 451,907                 |
| 34             |                          | Total (Lines 9 + 17 + 25 + 33).....                              | 9,222,795,794                      | XXX                                         | XXX                                | 9,222,795,794                                                   | XXX                | 33,487,488              | XXX               | 107,423,314             | XXX             | 155,782,315             |

Reliance Standard Life Insurance Company  
ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

| Line<br>Number | NAIC<br>Desig-<br>nation | Description                                                    | 1                                  | 2                                           | 3                                  | 4                                                               | Basic Contribution |                         | Reserve Objective |                         | Maximum Reserve |                         |
|----------------|--------------------------|----------------------------------------------------------------|------------------------------------|---------------------------------------------|------------------------------------|-----------------------------------------------------------------|--------------------|-------------------------|-------------------|-------------------------|-----------------|-------------------------|
|                |                          |                                                                | Book/Adjusted<br>Carrying<br>Value | Reclassify<br>Related Party<br>Encumbrances | Add<br>Third Party<br>Encumbrances | Balance for<br>AVR Reserve<br>Calculations<br>(Cols. 1 + 2 + 3) | 5                  | 6                       | 7                 | 8                       | 9               | 10                      |
|                |                          |                                                                |                                    |                                             |                                    |                                                                 | Factor             | Amount<br>(Cols. 4 x 5) | Factor            | Amount<br>(Cols. 4 x 7) | Factor          | Amount<br>(Cols. 4 x 9) |
|                |                          | <b>MORTGAGE LOANS</b>                                          |                                    |                                             |                                    |                                                                 |                    |                         |                   |                         |                 |                         |
|                |                          | In good standing:                                              |                                    |                                             |                                    |                                                                 |                    |                         |                   |                         |                 |                         |
| 35             |                          | Farm mortgages - CM1 - highest quality.....                    |                                    |                                             | XXX.....                           | .....0                                                          | .....0.0011        | .....0                  | .....0.0057       | .....0                  | .....0.0074     | .....0                  |
| 36             |                          | Farm mortgages - CM2 - high quality.....                       |                                    |                                             | XXX.....                           | .....0                                                          | .....0.0040        | .....0                  | .....0.0114       | .....0                  | .....0.0149     | .....0                  |
| 37             |                          | Farm mortgages - CM3 - medium quality.....                     |                                    |                                             | XXX.....                           | .....0                                                          | .....0.0069        | .....0                  | .....0.0200       | .....0                  | .....0.0257     | .....0                  |
| 38             |                          | Farm mortgages - CM4 - low medium quality.....                 |                                    |                                             | XXX.....                           | .....0                                                          | .....0.0120        | .....0                  | .....0.0343       | .....0                  | .....0.0428     | .....0                  |
| 39             |                          | Farm mortgages - CM5 - low quality.....                        |                                    |                                             | XXX.....                           | .....0                                                          | .....0.0183        | .....0                  | .....0.0486       | .....0                  | .....0.0628     | .....0                  |
| 40             |                          | Residential mortgages-insured or guaranteed.....               | 282,589,421                        |                                             | XXX.....                           | 282,589,421                                                     | .....0.0003        | 84,777                  | .....0.0007       | 197,813                 | .....0.0011     | 310,848                 |
| 41             |                          | Residential mortgages-all other.....                           | 518,490,245                        |                                             | XXX.....                           | 518,490,245                                                     | .....0.0015        | 777,735                 | .....0.0034       | 1,762,867               | .....0.0046     | 2,385,055               |
| 42             |                          | Commercial mortgages-insured or guaranteed.....                |                                    |                                             | XXX.....                           | .....0                                                          | .....0.0003        | .....0                  | .....0.0007       | .....0                  | .....0.0011     | .....0                  |
| 43             |                          | Commercial mortgages-all other - CM1 - highest quality.....    | 402,056,438                        |                                             | XXX.....                           | 402,056,438                                                     | .....0.0011        | 442,262                 | .....0.0057       | 2,291,722               | .....0.0074     | 2,975,218               |
| 44             |                          | Commercial mortgages-all other - CM2 - high quality.....       | 538,434,710                        |                                             | XXX.....                           | 538,434,710                                                     | .....0.0040        | 2,153,739               | .....0.0114       | 6,138,156               | .....0.0149     | 8,022,677               |
| 45             |                          | Commercial mortgages-all other - CM3 - medium quality.....     | 1,885,016,763                      |                                             | XXX.....                           | 1,885,016,763                                                   | .....0.0069        | 13,006,616              | .....0.0200       | 37,700,335              | .....0.0257     | 48,444,931              |
| 46             |                          | Commercial mortgages-all other - CM4 - low medium quality..... | 922,054,070                        |                                             | XXX.....                           | 922,054,070                                                     | .....0.0120        | 11,064,649              | .....0.0343       | 31,626,455              | .....0.0428     | 39,463,914              |
| 47             |                          | Commercial mortgages-all other - CM5 - low quality.....        | 31,758,105                         |                                             | XXX.....                           | 31,758,105                                                      | .....0.0183        | 581,173                 | .....0.0486       | 1,543,444               | .....0.0628     | 1,994,409               |
|                |                          | Overdue, not in process:                                       |                                    |                                             |                                    |                                                                 |                    |                         |                   |                         |                 |                         |
| 48             |                          | Farm mortgages.....                                            |                                    |                                             | XXX.....                           | .....0                                                          | .....0.0480        | .....0                  | .....0.0868       | .....0                  | .....0.1371     | .....0                  |
| 49             |                          | Residential mortgages-insured or guaranteed.....               | 118,409,557                        |                                             | XXX.....                           | 118,409,557                                                     | .....0.0006        | 71,046                  | .....0.0014       | 165,773                 | .....0.0023     | 272,342                 |
| 50             |                          | Residential mortgages-all other.....                           |                                    |                                             | XXX.....                           | .....0                                                          | .....0.0029        | .....0                  | .....0.0066       | .....0                  | .....0.0103     | .....0                  |
| 51             |                          | Commercial mortgages-insured or guaranteed.....                |                                    |                                             | XXX.....                           | .....0                                                          | .....0.0006        | .....0                  | .....0.0014       | .....0                  | .....0.0023     | .....0                  |
| 52             |                          | Commercial mortgages-all other.....                            | 15,787,614                         |                                             | XXX.....                           | 15,787,614                                                      | .....0.0480        | 757,805                 | .....0.0868       | 1,370,365               | .....0.1371     | 2,164,482               |
|                |                          | In process of foreclosure:                                     |                                    |                                             |                                    |                                                                 |                    |                         |                   |                         |                 |                         |
| 53             |                          | Farm mortgages.....                                            |                                    |                                             | XXX.....                           | .....0                                                          | .....0.0000        | .....0                  | .....0.1942       | .....0                  | .....0.1942     | .....0                  |
| 54             |                          | Residential mortgages-insured or guaranteed.....               | 187,154,071                        |                                             | XXX.....                           | 187,154,071                                                     | .....0.0000        | .....0                  | .....0.0046       | 860,909                 | .....0.0046     | 860,909                 |
| 55             |                          | Residential mortgages-all other.....                           |                                    |                                             | XXX.....                           | .....0                                                          | .....0.0000        | .....0                  | .....0.0149       | .....0                  | .....0.0149     | .....0                  |
| 56             |                          | Commercial mortgages-insured or guaranteed.....                |                                    |                                             | XXX.....                           | .....0                                                          | .....0.0000        | .....0                  | .....0.0046       | .....0                  | .....0.0046     | .....0                  |
| 57             |                          | Commercial mortgages-all other.....                            |                                    |                                             | XXX.....                           | .....0                                                          | .....0.0000        | .....0                  | .....0.1942       | .....0                  | .....0.1942     | .....0                  |
| 58             |                          | Total Schedule B mortgages (sum of Lines 35 through 57).....   | 4,901,750,994                      | .....0                                      | XXX.....                           | 4,901,750,994                                                   | XXX.....           | 28,939,802              | XXX.....          | 83,657,838              | XXX.....        | 106,894,785             |
| 59             |                          | Schedule DA mortgages.....                                     |                                    |                                             | XXX.....                           | .....0                                                          | .....0.0034        | .....0                  | .....0.0114       | .....0                  | .....0.0149     | .....0                  |
| 60             |                          | Total mortgage loans on real estate (Lines 58 + 59).....       | 4,901,750,994                      | .....0                                      | XXX.....                           | 4,901,750,994                                                   | XXX.....           | 28,939,802              | XXX.....          | 83,657,838              | XXX.....        | 106,894,785             |

Reliance Standard Life Insurance Company  
ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

| Line<br>Number | NAIC<br>Desig-<br>nation | Description                                                              | 1                                  | 2                                           | 3                                  | 4                                                               | Basic Contribution |                         | Reserve Objective |                         | Maximum Reserve |                         |
|----------------|--------------------------|--------------------------------------------------------------------------|------------------------------------|---------------------------------------------|------------------------------------|-----------------------------------------------------------------|--------------------|-------------------------|-------------------|-------------------------|-----------------|-------------------------|
|                |                          |                                                                          | Book/Adjusted<br>Carrying<br>Value | Reclassify<br>Related Party<br>Encumbrances | Add<br>Third Party<br>Encumbrances | Balance for<br>AVR Reserve<br>Calculations<br>(Cols. 1 + 2 + 3) | 5                  | 6                       | 7                 | 8                       | 9               | 10                      |
|                |                          |                                                                          |                                    |                                             |                                    |                                                                 | Factor             | Amount<br>(Cols. 4 x 5) | Factor            | Amount<br>(Cols. 4 x 7) | Factor          | Amount<br>(Cols. 4 x 9) |
|                |                          | <b>COMMON STOCK</b>                                                      |                                    |                                             |                                    |                                                                 |                    |                         |                   |                         |                 |                         |
| 1              |                          | Unaffiliated public.....                                                 | 176,462,278                        | XXX                                         | XXX                                | 176,462,278                                                     | 0.0000             | 0                       | (a).....0.2000    | 35,292,456              | (a).....0.2000  | 35,292,456              |
| 2              |                          | Unaffiliated private.....                                                | 5,711,148                          | XXX                                         | XXX                                | 5,711,148                                                       | 0.0000             | 0                       | .....0.1945       | 1,110,818               | .....0.1945     | 1,110,818               |
| 3              |                          | Federal Home Loan Bank.....                                              | 18,700,000                         | XXX                                         | XXX                                | 18,700,000                                                      | 0.0000             | 0                       | .....0.0061       | 114,070                 | .....0.0097     | 181,390                 |
| 4              |                          | Affiliated life with AVR.....                                            | 69,999,622                         | XXX                                         | XXX                                | 69,999,622                                                      | 0.0000             | 0                       | .....0.0000       | 0                       | .....0.0000     | 0                       |
|                |                          | Affiliated Investment Subsidiary:                                        |                                    |                                             |                                    |                                                                 |                    |                         |                   |                         |                 |                         |
| 5              |                          | Fixed income exempt obligations.....                                     |                                    |                                             |                                    | 0                                                               | XXX                |                         | XXX               |                         | XXX             |                         |
| 6              |                          | Fixed income highest quality.....                                        |                                    |                                             |                                    | 0                                                               | XXX                |                         | XXX               |                         | XXX             |                         |
| 7              |                          | Fixed income high quality.....                                           |                                    |                                             |                                    | 0                                                               | XXX                |                         | XXX               |                         | XXX             |                         |
| 8              |                          | Fixed income medium quality.....                                         |                                    |                                             |                                    | 0                                                               | XXX                |                         | XXX               |                         | XXX             |                         |
| 9              |                          | Fixed income low quality.....                                            |                                    |                                             |                                    | 0                                                               | XXX                |                         | XXX               |                         | XXX             |                         |
| 10             |                          | Fixed income lower quality.....                                          |                                    |                                             |                                    | 0                                                               | XXX                |                         | XXX               |                         | XXX             |                         |
| 11             |                          | Fixed income in or near default.....                                     |                                    |                                             |                                    | 0                                                               | XXX                |                         | XXX               |                         | XXX             |                         |
| 12             |                          | Unaffiliated common stock public.....                                    |                                    |                                             |                                    | 0                                                               | 0.0000             | 0                       | (a).....          | 0                       | (a).....        | 0                       |
| 13             |                          | Unaffiliated common stock private.....                                   |                                    |                                             |                                    | 0                                                               | 0.0000             | 0                       | .....0.1945       | 0                       | .....0.1945     | 0                       |
| 14             |                          | Real estate.....                                                         |                                    |                                             |                                    | 0                                                               | (b).....           | 0                       | (b).....          | 0                       | (b).....        | 0                       |
| 15             |                          | Affiliated - certain other (see SVO Purposes and Procedures Manual)..... | 99,184,334                         | XXX                                         | XXX                                | 99,184,334                                                      | 0.0000             | 0                       | .....0.1580       | 15,671,125              | .....0.1580     | 15,671,125              |
| 16             |                          | Affiliated - all other.....                                              |                                    | XXX                                         | XXX                                | 0                                                               | 0.0000             | 0                       | .....0.1945       | 0                       | .....0.1945     | 0                       |
| 17             |                          | Total common stock (sum of Lines 1 through 16).....                      | 370,057,382                        | 0                                           | 0                                  | 370,057,382                                                     | XXX                | 0                       | XXX               | 52,188,469              | XXX             | 52,255,789              |
|                |                          | <b>REAL ESTATE</b>                                                       |                                    |                                             |                                    |                                                                 |                    |                         |                   |                         |                 |                         |
| 18             |                          | Home office property (General Account only).....                         |                                    |                                             |                                    | 0                                                               | 0.0000             | 0                       | .....0.0912       | 0                       | .....0.0912     | 0                       |
| 19             |                          | Investment properties.....                                               |                                    |                                             |                                    | 0                                                               | 0.0000             | 0                       | .....0.0912       | 0                       | .....0.0912     | 0                       |
| 20             |                          | Properties acquired in satisfaction of debt.....                         | 25,001,933                         |                                             |                                    | 25,001,933                                                      | 0.0000             | 0                       | .....0.1337       | 3,342,758               | .....0.1337     | 3,342,758               |
| 21             |                          | Total real estate (sum of Lines 18 through 20).....                      | 25,001,933                         | 0                                           | 0                                  | 25,001,933                                                      | XXX                | 0                       | XXX               | 3,342,758               | XXX             | 3,342,758               |
|                |                          | <b>OTHER INVESTED ASSETS</b>                                             |                                    |                                             |                                    |                                                                 |                    |                         |                   |                         |                 |                         |
|                |                          | <b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS</b>          |                                    |                                             |                                    |                                                                 |                    |                         |                   |                         |                 |                         |
| 22             |                          | Exempt obligations.....                                                  |                                    | XXX                                         | XXX                                | 0                                                               | 0.0000             | 0                       | .....0.0000       | 0                       | .....0.0000     | 0                       |
| 23             | 1                        | Highest quality.....                                                     | 133,248,556                        | XXX                                         | XXX                                | 133,248,556                                                     | 0.0005             | 66,624                  | .....0.0016       | 213,198                 | .....0.0033     | 439,720                 |
| 24             | 2                        | High quality.....                                                        | 12,761,751                         | XXX                                         | XXX                                | 12,761,751                                                      | 0.0021             | 26,800                  | .....0.0064       | 81,675                  | .....0.0106     | 135,275                 |
| 25             | 3                        | Medium quality.....                                                      |                                    | XXX                                         | XXX                                | 0                                                               | 0.0099             | 0                       | .....0.0263       | 0                       | .....0.0376     | 0                       |
| 26             | 4                        | Low quality.....                                                         | 19,616,324                         | XXX                                         | XXX                                | 19,616,324                                                      | 0.0245             | 480,600                 | .....0.0572       | 1,122,054               | .....0.0817     | 1,602,654               |
| 27             | 5                        | Lower quality.....                                                       | 22,241                             | XXX                                         | XXX                                | 22,241                                                          | 0.0630             | 1,401                   | .....0.1128       | 2,509                   | .....0.1880     | 4,181                   |
| 28             | 6                        | In or near default.....                                                  |                                    | XXX                                         | XXX                                | 0                                                               | 0.0000             | 0                       | .....0.2370       | 0                       | .....0.2370     | 0                       |
| 29             |                          | Total with bond characteristics (sum of Lines 22 through 28).....        | 165,648,872                        | XXX                                         | XXX                                | 165,648,872                                                     | XXX                | 575,425                 | XXX               | 1,419,435               | XXX             | 2,181,830               |

Reliance Standard Life Insurance Company  
ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

| Line<br>Number | NAIC<br>Desig-<br>nation | Description                                                                    | 1<br><br>Book/Adjusted<br>Carrying<br>Value | 2<br><br>Reclassify<br>Related Party<br>Encumbrances | 3<br><br>Add<br>Third Party<br>Encumbrances | 4<br><br>Balance for<br>AVR Reserve<br>Calculations<br>(Cols. 1 + 2 + 3) | Basic Contribution |                                  | Reserve Objective |                                  | Maximum Reserve |                                   |
|----------------|--------------------------|--------------------------------------------------------------------------------|---------------------------------------------|------------------------------------------------------|---------------------------------------------|--------------------------------------------------------------------------|--------------------|----------------------------------|-------------------|----------------------------------|-----------------|-----------------------------------|
|                |                          |                                                                                |                                             |                                                      |                                             |                                                                          | 5<br><br>Factor    | 6<br><br>Amount<br>(Cols. 4 x 5) | 7<br><br>Factor   | 8<br><br>Amount<br>(Cols. 4 x 7) | 9<br><br>Factor | 10<br><br>Amount<br>(Cols. 4 x 9) |
|                |                          | <b>INVESTMENTS WITH THE UNDERLYING<br/>CHARACTERISTICS OF PREFERRED STOCKS</b> |                                             |                                                      |                                             |                                                                          |                    |                                  |                   |                                  |                 |                                   |
| 30             | 1                        | Highest quality.....                                                           |                                             | XXX                                                  | XXX                                         | 0                                                                        | 0.0005             | 0                                | 0.0016            | 0                                | 0.0033          | 0                                 |
| 31             | 2                        | High quality.....                                                              |                                             | XXX                                                  | XXX                                         | 0                                                                        | 0.0021             | 0                                | 0.0064            | 0                                | 0.0106          | 0                                 |
| 32             | 3                        | Medium quality.....                                                            |                                             | XXX                                                  | XXX                                         | 0                                                                        | 0.0099             | 0                                | 0.0263            | 0                                | 0.0376          | 0                                 |
| 33             | 4                        | Low quality.....                                                               |                                             | XXX                                                  | XXX                                         | 0                                                                        | 0.0245             | 0                                | 0.0572            | 0                                | 0.0817          | 0                                 |
| 34             | 5                        | Lower quality.....                                                             |                                             | XXX                                                  | XXX                                         | 0                                                                        | 0.0630             | 0                                | 0.1128            | 0                                | 0.1880          | 0                                 |
| 35             | 6                        | In or near default.....                                                        |                                             | XXX                                                  | XXX                                         | 0                                                                        | 0.0000             | 0                                | 0.2370            | 0                                | 0.2370          | 0                                 |
| 36             |                          | Affiliated life with AVR.....                                                  |                                             | XXX                                                  | XXX                                         | 0                                                                        | 0.0000             | 0                                | 0.0000            | 0                                | 0.0000          | 0                                 |
| 37             |                          | Total with preferred stock characteristics (sum of Lines 30 through 36).....   | 0                                           | XXX                                                  | XXX                                         | 0                                                                        | XXX                | 0                                | XXX               | 0                                | XXX             | 0                                 |
|                |                          | <b>INVESTMENTS WITH THE UNDERLYING<br/>CHARACTERISTICS OF MORTGAGE LOANS</b>   |                                             |                                                      |                                             |                                                                          |                    |                                  |                   |                                  |                 |                                   |
|                |                          | In Good Standing Affiliated:                                                   |                                             |                                                      |                                             |                                                                          |                    |                                  |                   |                                  |                 |                                   |
| 38             |                          | Mortgages - CM1 - highest quality.....                                         |                                             |                                                      | XXX                                         | 0                                                                        | 0.0011             | 0                                | 0.0057            | 0                                | 0.0074          | 0                                 |
| 39             |                          | Mortgages - CM2 - high quality.....                                            |                                             |                                                      | XXX                                         | 0                                                                        | 0.0040             | 0                                | 0.0114            | 0                                | 0.0149          | 0                                 |
| 40             |                          | Mortgages - CM3 - medium quality.....                                          |                                             |                                                      | XXX                                         | 0                                                                        | 0.0069             | 0                                | 0.0200            | 0                                | 0.0257          | 0                                 |
| 41             |                          | Mortgages - CM4 - low medium quality.....                                      |                                             |                                                      | XXX                                         | 0                                                                        | 0.0120             | 0                                | 0.0343            | 0                                | 0.0428          | 0                                 |
| 42             |                          | Mortgages - CM5 - low quality.....                                             |                                             |                                                      | XXX                                         | 0                                                                        | 0.0183             | 0                                | 0.0486            | 0                                | 0.0628          | 0                                 |
| 43             |                          | Residential mortgages-insured or guaranteed.....                               |                                             |                                                      | XXX                                         | 0                                                                        | 0.0003             | 0                                | 0.0007            | 0                                | 0.0011          | 0                                 |
| 44             |                          | Residential mortgages-all other.....                                           |                                             | XXX                                                  | XXX                                         | 0                                                                        | 0.0015             | 0                                | 0.0034            | 0                                | 0.0046          | 0                                 |
| 45             |                          | Commercial mortgages-insured or guaranteed.....                                |                                             |                                                      | XXX                                         | 0                                                                        | 0.0003             | 0                                | 0.0007            | 0                                | 0.0011          | 0                                 |
|                |                          | Overdue, Not in Process Affiliated:                                            |                                             |                                                      |                                             |                                                                          |                    |                                  |                   |                                  |                 |                                   |
| 46             |                          | Farm mortgages.....                                                            |                                             |                                                      | XXX                                         | 0                                                                        | 0.0480             | 0                                | 0.0868            | 0                                | 0.1371          | 0                                 |
| 47             |                          | Residential mortgages-insured or guaranteed.....                               |                                             |                                                      | XXX                                         | 0                                                                        | 0.0006             | 0                                | 0.0014            | 0                                | 0.0023          | 0                                 |
| 48             |                          | Residential mortgages-all other.....                                           | 1,804,632                                   |                                                      | XXX                                         | 1,804,632                                                                | 0.0029             | 5,233                            | 0.0066            | 11,911                           | 0.0103          | 18,588                            |
| 49             |                          | Commercial mortgages-insured or guaranteed.....                                |                                             |                                                      | XXX                                         | 0                                                                        | 0.0006             | 0                                | 0.0014            | 0                                | 0.0023          | 0                                 |
| 50             |                          | Commercial mortgages-all other.....                                            |                                             |                                                      | XXX                                         | 0                                                                        | 0.0480             | 0                                | 0.0868            | 0                                | 0.1371          | 0                                 |
|                |                          | In Process of foreclosure Affiliated:                                          |                                             |                                                      |                                             |                                                                          |                    |                                  |                   |                                  |                 |                                   |
| 51             |                          | Farm mortgages.....                                                            |                                             |                                                      | XXX                                         | 0                                                                        | 0.0000             | 0                                | 0.1942            | 0                                | 0.1942          | 0                                 |
| 52             |                          | Residential mortgages-insured or guaranteed.....                               |                                             |                                                      | XXX                                         | 0                                                                        | 0.0000             | 0                                | 0.0046            | 0                                | 0.0046          | 0                                 |
| 53             |                          | Residential mortgages-all other.....                                           |                                             |                                                      | XXX                                         | 0                                                                        | 0.0000             | 0                                | 0.0149            | 0                                | 0.0149          | 0                                 |
| 54             |                          | Commercial mortgages-insured or guaranteed.....                                |                                             |                                                      | XXX                                         | 0                                                                        | 0.0000             | 0                                | 0.0046            | 0                                | 0.0046          | 0                                 |
| 55             |                          | Commercial mortgages-all other.....                                            |                                             |                                                      | XXX                                         | 0                                                                        | 0.0000             | 0                                | 0.1942            | 0                                | 0.1942          | 0                                 |
| 56             |                          | Total Affiliated (Sum of Lines 38 through 55).....                             | 1,804,632                                   | 0                                                    | XXX                                         | 1,804,632                                                                | XXX                | 5,233                            | XXX               | 11,911                           | XXX             | 18,588                            |
| 57             |                          | Unaffiliated - In Good Standing with Covenants.....                            |                                             |                                                      | XXX                                         | 0                                                                        | (c)                | 0                                | (c)               | 0                                | (c)             | 0                                 |
| 58             |                          | Unaffiliated - In Good Standing Defeased with Government Securities.....       |                                             |                                                      | XXX                                         | 0                                                                        | 0.0011             | 0                                | 0.0057            | 0                                | 0.0074          | 0                                 |
| 59             |                          | Unaffiliated - In Good Standing Primarily Senior.....                          |                                             |                                                      | XXX                                         | 0                                                                        | 0.0040             | 0                                | 0.0114            | 0                                | 0.0149          | 0                                 |
| 60             |                          | Unaffiliated - In Good Standing All Other.....                                 |                                             |                                                      | XXX                                         | 0                                                                        | 0.0069             | 0                                | 0.0200            | 0                                | 0.0257          | 0                                 |
| 61             |                          | Unaffiliated - Overdue, Not in Process.....                                    |                                             |                                                      | XXX                                         | 0                                                                        | 0.0480             | 0                                | 0.0868            | 0                                | 0.1371          | 0                                 |
| 62             |                          | Unaffiliated - In Process of Foreclosure.....                                  |                                             |                                                      | XXX                                         | 0                                                                        | 0.0000             | 0                                | 0.1942            | 0                                | 0.1942          | 0                                 |
| 63             |                          | Total Unaffiliated (Sum of Lines 57 through 62).....                           | 0                                           | 0                                                    | XXX                                         | 0                                                                        | XXX                | 0                                | XXX               | 0                                | XXX             | 0                                 |
| 64             |                          | Total with Mortgage Loan Characteristics (Lines 56 + 63).....                  | 1,804,632                                   | 0                                                    | XXX                                         | 1,804,632                                                                | XXX                | 5,233                            | XXX               | 11,911                           | XXX             | 18,588                            |

Reliance Standard Life Insurance Company  
ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

| Line<br>Number | NAIC<br>Desig-<br>nation | Description                                                                                         | 1<br><br>Book/Adjusted<br>Carrying<br>Value | 2<br><br>Reclassify<br>Related Party<br>Encumbrances | 3<br><br>Add<br>Third Party<br>Encumbrances | 4<br><br>Balance for<br>AVR Reserve<br>Calculations<br>(Cols. 1 + 2 + 3) | Basic Contribution |                                  | Reserve Objective |                                  | Maximum Reserve |                                   |
|----------------|--------------------------|-----------------------------------------------------------------------------------------------------|---------------------------------------------|------------------------------------------------------|---------------------------------------------|--------------------------------------------------------------------------|--------------------|----------------------------------|-------------------|----------------------------------|-----------------|-----------------------------------|
|                |                          |                                                                                                     |                                             |                                                      |                                             |                                                                          | 5<br><br>Factor    | 6<br><br>Amount<br>(Cols. 4 x 5) | 7<br><br>Factor   | 8<br><br>Amount<br>(Cols. 4 x 7) | 9<br><br>Factor | 10<br><br>Amount<br>(Cols. 4 x 9) |
|                |                          | <b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK</b>                              |                                             |                                                      |                                             |                                                                          |                    |                                  |                   |                                  |                 |                                   |
| 65             |                          | Unaffiliated public.....                                                                            |                                             | XXX.....                                             | XXX.....                                    | .....0                                                                   | .....0.0000        | .....0                           | (a).....          | .....0                           | (a).....        | .....0                            |
| 66             |                          | Unaffiliated private.....                                                                           | 117,062,129                                 | XXX.....                                             | XXX.....                                    | 117,062,129                                                              | .....0.0000        | .....0                           | .....0.1945       | 22,768,584                       | .....0.1945     | 22,768,584                        |
| 67             |                          | Affiliated life with AVR.....                                                                       |                                             | XXX.....                                             | XXX.....                                    | .....0                                                                   | .....0.0000        | .....0                           | .....0.0000       | .....0                           | .....0.0000     | .....0                            |
| 68             |                          | Affiliated certain other (see SVO Purposes and Procedures Manual).....                              |                                             | XXX.....                                             | XXX.....                                    | .....0                                                                   | .....0.0000        | .....0                           | .....0.1580       | .....0                           | .....0.1580     | .....0                            |
| 69             |                          | Affiliated other - all other.....                                                                   |                                             | XXX.....                                             | XXX.....                                    | .....0                                                                   | .....0.0000        | .....0                           | .....0.1945       | .....0                           | .....0.1945     | .....0                            |
| 70             |                          | Total with Common Stock Characteristics (Sum of Lines 65 through 69).....                           | 117,062,129                                 | XXX.....                                             | XXX.....                                    | 117,062,129                                                              | XXX.....           | .....0                           | XXX.....          | 22,768,584                       | XXX.....        | 22,768,584                        |
|                |                          | <b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE</b>                               |                                             |                                                      |                                             |                                                                          |                    |                                  |                   |                                  |                 |                                   |
| 71             |                          | Home office property (general account only).....                                                    |                                             |                                                      |                                             | .....0                                                                   | .....0.0000        | .....0                           | .....0.0912       | .....0                           | .....0.0912     | .....0                            |
| 72             |                          | Investment properties.....                                                                          |                                             |                                                      |                                             | .....0                                                                   | .....0.0000        | .....0                           | .....0.0912       | .....0                           | .....0.0912     | .....0                            |
| 73             |                          | Properties acquired in satisfaction of debt.....                                                    |                                             |                                                      |                                             | .....0                                                                   | .....0.0000        | .....0                           | .....0.1337       | .....0                           | .....0.1337     | .....0                            |
| 74             |                          | Total with Real Estate Characteristics (Sum of Lines 71 through 73).....                            | .....0                                      | .....0                                               | .....0                                      | .....0                                                                   | XXX.....           | .....0                           | XXX.....          | .....0                           | XXX.....        | .....0                            |
|                |                          | <b>LOW INCOME HOUSING TAX CREDIT INVESTMENTS</b>                                                    |                                             |                                                      |                                             |                                                                          |                    |                                  |                   |                                  |                 |                                   |
| 75             |                          | Guaranteed federal low income housing tax credit.....                                               |                                             |                                                      |                                             | .....0                                                                   | .....0.0003        | .....0                           | .....0.0006       | .....0                           | .....0.0010     | .....0                            |
| 76             |                          | Non-guaranteed federal low income housing tax credit.....                                           |                                             |                                                      |                                             | .....0                                                                   | .....0.0063        | .....0                           | .....0.0120       | .....0                           | .....0.0190     | .....0                            |
| 77             |                          | Guaranteed state low income housing tax credit.....                                                 |                                             |                                                      |                                             | .....0                                                                   | .....0.0003        | .....0                           | .....0.0006       | .....0                           | .....0.0010     | .....0                            |
| 78             |                          | Non-guaranteed state low income housing tax credit.....                                             |                                             |                                                      |                                             | .....0                                                                   | .....0.0063        | .....0                           | .....0.0120       | .....0                           | .....0.0190     | .....0                            |
| 79             |                          | All other low income housing tax credit.....                                                        |                                             |                                                      |                                             | .....0                                                                   | .....0.0273        | .....0                           | .....0.0600       | .....0                           | .....0.0975     | .....0                            |
| 80             |                          | Total LIHTC (Sum of Lines 75 through 79).....                                                       | .....0                                      | .....0                                               | .....0                                      | .....0                                                                   | XXX.....           | .....0                           | XXX.....          | .....0                           | XXX.....        | .....0                            |
|                |                          | <b>ALL OTHER INVESTMENTS</b>                                                                        |                                             |                                                      |                                             |                                                                          |                    |                                  |                   |                                  |                 |                                   |
| 81             |                          | NAIC 1 working capital finance investments.....                                                     |                                             | XXX.....                                             |                                             | .....0                                                                   | .....0.0000        | .....0                           | .....0.0042       | .....0                           | .....0.0042     | .....0                            |
| 82             |                          | NAIC 2 working capital finance investments.....                                                     |                                             | XXX.....                                             |                                             | .....0                                                                   | .....0.0000        | .....0                           | .....0.0137       | .....0                           | .....0.0137     | .....0                            |
| 83             |                          | Other invested assets - Schedule BA.....                                                            |                                             | XXX.....                                             |                                             | .....0                                                                   | .....0.0000        | .....0                           | .....0.1580       | .....0                           | .....0.1580     | .....0                            |
| 84             |                          | Other short-term invested assets - Schedule DA.....                                                 |                                             | XXX.....                                             |                                             | .....0                                                                   | .....0.0000        | .....0                           | .....0.1580       | .....0                           | .....0.1580     | .....0                            |
| 85             |                          | Total All Other (sum of Lines 81, 82, 83 and 84).....                                               | .....0                                      | XXX.....                                             | .....0                                      | .....0                                                                   | XXX.....           | .....0                           | XXX.....          | .....0                           | XXX.....        | .....0                            |
| 86             |                          | Total Other Invested Assets - Schedule BA & DA<br>(Sum of Lines 29, 37, 64, 70, 74, 80 and 85)..... | 284,515,633                                 | .....0                                               | .....0                                      | 284,515,633                                                              | XXX.....           | 580,659                          | XXX.....          | 24,199,930                       | XXX.....        | 24,969,002                        |

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).  
(b) Determined using same factors and breakdowns used for directly owned real estate.  
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

**Asset Valuation Reserve - Replications (Synthetic) Assets**  
**NONE**

**Sch. F - Claims**  
**NONE**

Reliance Standard Life Insurance Company  
SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

|                                              |                                                                       | Total        |        | Group<br>Accident and<br>Health |        | Credit A&H<br>(Group and<br>Individual) |        | Collectively<br>Renewable |        | Other Individual Contracts |         |                         |         |                                          |         |                        |         |              |         |
|----------------------------------------------|-----------------------------------------------------------------------|--------------|--------|---------------------------------|--------|-----------------------------------------|--------|---------------------------|--------|----------------------------|---------|-------------------------|---------|------------------------------------------|---------|------------------------|---------|--------------|---------|
|                                              |                                                                       |              |        |                                 |        |                                         |        |                           |        | Non-Cancelable             |         | Guaranteed<br>Renewable |         | Non-Renewable for<br>Stated Reasons Only |         | Other Accident<br>Only |         | All Other    |         |
|                                              |                                                                       | 1<br>Amount  | 2<br>% | 3<br>Amount                     | 4<br>% | 5<br>Amount                             | 6<br>% | 7<br>Amount               | 8<br>% | 9<br>Amount                | 10<br>% | 11<br>Amount            | 12<br>% | 13<br>Amount                             | 14<br>% | 15<br>Amount           | 16<br>% | 17<br>Amount | 18<br>% |
| PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS |                                                                       |              |        |                                 |        |                                         |        |                           |        |                            |         |                         |         |                                          |         |                        |         |              |         |
| 1.                                           | Premiums written.....                                                 | 753,194,681  | XXX    | 753,071,223                     | XXX    |                                         | XXX    |                           | XXX    |                            | XXX     |                         | XXX     |                                          | XXX     | 123,458                | XXX     |              | XXX     |
| 2.                                           | Premiums earned.....                                                  | 752,544,251  | XXX    | 752,420,793                     | XXX    |                                         | XXX    |                           | XXX    |                            | XXX     |                         | XXX     |                                          | XXX     | 123,458                | XXX     |              | XXX     |
| 3.                                           | Incurred claims.....                                                  | 518,939,005  | 69.0   | 518,673,957                     | 68.9   | 0                                       | 0.0    | 0                         | 0.0    | 0                          | 0.0     | 0                       | 0.0     | 0                                        | 0.0     | 265,048                | 214.7   | 0            | 0.0     |
| 4.                                           | Cost containment expenses.....                                        | 10,631,720   | 1.4    | 10,631,720                      | 1.4    |                                         | 0.0    |                           | 0.0    |                            | 0.0     |                         | 0.0     |                                          | 0.0     |                        | 0.0     |              | 0.0     |
| 5.                                           | Incurred claims and cost containment expenses<br>(Lines 3 and 4)..... | 529,570,725  | 70.4   | 529,305,677                     | 70.3   | 0                                       | 0.0    | 0                         | 0.0    | 0                          | 0.0     | 0                       | 0.0     | 0                                        | 0.0     | 265,048                | 214.7   | 0            | 0.0     |
| 6.                                           | Increase in contract reserves.....                                    | 0            | 0.0    | 0                               | 0.0    | 0                                       | 0.0    | 0                         | 0.0    | 0                          | 0.0     | 0                       | 0.0     | 0                                        | 0.0     | 0                      | 0.0     | 0            | 0.0     |
| 7.                                           | Commissions (a).....                                                  | 86,797,718   | 11.5   | 86,797,718                      | 11.5   |                                         | 0.0    |                           | 0.0    |                            | 0.0     |                         | 0.0     |                                          | 0.0     |                        | 0.0     |              | 0.0     |
| 8.                                           | Other general insurance expenses.....                                 | 130,107,336  | 17.3   | 130,107,336                     | 17.3   |                                         | 0.0    |                           | 0.0    |                            | 0.0     |                         | 0.0     |                                          | 0.0     |                        | 0.0     |              | 0.0     |
| 9.                                           | Taxes, licenses and fees.....                                         | 25,558,303   | 3.4    | 25,558,303                      | 3.4    |                                         | 0.0    |                           | 0.0    |                            | 0.0     |                         | 0.0     |                                          | 0.0     |                        | 0.0     |              | 0.0     |
| 10.                                          | Total other expenses incurred.....                                    | 242,463,357  | 32.2   | 242,463,357                     | 32.2   | 0                                       | 0.0    | 0                         | 0.0    | 0                          | 0.0     | 0                       | 0.0     | 0                                        | 0.0     | 0                      | 0.0     | 0            | 0.0     |
| 11.                                          | Aggregate write-ins for deductions.....                               | (1,096,419)  | (0.1)  | (1,096,419)                     | (0.1)  | 0                                       | 0.0    | 0                         | 0.0    | 0                          | 0.0     | 0                       | 0.0     | 0                                        | 0.0     | 0                      | 0.0     | 0            | 0.0     |
| 12.                                          | Gain from underwriting before dividends or refunds.....               | (18,393,412) | (2.4)  | (18,251,822)                    | (2.4)  | 0                                       | 0.0    | 0                         | 0.0    | 0                          | 0.0     | 0                       | 0.0     | 0                                        | 0.0     | (141,590)              | (114.7) | 0            | 0.0     |
| 13.                                          | Dividends or refunds.....                                             | 0            | 0.0    |                                 | 0.0    |                                         | 0.0    |                           | 0.0    |                            | 0.0     |                         | 0.0     |                                          | 0.0     |                        | 0.0     |              | 0.0     |
| 14.                                          | Gain from underwriting after dividends or refunds.....                | (18,393,412) | (2.4)  | (18,251,822)                    | (2.4)  | 0                                       | 0.0    | 0                         | 0.0    | 0                          | 0.0     | 0                       | 0.0     | 0                                        | 0.0     | (141,590)              | (114.7) | 0            | 0.0     |
| DETAILS OF WRITE-INS                         |                                                                       |              |        |                                 |        |                                         |        |                           |        |                            |         |                         |         |                                          |         |                        |         |              |         |
| 1101.                                        | Change in Loading.....                                                | (1,162,498)  | (0.2)  | (1,162,498)                     | (0.2)  |                                         | 0.0    |                           | 0.0    |                            | 0.0     |                         | 0.0     |                                          | 0.0     |                        | 0.0     |              | 0.0     |
| 1102.                                        | Interst on Policy and Contract.....                                   | 66,079       | 0.0    | 66,079                          | 0.0    |                                         | 0.0    |                           | 0.0    |                            | 0.0     |                         | 0.0     |                                          | 0.0     |                        | 0.0     |              | 0.0     |
| 1103.                                        | .....                                                                 | 0            | 0.0    |                                 | 0.0    |                                         | 0.0    |                           | 0.0    |                            | 0.0     |                         | 0.0     |                                          | 0.0     |                        | 0.0     |              | 0.0     |
| 1198.                                        | Summary of remaining write-ins for Line 11<br>from overflow page..... | 0            | 0.0    | 0                               | 0.0    | 0                                       | 0.0    | 0                         | 0.0    | 0                          | 0.0     | 0                       | 0.0     | 0                                        | 0.0     | 0                      | 0.0     | 0            | 0.0     |
| 1199.                                        | Total (Lines 1101 through 1103 plus 1198) (Line 11 above).            | (1,096,419)  | (0.1)  | (1,096,419)                     | (0.1)  | 0                                       | 0.0    | 0                         | 0.0    | 0                          | 0.0     | 0                       | 0.0     | 0                                        | 0.0     | 0                      | 0.0     | 0            | 0.0     |

(a) Includes \$.....0 reported as 'Contract, membership and other fees retained by agents.'

**SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)**

|                                                | 1             | 2                               | 3                                       | 4                         | Other Individual Contracts |                                  |                                                   |                                 |                    |
|------------------------------------------------|---------------|---------------------------------|-----------------------------------------|---------------------------|----------------------------|----------------------------------|---------------------------------------------------|---------------------------------|--------------------|
|                                                | Total         | Group<br>Accident and<br>Health | Credit A&H<br>(Group and<br>Individual) | Collectively<br>Renewable | 5<br><br>Non-Cancelable    | 6<br><br>Guaranteed<br>Renewable | 7<br><br>Non-Renewable for<br>Stated Reasons Only | 8<br><br>Other Accident<br>Only | 9<br><br>All Other |
| PART 2 - RESERVES AND LIABILITIES              |               |                                 |                                         |                           |                            |                                  |                                                   |                                 |                    |
| A. Premium Reserves:                           |               |                                 |                                         |                           |                            |                                  |                                                   |                                 |                    |
| 1. Unearned premiums.....                      | 7,080,776     | 7,080,776                       |                                         |                           |                            |                                  |                                                   |                                 |                    |
| 2. Advance premiums.....                       | 117,153       | 117,153                         |                                         |                           |                            |                                  |                                                   |                                 |                    |
| 3. Reserve for rate credits.....               | 0             |                                 |                                         |                           |                            |                                  |                                                   |                                 |                    |
| 4. Total premium reserves, current year.....   | 7,197,929     | 7,197,929                       | 0                                       | 0                         | 0                          | 0                                | 0                                                 | 0                               | 0                  |
| 5. Total premium reserves, prior year.....     | 6,612,072     | 6,612,072                       |                                         |                           |                            |                                  |                                                   |                                 |                    |
| 6. Increase in total premium reserves.....     | 585,857       | 585,857                         | 0                                       | 0                         | 0                          | 0                                | 0                                                 | 0                               | 0                  |
| B. Contract Reserves:                          |               |                                 |                                         |                           |                            |                                  |                                                   |                                 |                    |
| 1. Additional reserves (a).....                | 0             |                                 |                                         |                           |                            |                                  |                                                   |                                 |                    |
| 2. Reserve for future contingent benefits..... | 0             |                                 |                                         |                           |                            |                                  |                                                   |                                 |                    |
| 3. Total contract reserves, current year.....  | 0             | 0                               | 0                                       | 0                         | 0                          | 0                                | 0                                                 | 0                               | 0                  |
| 4. Total contract reserves, prior year.....    | 0             |                                 |                                         |                           |                            |                                  |                                                   |                                 |                    |
| 5. Increase in contract reserves.....          | 0             | 0                               | 0                                       | 0                         | 0                          | 0                                | 0                                                 | 0                               | 0                  |
| C. Claim Reserves and Liabilities:             |               |                                 |                                         |                           |                            |                                  |                                                   |                                 |                    |
| 1. Total current year.....                     | 1,785,264,716 | 1,785,264,716                   | 0                                       | 0                         | 0                          | 0                                | 0                                                 | 0                               | 0                  |
| 2. Total prior year.....                       | 1,830,347,087 | 1,830,347,087                   |                                         |                           |                            |                                  |                                                   |                                 |                    |
| 3. Increase.....                               | (45,082,371)  | (45,082,371)                    | 0                                       | 0                         | 0                          | 0                                | 0                                                 | 0                               | 0                  |

38

**PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES**

|                                                                  |               |               |   |   |   |   |   |         |   |
|------------------------------------------------------------------|---------------|---------------|---|---|---|---|---|---------|---|
| 1. Claims Paid During the Year:                                  |               |               |   |   |   |   |   |         |   |
| 1.1 On claims incurred prior to current year.....                | 392,641,143   | 392,641,143   |   |   |   |   |   |         |   |
| 1.2 On claims incurred during current year.....                  | 171,380,233   | 171,115,185   |   |   |   |   |   | 265,048 |   |
| 2. Claim Reserves and Liabilities, December 31, current year:    |               |               |   |   |   |   |   |         |   |
| 2.1 On claims incurred prior to current year.....                | 1,425,247,521 | 1,425,247,521 |   |   |   |   |   |         |   |
| 2.2 On claims incurred during current year.....                  | 360,017,195   | 360,017,195   |   |   |   |   |   |         |   |
| 3. Test:                                                         |               |               |   |   |   |   |   |         |   |
| 3.1 Lines 1.1 and 2.1.....                                       | 1,817,888,664 | 1,817,888,664 | 0 | 0 | 0 | 0 | 0 | 0       | 0 |
| 3.2 Claim reserves and liabilities, December 31, prior year..... | 1,830,347,087 | 1,830,347,087 |   |   |   |   |   |         |   |
| 3.3 Line 3.1 minus Line 3.2.....                                 | (12,458,423)  | (12,458,423)  | 0 | 0 | 0 | 0 | 0 | 0       | 0 |

**PART 4 - REINSURANCE**

|                          |            |            |  |  |  |  |  |  |  |
|--------------------------|------------|------------|--|--|--|--|--|--|--|
| A. Reinsurance Assumed:  |            |            |  |  |  |  |  |  |  |
| 1. Premiums written..... | 19,287,958 | 19,287,958 |  |  |  |  |  |  |  |
| 2. Premiums earned.....  | 19,287,958 | 19,287,958 |  |  |  |  |  |  |  |
| 3. Incurred claims.....  | 9,791,043  | 9,791,043  |  |  |  |  |  |  |  |
| 4. Commissions.....      | 174,106    | 174,106    |  |  |  |  |  |  |  |
| B. Reinsurance Ceded:    |            |            |  |  |  |  |  |  |  |
| 1. Premiums written..... | 80,999,057 | 80,999,057 |  |  |  |  |  |  |  |
| 2. Premiums earned.....  | 81,005,264 | 81,005,264 |  |  |  |  |  |  |  |
| 3. Incurred claims.....  | 65,245,003 | 65,245,003 |  |  |  |  |  |  |  |
| 4. Commissions.....      | 4,360,573  | 4,360,573  |  |  |  |  |  |  |  |

(a) Includes \$ .....0 premium deficiency reserve.



Reliance Standard Life Insurance Company  
SCHEDULE H - PART 5 - HEALTH CLAIMS

|                                                        | 1<br>Medical | 2<br>Dental | 3<br>Other    | 4<br>Total    |
|--------------------------------------------------------|--------------|-------------|---------------|---------------|
| A. Direct:                                             |              |             |               |               |
| 1. Incurred claims.....                                |              | 36,802,125  | 537,590,839   | 574,392,964   |
| 2. Beginning claim reserves and liabilities.....       |              | 7,210,489   | 1,671,394,791 | 1,678,605,280 |
| 3. Ending claim reserves and liabilities.....          |              | 6,732,577   | 1,669,759,224 | 1,676,491,801 |
| 4. Claims paid.....                                    | 0            | 37,280,037  | 539,226,406   | 576,506,443   |
| B. Assumed Reinsurance:                                |              |             |               |               |
| 5. Incurred claims.....                                |              |             | 9,791,043     | 9,791,043     |
| 6. Beginning claim reserves and liabilities.....       |              |             | 273,041,262   | 273,041,262   |
| 7. Ending claim reserves and liabilities.....          |              |             | 227,931,077   | 227,931,077   |
| 8. Claims paid.....                                    | 0            | 0           | 54,901,228    | 54,901,228    |
| C. Ceded Reinsurance:                                  |              |             |               |               |
| 9. Incurred claims.....                                |              | 27,330,471  | 37,914,531    | 65,245,002    |
| 10. Beginning claim reserves and liabilities.....      |              | 5,257,809   | 119,759,683   | 125,017,492   |
| 11. Ending claim reserves and liabilities.....         |              | 4,910,179   | 118,842,341   | 123,752,520   |
| 12. Claims paid.....                                   | 0            | 27,678,101  | 38,831,873    | 66,509,974    |
| D. Net:                                                |              |             |               |               |
| 13. Incurred claims.....                               | 0            | 9,471,654   | 509,467,351   | 518,939,005   |
| 14. Beginning claim reserves and liabilities.....      | 0            | 1,952,680   | 1,824,676,370 | 1,826,629,050 |
| 15. Ending claim reserves and liabilities.....         | 0            | 1,822,398   | 1,778,847,960 | 1,780,670,358 |
| 16. Claims paid.....                                   | 0            | 9,601,936   | 555,295,761   | 564,897,697   |
| E. Net Incurred Claims and Cost Containment Expenses:  |              |             |               |               |
| 17. Incurred claims and cost containment expenses..... |              | 9,471,654   | 520,099,071   | 529,570,725   |
| 18. Beginning reserves and liabilities.....            |              | 1,952,680   | 1,824,676,370 | 1,826,629,050 |
| 19. Ending reserves and liabilities.....               |              | 1,822,398   | 1,778,847,959 | 1,780,670,357 |
| 20. Paid claims and cost containment expenses.....     | 0            | 9,601,936   | 565,927,482   | 575,529,418   |

Reliance Standard Life Insurance Company  
SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities  
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

| 1                                                      | 2                                                                   | 3                 | 4                                                      | 5                           | 6                                 | 7                              | 8                                    | 9                | 10             | 11                                                  | 12                                 | 13                                  |
|--------------------------------------------------------|---------------------------------------------------------------------|-------------------|--------------------------------------------------------|-----------------------------|-----------------------------------|--------------------------------|--------------------------------------|------------------|----------------|-----------------------------------------------------|------------------------------------|-------------------------------------|
| NAIC<br>Company<br>Code                                | ID Number                                                           | Effective<br>Date | Name of Reinsured                                      | Domiciliary<br>Jurisdiction | Type of<br>Reinsurance<br>Assumed | Type of<br>Business<br>Assumed | Amount of In Force<br>at End of Year | Reserve          | Premiums       | Reinsurance Payable<br>on Paid and Unpaid<br>Losses | Modified<br>Coinsurance<br>Reserve | Funds Withheld<br>under Coinsurance |
| General Account - Affiliates - U.S. - Other            |                                                                     |                   |                                                        |                             |                                   |                                |                                      |                  |                |                                                     |                                    |                                     |
| 66575....                                              | 74-2281123....                                                      | 01/01/2015        | Reliance Standard Life Insurance Company of Texas..... | TX.....                     | CO/I.....                         | OA.....                        | .....                                | .....200,479,306 | .....          | .....                                               | .....                              | .....                               |
| 0299999.                                               | Total - General Account - Affiliates - U.S. - Other.....            |                   |                                                        |                             |                                   |                                | .....0                               | .....200,479,306 | .....0         | .....0                                              | .....0                             | .....0                              |
| 0399999.                                               | Total - General Account - Affiliates - U.S. - Totals.....           |                   |                                                        |                             |                                   |                                | .....0                               | .....200,479,306 | .....0         | .....0                                              | .....0                             | .....0                              |
| 0799999.                                               | Total - General Account - Affiliates.....                           |                   |                                                        |                             |                                   |                                | .....0                               | .....200,479,306 | .....0         | .....0                                              | .....0                             | .....0                              |
| General Account - Non-Affiliates - U.S. Non-Affiliates |                                                                     |                   |                                                        |                             |                                   |                                |                                      |                  |                |                                                     |                                    |                                     |
| 60488....                                              | 25-0598210....                                                      | 06/30/1990        | American General Life Insurance Company.....           | TX.....                     | CO/I.....                         | FA.....                        | .....                                | .....18,342,057  | .....22,967    | .....                                               | .....                              | .....                               |
| 60488....                                              | 25-0598210....                                                      | 10/31/1990        | American General Life Insurance Company.....           | TX.....                     | CO/I.....                         | FA.....                        | .....                                | .....16,468,288  | .....103,500   | .....                                               | .....                              | .....                               |
| 66133....                                              | 41-1760577....                                                      | 12/31/1992        | Wilton Reassurance Co.....                             | MN.....                     | CO/I.....                         | FA.....                        | .....                                | .....1,352,014   | .....          | .....                                               | .....                              | .....                               |
| 66133....                                              | 41-1760577....                                                      | 12/31/1992        | Wilton Reassurance Co.....                             | MN.....                     | CO/G.....                         | FA.....                        | .....                                | .....3,108,546   | .....          | .....                                               | .....                              | .....                               |
| 65498....                                              | 23-1503749....                                                      | 06/01/1991        | Life Insurance Co. of North America.....               | PA.....                     | YRT/I.....                        | OL.....                        | .....10,583,153                      | .....5,247,445   | .....103,897   | .....                                               | .....                              | .....                               |
| 62103....                                              | 15-0274455....                                                      | 03/31/1992        | Columbian Mutual Life Insurance Co.....                | NY.....                     | CO/I.....                         | FA.....                        | .....                                | .....4,586,046   | .....          | .....                                               | .....                              | .....                               |
| 62103....                                              | 15-0274455....                                                      | 08/31/2008        | Columbian Mutual Life Insurance Co.....                | NY.....                     | CO/I.....                         | FA.....                        | .....                                | .....68,385,682  | .....469,366   | .....                                               | .....                              | .....                               |
| 62103....                                              | 15-0274455....                                                      | 08/31/2008        | Columbian Mutual Life Insurance Co.....                | NY.....                     | CO/G.....                         | FA.....                        | .....                                | .....16,799,920  | .....683,133   | .....                                               | .....                              | .....                               |
| 0899999.                                               | Total - General Account - Non-Affiliates - U.S. Non-Affiliates..... |                   |                                                        |                             |                                   |                                | .....10,583,153                      | .....134,289,998 | .....1,382,863 | .....0                                              | .....0                             | .....0                              |
| 1099999.                                               | Total - General Account - Non-Affiliates.....                       |                   |                                                        |                             |                                   |                                | .....10,583,153                      | .....134,289,998 | .....1,382,863 | .....0                                              | .....0                             | .....0                              |
| 1199999.                                               | Total - General Account.....                                        |                   |                                                        |                             |                                   |                                | .....10,583,153                      | .....334,769,304 | .....1,382,863 | .....0                                              | .....0                             | .....0                              |
| 2399999.                                               | Total U.S.....                                                      |                   |                                                        |                             |                                   |                                | .....10,583,153                      | .....334,769,304 | .....1,382,863 | .....0                                              | .....0                             | .....0                              |
| 9999999.                                               | Total.....                                                          |                   |                                                        |                             |                                   |                                | .....10,583,153                      | .....334,769,304 | .....1,382,863 | .....0                                              | .....0                             | .....0                              |

Reliance Standard Life Insurance Company  
SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

| 1                                        | 2                                                     | 3                 | 4                                             | 5                           | 6                                 | 7                              | 8          | 9                 | 10                                                       | 11                                                  | 12                                 | 13                                  |
|------------------------------------------|-------------------------------------------------------|-------------------|-----------------------------------------------|-----------------------------|-----------------------------------|--------------------------------|------------|-------------------|----------------------------------------------------------|-----------------------------------------------------|------------------------------------|-------------------------------------|
| NAIC<br>Company<br>Code                  | ID Number                                             | Effective<br>Date | Name of Reinsured                             | Domiciliary<br>Jurisdiction | Type of<br>Reinsurance<br>Assumed | Type of<br>Business<br>Assumed | Premiums   | Unearned Premiums | Reserve Liability<br>Other than for<br>Unearned Premiums | Reinsurance Payable<br>on Paid and Unpaid<br>Losses | Modified<br>Coinsurance<br>Reserve | Funds Withheld<br>under Coinsurance |
| Non-Affiliates - U.S. Non-Affiliates     |                                                       |                   |                                               |                             |                                   |                                |            |                   |                                                          |                                                     |                                    |                                     |
| 00000....                                | AA-9995012...                                         | 11/01/1987        | A A H R U.....                                | IL.....                     | OTH/G.....                        | OH.....                        |            |                   |                                                          | 3,500,392                                           |                                    |                                     |
| 00000....                                | AA-9995000...                                         | 01/01/1972        | A A R G I.....                                | NJ.....                     | OTH/G.....                        | OH.....                        |            |                   |                                                          | 334,326                                             |                                    |                                     |
| 00000....                                | AA-9995001...                                         | 01/01/1972        | A A R G II.....                               | NJ.....                     | OTH/G.....                        | OH.....                        |            |                   |                                                          | 80,676                                              |                                    |                                     |
| 00000....                                | AA-9995055...                                         | 11/01/1995        | A D R U S.....                                | ME.....                     | OTH/G.....                        | OH.....                        |            |                   |                                                          | 1,430,179                                           |                                    |                                     |
| 00000....                                | AA-9995055...                                         | 01/01/2006        | A D R U S.....                                | ME.....                     | OTH/G.....                        | LTDI.....                      | 16,534,652 |                   |                                                          | 57,654,115                                          |                                    |                                     |
| 00000....                                | AA-9995050...                                         | 01/01/1984        | P A R G.....                                  | NJ.....                     | OTH/G.....                        | OH.....                        |            |                   |                                                          | 1,764,529                                           |                                    |                                     |
| 00000....                                | AA-9995074...                                         | 01/01/1990        | S R R F 1.....                                | MA.....                     | OTH/G.....                        | OH.....                        |            |                   |                                                          | 362,596                                             |                                    |                                     |
| 00000....                                | AA-9995103...                                         | 01/01/1994        | S R R F 2.....                                | MA.....                     | OTH/G.....                        | OH.....                        |            |                   |                                                          | 43,583                                              |                                    |                                     |
| 66583....                                | 39-0493780....                                        | 10/01/2019        | National Guardian Life Insurance Company..... | WI.....                     | OTH/G.....                        | LTDI.....                      | 356,036    |                   |                                                          | 225,800                                             |                                    |                                     |
| 62413....                                | 36-0947200....                                        | 11/01/1993        | Continental Assurance Co (DSU LLC SP).....    | IL.....                     | OTH/G.....                        | OH.....                        |            |                   |                                                          | 894,056                                             |                                    |                                     |
| 86231....                                | 39-0989781....                                        | 01/01/1990        | TransAmerica Life Ins Co (RRM).....           | IA.....                     | OTH/G.....                        | OH.....                        |            |                   |                                                          | 132,209                                             |                                    |                                     |
| 67814....                                | 06-0493340....                                        | 01/01/1992        | Phoenix Life Insurance Co.....                | CT.....                     | OTH/G.....                        | OH.....                        |            |                   |                                                          | 1,209,301                                           |                                    |                                     |
| 20583....                                | 13-1290712....                                        | 01/01/1999        | XL Reinsurance America Inc.....               | CT.....                     | OTH/G.....                        | OH.....                        |            |                   |                                                          | 8,627                                               |                                    |                                     |
| 62235....                                | 01-0278678....                                        | 01/01/1999        | UNUM Life Ins (D & H dis fac).....            | ME.....                     | OTH/G.....                        | OH.....                        |            |                   |                                                          | 212,794                                             |                                    |                                     |
| 73814....                                | 66-0258488....                                        | 04/01/2009        | Triple S Vida Inc.....                        | PR.....                     | OTH/G.....                        | OH.....                        | 479,592    |                   |                                                          | 5,725                                               |                                    |                                     |
| 62235....                                | 01-0278678....                                        | 01/01/2004        | UNUM Life Ins.....                            | ME.....                     | OTH/G.....                        | OH.....                        |            |                   |                                                          | 1,254,505                                           |                                    |                                     |
| 73814....                                | 66-0258488....                                        | 01/01/2012        | Triple S Vida Inc.....                        | PR.....                     | OTH/G.....                        | LTDI.....                      |            |                   |                                                          | 1,196,637                                           |                                    |                                     |
| 68551....                                | 99-0106597....                                        | 04/01/2011        | Royal State Natl Ins Co Ltd.....              | HI.....                     | OTH/G.....                        | LTDI.....                      |            |                   |                                                          | 141,893                                             |                                    |                                     |
| 60041....                                | 66-0502334....                                        | 01/01/2012        | Universal Life Insurance Co.....              | PR.....                     | OTH/G.....                        | LTDI.....                      | 1,917,679  |                   |                                                          | 1,302,429                                           |                                    |                                     |
| 0899999....                              | Total - Non-Affiliates - U.S. Non-Affiliates.....     |                   |                                               |                             |                                   |                                | 19,287,959 | 0                 | 0                                                        | 71,754,372                                          | 0                                  | 0                                   |
| Non-Affiliates - Non-U.S. Non-Affiliates |                                                       |                   |                                               |                             |                                   |                                |            |                   |                                                          |                                                     |                                    |                                     |
| 00000....                                | AA-1560035...                                         | 01/01/2007        | Reliable Life Ins Co.....                     | CAN.....                    | OTH/G.....                        | OH.....                        |            |                   |                                                          | 70,456                                              |                                    |                                     |
| 0999999....                              | Total - Non-Affiliates - Non-U.S. Non-Affiliates..... |                   |                                               |                             |                                   |                                | 0          | 0                 | 0                                                        | 70,456                                              | 0                                  | 0                                   |
| 1099999....                              | Total - Non-Affiliates.....                           |                   |                                               |                             |                                   |                                | 19,287,959 | 0                 | 0                                                        | 71,824,828                                          | 0                                  | 0                                   |
| 1199999....                              | Total - U.S.....                                      |                   |                                               |                             |                                   |                                | 19,287,959 | 0                 | 0                                                        | 71,754,372                                          | 0                                  | 0                                   |
| 1299999....                              | Total Non-U.S.....                                    |                   |                                               |                             |                                   |                                | 0          | 0                 | 0                                                        | 70,456                                              | 0                                  | 0                                   |
| 9999999....                              | Total.....                                            |                   |                                               |                             |                                   |                                | 19,287,959 | 0                 | 0                                                        | 71,824,828                                          | 0                                  | 0                                   |

Reliance Standard Life Insurance Company  
SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

| 1                                                              | 2                                                                         | 3                 | 4                                      | 5                           | 6              | 7               |
|----------------------------------------------------------------|---------------------------------------------------------------------------|-------------------|----------------------------------------|-----------------------------|----------------|-----------------|
| NAIC<br>Company<br>Code                                        | ID Number                                                                 | Effective<br>Date | Name of Company                        | Domiciliary<br>Jurisdiction | Paid Losses    | Unpaid Losses   |
| Life and Annuity - Non-Affiliates - U.S. Non-Affiliates        |                                                                           |                   |                                        |                             |                |                 |
| 68136.....                                                     | 63-0169720....                                                            | 07/01/1994        | Protective Life Insurance.....         | TN.....                     |                | .....1,054,573  |
| 70815.....                                                     | 06-0838648....                                                            | 01/01/2004        | Hartford Life & Accident Ins Co.....   | CT.....                     | .....16,000    |                 |
| 70815.....                                                     | 06-0838648....                                                            | 01/01/2010        | Hartford Life & Accident Ins Co.....   | CT.....                     |                | .....2,181,726  |
| 93572.....                                                     | 43-1235868....                                                            | 01/01/2010        | RGA Reinsurance Company.....           | MO.....                     | .....1,744,995 | .....3,764,139  |
| 68276.....                                                     | 48-1024691....                                                            | 01/01/2001        | Employers Reassurance Corporation..... | KS.....                     | .....79,000    |                 |
| 0899999.                                                       | Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates.....        |                   |                                        |                             | .....1,839,995 | .....7,000,438  |
| Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates    |                                                                           |                   |                                        |                             |                |                 |
| 00000.....                                                     | AA-1340015...                                                             | 01/01/1985        | Scor Global Life SE.....               | DEU.....                    |                |                 |
| 0999999.                                                       | Total - Life and Annuity Non-Affiliates - Non-U.S. Non-Affiliates.....    |                   |                                        |                             | .....0         | .....0          |
| 1099999.                                                       | Total - Life and Annuity Non-Affiliates.....                              |                   |                                        |                             | .....1,839,995 | .....7,000,438  |
| 1199999.                                                       | Total - Life and Annuity.....                                             |                   |                                        |                             | .....1,839,995 | .....7,000,438  |
| Accident and Health - Affiliates - Non-U.S. - Other            |                                                                           |                   |                                        |                             |                |                 |
| 00000.....                                                     | AA-1126510...                                                             | 01/01/2019        | Lloyd's Syndicate Number 510.....      | GBR.....                    |                |                 |
| 1699999.                                                       | Total - Accident and Health Affiliates - Non-U.S. - Other.....            |                   |                                        |                             | .....0         | .....0          |
| 1799999.                                                       | Total - Accident and Health Affiliates - Non-U.S. - Total.....            |                   |                                        |                             | .....0         | .....0          |
| 1899999.                                                       | Total - Accident and Health Affiliates.....                               |                   |                                        |                             | .....0         | .....0          |
| Accident and Health - Non-Affiliates - U.S. Non-Affiliates     |                                                                           |                   |                                        |                             |                |                 |
| 00000.....                                                     | AA-9995055...                                                             | 01/01/1991        | ADRUS.....                             | ME.....                     | .....21        | .....108,353    |
| 62146.....                                                     | 36-2136262....                                                            | 11/01/1992        | Combined Insurance Co. of America..... | IL.....                     | .....257       | .....7,425      |
| 39845.....                                                     | 48-0921045....                                                            | 10/01/1999        | Westport Insurance Corporation.....    | MO.....                     | .....82,710    | .....442,440    |
| 39845.....                                                     | 48-0921045....                                                            | 10/01/2001        | Westport Insurance Corporation.....    | MO.....                     | .....474,601   | .....3,583,540  |
| 39845.....                                                     | 48-0921045....                                                            | 10/01/2000        | Westport Insurance Corporation.....    | MO.....                     | .....3,232     | .....36,000     |
| 76694.....                                                     | 23-2044256....                                                            | 02/01/1995        | London Life Reinsurance Co.....        | PA.....                     | .....51,721    | .....394,783    |
| 76694.....                                                     | 23-2044256....                                                            | 10/01/1997        | London Life Reinsurance Co.....        | PA.....                     | .....31,949    | .....151,555    |
| 20583.....                                                     | 13-1290712....                                                            | 01/01/1999        | XL Reinsurance America Inc.....        | NY.....                     |                |                 |
| 92711.....                                                     | 35-1817054....                                                            | 01/01/2018        | HCC Life Insurance Company.....        | IN.....                     | .....1,242,318 | .....963,175    |
| 93572.....                                                     | 43-1235868....                                                            | 10/01/2003        | RGA Reinsurance Company.....           | MO.....                     | .....2,673,587 | .....23,916,814 |
| 93572.....                                                     | 43-1235868....                                                            | 01/01/2004        | RGA Reinsurance Company.....           | MO.....                     |                | .....770,078    |
| 93572.....                                                     | 43-1235868....                                                            | 01/01/2015        | RGA Reinsurance Company.....           | MO.....                     | .....10,286    | .....77,080     |
| 66346.....                                                     | 58-0828824....                                                            | 10/01/2019        | Munich American Reassurance Co.....    | GA.....                     |                | .....354,214    |
| 70815.....                                                     | 06-0838648....                                                            | 07/01/2007        | Hartford Life & Accident Ins Co.....   | CT.....                     |                | .....118,760    |
| 82627.....                                                     | 06-0839705....                                                            | 01/01/2016        | SwissRe Life & Health America.....     | CT.....                     |                | .....505,436    |
| 93572.....                                                     | 43-1235868....                                                            | 10/01/2011        | RGA Reinsurance Company.....           | MO.....                     |                | .....120,175    |
| 1999999.                                                       | Total - Accident and Health Non-Affiliates - U.S. Non-Affiliates.....     |                   |                                        |                             | .....4,570,682 | .....31,549,828 |
| Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates |                                                                           |                   |                                        |                             |                |                 |
| 00000.....                                                     | AA-3190829...                                                             | 01/01/2000        | Markel Bermuda Limited.....            | BMU.....                    | .....23,678    | .....316,363    |
| 00000.....                                                     | AA-1126033...                                                             | 01/01/2019        | Lloyd's Syndicate Number 33.....       | GBR.....                    |                |                 |
| 00000.....                                                     | AA-1128001...                                                             | 01/01/2019        | Lloyd's Syndicate Number 2001.....     | GBR.....                    |                |                 |
| 2099999.                                                       | Total - Accident and Health Non-Affiliates - Non-U.S. Non-Affiliates..... |                   |                                        |                             | .....23,678    | .....316,363    |
| 2199999.                                                       | Total - Accident and Health Non-Affiliates.....                           |                   |                                        |                             | .....4,594,360 | .....31,866,191 |
| 2299999.                                                       | Total - Accident and Health.....                                          |                   |                                        |                             | .....4,594,360 | .....31,866,191 |
| 2399999.                                                       | Total U.S.....                                                            |                   |                                        |                             | .....6,410,677 | .....38,550,266 |
| 2499999.                                                       | Total Non-U.S.....                                                        |                   |                                        |                             | .....23,678    | .....316,363    |
| 9999999.                                                       | Total.....                                                                |                   |                                        |                             | .....6,434,355 | .....38,866,629 |

Reliance Standard Life Insurance Company  
SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities  
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

| 1<br><br>NAIC<br>Company<br>Code                                          | 2<br><br>ID Number                                                                   | 3<br><br>Effective<br>Date | 4<br><br>Name of Company                | 5<br><br>Domiciliary<br>Jurisdiction | 6<br><br>Type of<br>Reinsurance<br>Ceded | 7<br><br>Type of<br>Business<br>Ceded | 8<br><br>Amount in Force at<br>End of Year | Reserve Credit Taken  |                      | 11<br><br>Premiums | Outstanding Surplus Relief |                      | 14<br><br>Modified<br>Coinsurance<br>Reserve | 15<br><br>Funds Withheld<br>Under Coinsurance |
|---------------------------------------------------------------------------|--------------------------------------------------------------------------------------|----------------------------|-----------------------------------------|--------------------------------------|------------------------------------------|---------------------------------------|--------------------------------------------|-----------------------|----------------------|--------------------|----------------------------|----------------------|----------------------------------------------|-----------------------------------------------|
|                                                                           |                                                                                      |                            |                                         |                                      |                                          |                                       |                                            | 9<br><br>Current Year | 10<br><br>Prior Year |                    | 12<br><br>Current Year     | 13<br><br>Prior Year |                                              |                                               |
| General Account - Authorized - Affiliates - Non-U.S. - Other              |                                                                                      |                            |                                         |                                      |                                          |                                       |                                            |                       |                      |                    |                            |                      |                                              |                                               |
| 00000.....                                                                | AA-1126510...                                                                        | 01/01/2019                 | Lloyd's Syndicate Number 510.....       | GBR.....                             | OTH/G.....                               | OL.....                               |                                            |                       |                      | 1,572              |                            |                      |                                              |                                               |
| 0599999.                                                                  | Total - General Account - Authorized - Affiliates - Non-U.S. - Other.....            |                            |                                         |                                      |                                          |                                       | 0                                          | 0                     | 0                    | 1,572              | 0                          | 0                    | 0                                            | 0                                             |
| 0699999.                                                                  | Total - General Account - Authorized - Affiliates - Non-U.S. - Total.....            |                            |                                         |                                      |                                          |                                       | 0                                          | 0                     | 0                    | 1,572              | 0                          | 0                    | 0                                            | 0                                             |
| 0799999.                                                                  | Total - General Account - Authorized - Affiliates.....                               |                            |                                         |                                      |                                          |                                       | 0                                          | 0                     | 0                    | 1,572              | 0                          | 0                    | 0                                            | 0                                             |
| General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates       |                                                                                      |                            |                                         |                                      |                                          |                                       |                                            |                       |                      |                    |                            |                      |                                              |                                               |
| 68136.....                                                                | 63-0169720....                                                                       | 07/01/1994                 | Protective Life Insurance.....          | TN.....                              | CO/I.....                                | FA.....                               |                                            | 27,807,926            | 26,046,295           | 1,577,369          |                            |                      |                                              |                                               |
| 68136.....                                                                | 63-0169720....                                                                       | 07/01/1994                 | Protective Life Insurance.....          | TN.....                              | OTH/I.....                               | ADB.....                              |                                            | 12,116                | 13,492               |                    |                            |                      |                                              |                                               |
| 68136.....                                                                | 63-0169720....                                                                       | 07/01/1994                 | Protective Life Insurance.....          | TN.....                              | CO/I.....                                | OL.....                               | 250,087,851                                | 58,976,976            | 61,289,604           | 2,871,109          |                            |                      |                                              |                                               |
| 68136.....                                                                | 63-0169720....                                                                       | 07/01/1994                 | Protective Life Insurance.....          | TN.....                              | OTH/I.....                               | DIS.....                              |                                            | 1,785,614             | 1,516,902            |                    |                            |                      |                                              |                                               |
| 68276.....                                                                | 48-1024691....                                                                       | 01/01/2001                 | Employers Reassurance Corporation.....  | KS.....                              | OTH/G.....                               | OL.....                               | 3,964,800                                  | 1,446,408             | 1,924,952            |                    |                            |                      |                                              |                                               |
| 82627.....                                                                | 06-0839705....                                                                       | 01/01/1982                 | SwissRe Life & Health America.....      | CT.....                              | OTH/G.....                               | OL.....                               | 233,200                                    | 111,953               | 114,171              |                    |                            |                      |                                              |                                               |
| 87572.....                                                                | 23-2038295....                                                                       | 01/01/1996                 | Scottish Re US Inc.....                 | DE.....                              | YRT/I.....                               | OL.....                               | 859,779                                    |                       | -                    |                    |                            |                      |                                              |                                               |
| 70815.....                                                                | 06-0838648....                                                                       | 01/01/2010                 | Hartford Life & Accident Ins Co.....    | CT.....                              | OTH/G.....                               | OL.....                               | 891,903,578                                | 675,680               | 691,120              | 3,612,448          |                            |                      |                                              |                                               |
| 70815.....                                                                | 06-0838648....                                                                       | 01/01/2004                 | Hartford Life & Accident Ins Co.....    | CT.....                              | OTH/G.....                               | OL.....                               | 10,450,610                                 | 4,265,337             | 4,437,218            |                    |                            |                      |                                              |                                               |
| 70815.....                                                                | 06-0838648....                                                                       | 01/01/2005                 | Hartford Life & Accident Ins Co.....    | CT.....                              | OTH/G.....                               | OL.....                               | 300,000                                    | 129,000               | 136,200              |                    |                            |                      |                                              |                                               |
| 66346.....                                                                | 58-0828824....                                                                       | 01/01/2007                 | Munich American Reassurance Co.....     | GA.....                              | OTH/G.....                               | OL.....                               | 412,479                                    | 161,616               | 174,266              |                    |                            |                      |                                              |                                               |
| 66346.....                                                                | 58-0828824....                                                                       | 01/01/2007                 | Munich American Reassurance Co.....     | GA.....                              | OTH/G.....                               | OL.....                               | 400,000                                    | 133,580               | 122,670              |                    |                            |                      |                                              |                                               |
| 93572.....                                                                | 43-1235868....                                                                       | 01/01/2010                 | RGA Reinsurance Company.....            | MO.....                              | OTH/G.....                               | OL.....                               | 15,481,438,037                             | 10,678,254            | 9,741,647            | 25,656,993         |                            |                      |                                              |                                               |
| 76694.....                                                                | 23-2044256....                                                                       | 12/01/2009                 | London Life Reinsurance.....            | PA.....                              | YRT/G.....                               | OL.....                               | 162,608,060,503                            |                       | 221,297,609          |                    |                            |                      |                                              |                                               |
| 68446.....                                                                | 75-1222043....                                                                       | 12/18/2019                 | Oceanview Life and Annuity Company..... | CO.....                              | COFW/I.....                              | OA.....                               |                                            | 500,350,278           |                      |                    |                            |                      |                                              | 524,609,579                                   |
| 0899999.                                                                  | Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates.....     |                            |                                         |                                      |                                          |                                       | 179,248,110,837                            | 606,534,738           | 106,208,537          | 255,015,528        | 0                          | 0                    | 0                                            | 524,609,579                                   |
| General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates   |                                                                                      |                            |                                         |                                      |                                          |                                       |                                            |                       |                      |                    |                            |                      |                                              |                                               |
| 00000.....                                                                | AA-1126033...                                                                        | 01/01/2019                 | Lloyd's Syndicate Number 33.....        | GBR.....                             | OTH/G.....                               | OL.....                               |                                            |                       |                      | 1,572              |                            |                      |                                              |                                               |
| 00000.....                                                                | AA-1128001...                                                                        | 01/01/2019                 | Lloyd's Syndicate Number 2001.....      | GBR.....                             | OTH/G.....                               | OL.....                               |                                            |                       |                      | 786                |                            |                      |                                              |                                               |
| 0999999.                                                                  | Total - General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates..... |                            |                                         |                                      |                                          |                                       | 0                                          | 0                     | 0                    | 2,358              | 0                          | 0                    | 0                                            | 0                                             |
| 1099999.                                                                  | Total - General Account - Authorized - Non-Affiliates.....                           |                            |                                         |                                      |                                          |                                       | 179,248,110,837                            | 606,534,738           | 106,208,537          | 255,017,886        | 0                          | 0                    | 0                                            | 524,609,579                                   |
| 1199999.                                                                  | Total - General Account - Authorized.....                                            |                            |                                         |                                      |                                          |                                       | 179,248,110,837                            | 606,534,738           | 106,208,537          | 255,019,458        | 0                          | 0                    | 0                                            | 524,609,579                                   |
| General Account - Unauthorized - Affiliates - Non-U.S. - Other            |                                                                                      |                            |                                         |                                      |                                          |                                       |                                            |                       |                      |                    |                            |                      |                                              |                                               |
| 00000.....                                                                | AA-3770493...                                                                        | 12/31/2018                 | Tokio Marine RSL RE PIC, LTD.....       | CYM.....                             | COFW/I.....                              | OA.....                               |                                            | 755,414,347           | 755,642,379          |                    |                            |                      |                                              | 755,414,347                                   |
| 1699999.                                                                  | Total - General Account - Unauthorized - Affiliates - Non-U.S. - Other.....          |                            |                                         |                                      |                                          |                                       | 0                                          | 755,414,347           | 755,642,379          | 0                  | 0                          | 0                    | 0                                            | 755,414,347                                   |
| 1799999.                                                                  | Total - General Account - Unauthorized - Affiliates - Non-U.S. - Total.....          |                            |                                         |                                      |                                          |                                       | 0                                          | 755,414,347           | 755,642,379          | 0                  | 0                          | 0                    | 0                                            | 755,414,347                                   |
| 1899999.                                                                  | Total - General Account - Unauthorized - Affiliates.....                             |                            |                                         |                                      |                                          |                                       | 0                                          | 755,414,347           | 755,642,379          | 0                  | 0                          | 0                    | 0                                            | 755,414,347                                   |
| General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates |                                                                                      |                            |                                         |                                      |                                          |                                       |                                            |                       |                      |                    |                            |                      |                                              |                                               |
| 00000.....                                                                | AA-1340015...                                                                        | 01/01/1997                 | Scor Global Life SE.....                | DEU.....                             | OTH/G.....                               | OL.....                               | 265,000                                    | 122,072               | 200,221              |                    |                            |                      |                                              |                                               |
| 00000.....                                                                | AA-1340015...                                                                        | 01/01/1985                 | Scor Global Life SE.....                | DEU.....                             | OTH/G.....                               | OL.....                               | 2,671,625                                  | 7,925                 | 10,325               | 56,797             |                            |                      |                                              |                                               |
| 00000.....                                                                | AA-1340015...                                                                        | 01/01/2002                 | Scor Global Life SE.....                | DEU.....                             | OTH/G.....                               | OL.....                               |                                            |                       |                      |                    |                            |                      |                                              |                                               |
| 00000.....                                                                | AA-1340015...                                                                        | 01/01/1990                 | Scor Global Life SE.....                | DEU.....                             | OTH/G.....                               | OL.....                               |                                            |                       |                      |                    |                            |                      |                                              |                                               |

Reliance Standard Life Insurance Company  
SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities  
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

| 1                       | 2                                                                                      | 3                 | 4                                      | 5                           | 6                               | 7                            | 8                                 | Reserve Credit Taken |                    | 11               | Outstanding Surplus Relief |            | 14                                 | 15                                  |
|-------------------------|----------------------------------------------------------------------------------------|-------------------|----------------------------------------|-----------------------------|---------------------------------|------------------------------|-----------------------------------|----------------------|--------------------|------------------|----------------------------|------------|------------------------------------|-------------------------------------|
|                         |                                                                                        |                   |                                        |                             |                                 |                              |                                   | 9                    | 10                 |                  | 12                         | 13         |                                    |                                     |
| NAIC<br>Company<br>Code | ID Number                                                                              | Effective<br>Date | Name of Company                        | Domiciliary<br>Jurisdiction | Type of<br>Reinsurance<br>Ceded | Type of<br>Business<br>Ceded | Amount in Force at<br>End of Year | Current Year         | Prior Year         | Premiums         | Current Year               | Prior Year | Modified<br>Coinsurance<br>Reserve | Funds Withheld<br>Under Coinsurance |
| 00000.....              | AA-3160036...                                                                          | 12/31/2016        | RGA Reinsurance Co (Barbados) LTD..... | BRB.....                    | COFW/I.....                     | OA.....                      | .....                             | .....318,406,004     | .....318,406,004   | .....            | .....                      | .....      | .....                              | .....318,406,004                    |
| 2099999.                | Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates..... |                   |                                        |                             |                                 |                              | .....2,936,625                    | .....318,536,001     | .....318,616,550   | .....56,797      | .....0                     | .....0     | .....0                             | .....318,406,004                    |
| 2199999.                | Total - General Account - Unauthorized - Non-Affiliates.....                           |                   |                                        |                             |                                 |                              | .....2,936,625                    | .....318,536,001     | .....318,616,550   | .....56,797      | .....0                     | .....0     | .....0                             | .....318,406,004                    |
| 2299999.                | Total - General Account - Unauthorized.....                                            |                   |                                        |                             |                                 |                              | .....2,936,625                    | .....1,073,950,348   | .....1,074,258,929 | .....56,797      | .....0                     | .....0     | .....0                             | .....1,073,820,351                  |
| 3499999.                | Total - General Account - Authorized, Unauthorized and Certified.....                  |                   |                                        |                             |                                 |                              | ..179,251,047,462                 | .....1,680,485,086   | .....1,180,467,466 | .....255,076,255 | .....0                     | .....0     | .....0                             | .....1,598,429,930                  |
| 6999999.                | Total U.S.....                                                                         |                   |                                        |                             |                                 |                              | ..179,248,110,837                 | .....606,534,738     | .....106,208,537   | .....255,015,528 | .....0                     | .....0     | .....0                             | .....524,609,579                    |
| 7099999.                | Total Non-U.S.....                                                                     |                   |                                        |                             |                                 |                              | .....2,936,625                    | .....1,073,950,348   | .....1,074,258,929 | .....60,727      | .....0                     | .....0     | .....0                             | .....1,073,820,351                  |
| 9999999.                | Total.....                                                                             |                   |                                        |                             |                                 |                              | ..179,251,047,462                 | .....1,680,485,086   | .....1,180,467,466 | .....255,076,255 | .....0                     | .....0     | .....0                             | .....1,598,429,930                  |

Reliance Standard Life Insurance Company  
SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

| 1                                                                         | 2                                                                                      | 3                 | 4                                     | 5                           | 6                               | 7                            | 8          | 9                                   | 10                                                             | Outstanding Surplus Relief |            | 13                                 | 14                                  |
|---------------------------------------------------------------------------|----------------------------------------------------------------------------------------|-------------------|---------------------------------------|-----------------------------|---------------------------------|------------------------------|------------|-------------------------------------|----------------------------------------------------------------|----------------------------|------------|------------------------------------|-------------------------------------|
|                                                                           |                                                                                        |                   |                                       |                             |                                 |                              |            |                                     |                                                                | 11                         | 12         |                                    |                                     |
| NAIC<br>Company<br>Code                                                   | ID Number                                                                              | Effective<br>Date | Name of Company                       | Domiciliary<br>Jurisdiction | Type of<br>Reinsurance<br>Ceded | Type of<br>Business<br>Ceded | Premiums   | Unearned<br>Premiums<br>(Estimated) | Reserve Credit<br>Taken Other Than<br>for Unearned<br>Premiums | Current Year               | Prior Year | Modified<br>Coinsurance<br>Reserve | Funds Withheld<br>Under Coinsurance |
| General Account - Authorized - Affiliates - Non-U.S. - Other              |                                                                                        |                   |                                       |                             |                                 |                              |            |                                     |                                                                |                            |            |                                    |                                     |
| 00000.....                                                                | AA-1126510...                                                                          | .01/01/2019       | Lloyd's Syndicate Number 510.....     | GBR.....                    | OTH/G.....                      | A.....                       | 108,032    |                                     |                                                                |                            |            |                                    |                                     |
| 0599999.                                                                  | Total - General Account - Authorized - Affiliates - Non-U.S. - Other.....              |                   |                                       |                             |                                 |                              | 108,032    | 0                                   | 0                                                              | 0                          | 0          | 0                                  | 0                                   |
| 0699999.                                                                  | Total - General Account - Authorized - Affiliates - Non-U.S. - Total.....              |                   |                                       |                             |                                 |                              | 108,032    | 0                                   | 0                                                              | 0                          | 0          | 0                                  | 0                                   |
| 0799999.                                                                  | Total - General Account - Authorized - Affiliates.....                                 |                   |                                       |                             |                                 |                              | 108,032    | 0                                   | 0                                                              | 0                          | 0          | 0                                  | 0                                   |
| General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates       |                                                                                        |                   |                                       |                             |                                 |                              |            |                                     |                                                                |                            |            |                                    |                                     |
| 61301.....                                                                | 47-0098400...                                                                          | .04/01/1993       | Ameritas Life Insurance Co.....       | NE.....                     | OTH/G.....                      | D.....                       | 49,446,878 | 35,562                              | 4,910,179                                                      |                            |            |                                    |                                     |
| 00000.....                                                                | AA-9995055...                                                                          | .01/01/1991       | ADRUS.....                            | NE.....                     | OTH/G.....                      | LTDI.....                    |            |                                     | 252,823                                                        |                            |            |                                    |                                     |
| 62146.....                                                                | 36-2136262...                                                                          | .11/01/1992       | Combined Insurance Co of America..... | IL.....                     | OTH/G.....                      | LTDI.....                    |            |                                     | 17,325                                                         |                            |            |                                    |                                     |
| 39845.....                                                                | 48-0921045...                                                                          | .10/01/1999       | Westport Insurance Corporation.....   | MO.....                     | OTH/G.....                      | LTDI.....                    |            |                                     | 1,032,360                                                      |                            |            |                                    |                                     |
| 39845.....                                                                | 48-0921045...                                                                          | .10/01/2001       | Westport Insurance Corporation.....   | MO.....                     | OTH/G.....                      | LTDI.....                    |            |                                     | 8,361,594                                                      |                            |            |                                    |                                     |
| 39845.....                                                                | 48-0921045...                                                                          | .10/01/2000       | Westport Insurance Corporation.....   | MO.....                     | OTH/G.....                      | LTDI.....                    |            |                                     | 84,000                                                         |                            |            |                                    |                                     |
| 76694.....                                                                | 23-2044256...                                                                          | .02/01/1995       | London Life Reinsurance Co.....       | PA.....                     | OTH/G.....                      | LTDI.....                    |            |                                     | 921,161                                                        |                            |            |                                    |                                     |
| 76694.....                                                                | 23-2044256...                                                                          | .10/01/1997       | London Life Reinsurance Co.....       | PA.....                     | OTH/G.....                      | LTDI.....                    |            |                                     | 353,629                                                        |                            |            |                                    |                                     |
| 20583.....                                                                | 13-1290712...                                                                          | .01/01/1999       | XL Reinsurance America Inc.....       | CT.....                     | OTH/G.....                      | LTDI.....                    |            |                                     |                                                                |                            |            |                                    |                                     |
| 93572.....                                                                | 43-1235868...                                                                          | .10/01/2003       | RGA Reinsurance Company.....          | MO.....                     | OTH/G.....                      | LTDI.....                    | 9,865,307  |                                     | 59,830,541                                                     |                            |            |                                    |                                     |
| 66346.....                                                                | 58-0828824...                                                                          | .10/01/2019       | Munich American Reassurance Co.....   | GA.....                     | OTH/G.....                      | LTDI.....                    | 2,924,477  |                                     | 3,187,925                                                      |                            |            |                                    |                                     |
| 82627.....                                                                | 06-0839705...                                                                          | .01/01/2016       | Swiss Re Life & Health America.....   | MO.....                     | OTH/G.....                      | LTDI.....                    | 791,811    |                                     | 1,179,352                                                      |                            |            |                                    |                                     |
| 70815.....                                                                | 06-0838648...                                                                          | .07/01/2007       | Hartford Life & Accident Ins Co.....  | CT.....                     | OTH/G.....                      | LTDI.....                    | 2,142,282  |                                     | 550,054                                                        |                            |            |                                    |                                     |
| 93572.....                                                                | 43-1235868...                                                                          | .01/01/2013       | RGA Reinsurance Company.....          | MO.....                     | OTH/G.....                      | SLEL.....                    | 935        |                                     |                                                                |                            |            |                                    |                                     |
| 92711.....                                                                | 35-1817054...                                                                          | .01/01/2018       | HCC Life Insurance Company.....       | IN.....                     | OTH/G.....                      | SLEL.....                    | 1,612,555  |                                     |                                                                |                            |            |                                    |                                     |
| 93572.....                                                                | 43-1235868...                                                                          | .10/01/2011       | RGA Reinsurance Company.....          | MO.....                     | OTH/G.....                      | SLEL.....                    | 9,333      |                                     | (4,435)                                                        |                            |            |                                    |                                     |
| 93572.....                                                                | 43-1235868...                                                                          | .01/01/2004       | RGA Reinsurance Company.....          | MO.....                     | OTH/G.....                      | LTDI.....                    |            |                                     | 1,796,849                                                      |                            |            |                                    |                                     |
| 92711.....                                                                | 35-1817054...                                                                          | .01/01/2018       | HCC Life Insurance Company.....       | IN.....                     | OTH/G.....                      | SLEL.....                    | 13,947,425 |                                     | 3,900,581                                                      |                            |            |                                    |                                     |
| 93572.....                                                                | 43-1235868...                                                                          | .01/01/2015       | RGA Reinsurance Company.....          | MO.....                     | OTH/G.....                      | LTDI.....                    | 163,481    |                                     | 179,854                                                        |                            |            |                                    |                                     |
| 66346.....                                                                | 58-0828824...                                                                          | .10/01/2019       | Munich American Reassurance Co.....   | GA.....                     | OTH/G.....                      | LTDI.....                    | 15,169     |                                     |                                                                |                            |            |                                    |                                     |
| 0899999.                                                                  | Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates.....       |                   |                                       |                             |                                 |                              | 80,919,653 | 35,562                              | 86,553,792                                                     | 0                          | 0          | 0                                  | 0                                   |
| General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates   |                                                                                        |                   |                                       |                             |                                 |                              |            |                                     |                                                                |                            |            |                                    |                                     |
| 00000.....                                                                | AA-1126033...                                                                          | .01/01/2019       | Lloyd's Syndicate Number 33.....      | GBR.....                    | OTH/G.....                      | A.....                       | 108,032    |                                     |                                                                |                            |            |                                    |                                     |
| 00000.....                                                                | AA-1128001...                                                                          | .01/01/2019       | Lloyd's Syndicate Number 2001.....    | GBR.....                    | OTH/G.....                      | A.....                       | 54,016     |                                     |                                                                |                            |            |                                    |                                     |
| 0999999.                                                                  | Total - General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates.....   |                   |                                       |                             |                                 |                              | 162,048    | 0                                   | 0                                                              | 0                          | 0          | 0                                  | 0                                   |
| 1099999.                                                                  | Total - General Account - Authorized - Non-Affiliates.....                             |                   |                                       |                             |                                 |                              | 81,081,701 | 35,562                              | 86,553,792                                                     | 0                          | 0          | 0                                  | 0                                   |
| 1199999.                                                                  | Total - General Account - Authorized.....                                              |                   |                                       |                             |                                 |                              | 81,189,733 | 35,562                              | 86,553,792                                                     | 0                          | 0          | 0                                  | 0                                   |
| General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates |                                                                                        |                   |                                       |                             |                                 |                              |            |                                     |                                                                |                            |            |                                    |                                     |
| 00000.....                                                                | AA-3190829...                                                                          | .01/01/2000       | Markel Bermuda Limited.....           | BMU.....                    | OTH/G.....                      | LTDI.....                    |            |                                     | 738,180                                                        |                            |            |                                    |                                     |
| 2099999.                                                                  | Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates..... |                   |                                       |                             |                                 |                              | 0          | 0                                   | 738,180                                                        | 0                          | 0          | 0                                  | 0                                   |
| 2199999.                                                                  | Total - General Account - Unauthorized - Non-Affiliates.....                           |                   |                                       |                             |                                 |                              | 0          | 0                                   | 738,180                                                        | 0                          | 0          | 0                                  | 0                                   |
| 2299999.                                                                  | Total - General Account - Unauthorized.....                                            |                   |                                       |                             |                                 |                              | 0          | 0                                   | 738,180                                                        | 0                          | 0          | 0                                  | 0                                   |

Reliance Standard Life Insurance Company  
SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

| 1                       | 2                                                                     | 3                 | 4               | 5                           | 6                               | 7                            | 8               | 9                                   | 10                                                             | Outstanding Surplus Relief |            | 13                                 | 14                                  |
|-------------------------|-----------------------------------------------------------------------|-------------------|-----------------|-----------------------------|---------------------------------|------------------------------|-----------------|-------------------------------------|----------------------------------------------------------------|----------------------------|------------|------------------------------------|-------------------------------------|
|                         |                                                                       |                   |                 |                             |                                 |                              |                 |                                     |                                                                | 11                         | 12         |                                    |                                     |
| NAIC<br>Company<br>Code | ID Number                                                             | Effective<br>Date | Name of Company | Domiciliary<br>Jurisdiction | Type of<br>Reinsurance<br>Ceded | Type of<br>Business<br>Ceded | Premiums        | Unearned<br>Premiums<br>(Estimated) | Reserve Credit<br>Taken Other Than<br>for Unearned<br>Premiums | Current Year               | Prior Year | Modified<br>Coinsurance<br>Reserve | Funds Withheld<br>Under Coinsurance |
| 3499999.                | Total - General Account - Authorized, Unauthorized and Certified..... |                   |                 |                             |                                 |                              | .....81,189,733 | .....35,562                         | .....87,291,972                                                | .....0                     | .....0     | .....0                             | .....0                              |
| 6999999.                | Total - U.S.....                                                      |                   |                 |                             |                                 |                              | .....80,919,653 | .....35,562                         | .....86,553,792                                                | .....0                     | .....0     | .....0                             | .....0                              |
| 7099999.                | Total - Non-U.S.....                                                  |                   |                 |                             |                                 |                              | .....270,080    | .....0                              | .....738,180                                                   | .....0                     | .....0     | .....0                             | .....0                              |
| 9999999.                | Total.....                                                            |                   |                 |                             |                                 |                              | .....81,189,733 | .....35,562                         | .....87,291,972                                                | .....0                     | .....0     | .....0                             | .....0                              |



SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

| 1                       | 2         | 3                 | 4                 | 5                       | 6                                                   | 7            | 8                          | 9                 | 10                                                       | 11               | 12                                                    | 13    | 14                                    | 15                                                                      |
|-------------------------|-----------|-------------------|-------------------|-------------------------|-----------------------------------------------------|--------------|----------------------------|-------------------|----------------------------------------------------------|------------------|-------------------------------------------------------|-------|---------------------------------------|-------------------------------------------------------------------------|
| NAIC<br>Company<br>Code | ID Number | Effective<br>Date | Name of Reinsurer | Reserve Credit<br>Taken | Paid and Unpaid<br>Losses<br>Recoverable<br>(Debit) | Other Debits | Total (Cols. 5 + 6<br>+ 7) | Letters of Credit | Issuing or<br>Confirming Bank<br>Reference<br>Number (a) | Trust Agreements | Funds Deposited<br>by and Withheld<br>from Reinsurers | Other | Miscellaneous<br>Balances<br>(Credit) | Sum of Cols. 9 +<br>11 + 12 + 13 +<br>14 But Not in<br>Excess of Col. 8 |

General Account - Life and Annuity - Affiliates - Non-U.S. - Other

|            |                                                                                 |             |                                   |                  |        |        |                  |        |          |        |                  |        |        |                  |
|------------|---------------------------------------------------------------------------------|-------------|-----------------------------------|------------------|--------|--------|------------------|--------|----------|--------|------------------|--------|--------|------------------|
| 00000..... | AA-3770493                                                                      | .12/31/2018 | Tokio Marine RSL RE PIC, LTD..... | .....755,414,347 | .....  | .....  | .....755,414,347 | .....  | .....    | .....  | .....755,414,347 | .....  | .....  | .....755,414,347 |
| 0599999.   | Total - General Account - Life and Annuity - Affiliates - Non-U.S. - Other..... |             |                                   | .....755,414,347 | .....0 | .....0 | .....755,414,347 | .....0 | XXX..... | .....0 | .....755,414,347 | .....0 | .....0 | .....755,414,347 |
| 0699999.   | Total - General Account - Life and Annuity - Affiliates - Non-U.S. - Total..... |             |                                   | .....755,414,347 | .....0 | .....0 | .....755,414,347 | .....0 | XXX..... | .....0 | .....755,414,347 | .....0 | .....0 | .....755,414,347 |
| 0799999.   | Total - General Account - Life and Annuity - Affiliates.....                    |             |                                   | .....755,414,347 | .....0 | .....0 | .....755,414,347 | .....0 | XXX..... | .....0 | .....755,414,347 | .....0 | .....0 | .....755,414,347 |

General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates

|            |                                                                                            |             |                                        |                  |        |        |                  |              |          |        |                  |        |        |                  |
|------------|--------------------------------------------------------------------------------------------|-------------|----------------------------------------|------------------|--------|--------|------------------|--------------|----------|--------|------------------|--------|--------|------------------|
| 00000..... | AA-1340015                                                                                 | .01/01/1997 | Scor Global Life SE.....               | .....122,072     | .....  | .....  | .....122,072     | .....122,072 | .....    | .....  | .....            | .....  | .....  | .....122,072     |
| 00000..... | AA-1340015                                                                                 | .01/01/1985 | Scor Global Life SE.....               | .....7,925       | .....  | .....  | .....7,925       | .....7,925   | .....    | .....  | .....            | .....  | .....  | .....7,925       |
| 00000..... | AA-3160036                                                                                 | .12/01/2016 | RGA Reinsurance Co (Barbados) LTD..... | .....318,406,004 | .....  | .....  | .....318,406,004 | .....        | .....    | .....  | .....318,406,004 | .....  | .....  | .....318,406,004 |
| 0999999.   | Total - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates..... |             |                                        | .....318,536,001 | .....0 | .....0 | .....318,536,001 | .....129,997 | XXX..... | .....0 | .....318,406,004 | .....0 | .....0 | .....318,536,001 |
| 1099999.   | Total - General Account - Life and Annuity - Non-Affiliates.....                           |             |                                        | .....318,536,001 | .....0 | .....0 | .....318,536,001 | .....129,997 | XXX..... | .....0 | .....318,406,004 | .....0 | .....0 | .....318,536,001 |
| 1199999.   | Total - General Account - Life and Annuity.....                                            |             |                                        | ..1,073,950,348  | .....0 | .....0 | ..1,073,950,348  | .....129,997 | XXX..... | .....0 | ..1,073,820,351  | .....0 | .....0 | ..1,073,950,348  |

General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates

|            |                                                                                               |             |                             |                 |              |        |                 |              |          |                |                 |        |        |                 |
|------------|-----------------------------------------------------------------------------------------------|-------------|-----------------------------|-----------------|--------------|--------|-----------------|--------------|----------|----------------|-----------------|--------|--------|-----------------|
| 00000..... | AA-3190829                                                                                    | .01/01/2000 | Markel Bermuda Limited..... | .....738,180    | .....340,041 | .....  | .....1,078,221  | .....        | .....    | .....2,206,920 | .....           | .....  | .....  | .....1,078,221  |
| 2099999.   | Total - General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates..... |             |                             | .....738,180    | .....340,041 | .....0 | .....1,078,221  | .....0       | XXX..... | .....2,206,920 | .....0          | .....0 | .....0 | .....1,078,221  |
| 2199999.   | Total - General Account - Accident and Health - Non-Affiliates.....                           |             |                             | .....738,180    | .....340,041 | .....0 | .....1,078,221  | .....0       | XXX..... | .....2,206,920 | .....0          | .....0 | .....0 | .....1,078,221  |
| 2299999.   | Total - General Account - Accident and Health.....                                            |             |                             | .....738,180    | .....340,041 | .....0 | .....1,078,221  | .....0       | XXX..... | .....2,206,920 | .....0          | .....0 | .....0 | .....1,078,221  |
| 2399999.   | Total - General Account.....                                                                  |             |                             | ..1,074,688,528 | .....340,041 | .....0 | ..1,075,028,569 | .....129,997 | XXX..... | .....2,206,920 | ..1,073,820,351 | .....0 | .....0 | ..1,075,028,569 |
| 3699999.   | Total - Non-U.S.....                                                                          |             |                             | ..1,074,688,528 | .....340,041 | .....0 | ..1,075,028,569 | .....129,997 | XXX..... | .....2,206,920 | ..1,073,820,351 | .....0 | .....0 | ..1,075,028,569 |
| 9999999.   | Total.....                                                                                    |             |                             | ..1,074,688,528 | .....340,041 | .....0 | ..1,075,028,569 | .....129,997 | XXX..... | .....2,206,920 | ..1,073,820,351 | .....0 | .....0 | ..1,075,028,569 |

45

(a)

| Issuing or<br>Confirming<br>Bank Reference<br>Number | Letters<br>of Credit<br>Code | American Bankers<br>Association (ABA)<br>Routing Number | Issuing or Confirming Bank Name | Letters<br>of Credit<br>Amount |
|------------------------------------------------------|------------------------------|---------------------------------------------------------|---------------------------------|--------------------------------|
| 0001.....                                            | 1.....                       | 021000021.....                                          | JPMORGAN CHASE BANK.....        | .....129,997                   |

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year (\$000 Omitted)

| 1                 | 2         | 3              | 4                 | 5                        | 6                                    | 7                                            | 8                                                       | 9                    | 10                                         | 11           | 12                                                         | 13                              | 14                                                  | 15                                                                      | Collateral                 |                   |                                                 |                  |                                                 |       | 23                                                       | 24                                                                                          | 25                                                                                                    | 26                                                                                    |                                                                                                      |
|-------------------|-----------|----------------|-------------------|--------------------------|--------------------------------------|----------------------------------------------|---------------------------------------------------------|----------------------|--------------------------------------------|--------------|------------------------------------------------------------|---------------------------------|-----------------------------------------------------|-------------------------------------------------------------------------|----------------------------|-------------------|-------------------------------------------------|------------------|-------------------------------------------------|-------|----------------------------------------------------------|---------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|
|                   |           |                |                   |                          |                                      |                                              |                                                         |                      |                                            |              |                                                            |                                 |                                                     |                                                                         | 16                         | 17                | 18                                              | 19               | 20                                              | 21    | 22                                                       |                                                                                             |                                                                                                       |                                                                                       |                                                                                                      |
| NAIC Company Code | ID Number | Effective Date | Name of Reinsurer | Domiciliary Jurisdiction | Certified Reinsurer Rating 1 thru 6) | Effective Date of Certified Reinsurer Rating | Percent Collateral Required for Full Credit (0% - 100%) | Reserve Credit Taken | Paid and Unpaid Losses Recoverable (Debit) | Other Debits | Total Recoverable Reserve Credit Taken (Cols. 9 + 10 + 11) | Miscellaneous Balances (Credit) | Net Obligation Subject to Collateral (Col. 12 - 13) | Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col. 8) | Multiple Beneficiary Trust | Letters of Credit | Issuing or Confirming Bank Reference Number (a) | Trust Agreements | Funds Deposited by and Withheld from Reinsurers | Other | Total Collateral Provided (Cols. 16 + 17 + 19 + 20 + 21) | Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14) | Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%) | Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24) | Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25) |

NONE

Reliance Standard Life Insurance Company  
SCHEDULE S - PART 6

Five-Year Exhibit of Reinsurance Ceded Business  
(\$000 Omitted)

|     |                                                                                                              | 1         | 2         | 3       | 4       | 5       |
|-----|--------------------------------------------------------------------------------------------------------------|-----------|-----------|---------|---------|---------|
|     |                                                                                                              | 2019      | 2018      | 2017    | 2016    | 2015    |
| A.  | OPERATIONS ITEMS                                                                                             |           |           |         |         |         |
| 1.  | Premiums and annuity considerations for life and accident and health contracts.....                          | 336,266   | 335,908   | 345,940 | 352,804 | 347,971 |
| 2.  | Commissions and reinsurance expense allowances.....                                                          | 3,492     | 2,943     | 3,073   | 3,233   | 2,880   |
| 3.  | Contract claims.....                                                                                         | 317,052   | 317,613   | 329,295 | 331,676 | 320,567 |
| 4.  | Surrender benefits and withdrawals for life contracts.....                                                   | 2,552     | 2,689     | 2,379   | 2,545   | 2,207   |
| 5.  | Dividends to policyholders and refunds to members.....                                                       | 32        | 33        | 34      | 36      | 37      |
| 6.  | Reserve adjustments on reinsurance ceded.....                                                                |           |           |         |         |         |
| 7.  | Increase in aggregate reserves for life and accident and health contracts.....                               | 1,225     | 5,786     | 5,071   | (1,810) | (1,845) |
| B.  | BALANCE SHEET ITEMS                                                                                          |           |           |         |         |         |
| 8.  | Premiums and annuity considerations for life and accident and health contracts deferred and uncollected..... | 10,394    | 11,588    | 11,344  | 9,411   | 10,479  |
| 9.  | Aggregate reserves for life and accident and health contracts.....                                           | 193,642   | 192,417   | 186,566 | 181,495 | 183,305 |
| 10. | Liability for deposit-type contracts.....                                                                    | 1,574,171 | 1,074,048 | 273,663 | 273,663 |         |
| 11. | Contract claims unpaid.....                                                                                  | 38,867    | 36,768    | 36,428  | 32,655  | 32,181  |
| 12. | Amounts recoverable on reinsurance.....                                                                      | 6,434     | 5,117     | 5,074   | 7,913   | 2,933   |
| 13. | Experience rating refunds due or unpaid.....                                                                 |           |           |         |         |         |
| 14. | Policyholders' dividends and refunds to members (not included in Line 10).....                               |           |           |         |         |         |
| 15. | Commissions and reinsurance expense allowances due.....                                                      |           |           |         |         |         |
| 16. | Unauthorized reinsurance offset.....                                                                         |           |           |         |         |         |
| 17. | Offset for reinsurance with certified reinsurers.....                                                        |           |           |         |         |         |
| C.  | UNAUTHORIZED REINSURANCE<br>(DEPOSITS BY AND FUNDS WITHHELD FROM)                                            |           |           |         |         |         |
| 18. | Funds deposited by and withheld from (F).....                                                                | 1,073,820 | 1,074,048 | 273,663 | 273,663 |         |
| 19. | Letters of credit (L).....                                                                                   | 130       | 236       | 895     | 916     | 1,018   |
| 20. | Trust agreements (T).....                                                                                    | 2,207     | 2,297     | 2,431   | 2,626   | 2,887   |
| 21. | Other (O).....                                                                                               |           |           |         |         |         |
| D.  | REINSURANCE WITH CERTIFIED REINSURERS<br>(DEPOSITS BY AND FUNDS WITHHELD FROM)                               |           |           |         |         |         |
| 22. | Multiple beneficiary trust.....                                                                              |           |           |         |         |         |
| 23. | Funds deposited by and withheld from (F).....                                                                |           |           |         |         |         |
| 24. | Letters of credit (L).....                                                                                   |           |           |         |         |         |
| 25. | Trust agreements (T).....                                                                                    |           |           |         |         |         |
| 26. | Other (O).....                                                                                               |           |           |         |         |         |

Reliance Standard Life Insurance Company  
SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

|                                                                                                                | 1<br>As Reported<br>(Net of Ceded) | 2<br>Restatement<br>Adjustments | 3<br>Restated<br>(Gross of Ceded) |
|----------------------------------------------------------------------------------------------------------------|------------------------------------|---------------------------------|-----------------------------------|
| <b>ASSETS (Page 2, Col. 3)</b>                                                                                 |                                    |                                 |                                   |
| 1. Cash and invested assets (Line 12).....                                                                     | 15,436,114,138                     |                                 | 15,436,114,138                    |
| 2. Reinsurance (Line 16).....                                                                                  | 8,258,292                          | (6,434,354)                     | 1,823,938                         |
| 3. Premiums and considerations (Line 15).....                                                                  | 57,665,604                         | 9,987,525                       | 67,653,129                        |
| 4. Net credit for ceded reinsurance.....                                                                       | XXX                                | 200,387,550                     | 200,387,550                       |
| 5. All other admitted assets (balance).....                                                                    | 214,267,255                        |                                 | 214,267,255                       |
| 6. Total assets excluding Separate Accounts (Line 26).....                                                     | 15,716,305,289                     | 203,940,721                     | 15,920,246,010                    |
| 7. Separate Account assets (Line 27).....                                                                      | 186,553,733                        |                                 | 186,553,733                       |
| 8. Total assets (Line 28).....                                                                                 | 15,902,859,022                     | 203,940,721                     | 16,106,799,743                    |
| <b>LIABILITIES, CAPITAL AND SURPLUS (Page 3)</b>                                                               |                                    |                                 |                                   |
| 9. Contract reserves (Lines 1 and 2).....                                                                      | 9,228,111,945                      | 193,641,989                     | 9,421,753,934                     |
| 10. Liability for deposit-type contracts (Line 3).....                                                         | 2,023,337,556                      | 1,574,170,626                   | 3,597,508,182                     |
| 11. Claim reserves (Line 4).....                                                                               | 577,614,165                        | 38,866,629                      | 616,480,794                       |
| 12. Policyholder dividends/member refunds/reserves (Lines 5 through 7).....                                    |                                    |                                 | 0                                 |
| 13. Premium & annuity considerations received in advance (Line 8).....                                         | 123,320                            | 334,715                         | 458,035                           |
| 14. Other contract liabilities (Line 9).....                                                                   | 92,560,477                         | (4,643,313)                     | 87,917,164                        |
| 15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount).....                                 |                                    |                                 | 0                                 |
| 16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03<br>minus inset amount)..... | 1,073,820,346                      | (1,073,820,346)                 | 0                                 |
| 17. Reinsurance with certified reinsurers (Line 24.02 inset amount).....                                       |                                    |                                 | 0                                 |
| 18. Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount).....             |                                    |                                 | 0                                 |
| 19. All other liabilities (balance).....                                                                       | 1,203,608,881                      | (524,609,579)                   | 678,999,302                       |
| 20. Total liabilities excluding Separate Accounts (Line 26).....                                               | 14,199,176,690                     | 203,940,721                     | 14,403,117,411                    |
| 21. Separate Account liabilities (Line 27).....                                                                | 186,553,733                        |                                 | 186,553,733                       |
| 22. Total liabilities (Line 28).....                                                                           | 14,385,730,423                     | 203,940,721                     | 14,589,671,144                    |
| 23. Capital & surplus (Line 38).....                                                                           | 1,517,128,599                      | XXX                             | 1,517,128,599                     |
| 24. Total liabilities, capital & surplus (Line 39).....                                                        | 15,902,859,022                     | 203,940,721                     | 16,106,799,743                    |
| <b>NET CREDIT FOR CEDED REINSURANCE</b>                                                                        |                                    |                                 |                                   |
| 25. Contract reserves.....                                                                                     | 193,641,989                        |                                 |                                   |
| 26. Claim reserves.....                                                                                        | 38,866,629                         |                                 |                                   |
| 27. Policyholder dividends/reserves.....                                                                       | 0                                  |                                 |                                   |
| 28. Premium & annuity considerations received in advance.....                                                  | 334,715                            |                                 |                                   |
| 29. Liability for deposit-type contracts.....                                                                  | 1,574,170,626                      |                                 |                                   |
| 30. Other contract liabilities.....                                                                            | (4,643,313)                        |                                 |                                   |
| 31. Reinsurance ceded assets.....                                                                              | 6,434,354                          |                                 |                                   |
| 32. Other ceded reinsurance recoverables.....                                                                  | 0                                  |                                 |                                   |
| 33. Total ceded reinsurance recoverables.....                                                                  | 1,808,805,000                      |                                 |                                   |
| 34. Premiums and considerations.....                                                                           | 9,987,525                          |                                 |                                   |
| 35. Reinsurance in unauthorized companies.....                                                                 | 0                                  |                                 |                                   |
| 36. Funds held under reinsurance treaties with unauthorized reinsurers.....                                    | 1,073,820,346                      |                                 |                                   |
| 37. Reinsurance with certified reinsurers.....                                                                 | 0                                  |                                 |                                   |
| 38. Funds held under reinsurance treaties with certified reinsurers.....                                       | 0                                  |                                 |                                   |
| 39. Other ceded reinsurance payables/offsets.....                                                              | 524,609,579                        |                                 |                                   |
| 40. Total ceded reinsurance payables/offsets.....                                                              | 1,608,417,450                      |                                 |                                   |
| 41. Total net credit for ceded reinsurance.....                                                                | 200,387,550                        |                                 |                                   |

Reliance Standard Life Insurance Company  
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)  
Allocated by States and Territories

| States, Etc. |                                                                                             |          | 1                 | Direct Business Only    |                        |                                                                                     |                      |                           |                        |
|--------------|---------------------------------------------------------------------------------------------|----------|-------------------|-------------------------|------------------------|-------------------------------------------------------------------------------------|----------------------|---------------------------|------------------------|
|              |                                                                                             |          |                   | Life Contracts          |                        | 4                                                                                   | 5                    | 6                         | 7                      |
|              |                                                                                             |          |                   | 2                       | 3                      |                                                                                     |                      |                           |                        |
|              |                                                                                             |          | Active Status (a) | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 through 5 | Deposit-Type Contracts |
| 1.           | Alabama.....                                                                                | AL.....  | L.....            | 8,322,225               | 20,267,846             | 10,354,867                                                                          |                      | 38,944,938                |                        |
| 2.           | Alaska.....                                                                                 | AK.....  | L.....            | 1,404,049               | 211,638                | 3,116,489                                                                           |                      | 4,732,176                 |                        |
| 3.           | Arizona.....                                                                                | AZ.....  | L.....            | 7,162,038               | 29,268,624             | 13,879,387                                                                          |                      | 50,310,049                |                        |
| 4.           | Arkansas.....                                                                               | AR.....  | L.....            | 1,335,655               | 8,294,835              | 3,031,853                                                                           |                      | 12,662,343                |                        |
| 5.           | California.....                                                                             | CA.....  | L.....            | 46,934,508              | 97,531,722             | 85,103,745                                                                          |                      | 229,569,975               |                        |
| 6.           | Colorado.....                                                                               | CO.....  | L.....            | 1,567,194               | 13,169,945             | 6,025,538                                                                           |                      | 20,762,677                |                        |
| 7.           | Connecticut.....                                                                            | CT.....  | L.....            | 11,664,127              | 51,068,006             | 16,716,420                                                                          |                      | 79,448,553                |                        |
| 8.           | Delaware.....                                                                               | DE.....  | L.....            | 5,692,353               | 6,403,600              | 6,535,844                                                                           |                      | 18,631,797                | 800,000,000            |
| 9.           | District of Columbia.....                                                                   | DC.....  | L.....            | 1,652,881               | 140,100                | 4,476,809                                                                           |                      | 6,269,790                 |                        |
| 10.          | Florida.....                                                                                | FL.....  | L.....            | 26,307,925              | 87,138,048             | 53,429,624                                                                          |                      | 166,875,597               |                        |
| 11.          | Georgia.....                                                                                | GA.....  | L.....            | 15,551,327              | 41,518,601             | 22,599,670                                                                          |                      | 79,669,598                |                        |
| 12.          | Hawaii.....                                                                                 | HI.....  | L.....            | 2,406,498               | 15,422,216             | 4,053,881                                                                           |                      | 21,882,595                |                        |
| 13.          | Idaho.....                                                                                  | ID.....  | L.....            | 478,445                 | 4,735,334              | 5,525,054                                                                           |                      | 10,738,833                |                        |
| 14.          | Illinois.....                                                                               | IL.....  | L.....            | 31,852,153              | 45,887,030             | 33,555,657                                                                          |                      | 111,294,840               | 825,000,000            |
| 15.          | Indiana.....                                                                                | IN.....  | L.....            | 14,724,479              | 35,068,488             | 35,061,924                                                                          |                      | 84,854,891                |                        |
| 16.          | Iowa.....                                                                                   | IA.....  | L.....            | 9,608,812               | 16,870,691             | 14,294,955                                                                          |                      | 40,774,458                |                        |
| 17.          | Kansas.....                                                                                 | KS.....  | L.....            | 7,239,811               | 6,859,135              | 11,366,136                                                                          |                      | 25,465,082                |                        |
| 18.          | Kentucky.....                                                                               | KY.....  | L.....            | 11,327,762              | 17,023,896             | 16,643,045                                                                          |                      | 44,994,703                |                        |
| 19.          | Louisiana.....                                                                              | LA.....  | L.....            | 5,745,634               | 14,540,216             | 17,546,124                                                                          |                      | 37,831,974                |                        |
| 20.          | Maine.....                                                                                  | ME.....  | L.....            | 590,542                 | 6,770,590              | 2,445,332                                                                           |                      | 9,806,464                 |                        |
| 21.          | Maryland.....                                                                               | MD.....  | L.....            | 19,659,643              | 15,666,164             | 24,505,177                                                                          |                      | 59,830,984                |                        |
| 22.          | Massachusetts.....                                                                          | MA.....  | L.....            | 23,435,880              | 90,129,322             | 43,432,719                                                                          |                      | 156,997,921               |                        |
| 23.          | Michigan.....                                                                               | MI.....  | L.....            | 21,244,030              | 70,613,437             | 28,215,660                                                                          |                      | 120,073,127               |                        |
| 24.          | Minnesota.....                                                                              | MN.....  | L.....            | 4,559,682               | 22,011,039             | 22,005,213                                                                          |                      | 48,575,934                |                        |
| 25.          | Mississippi.....                                                                            | MS.....  | L.....            | 882,976                 | 8,054,148              | 3,209,863                                                                           |                      | 12,146,987                |                        |
| 26.          | Missouri.....                                                                               | MO.....  | L.....            | 7,521,193               | 10,962,119             | 15,931,343                                                                          |                      | 34,414,655                |                        |
| 27.          | Montana.....                                                                                | MT.....  | L.....            | 640,332                 | 217,759                | 3,496,409                                                                           |                      | 4,354,500                 |                        |
| 28.          | Nebraska.....                                                                               | NE.....  | L.....            | 6,763,501               | 4,928,575              | 11,091,283                                                                          |                      | 22,783,359                |                        |
| 29.          | Nevada.....                                                                                 | NV.....  | L.....            | 1,113,415               | 13,868,034             | 2,318,487                                                                           |                      | 17,299,936                |                        |
| 30.          | New Hampshire.....                                                                          | NH.....  | L.....            | 2,196,984               | 25,383,016             | 3,773,159                                                                           |                      | 31,353,159                |                        |
| 31.          | New Jersey.....                                                                             | NJ.....  | L.....            | 17,551,354              | 100,020,172            | 32,001,637                                                                          |                      | 149,573,163               |                        |
| 32.          | New Mexico.....                                                                             | NM.....  | L.....            | 1,652,647               | 1,665,886              | 2,824,531                                                                           |                      | 6,143,064                 |                        |
| 33.          | New York.....                                                                               | NY.....  | N.....            | 101,326                 | 4,081                  | 58,507                                                                              |                      | 163,914                   |                        |
| 34.          | North Carolina.....                                                                         | NC.....  | L.....            | 9,120,168               | 63,877,633             | 16,921,677                                                                          |                      | 89,919,478                |                        |
| 35.          | North Dakota.....                                                                           | ND.....  | L.....            | 277,280                 | 135,035                | 441,431                                                                             |                      | 853,746                   |                        |
| 36.          | Ohio.....                                                                                   | OH.....  | L.....            | 10,561,518              | 63,295,565             | 27,281,303                                                                          |                      | 101,138,386               |                        |
| 37.          | Oklahoma.....                                                                               | OK.....  | L.....            | 1,443,293               | 2,161,178              | 3,072,825                                                                           |                      | 6,677,296                 |                        |
| 38.          | Oregon.....                                                                                 | OR.....  | L.....            | 3,418,603               | 4,600,335              | 7,492,298                                                                           |                      | 15,511,236                |                        |
| 39.          | Pennsylvania.....                                                                           | PA.....  | L.....            | 23,861,956              | 134,150,950            | 46,848,530                                                                          |                      | 204,861,436               |                        |
| 40.          | Rhode Island.....                                                                           | RI.....  | L.....            | 597,161                 | 22,273,949             | 720,198                                                                             |                      | 23,591,308                |                        |
| 41.          | South Carolina.....                                                                         | SC.....  | L.....            | 2,373,267               | 30,997,813             | 8,577,305                                                                           |                      | 41,948,385                |                        |
| 42.          | South Dakota.....                                                                           | SD.....  | L.....            | 592,884                 | 99,113                 | 918,442                                                                             |                      | 1,610,439                 |                        |
| 43.          | Tennessee.....                                                                              | TN.....  | L.....            | 20,795,452              | 33,742,015             | 38,379,601                                                                          |                      | 92,917,068                |                        |
| 44.          | Texas.....                                                                                  | TX.....  | L.....            | 16,421,979              | 46,033,176             | 38,909,514                                                                          |                      | 101,364,669               |                        |
| 45.          | Utah.....                                                                                   | UT.....  | L.....            | 2,144,201               | 8,090,243              | 4,353,957                                                                           |                      | 14,588,401                |                        |
| 46.          | Vermont.....                                                                                | VT.....  | L.....            | 2,351,688               | 8,790,458              | 6,796,029                                                                           |                      | 17,938,175                |                        |
| 47.          | Virginia.....                                                                               | VA.....  | L.....            | 10,466,145              | 33,633,376             | 18,875,959                                                                          |                      | 62,975,480                |                        |
| 48.          | Washington.....                                                                             | WA.....  | L.....            | 6,309,817               | 22,497,350             | 15,387,428                                                                          |                      | 44,194,595                |                        |
| 49.          | West Virginia.....                                                                          | WV.....  | L.....            | 740,829                 | 14,268,024             | 1,530,704                                                                           |                      | 16,539,557                |                        |
| 50.          | Wisconsin.....                                                                              | WI.....  | L.....            | 12,660,363              | 39,951,879             | 24,742,214                                                                          |                      | 77,354,456                |                        |
| 51.          | Wyoming.....                                                                                | WY.....  | L.....            | 785,903                 | 884,101                | 1,770,193                                                                           |                      | 3,440,197                 |                        |
| 52.          | American Samoa.....                                                                         | AS.....  | N.....            |                         |                        |                                                                                     |                      | 0                         |                        |
| 53.          | Guam.....                                                                                   | GU.....  | L.....            |                         |                        |                                                                                     |                      | 0                         |                        |
| 54.          | Puerto Rico.....                                                                            | PR.....  | L.....            |                         | 3,784,888              | 5,924                                                                               |                      | 3,790,812                 |                        |
| 55.          | US Virgin Islands.....                                                                      | VI.....  | L.....            | 18,576                  |                        |                                                                                     |                      | 18,576                    |                        |
| 56.          | Northern Mariana Islands.....                                                               | MP.....  | N.....            |                         |                        |                                                                                     |                      | 0                         |                        |
| 57.          | Canada.....                                                                                 | CAN..... | N.....            | 865                     |                        | 32,033                                                                              |                      | 32,898                    |                        |
| 58.          | Aggregate Other Alien.....                                                                  | OT.....  | XXX.....          | 0                       | 0                      | 0                                                                                   | 0                    | 0                         | 0                      |
| 59.          | Subtotal.....                                                                               | XXX..... | XXX.....          | 443,833,329             | 1,414,981,394          | 821,683,907                                                                         | 0                    | 2,680,498,630             | 1,625,000,000          |
| 90.          | Reporting entity contributions for employee benefit plans.....                              | XXX..... | XXX.....          |                         |                        |                                                                                     |                      | 0                         |                        |
| 91.          | Dividends or refunds applied to purchase paid-up additions and annuities.....               | XXX..... | XXX.....          | 27,598                  |                        |                                                                                     |                      | 27,598                    |                        |
| 92.          | Dividends or refunds applied to shorten endowment or premium paying period.....             | XXX..... | XXX.....          |                         |                        |                                                                                     |                      | 0                         |                        |
| 93.          | Premium or annuity considerations waived under disability or other contract provisions..... | XXX..... | XXX.....          | 123,889                 |                        |                                                                                     |                      | 123,889                   |                        |
| 94.          | Aggregate other amounts not allocable by State.....                                         | XXX..... | XXX.....          | 0                       | 0                      | 0                                                                                   | 0                    | 0                         | 0                      |
| 95.          | Totals (Direct Business).....                                                               | XXX..... | XXX.....          | 443,984,816             | 1,414,981,394          | 821,683,907                                                                         | 0                    | 2,680,650,117             | 1,625,000,000          |
| 96.          | Plus reinsurance assumed.....                                                               | XXX..... | XXX.....          | 112,428                 | 1,278,966              | 26,372,033                                                                          | 0                    | 27,763,427                | 90,382                 |
| 97.          | Totals (All Business).....                                                                  | XXX..... | XXX.....          | 444,097,244             | 1,416,260,360          | 848,055,940                                                                         | 0                    | 2,708,413,544             | 1,625,090,382          |
| 98.          | Less reinsurance ceded.....                                                                 | XXX..... | XXX.....          | 253,437,434             | 1,577,369              | 82,270,261                                                                          |                      | 337,285,064               | 500,000,000            |
| 99.          | Totals (All Business) less reinsurance ceded.....                                           | XXX..... | XXX.....          | 190,659,810             | 1,414,682,991          | (c).....765,785,679                                                                 | 0                    | 2,371,128,480             | 1,125,090,382          |

DETAILS OF WRITE-INS

|        |                                                                  |          |   |   |   |   |   |   |
|--------|------------------------------------------------------------------|----------|---|---|---|---|---|---|
| 58001. | .....                                                            | XXX..... |   |   |   |   | 0 |   |
| 58002. | .....                                                            | XXX..... |   |   |   |   | 0 |   |
| 58003. | .....                                                            | XXX..... |   |   |   |   | 0 |   |
| 58998. | Summ. of remaining write-ins for line 58 from overflow page..... | XXX..... | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. | Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....   | XXX..... | 0 | 0 | 0 | 0 | 0 | 0 |
| 9401.  | .....                                                            | XXX..... |   |   |   |   | 0 |   |
| 9402.  | .....                                                            | XXX..... |   |   |   |   | 0 |   |
| 9403.  | .....                                                            | XXX..... |   |   |   |   | 0 |   |
| 9498.  | Summ. of remaining write-ins for line 94 from overflow page..... | XXX..... | 0 | 0 | 0 | 0 | 0 | 0 |
| 9499.  | Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....      | XXX..... | 0 | 0 | 0 | 0 | 0 | 0 |

(a) Active Status Counts:

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

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations.

Ordinary life and individual accident and health premiums and annuity considerations are allocated to the last residence of each insured as shown by the Compay's records. Group life and accident and health premiums are allocated to the state in which the employer's place of business is located.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9, and 10, or with Schedule H, Part 1, Column 1, Line 1. Indicate which:

Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9 and 10

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

| States, Etc. |                               |     | Direct Business Only                |                                          |                                                  |                                               |                                |
|--------------|-------------------------------|-----|-------------------------------------|------------------------------------------|--------------------------------------------------|-----------------------------------------------|--------------------------------|
|              |                               |     | 1<br>Life<br>(Group and Individual) | 2<br>Annuities<br>(Group and Individual) | 3<br>Disability Income<br>(Group and Individual) | 4<br>Long-Term Care<br>(Group and Individual) | 5<br>Deposit-Type<br>Contracts |
| 1.           | Alabama.....                  | AL  | 8,322,225                           | 20,267,846                               | 7,509,708                                        |                                               | 36,099,779                     |
| 2.           | Alaska.....                   | AK  | 1,404,049                           | 211,638                                  | 2,247,409                                        |                                               | 3,863,096                      |
| 3.           | Arizona.....                  | AZ  | 7,162,038                           | 29,268,624                               | 6,369,713                                        |                                               | 42,800,375                     |
| 4.           | Arkansas.....                 | AR  | 1,335,655                           | 8,294,835                                | 2,345,639                                        |                                               | 11,976,129                     |
| 5.           | California.....               | CA  | 46,934,508                          | 97,531,722                               | 61,743,326                                       |                                               | 206,209,556                    |
| 6.           | Colorado.....                 | CO  | 1,567,194                           | 13,169,945                               | 2,525,797                                        |                                               | 17,262,936                     |
| 7.           | Connecticut.....              | CT  | 11,664,127                          | 51,068,006                               | 12,883,970                                       |                                               | 75,616,103                     |
| 8.           | Delaware.....                 | DE  | 5,692,353                           | 6,403,600                                | 5,876,236                                        | 800,000,000                                   | 817,972,189                    |
| 9.           | District of Columbia.....     | DC  | 1,652,881                           | 140,100                                  | 4,078,987                                        |                                               | 5,871,968                      |
| 10.          | Florida.....                  | FL  | 26,307,925                          | 87,138,048                               | 34,609,908                                       |                                               | 148,055,881                    |
| 11.          | Georgia.....                  | GA  | 15,551,327                          | 41,518,601                               | 15,870,508                                       |                                               | 72,940,436                     |
| 12.          | Hawaii.....                   | HI  | 2,406,498                           | 15,422,216                               | 3,695,193                                        |                                               | 21,523,907                     |
| 13.          | Idaho.....                    | ID  | 478,445                             | 4,735,334                                | 1,843,653                                        |                                               | 7,057,432                      |
| 14.          | Illinois.....                 | IL  | 31,852,153                          | 45,887,030                               | 26,251,762                                       | 825,000,000                                   | 928,990,945                    |
| 15.          | Indiana.....                  | IN  | 14,724,479                          | 35,068,488                               | 22,739,058                                       |                                               | 72,532,025                     |
| 16.          | Iowa.....                     | IA  | 9,608,812                           | 16,870,691                               | 12,257,581                                       |                                               | 38,737,084                     |
| 17.          | Kansas.....                   | KS  | 7,239,811                           | 6,859,135                                | 7,735,984                                        |                                               | 21,834,930                     |
| 18.          | Kentucky.....                 | KY  | 11,327,762                          | 17,023,896                               | 14,164,614                                       |                                               | 42,516,272                     |
| 19.          | Louisiana.....                | LA  | 5,745,634                           | 14,540,216                               | 10,227,394                                       |                                               | 30,513,244                     |
| 20.          | Maine.....                    | ME  | 590,542                             | 6,770,590                                | 1,232,449                                        |                                               | 8,593,581                      |
| 21.          | Maryland.....                 | MD  | 19,659,643                          | 15,666,164                               | 21,409,763                                       |                                               | 56,735,570                     |
| 22.          | Massachusetts.....            | MA  | 23,435,880                          | 90,129,322                               | 39,846,925                                       |                                               | 153,412,127                    |
| 23.          | Michigan.....                 | MI  | 21,244,030                          | 70,613,437                               | 19,509,629                                       |                                               | 111,367,096                    |
| 24.          | Minnesota.....                | MN  | 4,559,682                           | 22,011,039                               | 19,956,611                                       |                                               | 46,527,332                     |
| 25.          | Mississippi.....              | MS  | 882,976                             | 8,054,148                                | 1,876,115                                        |                                               | 10,813,239                     |
| 26.          | Missouri.....                 | MO  | 7,521,193                           | 10,962,119                               | 9,826,025                                        |                                               | 28,309,337                     |
| 27.          | Montana.....                  | MT  | 640,332                             | 217,759                                  | 678,497                                          |                                               | 1,536,588                      |
| 28.          | Nebraska.....                 | NE  | 6,763,501                           | 4,928,575                                | 7,159,014                                        |                                               | 18,851,090                     |
| 29.          | Nevada.....                   | NV  | 1,113,415                           | 13,868,034                               | 934,533                                          |                                               | 15,915,982                     |
| 30.          | New Hampshire.....            | NH  | 2,196,984                           | 25,383,016                               | 2,976,118                                        |                                               | 30,556,118                     |
| 31.          | New Jersey.....               | NJ  | 17,551,354                          | 100,020,172                              | 26,987,250                                       |                                               | 144,558,776                    |
| 32.          | New Mexico.....               | NM  | 1,652,647                           | 1,665,886                                | 2,048,128                                        |                                               | 5,366,661                      |
| 33.          | New York.....                 | NY  | 101,326                             | 4,081                                    |                                                  |                                               | 105,407                        |
| 34.          | North Carolina.....           | NC  | 9,120,168                           | 63,877,633                               | 10,082,740                                       |                                               | 83,080,541                     |
| 35.          | North Dakota.....             | ND  | 277,280                             | 135,035                                  | 362,861                                          |                                               | 775,176                        |
| 36.          | Ohio.....                     | OH  | 10,561,518                          | 63,295,565                               | 20,034,288                                       |                                               | 93,891,371                     |
| 37.          | Oklahoma.....                 | OK  | 1,443,293                           | 2,161,178                                | 1,522,703                                        |                                               | 5,127,174                      |
| 38.          | Oregon.....                   | OR  | 3,418,603                           | 4,600,335                                | 5,762,204                                        |                                               | 13,781,142                     |
| 39.          | Pennsylvania.....             | PA  | 23,861,956                          | 134,150,950                              | 36,560,451                                       |                                               | 194,573,357                    |
| 40.          | Rhode Island.....             | RI  | 597,161                             | 22,273,949                               | 692,423                                          |                                               | 23,563,533                     |
| 41.          | South Carolina.....           | SC  | 2,373,267                           | 30,997,813                               | 2,972,551                                        |                                               | 36,343,631                     |
| 42.          | South Dakota.....             | SD  | 592,884                             | 99,113                                   | 643,225                                          |                                               | 1,335,222                      |
| 43.          | Tennessee.....                | TN  | 20,795,452                          | 33,742,015                               | 29,911,669                                       |                                               | 84,449,136                     |
| 44.          | Texas.....                    | TX  | 16,421,979                          | 46,033,176                               | 19,419,283                                       |                                               | 81,874,438                     |
| 45.          | Utah.....                     | UT  | 2,144,201                           | 8,090,243                                | 1,732,156                                        |                                               | 11,966,600                     |
| 46.          | Vermont.....                  | VT  | 2,351,688                           | 8,790,458                                | 5,211,790                                        |                                               | 16,353,936                     |
| 47.          | Virginia.....                 | VA  | 10,466,145                          | 33,633,376                               | 15,563,106                                       |                                               | 59,662,627                     |
| 48.          | Washington.....               | WA  | 6,309,817                           | 22,497,350                               | 11,025,399                                       |                                               | 39,832,566                     |
| 49.          | West Virginia.....            | WV  | 740,829                             | 14,268,024                               | 879,849                                          |                                               | 15,888,702                     |
| 50.          | Wisconsin.....                | WI  | 12,660,363                          | 39,951,879                               | 18,610,038                                       |                                               | 71,222,280                     |
| 51.          | Wyoming.....                  | WY  | 785,903                             | 884,101                                  | 591,851                                          |                                               | 2,261,855                      |
| 52.          | American Samoa.....           | AS  |                                     |                                          |                                                  |                                               | 0                              |
| 53.          | Guam.....                     | GU  |                                     |                                          |                                                  |                                               | 0                              |
| 54.          | Puerto Rico.....              | PR  |                                     | 3,784,888                                | 5,924                                            |                                               | 3,790,812                      |
| 55.          | US Virgin Islands.....        | VI  | 18,576                              |                                          |                                                  |                                               | 18,576                         |
| 56.          | Northern Mariana Islands..... | MP  |                                     |                                          |                                                  |                                               | 0                              |
| 57.          | Canada.....                   | CAN | 865                                 |                                          |                                                  |                                               | 865                            |
| 58.          | Aggregate Other Alien.....    | OT  |                                     |                                          |                                                  |                                               | 0                              |
| 59.          | Totals.....                   |     | 443,833,329                         | 1,414,981,394                            | 591,002,008                                      | 0                                             | 1,625,000,000                  |
|              |                               |     |                                     |                                          |                                                  |                                               | 4,074,816,731                  |

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

| Group Name                  | Name of Company                                   | Insurance Company | Percentage Owned(*) | NAIC Company Code | State of Domicile or Port of Entry | Federal ID Number | Alien ID   |
|-----------------------------|---------------------------------------------------|-------------------|---------------------|-------------------|------------------------------------|-------------------|------------|
| Tokio Marine Holdings, Inc. |                                                   |                   |                     |                   | Japan                              |                   |            |
|                             | Tokio Marine & Nichido Fire Insurance Co., Ltd.   | X                 | 100.0%              |                   | Japan                              |                   | AA-1580100 |
|                             | TM Claims Service, Inc.                           | (Non Insurer)     | 100.0%              |                   | New York                           | 13-3382776        |            |
|                             | Tokio Marine North America, Inc.                  | (Non Insurer)     | 100.0%              |                   | Delaware                           | 45-2682016        |            |
|                             | Tokio Marine America Insurance Company            | X                 | 100.0%              | 10945             | New York                           | 13-4032666        |            |
|                             | Trans Pacific Insurance Company                   | X                 | 100.0%              | 41238             | New York                           | 13-3118700        |            |
|                             | TM Specialty Insurance Company                    | X                 | 100.0%              | 10738             | Arizona                            | 91-1932966        |            |
|                             | Tokio Marine Management, Inc.                     | (Non Insurer)     | 100.0%              |                   | New York                           | 13-2871816        |            |
|                             | TNUS Insurance Company                            | X                 | 100.0%              | 32301             | New York                           | 20-0940754        |            |
|                             | TMNA Services, LLC                                | (Non Insurer)     | 100.0%              |                   | Delaware                           | 45-2682309        |            |
|                             | Philadelphia Consolidated Holding Corp.           | (Non-Insurer)     | 100.0%              |                   | Pennsylvania                       | 23-2202671        |            |
|                             | Tokio Marine Specialty Insurance Company          | X                 | 100.0%              | 23850             | Delaware                           | 23-2423138        |            |
|                             | Philadelphia Indemnity Insurance Company          | X                 | 100.0%              | 18058             | Pennsylvania                       | 23-1738402        |            |
|                             | PCHC Investment Corp.                             | (Non-Insurer)     | 100.0%              |                   | Delaware                           | 51-0385989        |            |
|                             | Maguire Insurance Agency, Inc.                    | (Non-Insurer)     | 100.0%              |                   | Pennsylvania                       | 23-1609281        |            |
|                             | Gillingham & Associates, Inc.                     | (Non-Insurer)     | 100.0%              |                   | Colorado                           | 84-1181504        |            |
|                             | The Allen J. Flood Companies, Inc.                | (Non-Insurer)     | 100.0%              |                   | New York                           | 13-1924482        |            |
|                             | Select Communities Risk Purchasing Group, LLC     | (Non-Insurer)     | 100.0%              |                   | Delaware                           | 82-2604107        |            |
|                             | First Insurance Company of Hawaii, Ltd.           | X                 | 100.0%              | 41742             | Hawaii                             | 99-0218317        |            |
|                             | First Risk Management Services, Inc.              | (Non Insurer)     | 100.0%              |                   | Hawaii                             | 13-4267947        |            |
|                             | First Fire and Casualty Insurance of Hawaii, Inc. | X                 | 100.0%              | 41726             | Hawaii                             | 99-0218320        |            |
|                             | First Indemnity Insurance of Hawaii, Inc.         | X                 | 100.0%              | 41734             | Hawaii                             | 99-0218318        |            |
|                             | First Security Insurance of Hawaii, Inc.          | X                 | 100.0%              | 10938             | Hawaii                             | 99-0335740        |            |
|                             | J.M. Lydgate, Limited                             | (Non Insurer)     | 100.0%              |                   | Hawaii                             | 99-0046912        |            |
|                             | Tokio Marine GRV Re, Inc.                         | X                 | 100.0%              | 11243             | Oklahoma                           | 76-0699782        |            |
|                             | Delphi Financial Group, Inc.                      | (Non Insurer)     | 100.0%              |                   | Delaware                           | 13-3427277        |            |
|                             | Reliance Standard Life Insurance Company of Texas | X                 | 100.0%              | 66575             | Texas                              | 74-2281123        |            |
|                             | Reliance Standard Life Insurance Company          | X                 | 100.0%              | 68381             | Illinois                           | 36-0883760        |            |
|                             | First Reliance Standard Life Insurance Company    | X                 | 100.0%              | 71005             | New York                           | 13-3176850        |            |
|                             | Delphi Project Foundation                         | (Non Insurer)     |                     |                   | Pennsylvania                       | 23-2711230        |            |
|                             | Insurance Dedicated Fund LLC                      | (Non Insurer)     | 100.0%              |                   | Delaware                           | 36-0883760        |            |
|                             | Flat Rock Holdings LLC                            | (Non Insurer)     | 78.9%               |                   | Delaware                           | 27-3562945        |            |
|                             | Flat Rock Mortgage Investment Trust               | (Non Insurer)     | 100.0%              |                   | Delaware                           | 27-3562945        |            |
|                             | Flat Rock Properties LLC                          | (Non Insurer)     | 100.0%              |                   | Delaware                           | 27-3562945        |            |
|                             | Quercus Mortgage Investment Trust                 | (Non Insurer)     | 100.0%              |                   | Delaware                           |                   |            |
|                             | Riverview Mortgage Investment Trust               | (Non Insurer)     | 100.0%              |                   | Delaware                           |                   |            |
|                             | SIG Holdings, Inc.                                | (Non Insurer)     | 100.0%              |                   | Delaware                           | 51-0374001        |            |
|                             | Safety National Casualty Corporation              | X                 | 100.0%              | 15105             | Missouri                           | 43-0727872        |            |
|                             | Safety First Insurance Company                    | X                 | 100.0%              | 11123             | Illinois                           | 43-1901552        |            |
|                             | Midlands Management Corporation                   | (Non Insurer)     | 100.0%              |                   | Oklahoma                           | 73-1366980        |            |
|                             | Midlands Claim Administrators, Inc.               | (Non Insurer)     | 100.0%              |                   | Oklahoma                           | 73-1446969        |            |
|                             | Midlands Management of Texas, Inc.                | (Non Insurer)     | 100.0%              |                   | Texas                              | 75-1298078        |            |
|                             | Safety National Re SPC                            | X                 | 100.0%              |                   | Cayman Islands                     |                   | AA-3770149 |
|                             | Tokio Marine RSL Re PIC, Ltd.                     | X                 | 100.0%              |                   | Cayman Islands                     |                   | AA-3770493 |
|                             | Safety National Re PIC 1, Ltd.                    | X                 | 100.0%              |                   | Cayman Islands                     |                   |            |

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

| Group Name | Name of Company                                                                               | Insurance Company | Percentage Owned(*) | NAIC Company Code | State of Domicile or Port of Entry | Federal ID Number | Alien ID   |
|------------|-----------------------------------------------------------------------------------------------|-------------------|---------------------|-------------------|------------------------------------|-------------------|------------|
|            | Safety Specialty Insurance Company                                                            | X                 | 100.0%              | 13815             | Missouri                           | 27-2237608        |            |
|            | Insurance Data Services Corporation                                                           | (Non Insurer)     | 100.0%              |                   | Missouri                           | 45-3123432        |            |
|            | Greenbrook LLC                                                                                | (Non Insurer)     | 100.0%              |                   | Delaware                           | 22-3704234        |            |
|            | TER I, LLC                                                                                    | (Non Insurer)     | 82.7%               |                   | Delaware                           | 52-2284613        |            |
|            | Matrix Absence Management, Inc.                                                               | (Non Insurer)     | 100.0%              |                   | Delaware                           | 77-0493584        |            |
|            | Matrix Payroll Services, Inc.                                                                 | (Non Insurer)     | 100.0%              |                   | California                         | 77-0246850        |            |
|            | Delphi Capital Management, Inc.                                                               | (Non Insurer)     | 100.0%              |                   | Delaware                           | 52-1658222        |            |
|            | Chestnut Investors IV, Inc.                                                                   | (Non Insurer)     | 100.0%              |                   | Delaware                           | 23-2513246        |            |
|            | Tersk Investors LLC                                                                           | (Non Insurer)     | 100.0%              |                   | Delaware                           | 13-3439651        |            |
|            | Delphi CRE Funding LLC                                                                        | (Non Insurer)     | 100.0%              |                   | Delaware                           | 13-3427277        |            |
|            | Tokio Marine Management (Canada) Ltd.                                                         | (Non Insurer)     | 100.0%              |                   | Canada                             |                   |            |
|            | Tokio Marine Seguradora S.A.                                                                  | X                 | 97.8%               |                   | Brazil                             |                   |            |
|            | Tokio Marine & Nichido Fire Insurance Co., Ltd. - Escritorio de Representacao no Brasil Ltda. | (Non Insurer)     | 95.0%               |                   | Brazil                             |                   |            |
|            | Tokio Marine Compañía de Seguros, S.A. de C.V.                                                | X                 | 100.0%              |                   | Mexico                             |                   |            |
|            | Tokio Marine Middle East Limited                                                              | (Non Insurer)     | 100.0%              |                   | UAE                                |                   |            |
|            | TM Claims Service Europe Limited                                                              | (Non Insurer)     | 100.0%              |                   | UK                                 |                   |            |
|            | The Arab-Eastern Insurance Co. Ltd. E.C.                                                      | X                 | 33.3%               |                   | Bahrain                            |                   |            |
|            | Tokio Marine Management (Australasia) Pty. Ltd.                                               | (Non Insurer)     | 100.0%              |                   | Australia                          |                   |            |
|            | Bond and Credit Company Pty Ltd                                                               | (Non Insurer)     | 100.0%              |                   | Australia                          |                   |            |
|            | BCC Trade Credit Pty Ltd                                                                      | (Non Insurer)     | 100.0%              |                   | Australia                          |                   |            |
|            | BCC Surety Pty Ltd                                                                            | (Non Insurer)     | 100.0%              |                   | Australia                          |                   |            |
|            | Accident & Health International Underwriting Pty Ltd                                          | (Non Insurer)     | 100.0%              |                   | Australia                          |                   |            |
|            | Tokio Marine Pacific Insurance Limited                                                        | X                 | 100.0%              | 11216             | Guam                               | 66-0571597        |            |
|            | TM Claims Service Asia Pte. Limited                                                           | (Non Insurer)     | 100.0%              |                   | Singapore                          |                   |            |
|            | Asia General Holdings Limited                                                                 | (Non Insurer)     | 92.4%               |                   | Singapore                          |                   |            |
|            | Tokio Marine Insurance Singapore Ltd.                                                         | X                 | 92.4%               |                   | Singapore                          |                   |            |
|            | Tokio Marine Life Insurance Singapore Ltd.                                                    | X                 | 79.3%               |                   | Singapore                          |                   |            |
|            | Tokio Marine Life Insurance Malaysia Bhd.                                                     | X                 | 79.3%               |                   | Malaysia                           |                   |            |
|            | Tokio Marine Insurance (Thailand) Public Company Limited                                      | X                 | 99.9%               |                   | Thailand                           |                   | AA-5780001 |
|            | PT Tokio Marine Life Insurance Indonesia                                                      | X                 | 97.8%               |                   | Indonesia                          |                   |            |
|            | Tokio Marine Kiln Group Limited                                                               | (Non Insurer)     | 100.0%              |                   | UK                                 |                   |            |
|            | Tokio Marine Kiln Insurance Limited                                                           | X                 | 100.0%              |                   | UK                                 |                   | AA-1121445 |
|            | Tokio Marine Europe Limited                                                                   | (Non Insurer)     | 100.0%              |                   | UK                                 |                   |            |
|            | Kiln Underwriting (807) Limited                                                               | X                 | 100.0%              |                   | UK                                 |                   |            |
|            | Kiln Underwriting (807) No 2 Limited                                                          | X                 | 100.0%              |                   | UK                                 |                   |            |
|            | Kiln Underwriting (No. 308) Limited                                                           | X                 | 100.0%              |                   | UK                                 |                   |            |
|            | Kiln Underwriting (510) Limited                                                               | X                 | 100.0%              |                   | UK                                 |                   |            |
|            | R J Kiln & Co (No 2) Limited                                                                  | (Non Insurer)     | 100.0%              |                   | UK                                 |                   |            |
|            | WNC GP, LLC                                                                                   | (Non Insurer)     | 100.0%              |                   | California                         |                   |            |
|            | WNC Holding Company, LP                                                                       | (Non Insurer)     | 100.0%              |                   | Delaware                           |                   |            |
|            | WNC Insurance Holding Corp.                                                                   | (Non Insurer)     | 100.0%              |                   | Delaware                           |                   |            |
|            | WNC Insurance Services, Inc.                                                                  | (Non Insurer)     | 100.0%              |                   | California                         |                   |            |
|            | Precise Adjustments, Inc.                                                                     | (Non Insurer)     | 100.0%              |                   | Texas                              |                   |            |
|            | Insurance Management Services, Inc.                                                           | (Non Insurer)     | 100.0%              |                   | Texas                              |                   |            |
|            | AMPAC Insurance Marketing, Inc.                                                               | (Non Insurer)     | 100.0%              |                   | California                         |                   |            |



SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

| Group Name | Name of Company                                                   | Insurance Company | Percentage Owned(*) | NAIC Company Code | State of Domicile or Port of Entry | Federal ID Number | Alien ID   |
|------------|-------------------------------------------------------------------|-------------------|---------------------|-------------------|------------------------------------|-------------------|------------|
|            | Wilshire National Corporation                                     | (Non Insurer)     | 100.0%              |                   | California                         |                   |            |
|            | Highland Insurance Solutions LLC                                  | (Non Insurer)     | 100.0%              |                   | California                         |                   |            |
|            | Kiln Underwriting Limited                                         | X                 | 100.0%              |                   | UK                                 |                   |            |
|            | Tokio Marine Kiln Syndicates Limited                              | (Non Insurer)     | 100.0%              |                   | UK                                 |                   |            |
|            | TMK Syndicate 510                                                 | X                 |                     |                   | UK                                 |                   | AA-1126510 |
|            | TMK Syndicate 308                                                 | X                 |                     |                   | UK                                 |                   |            |
|            | TMK Syndicate 1880                                                | X                 |                     |                   | UK                                 |                   | AA-1120096 |
|            | TMK Syndicate 557                                                 | X                 |                     |                   | UK                                 |                   | AA-1126557 |
|            | Tokio Marine Kiln Hong Kong Limited                               | (Non Insurer)     | 100.0%              |                   | Hong Kong                          |                   |            |
|            | R J Kiln & Co (No 1) Limited                                      | (Non Insurer)     | 100.0%              |                   | UK                                 |                   |            |
|            | Tokio Marine Kiln Regional Underwriting Limited                   | (Non Insurer)     | 100.0%              |                   | UK                                 |                   |            |
|            | Tokio Marine Kiln Singapore Pte. Limited                          | (Non Insurer)     | 100.0%              |                   | Singapore                          |                   |            |
|            | IBEX Insurance Services Limited                                   | (Non Insurer)     | 30.0%               |                   | Gibraltar                          |                   |            |
|            | Tokio Marine Kiln Europe S.A.                                     | (Non Insurer)     | 100.0%              |                   | Belgium                            |                   |            |
|            | Tokio Marine Kiln Insurance Services Limited                      | (Non Insurer)     | 100.0%              |                   | UK                                 |                   |            |
|            | Kiln Pension Guarantee Limited                                    | (Non Insurer)     | 100.0%              |                   | UK                                 |                   |            |
|            | R J Kiln & Co (No 4) Limited                                      | (Non Insurer)     | 100.0%              |                   | UK                                 |                   |            |
|            | R J Kiln & Co (No 3) Limited                                      | (Non Insurer)     | 100.0%              |                   | UK                                 |                   |            |
|            | Tokio Marine Underwriting Limited                                 | X                 | 100.0%              |                   | UK                                 |                   |            |
|            | Tokio Marine Risk Management Rus, LLC                             | (Non Insurer)     | 100.0%              |                   | Russia                             |                   |            |
|            | The Tokio Marine & Nichido Fire Insurance Company (China) Limited | X                 | 100.0%              |                   | China                              |                   |            |
|            | Zhongsheng International Insurance Brokers Co., Ltd.              | (Non Insurer)     | 7.3%                |                   | China                              |                   |            |
|            | Tokio Marine Egypt General Takaful Company                        | X                 | 100.0%              |                   | Egypt                              |                   |            |
|            | Tokio Marine Egypt Family Takaful Company                         | X                 | 100.0%              |                   | Egypt                              |                   |            |
|            | Alinma Tokio Marine Company                                       | X                 | 28.8%               |                   | Saudi Arabia                       |                   |            |
|            | Edelweiss Tokio Life Insurance Company Limited                    | X                 | 49.0%               |                   | India                              |                   |            |
|            | Allianz Hayat ve Emeklilik A.S.                                   | X                 | 11.0%               |                   | Turkey                             |                   |            |
|            | HCC Insurance Holdings, Inc.                                      | (Non-Insurer)     | 100.0%              |                   | Delaware                           | 76-0336636        |            |
|            | Illium, Inc.                                                      | (Non-Insurer)     | 100.0%              |                   | Delaware                           | 20-3853222        |            |
|            | Houston Casualty Company                                          | X                 | 100.0%              | 42374             | Texas                              | 74-2195939        |            |
|            | U.S. Specialty Insurance Company                                  | X                 | 100.0%              | 29599             | Texas                              | 52-1504975        |            |
|            | HCC Life Insurance Company                                        | X                 | 100.0%              | 92711             | Indiana                            | 35-1817054        |            |
|            | HCC Risk Solutions Company                                        | X                 | 100.0%              | 16114             | Nevada                             | 46-0985967        |            |
|            | US Holdings, Inc.                                                 | (Non-Insurer)     | 100.0%              |                   | Delaware                           | 23-2445410        |            |
|            | Tokio Marine HCC México Compañía Afianzadora, S.A. de C.V.        | X                 | 100.0%              |                   | Mexico                             |                   |            |
|            | NAS Insurance Services, LLC                                       | (Non-Insurer)     | 100.0%              |                   | California                         | 95-3952981        |            |
|            | HCC Intermediate Holdings, Inc.                                   | (Non-Insurer)     | 100.0%              |                   | Delaware                           | 76-0585063        |            |
|            | HCC Underwriting Agency Ltd.                                      | (Non-Insurer)     | 100.0%              |                   | UK                                 | 30-0454192        |            |
|            | Lloyds Syndicate 4141 TMHCC                                       | X                 |                     |                   | UK                                 |                   | AA-1120086 |
|            | Legacy 777, LP                                                    | (Non-Insurer)     | 25.0%               |                   | Texas                              | 48-1307787        |            |
|            | Nameco (No. 808) Limited                                          | X                 | 100.0%              |                   | UK                                 | 98-1009459        |            |
|            | HCC Service Company, Inc.                                         | (Non-Insurer)     | 100.0%              |                   | Delaware                           | 76-0551723        |            |
|            | HCC Service Delaware, LLC                                         | (Non-Insurer)     | 100.0%              |                   | Delaware                           | 76-0623081        |            |
|            | LDG Reinsurance Corporation                                       | (Non-Insurer)     | 100.0%              |                   | Massachusetts                      | 04-2810404        |            |
|            | HCC Casualty Insurance Services, Inc.                             | (Non-Insurer)     | 100.0%              |                   | California                         | 68-0101584        |            |

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

| Group Name | Name of Company                                             | Insurance Company | Percentage Owned(*) | NAIC Company Code | State of Domicile or Port of Entry | Federal ID Number | Alien ID |
|------------|-------------------------------------------------------------|-------------------|---------------------|-------------------|------------------------------------|-------------------|----------|
|            | On Call International LLC                                   | (Non-Insurer)     | 100.0%              |                   | Delaware                           | 04-3373226        |          |
|            | On Call International Services, LLC                         | (Non-Insurer)     | 100.0%              |                   | Delaware                           | 46-0738616        |          |
|            | HCC Reinsurance Company Limited                             | X                 | 100.0%              |                   | Bermuda                            | 76-0479419        |          |
|            | HCC Re Agency Ltd.                                          | (Non-Insurer)     | 100.0%              |                   | Bermuda                            | 98-0388625        |          |
|            | Avemco Corporation                                          | (Non-Insurer)     | 100.0%              |                   | Delaware                           | 52-0733935        |          |
|            | Avemco Insurance Company                                    | X                 | 100.0%              | 10367             | Maryland                           | 52-0795746        |          |
|            | Avemco Insurance Agency, Inc.                               | (Non-Insurer)     | 100.0%              |                   | Maryland                           | 52-1008186        |          |
|            | HCC Indemnity Guaranty Agency, Inc.                         | (Non-Insurer)     | 100.0%              |                   | New York                           | 11-2514767        |          |
|            | Tokio Marine HCC Insurance Holdings (International) Limited | (Non-Insurer)     | 100.0%              |                   | UK                                 | 98-0234131        |          |
|            | Rattner Mackenzie Limited                                   | (Non-Insurer)     | 100.0%              |                   | Jordan                             | 98-0335106        |          |
|            | Radius Underwriting Limited                                 | (Non-Insurer)     | 55.0%               |                   | UK                                 | 98-1358505        |          |
|            | HCC International Insurance Company PLC                     | X                 | 100.0%              |                   | UK                                 | 98-0413966        |          |
|            | Tokio Marine Europe S.A.                                    | X                 | 100.0%              |                   | Luxembourg                         | 98-1424403        |          |
|            | HCCI Credit Services Limited                                | (Non-Insurer)     | 100.0%              |                   | UK                                 | 98-0464134        |          |
|            | HCC Diversificacion Y Soluciones S.L.                       | (Non-Insurer)     | 100.0%              |                   | Spain                              | 98-1071873        |          |
|            | Qdos Holdings Limited                                       | (Non-Insurer)     | 100.0%              |                   | UK                                 | 98-1461265        |          |
|            | Qdos Broker and Underwriting Services Limited               | (Non-Insurer)     | 100.0%              |                   | UK                                 | 98-1461336        |          |
|            | HCC Acquisition Sub, Inc.                                   | (Non-Insurer)     | 100.0%              |                   | New York                           | 76-0695980        |          |
|            | Professional Indemnity Agency, Inc.                         | (Non-Insurer)     | 100.0%              |                   | New Jersey                         | 13-2918810        |          |
|            | HCC Specialty Underwriters, Inc.                            | (Non-Insurer)     | 100.0%              |                   | Massachusetts                      | 04-2748570        |          |
|            | HCC Specialty Ltd.                                          | (Non-Insurer)     | 100.0%              |                   | UK                                 | 98-0372607        |          |
|            | HCC Specialty Underwriters Ltd.                             | (Non-Insurer)     | 100.0%              |                   | Canada                             | 98-1161736        |          |
|            | MAG Acquisition Sub, Inc.                                   | (Non-Insurer)     | 100.0%              |                   | Delaware                           | 04-3716615        |          |
|            | HCC Global Financial Products, LLC                          | (Non-Insurer)     | 100.0%              |                   | Delaware                           | 06-1504568        |          |
|            | Surety Associates Holding Co., Inc.                         | (Non-Insurer)     | 100.0%              |                   | New Mexico                         | 93-1030249        |          |
|            | American Contractors Indemnity Company                      | X                 | 100.0%              | 10216             | California                         | 95-4290651        |          |
|            | Occidental Services, Inc.                                   | (Non-Insurer)     | 100.0%              |                   | Delaware                           | 20-2465160        |          |
|            | USSC Holdings, Inc.                                         | (Non-Insurer)     | 100.0%              |                   | Maryland                           | 43-1997476        |          |
|            | United States Surety Company                                | X                 | 100.0%              | 10656             | Maryland                           | 52-1976385        |          |
|            | HCC Credit Group, Inc.                                      | (Non-Insurer)     | 100.0%              |                   | New York                           | 20-3021762        |          |
|            | G.B. Kenrick & Associates, Inc.                             | (Non-Insurer)     | 100.0%              |                   | Michigan                           | 38-2554454        |          |
|            | HCC Public Risk Claim Service, Inc.                         | (Non-Insurer)     | 100.0%              |                   | Michigan                           | 38-3002556        |          |
|            | LifeTrac, Inc.                                              | (Non-Insurer)     | 100.0%              |                   | Delaware                           | 20-8684614        |          |
|            | HCC Medical Insurance Services, LLC                         | (Non-Insurer)     | 100.0%              |                   | Wisconsin                          | 20-3384567        |          |
|            | Brooklyn Ventures, Inc.                                     | (Non-Insurer)     | 100.0%              |                   | Delaware                           | 47-1246008        |          |
|            | Brooklyn Ventures, LLC                                      | (Non-Insurer)     | 100.0%              |                   | Missouri                           | 26-4114320        |          |
|            | Producers Ag Insurance Group, Inc.                          | (Non-Insurer)     | 100.0%              |                   | Delaware                           | 20-4103791        |          |
|            | Pro Ag Transition Services, LLC                             | (Non-Insurer)     | 100.0%              |                   | Kansas                             | 35-2459750        |          |
|            | International Ag Insurance Solutions, LLC                   | (Non-Insurer)     | 100.0%              |                   | Delaware                           | 36-4714925        |          |
|            | Pro Ag Management, Inc.                                     | (Non-Insurer)     | 100.0%              |                   | Illinois                           | 37-1108576        |          |
|            | Producers Agriculture Insurance Company                     | X                 | 100.0%              | 34312             | Texas                              | 81-0368291        |          |
|            | Crop Hail Management, Inc.                                  | (Non-Insurer)     | 100.0%              |                   | Texas                              | 75-1493732        |          |
|            | Producers Lloyds Insurance Company                          | X                 |                     | 33170             | Texas                              | 75-1494452        |          |
|            | Athenium Analytics LLC                                      | (Non-Insurer)     | 23.0%               |                   | Delaware                           | 35-2450327        |          |
|            | Tokio Marine Asia Pte. Ltd.                                 | (Non-Insurer)     | 100.0%              |                   | Singapore                          |                   |          |

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

| Group Name | Name of Company                                                 | Insurance Company | Percentage Owned(*) | NAIC Company Code | State of Domicile or Port of Entry | Federal ID Number | Alien ID   |
|------------|-----------------------------------------------------------------|-------------------|---------------------|-------------------|------------------------------------|-------------------|------------|
|            | The Tokio Marine and Fire Insurance Company (Hong Kong) Limited | X                 | 100.0%              |                   | Hong Kong                          |                   | AA-5321001 |
|            | Tokio Marine Nawa Insurance Co., Ltd.                           | X                 | 48.9%               |                   | Taiwan                             |                   |            |
|            | Bao Viet Tokio Marine Insurance Company Limited                 | X                 | 51.0%               |                   | Vietnam                            |                   |            |
|            | Tokio Marine South East Servicing Company Limited               | (Non-Insurer)     | 56.6%               |                   | Thailand                           |                   |            |
|            | Tokio Marine Insurance Broker Co., Ltd.                         | (Non-Insurer)     | 56.6%               |                   | Thailand                           |                   |            |
|            | Tokio Management Services (Thailand) Co., Ltd.                  | (Non-Insurer)     | 49.0%               |                   | Thailand                           |                   |            |
|            | TMF Holding (Thailand) Limited                                  | (Non-Insurer)     | 74.0%               |                   | Thailand                           |                   |            |
|            | PIM Holding (Thailand) Co., Ltd.                                | (Non-Insurer)     | 37.7%               |                   | Thailand                           |                   |            |
|            | Pannasub Co., Ltd.                                              | (Non-Insurer)     | 74.0%               |                   | Thailand                           |                   |            |
|            | Tokio Marine Life Insurance (Thailand) Public Company Limited   | X                 | 86.7%               |                   | Thailand                           |                   |            |
|            | NHCT Holding (Thailand) Company Limited                         | (Non-Insurer)     | 49.0%               |                   | Thailand                           |                   |            |
|            | NHCT Company Limited                                            | (Non-Insurer)     | 74.0%               |                   | Thailand                           |                   |            |
|            | Safety Insurance Public Company Limited                         | X                 | 98.6%               |                   | Thailand                           |                   |            |
|            | Tokio Marine Insurans (Malaysia) Berhad                         | X                 | 100.0%              |                   | Malaysia                           |                   |            |
|            | PT Asuransi Tokio Marine Indonesia                              | X                 | 60.0%               |                   | Indonesia                          |                   |            |
|            | IFFCO-TOKIO General Insurance Company Limited                   | X                 | 49.0%               |                   | India                              |                   |            |
|            | IFFCO-TOKIO Insurance Services Limited                          | (Non-Insurer)     | 26.0%               |                   | India                              |                   |            |
|            | Malayan Insurance Company, Inc.                                 | X                 | 20.0%               |                   | Philippines                        |                   |            |
|            | Hollard Holdings Proprietary Limited                            | (Non-Insurer)     | 22.5%               |                   | South Africa                       |                   |            |
|            | Hollard International Proprietary Limited                       | (Non-Insurer)     | 22.5%               |                   | South Africa                       |                   |            |
|            | PT Asuransi Parolamas                                           | X                 | 100.0%              |                   | Indonesia                          |                   |            |
|            | The Shinko Building, Ltd.                                       | (Non-Insurer)     | 54.0%               |                   | Japan                              |                   |            |
|            | Tokio Marine & Nichido Adjusting Services Co., Ltd.             | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | The Tokio Marine Claims Service Co., Ltd.                       | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | Tokio Marine & Nichido Systems Co., Ltd.                        | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | Tokio Marine & Nichido ANSHIN 110 Co., Ltd.                     | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | Tokio Marine & Nichido Human Resources Academy Co., Ltd.        | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | Tokio Marine & Nichido Office Work Outsourcing Co., Ltd.        | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | MMC Insurance Services Co., Ltd.                                | (Non Insurer)     | 95.0%               |                   | Japan                              |                   |            |
|            | Kudan Insurance Services Co., Ltd.                              | (Non Insurer)     | 95.0%               |                   | Japan                              |                   |            |
|            | MHI Insurance Services, Ltd.                                    | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | Tokio Marine & Nichido Better Life Services                     | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | Tokai Nichido Partners Management Co., Ltd.                     | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | Tokai Nichido Partners TOKIO, Ltd.                              | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | Tokai Nichido Partners Chugoku-Shikoku Co., Ltd.                | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | Tokai Nichido Partners Kansai, Ltd.                             | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | Tokai Nichido Partners Hokkaido, Ltd.                           | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | Tokai Nichido Partners Tokai-Hokuriku Co., Ltd.                 | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | Tokai Nichido Partners Kyushu Co., Ltd.                         | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | Tokai Nichido Partners Tohoku, Ltd.                             | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | Tokai Nichido Partners Maruichi, Ltd.                           | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | Tokai Nichido Partners EAST, Ltd.                               | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | Tokai Nichido Magokoro Partners, Ltd.                           | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | Tokio Marine & Nichido Finance Co., Ltd.                        | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|            | Tokio Marine & Nichido Communications Co., Ltd.                 | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

| Group Name                                         | Name of Company                                       | Insurance Company | Percentage Owned(*) | NAIC Company Code | State of Domicile or Port of Entry | Federal ID Number | Alien ID   |
|----------------------------------------------------|-------------------------------------------------------|-------------------|---------------------|-------------------|------------------------------------|-------------------|------------|
|                                                    | Tokio Marine Nichido Auto-support Center Co., Ltd.    | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|                                                    | The Tokio Marine Research Institute                   | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|                                                    | Tokio Marine International Assistance Co., Ltd.       | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|                                                    | The Mitsubishi Asset Brains Co., Ltd.                 | (Non Insurer)     | 25.0%               |                   | Japan                              |                   |            |
|                                                    | MST Insurance Service Co., Ltd.                       | (Non Insurer)     | 16.1%               |                   | Japan                              |                   |            |
|                                                    | Kaijyosyoji, Inc.                                     | (Non Insurer)     | 28.4%               |                   | Japan                              |                   |            |
|                                                    | Tokio Marine Mezzanine Co., Ltd.                      | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|                                                    | TMAP-SPV                                              | (Non Insurer)     | 100.0%              |                   | Cayman Islands                     |                   |            |
| Tokio Marine Technologies LLC                      |                                                       | (Non Insurer)     | 100.0%              |                   | Delaware                           |                   |            |
| Tokio Marine Asset Management Co., Ltd.            |                                                       | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|                                                    | Tokio Marine Asset Management (London) Limited        | (Non Insurer)     | 100.0%              |                   | UK                                 |                   |            |
|                                                    | Tokio Marine Asset Management International Pte. Ltd. | (Non Insurer)     | 100.0%              |                   | Singapore                          |                   |            |
|                                                    | Tokio Marine Asset Management (USA) Ltd.              | (Non Insurer)     | 100.0%              |                   | NY                                 |                   |            |
|                                                    | Tokio Marine Rogge Asset Management Ltd.              | (Non Insurer)     | 50.0%               |                   | UK                                 |                   |            |
|                                                    | Governance for Owners Japan Co., Ltd.                 | (Non Insurer)     | 40.0%               |                   | Japan                              |                   |            |
| Nisshin Fire & Marine Insurance Co., Ltd.          |                                                       | X                 | 100.0%              |                   | Japan                              |                   | AA-1580070 |
|                                                    | Nisshin Information System Development Co., Ltd.      | (Non-Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|                                                    | Universal Risk Solution Company, Limited              | (Non-Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|                                                    | Nisshin Fire Insurance Service Co., Ltd.              | (Non-Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|                                                    | Nisshin Fire Total Service Company, Limited           | (Non-Insurer)     | 100.0%              |                   | Japan                              |                   |            |
| Tokio Marine & Nichido Life Insurance Co., Ltd.    |                                                       | X                 | 100.0%              |                   | Japan                              |                   | AA-1580017 |
|                                                    | TOKIO MARINE ANSHIN AGENCY Corporation                | (Non-Insurer)     | 100.0%              |                   | Japan                              |                   |            |
| Tokio Marine & Nichido Anshin Consulting Co., Ltd. |                                                       | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
|                                                    | T&N Insurance Services Co., Ltd.                      | (Non-Insurer)     | 100.0%              |                   | Japan                              |                   |            |
| Tokio Marine & Nichido Career Service Co., Ltd.    |                                                       | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
| Tokio Marine & Nichido Facilities, Inc.            |                                                       | (Non Insurer)     | 77.5%               |                   | Japan                              |                   |            |
|                                                    | Tokio Marine & Nichido Facility Service, Inc.         | (Non Insurer)     | 77.5%               |                   | Japan                              |                   |            |
|                                                    | Tokio Marine & Nichido Lec Service, Inc.              | (Non Insurer)     | 77.5%               |                   | Japan                              |                   |            |
| Tokio Marine & Nichido Medical Service Co., Ltd.   |                                                       | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
| Tokio Marine & Nichido Risk Consulting Co., Ltd.   |                                                       | (Non Insurer)     | 97.7%               |                   | Japan                              |                   |            |
| Tokio Marine Millea SAST Insurance Co., Ltd.       |                                                       | X                 | 100.0%              |                   | Japan                              |                   |            |
| Tokio Marine West SAST Insurance Co., Ltd.         |                                                       | X                 | 100.0%              |                   | Japan                              |                   |            |
| E. design Insurance Co., Ltd.                      |                                                       | X                 | 92.4%               |                   | Japan                              |                   |            |
| Tokio Marine Business Support Co., Ltd.            |                                                       | (Non Insurer)     | 100.0%              |                   | Japan                              |                   |            |
| Tokio Marine Assistance Co., Ltd.                  |                                                       | (Non Insurer)     | 80.1%               |                   | Japan                              |                   |            |

(\*)Tokio Marine Group's total proportional share

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 |
|------------|------------|---------------------------------|--------------|--------------|---------|------------------------------------------------------------------------|---------------------------------------------------|----------------------|----------------------------------|---------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code               | ID Number    | Federal RSSD | CIK     | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates       | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)    | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
| Members    |            |                                 |              |              |         |                                                                        |                                                   |                      |                                  |                                                   |                                                                                   |                                            |                                            |                                  |    |
| 52         |            |                                 |              |              | 1169486 | Tokyo Stock Exchange                                                   | Tokio Marine Holdings, Inc. ....                  | JPN.....             | UIP.....                         |                                                   |                                                                                   |                                            |                                            | ..N.....                         |    |
|            |            |                                 | AA-1580100.. |              |         |                                                                        | Tokio Marine & Nichido Fire Insurance Co., Ltd.   | JPN.....             | UIP.....                         | Tokio Marine Holdings, Inc. ....                  | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |            |                                 | 13-3382776.. |              |         |                                                                        | TM Claims Service, Inc.....                       | NY.....              | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd.   | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |            |                                 | 45-2682016.. |              |         |                                                                        | Tokio Marine North America, Inc.....              | DE.....              | UIP.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd.   | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |            |                                 | 45-2682309.. |              |         |                                                                        | TMNA Services, LLC.....                           | DE.....              | NIA.....                         | Tokio Marine North America, Inc.....              | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            | 3098       | Tokio Marine Holdings, Inc. GRP | 10945...     | 13-4032666.. |         |                                                                        | Tokio Marine America Insurance Company.....       | NY.....              | IA.....                          | Tokio Marine North America, Inc.....              | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..Y.....                         |    |
|            | 3098       | Tokio Marine Holdings, Inc. GRP | 32301...     | 20-0940754.. |         |                                                                        | TNUS Insurance Company.....                       | NY.....              | IA.....                          | Tokio Marine America Insurance Company.....       | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..Y.....                         |    |
|            | 3098       | Tokio Marine Holdings, Inc. GRP | 41238...     | 13-3118700.. |         |                                                                        | Trans Pacific Insurance Company.....              | NY.....              | IA.....                          | Tokio Marine America Insurance Company.....       | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..Y.....                         |    |
|            | 3098       | Tokio Marine Holdings, Inc. GRP | 10738...     | 91-1932966.. |         |                                                                        | TM Specialty Insurance Company.....               | AZ.....              | IA.....                          | Tokio Marine America Insurance Company.....       | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..Y.....                         |    |
|            |            |                                 |              | 13-2871816.. |         |                                                                        | Tokio Marine Management, Inc.....                 | NY.....              | NIA.....                         | Tokio Marine America Insurance Company.....       | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            | 3098       | Tokio Marine Holdings, Inc. GRP | 41742...     | 99-0218317.. |         |                                                                        | First Insurance Company of Hawaii, Ltd.....       | HI.....              | IA.....                          | Tokio Marine North America, Inc.....              | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |            |                                 |              | 13-4267947.. |         |                                                                        | First Risk Management Services, Inc.....          | HI.....              | NIA.....                         | First Insurance Company of Hawaii, Ltd. ....      | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            | 3098       | Tokio Marine Holdings, Inc. GRP | 41726...     | 99-0218320.. |         |                                                                        | First Fire and Casualty Insurance of Hawaii, Inc. | HI.....              | IA.....                          | First Insurance Company of Hawaii, Ltd. ....      | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            | 3098       | Tokio Marine Holdings, Inc. GRP | 41734...     | 99-0218318.. |         |                                                                        | First Indemnity Insurance of Hawaii, Inc.....     | HI.....              | IA.....                          | First Insurance Company of Hawaii, Ltd. ....      | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            | 3098       | Tokio Marine Holdings, Inc. GRP | 10938...     | 99-0335740.. |         |                                                                        | First Security Insurance of Hawaii, Inc.....      | HI.....              | IA.....                          | First Insurance Company of Hawaii, Ltd. ....      | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |            |                                 |              | 99-0046912.. |         |                                                                        | J.M. Lydgate, Limited.....                        | HI.....              | NIA.....                         | First Insurance Company of Hawaii, Ltd. ....      | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |            |                                 |              | 13-3427277.. |         |                                                                        | Delphi Financial Group, Inc.....                  | DE.....              | UIP.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd.   | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            | 3098       | Tokio Marine Holdings, Inc. GRP | 66575...     | 74-2281123.. |         |                                                                        | Reliance Standard Life Insurance Company of Texas | TX.....              | UDP.....                         | Delphi Financial Group, Inc.....                  | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..Y.....                         |    |
|            | 3098       | Tokio Marine Holdings, Inc. GRP | 68381...     | 36-0883760.. |         |                                                                        | Reliance Standard Life Insurance Company.....     | IL.....              | RE.....                          | Reliance Standard Life Insurance Company of Texas | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..Y.....                         |    |
|            | 3098       | Tokio Marine Holdings, Inc. GRP | 71005...     | 13-3176850.. |         |                                                                        | First Reliance Standard Life Insurance Company    | NY.....              | DS.....                          | Reliance Standard Life Insurance Company...       | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |            |                                 |              | 23-2711230.. |         |                                                                        | Delphi Project Foundation.....                    | PA.....              | NIA.....                         | Reliance Standard Life Insurance Company...       | Other.....                                                                        |                                            | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

52.1

| 1          | 2                               | 3                 | 4          | 5            | 6   | 7                                                                      | 8                                           | 9                    | 10                               | 11                                              | 12                                                                                | 13                                         | 14                                         | 15                               | 16 |
|------------|---------------------------------|-------------------|------------|--------------|-----|------------------------------------------------------------------------|---------------------------------------------|----------------------|----------------------------------|-------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|----|
| Group Code | Group Name                      | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)  | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
| 3098       | Tokio Marine Holdings, Inc. GRP | 15105             | 52-2284613 |              |     |                                                                        | TER I, LLC                                  | DE                   | NIA                              | Reliance Standard Life Insurance Company        | Ownership                                                                         | 0.235                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 52-2284613 |              |     |                                                                        | TER I, LLC                                  | DE                   | NIA                              | Safety National Casualty Corporation            | Ownership                                                                         | 0.251                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 52-2284613 |              |     |                                                                        | TER I, LLC                                  | DE                   | NIA                              | Delphi Financial Group, Inc.                    | Ownership                                                                         | 0.035                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 52-2284613 |              |     |                                                                        | TER I, LLC                                  | DE                   | NIA                              | Philadelphia Indemnity Insurance Company        | Ownership                                                                         | 0.306                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 36-0883760 |              |     |                                                                        | Insurance Dedicated Fund LLC                | DE                   | NIA                              | Reliance Standard Life Insurance Company        | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 27-3562945 |              |     |                                                                        | Flat Rock Holdings LLC                      | DE                   | NIA                              | Reliance Standard Life Insurance Company        | Ownership                                                                         | 0.789                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 27-3562945 |              |     |                                                                        | Flat Rock Mortgage Investment Trust         | DE                   | NIA                              | Flat Rock Holdings LLC                          | Ownership                                                                         | 0.789                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 27-3562945 |              |     |                                                                        | Flat Rock Properties LLC                    | DE                   | NIA                              | Flat Rock Mortgage Investment Trust             | Ownership                                                                         | 0.789                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   |            |              |     |                                                                        | Quercus Mortgage Investment Trust           | DE                   | NIA                              | Reliance Standard Life Insurance Company        | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   |            |              |     |                                                                        | Riverview Mortgage Investment Trust         | DE                   | NIA                              | Reliance Standard Life Insurance Company        | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 51-0374001 |              |     |                                                                        | SIG Holdings, Inc.                          | DE                   | NIA                              | Delphi Financial Group, Inc.                    | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            | Tokio Marine Holdings, Inc. GRP | 11123             | 43-0727872 |              |     |                                                                        | Safety National Casualty Corporation        | MO                   | IA                               | SIG Holdings, Inc.                              | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | Y                                |    |
|            |                                 |                   | 43-1901552 |              |     |                                                                        | Safety First Insurance Company              | IL                   | IA                               | Safety National Casualty Corporation            | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 73-1366980 |              |     |                                                                        | Midlands Management Corporation             | OK                   | NIA                              | Safety National Casualty Corporation            | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 73-1446969 |              |     |                                                                        | Midlands Claim Administrators, Inc.         | OK                   | NIA                              | Midlands Management Corporation                 | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 75-1298078 |              |     |                                                                        | Midlands Management of Texas, Inc.          | TX                   | NIA                              | Midlands Management Corporation                 | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | AA-3770149 |              |     |                                                                        | Safety National Re SPC                      | CYM                  | IA                               | Safety National Casualty Corporation            | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   |            |              |     |                                                                        | Safety National Re PIC 1, Ltd.              | CYM                  | IA                               | Safety National Re SPC                          | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | AA-3770493 |              |     |                                                                        | Tokio Marine RSL Re PIC, Ltd                | CYM                  | IA                               | Safety National Re SPC                          | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            | Tokio Marine Holdings, Inc. GRP | 13815             | 27-2237608 |              |     |                                                                        | Safety Specialty Insurance Company          | MO                   | IA                               | Safety National Casualty Corporation            | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 22-3704234 |              |     |                                                                        | Greenbrook LLC                              | DE                   | NIA                              | Safety National Casualty Corporation            | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 45-3123432 |              |     |                                                                        | Insurance Data Services Corporation         | MO                   | NIA                              | Safety National Casualty Corporation            | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 77-0493584 |              |     |                                                                        | Matrix Absence Management, Inc.             | DE                   | NIA                              | Delphi Financial Group, Inc.                    | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 77-0246850 |              |     |                                                                        | Matrix Payroll Services, Inc.               | CA                   | NIA                              | Matrix Absence Management, Inc.                 | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 52-1658222 |              |     |                                                                        | Delphi Capital Management, Inc.             | DE                   | NIA                              | Delphi Financial Group, Inc.                    | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 23-2513246 |              |     |                                                                        | Chestnut Investors IV, Inc.                 | DE                   | NIA                              | Delphi Financial Group, Inc.                    | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 13-3439651 |              |     |                                                                        | Tersk Investors LLC                         | DE                   | NIA                              | Delphi Financial Group, Inc.                    | Ownership                                                                         | 0.522                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 13-3439651 |              |     |                                                                        | Tersk Investors LLC                         | DE                   | NIA                              | Safety National Casualty Corporation            | Ownership                                                                         | 0.252                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 13-3439651 |              |     |                                                                        | Tersk Investors LLC                         | DE                   | NIA                              | Reliance Standard Life Insurance Company        | Ownership                                                                         | 0.226                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   | 13-3427277 |              |     |                                                                        | Delphi CRE Funding LLC                      | DE                   | NIA                              | Delphi Financial Group, Inc.                    | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   |            |              |     |                                                                        | Tokio Marine Management (Canada) Ltd        | CAN                  | NIA                              | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership                                                                         | 1.000                                      | Tokio Marine Holdings, Inc.                | N                                |    |
|            |                                 |                   |            |              |     |                                                                        | Tokio Marine Seguradora S.A.                | BRA                  | IA                               | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership                                                                         | 0.978                                      | Tokio Marine Holdings, Inc.                | 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 |
|------------|------------|---------------------------------|-----------|--------------|-----|------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------|----------------------|----------------------------------|-------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code               | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates                                                   | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)  | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
| 52.2       | 3098       | Tokio Marine Holdings, Inc. GRP | 11216..   | 66-0571597.. |     |                                                                        | Tokio Marine & Nichido Fire Insurance Co., Ltd. - Escritorio de Representacao no Brasil Ltda. | BRA.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....0.950                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | Tokio Marine Compañía de Seguros, S.A. de C.V.                                                | MEX.....             | IA.....                          | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | Tokio Marine Middle East Limited.....                                                         | ARE.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | TM Claims Service Europe Limited.....                                                         | GBR.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | Tokio Marine Technologies LLC.....                                                            | DE.....              | NIA.....                         | Tokio Marine Holdings, Inc. ....                | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | Tokio Marine Management (Australasia) Pty. Ltd.                                               | AUS.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | Bond and Credit Company Pty Ltd.....                                                          | AUS.....             | NIA.....                         | Tokio Marine Management (Australasia) Pty. Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | BCC Trade Credit Pty Ltd.....                                                                 | AUS.....             | NIA.....                         | Tokio Marine Management (Australasia) Pty. Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | BCC Surety Pty Ltd.....                                                                       | AUS.....             | NIA.....                         | Tokio Marine Management (Australasia) Pty. Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | Accident & Health International Underwriting Pty Ltd                                          | AUS.....             | NIA.....                         | Tokio Marine Management (Australasia) Pty. Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | Tokio Marine Pacific Insurance Limited.....                                                   | GU.....              | IA.....                          | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | TM Claims Service Asia Pte. Limited.....                                                      | SGP.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | Asia General Holdings Limited.....                                                            | SGP.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....0.924                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | Tokio Marine Insurance Singapore Ltd.....                                                     | SGP.....             | IA.....                          | Asia General Holdings Limited.....              | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | Tokio Marine Life Insurance Singapore Ltd.....                                                | SGP.....             | IA.....                          | Asia General Holdings Limited.....              | Ownership.....                                                                    | .....0.857                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | Tokio Marine Life Insurance Malaysia Bhd.....                                                 | MYS.....             | IA.....                          | Tokio Marine Life Insurance Singapore Ltd. .... | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | Tokio Marine Kiln Group Limited.....                                                          | GBR.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | Tokio Marine Kiln Insurance Limited.....                                                      | GBR.....             | IA.....                          | Tokio Marine Kiln Group Limited.....            | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | Tokio Marine Europe Limited.....                                                              | GBR.....             | NIA.....                         | Tokio Marine Kiln Insurance Limited.....        | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | Kiln Underwriting (807) Limited.....                                                          | GBR.....             | IA.....                          | Tokio Marine Kiln Group Limited.....            | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | Kiln Underwriting (807) No 2 Limited.....                                                     | GBR.....             | IA.....                          | Tokio Marine Kiln Group Limited.....            | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                                 |           |              |     |                                                                        | Kiln Underwriting (No. 308) Limited.....                                                      | GBR.....             | IA.....                          | Tokio Marine Kiln Group Limited.....            | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

52.3

| 1          | 2                               | 3                 | 4            | 5            | 6   | 7                                                                      | 8                                                                      | 9                    | 10                               | 11                                                   | 12                                                                                | 13                                         | 14                                         | 15                               | 16 |
|------------|---------------------------------|-------------------|--------------|--------------|-----|------------------------------------------------------------------------|------------------------------------------------------------------------|----------------------|----------------------------------|------------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|----|
| Group Code | Group Name                      | NAIC Company Code | ID Number    | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates                            | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)       | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
| 52.3       | Tokio Marine Holdings, Inc. GRP | 23850...          | 23-2423138.. |              |     |                                                                        | Kiln Underwriting (510) Limited.....                                   | GBR.....             | IA.....                          | Tokio Marine Kiln Group Limited.....                 | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | R J Kiln & Co (No 2) Limited.....                                      | GBR.....             | NIA.....                         | Tokio Marine Kiln Group Limited.....                 | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | WNC GP, LLC.....                                                       | CA.....              | NIA.....                         | R J Kiln & Co (No 2) Limited.....                    | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | WNC Holding Company, LP.....                                           | DE.....              | NIA.....                         | R J Kiln & Co (No 2) Limited.....                    | Ownership.....                                                                    | 0.990                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | WNC Holding Company, LP.....                                           | DE.....              | NIA.....                         | WNC GP, LLC.....                                     | Ownership.....                                                                    | 0.010                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | WNC Insurance Holding Corp.....                                        | DE.....              | NIA.....                         | WNC Holding Company, LP .....                        | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | WNC Insurance Services, Inc.....                                       | CA.....              | NIA.....                         | WNC Insurance Holding Corp.....                      | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | Precise Adjustments, Inc.....                                          | TX.....              | NIA.....                         | WNC Insurance Services, Inc. ....                    | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | Insurance Management Services, Inc.....                                | TX.....              | NIA.....                         | WNC Insurance Services, Inc. ....                    | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | AMPAC Insurance Marketing, Inc.....                                    | CA.....              | NIA.....                         | WNC Insurance Services, Inc. ....                    | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | Wilshire National Corporation.....                                     | CA.....              | NIA.....                         | WNC Insurance Services, Inc. ....                    | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | Highland Insurance Solutions LLC.....                                  | CA.....              | NIA.....                         | WNC Insurance Services, Inc. ....                    | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | Kiln Underwriting Limited.....                                         | GBR.....             | IA.....                          | Tokio Marine Kiln Group Limited.....                 | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | Tokio Marine Kiln Syndicates Limited.....                              | GBR.....             | NIA.....                         | Tokio Marine Kiln Group Limited.....                 | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | TMK Syndicate 510.....                                                 | GBR.....             | IA.....                          | Tokio Marine Kiln Syndicates Limited.....            | Management.....                                                                   |                                            | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | TMK Syndicate 308.....                                                 | GBR.....             | IA.....                          | Tokio Marine Kiln Syndicates Limited.....            | Management.....                                                                   |                                            | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | AA-1120096. TMK Syndicate 1880.....                                    | GBR.....             | IA.....                          | Tokio Marine Kiln Syndicates Limited.....            | Management.....                                                                   |                                            | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | AA-1126557. TMK Syndicate 557.....                                     | GBR.....             | IA.....                          | Tokio Marine Kiln Syndicates Limited.....            | Management.....                                                                   |                                            | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | Tokio Marine Kiln Hong Kong Limited.....                               | HKG.....             | NIA.....                         | Tokio Marine Kiln Syndicates Limited.....            | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | R J Kiln & Co (No 1) Limited.....                                      | GBR.....             | NIA.....                         | Tokio Marine Kiln Syndicates Limited.....            | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | Tokio Marine Kiln Regional Underwriting Limited.....                   | GBR.....             | NIA.....                         | Tokio Marine Kiln Syndicates Limited.....            | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | Tokio Marine Kiln Singapore Pte. Limited.....                          | SGP.....             | NIA.....                         | Tokio Marine Kiln Syndicates Limited.....            | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | IBEX Insurance Services Limited.....                                   | GIB.....             | NIA.....                         | Tokio Marine Kiln Syndicates Limited.....            | Ownership.....                                                                    | 0.300                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | Tokio Marine Kiln Insurance Services Limited.....                      | GBR.....             | NIA.....                         | Tokio Marine Kiln Group Limited.....                 | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | Kiln Pension Guarantee Limited.....                                    | GBR.....             | NIA.....                         | Tokio Marine Kiln Group Limited.....                 | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | R J Kiln & Co (No 4) Limited.....                                      | GBR.....             | NIA.....                         | Tokio Marine Kiln Group Limited.....                 | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | R J Kiln & Co (No 3) Limited.....                                      | GBR.....             | NIA.....                         | Tokio Marine Kiln Group Limited.....                 | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | Tokio Marine Underwriting Limited.....                                 | GBR.....             | IA.....                          | Tokio Marine & Nichido Fire Insurance Co., Ltd. .... | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | Tokio Marine Risk Management Rus, LLC.....                             | RUS.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. .... | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | The Tokio Marine & Nichido Fire Insurance Company (China) Limited..... | CHN.....             | IA.....                          | Tokio Marine & Nichido Fire Insurance Co., Ltd. .... | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
|            |                                 |                   |              |              |     |                                                                        | 23-2202671.. Philadelphia Consolidated Holding Corp.....               | PA.....              | NIA.....                         | Tokio Marine North America, Inc.....                 | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..N.....                         |    |
| 3098       | Tokio Marine Holdings, Inc. GRP | 23850...          | 23-2423138.. |              |     |                                                                        | Tokio Marine Specialty Insurance Company.....                          | DE.....              | IA.....                          | Philadelphia Consolidated Holding Corp.....          | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | ..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 |
|------------|---------------------------------|-------------------|---------------|--------------|-----|------------------------------------------------------------------------|------------------------------------------------------------|----------------------|----------------------------------|-------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|----|
| Group Code | Group Name                      | NAIC Company Code | ID Number     | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates                | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)  | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
| 52.4       | Tokio Marine Holdings, Inc. GRP | 18058...          | 23-1738402... |              |     |                                                                        | Philadelphia Indemnity Insurance Company.....              | PA.....              | IA.....                          | Philadelphia Consolidated Holding Corp.....     | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   | 51-0385989... |              |     |                                                                        | PCHC Investment Corp.....                                  | DE.....              | NIA.....                         | Philadelphia Consolidated Holding Corp.....     | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   | 23-1609281... |              |     |                                                                        | Maguire Insurance Agency, Inc.....                         | PA.....              | NIA.....                         | Philadelphia Consolidated Holding Corp.....     | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   | 84-1181504... |              |     |                                                                        | PHLY E&S Insurance Solutions, Inc.....                     | CO.....              | NIA.....                         | Maguire Insurance Agency, Inc. ....             | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   | 13-1924482... |              |     |                                                                        | The Allen J. Flood Companies, Inc.....                     | NY.....              | NIA.....                         | Maguire Insurance Agency, Inc. ....             | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   | 82-2604107... |              |     |                                                                        | Select Communities Risk Purchasing Group, LLC              | DE.....              | NIA.....                         | Maguire Insurance Agency, Inc. ....             | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   |               |              |     |                                                                        | Zhongsheng International Insurance Brokers Co., Ltd.       | CHN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Other.....                                                                        |                                            | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   |               |              |     |                                                                        | Tokio Marine Egypt General Takaful Company.                | EGY.....             | IA.....                          | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   |               |              |     |                                                                        | Tokio Marine Egypt General Takaful Company.                | EGY.....             | IA.....                          | Tokio Marine Asia Pte. Ltd.....                 | Ownership.....                                                                    |                                            | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   |               |              |     |                                                                        | Tokio Marine Egypt General Takaful Company.                | EGY.....             | IA.....                          | Tokio Marine Middle East Limited.....           | Ownership.....                                                                    |                                            | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   |               |              |     |                                                                        | Tokio Marine Egypt Family Takaful Company....              | EGY.....             | IA.....                          | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   |               |              |     |                                                                        | Tokio Marine Egypt Family Takaful Company....              | EGY.....             | IA.....                          | Tokio Marine Asia Pte. Ltd.....                 | Ownership.....                                                                    |                                            | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   |               |              |     |                                                                        | Tokio Marine Egypt Family Takaful Company....              | EGY.....             | IA.....                          | Tokio Marine Middle East Limited.....           | Ownership.....                                                                    |                                            | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   |               |              |     |                                                                        | Alinma Tokio Marine Company.....                           | SAU.....             | IA.....                          | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | 0.288                                      | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   |               |              |     |                                                                        | Edelweiss Tokio Life Insurance Company Limited             | IND.....             | IA.....                          | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | 0.490                                      | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   |               |              |     |                                                                        | Allianz Hayat ve Emeklilik A.S.....                        | TUR.....             | IA.....                          | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Other.....                                                                        |                                            | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   | 76-0336636... |              |     |                                                                        | HCC Insurance Holdings, Inc.....                           | DE.....              | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   | 20-3853222... |              |     |                                                                        | Illium, Inc.....                                           | DE.....              | NIA.....                         | HCC Insurance Holdings, Inc.....                | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            | Tokio Marine Holdings, Inc. GRP | 42374...          | 74-2195939... |              |     |                                                                        | Houston Casualty Company.....                              | TX.....              | IA.....                          | Illium, Inc.....                                | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   |               |              |     |                                                                        | IMT Services, LLC.....                                     | RI.....              | NIA.....                         | Illium, Inc.....                                | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   |               |              |     |                                                                        | IMT Services Canada Limited.....                           | RI.....              | NIA.....                         | IMT Services, LLC.....                          | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
| 3098       | Tokio Marine Holdings, Inc. GRP | 29599...          | 52-1504975... |              |     |                                                                        | U.S. Specialty Insurance Company.....                      | TX.....              | IA.....                          | Houston Casualty Company.....                   | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
| 3098       | Tokio Marine Holdings, Inc. GRP | 92711...          | 35-1817054... |              |     |                                                                        | HCC Life Insurance Company.....                            | IN.....              | IA.....                          | Houston Casualty Company.....                   | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | N.....                           |    |
|            |                                 |                   |               |              |     |                                                                        | Tokio Marine HCC México Compañía Afianzadora, S.A. de C.V. | MEX.....             | IA.....                          | Houston Casualty Company.....                   | Ownership.....                                                                    | 1.000                                      | Tokio Marine Holdings, Inc. ....           | N.....                           |    |

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

52.5

| 1          | 2                               | 3                 | 4                                                                                                                                                                                                                                                                                                              | 5            | 6   | 7                                                                      | 8                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | 9                                                                                                                                                                                                       | 10                                                                                                                                                                                                              | 11                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | 12                                                                                                                                                                                                                                                                                                                                | 13                                                                                                                                                             | 14                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | 15                                                                                                                                                                               | 16 |
|------------|---------------------------------|-------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|-----|------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|
| Group Code | Group Name                      | NAIC Company Code | ID Number                                                                                                                                                                                                                                                                                                      | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | Domiciliary Location                                                                                                                                                                                    | Relationship to Reporting Entity                                                                                                                                                                                | Directly Controlled by (Name of Entity/Person)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)                                                                                                                                                                                                                                                 | If Control is Ownership Provide Percentage                                                                                                                     | Ultimate Controlling Entity(ies)/Person(s)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | Is an SCA Filing Required? (Y/N)                                                                                                                                                 | *  |
| 3098       | Tokio Marine Holdings, Inc. GRP | 16114...          | 46-0985967...<br>23-2445410...<br>83-4368150...<br>95-3952981...<br>76-0585063...<br>30-0454192...<br>AA-1120086...<br>48-1307787...<br>98-1009459...<br>76-0551723...<br>76-0623081...<br>04-2810404...<br>68-0101584...<br>04-3373226...<br>46-0738616...<br>76-0479419...<br>98-0388625...<br>52-0733935... |              |     |                                                                        | HCC Risk Solutions Company.....<br>US Holdings, Inc.....<br>HCC Captive Solutions Company.....<br>NAS Insurance Services, LLC.....<br>HCC Intermediate Holdings, Inc.....<br>HCC Underwriting Agency Ltd.....<br>Lloyds Syndicate 4141 TMHCC.....<br>Legacy 777, LP.....<br>Nameco (No. 808) Limited.....<br>HCC Service Company, Inc.....<br>HCC Service Delaware, LLC.....<br>LDG Reinsurance Corporation.....<br>HCC Casualty Insurance Services, Inc. ....<br>On Call International LLC.....<br>On Call International Services, LLC.....<br>HCC Reinsurance Company Limited.....<br>HCC Re Agency Ltd. ....<br>Avemco Corporation..... | NV.....<br>DE.....<br>TN.....<br>CA.....<br>DE.....<br>GBR.....<br>GBR.....<br>TX.....<br>GBR.....<br>DE.....<br>DE.....<br>MA.....<br>CA.....<br>DE.....<br>DE.....<br>BMU.....<br>BMU.....<br>DE..... | IA.....<br>NIA.....<br>IA.....<br>NIA.....<br>NIA.....<br>NIA.....<br>IA.....<br>NIA.....<br>IA.....<br>NIA.....<br>NIA.....<br>NIA.....<br>NIA.....<br>NIA.....<br>NIA.....<br>IA.....<br>NIA.....<br>NIA..... | HCC Life Insurance Company.....<br>HCC Life Insurance Company.....<br>HCC Life Insurance Company.....<br>HCC Insurance Holdings, Inc.....<br>HCC Insurance Holdings, Inc.....<br>HCC Intermediate Holdings, Inc.....<br>HCC Underwriting Agency Ltd.....<br>HCC Intermediate Holdings, Inc.....<br>HCC Intermediate Holdings, Inc.....<br>HCC Insurance Holdings, Inc.....<br>HCC Service Company, Inc.....<br>HCC Insurance Holdings, Inc.....<br>LDG Reinsurance Corporation.....<br>HCC Insurance Holdings, Inc.....<br>On Call International LLC.....<br>HCC Insurance Holdings, Inc.....<br>HCC Reinsurance Company Limited.....<br>HCC Insurance Holdings, Inc..... | Ownership.....<br>Ownership.....<br>Ownership.....<br>Ownership.....<br>Ownership.....<br>Ownership.....<br>Management.....<br>Ownership.....<br>Ownership.....<br>Ownership.....<br>Ownership.....<br>Ownership.....<br>Ownership.....<br>Ownership.....<br>Ownership.....<br>Ownership.....<br>Ownership.....<br>Ownership..... | 1.000<br>1.000<br>1.000<br>1.000<br>1.000<br>1.000<br>1.000<br>0.250<br>1.000<br>1.000<br>1.000<br>1.000<br>1.000<br>1.000<br>1.000<br>1.000<br>1.000<br>1.000 | Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. .... | N.....<br>N.....<br>N.....<br>N.....<br>N.....<br>N.....<br>N.....<br>N.....<br>N.....<br>N.....<br>N.....<br>N.....<br>N.....<br>N.....<br>N.....<br>N.....<br>N.....<br>N..... |    |
| 3098       | Tokio Marine Holdings, Inc. GRP | 10367...          | 52-0795746...                                                                                                                                                                                                                                                                                                  |              |     |                                                                        | Avemco Insurance Company.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | MD.....                                                                                                                                                                                                 | IA.....                                                                                                                                                                                                         | Avemco Corporation.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | Ownership.....                                                                                                                                                                                                                                                                                                                    | 1.000                                                                                                                                                          | Tokio Marine Holdings, Inc. ....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | N.....                                                                                                                                                                           |    |
| 3098       | Tokio Marine Holdings, Inc. GRP | 11243...          | 76-0699782...<br>52-1008186...<br>11-2514767...<br><br>98-0234131...<br><br>98-0234131...<br><br>98-0335106...<br><br>98-1358505...<br><br>98-0413966...<br>98-1424403...                                                                                                                                      |              |     |                                                                        | Tokio Marine GRV Re, Inc.....<br>Avemco Insurance Agency, Inc. ....<br>HCC Indemnity Guaranty Agency, Inc.....<br><br>Tokio Marine HCC Insurance Holdings (International) Limited<br><br>Tokio Marine HCC Insurance Holdings (International) Limited<br><br>Rattner Mackenzie Limited.....<br><br>Radius Underwriting Limited.....<br><br>HCC International Insurance Company PLC.....<br>Tokio Marine Europe S.A.....                                                                                                                                                                                                                     | OK.....<br>MD.....<br>NY.....<br><br>GBR.....<br><br>GBR.....<br><br>JOR.....<br><br>GBR.....<br><br>GBR.....<br>LUX.....                                                                               | IA.....<br>NIA.....<br>NIA.....<br><br>NIA.....<br><br>NIA.....<br><br>NIA.....<br><br>IA.....<br>IA.....                                                                                                       | Tokio Marine North America, Inc.....<br>Avemco Insurance Company.....<br>Avemco Corporation.....<br><br>HCC Insurance Holdings, Inc.....<br><br>HCC Global Financial Products, LLC.....<br><br>Tokio Marine HCC Insurance Holdings (International) Limited<br><br>Tokio Marine HCC Insurance Holdings (International) Limited<br><br>HCC International Insurance Company PLC.....<br>HCC International Insurance Company PLC....                                                                                                                                                                                                                                          | Ownership.....<br>Ownership.....<br>Ownership.....<br><br>Ownership.....<br><br>Ownership.....<br><br>Ownership.....<br><br>Ownership.....<br>Ownership.....                                                                                                                                                                      | 1.000<br>1.000<br>1.000<br><br>0.988<br><br>0.012<br><br>1.000<br><br>0.550<br><br>1.000<br>1.000                                                              | Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. ....<br><br>Tokio Marine Holdings, Inc. ....<br><br>Tokio Marine Holdings, Inc. ....<br><br>Tokio Marine Holdings, Inc. ....<br><br>Tokio Marine Holdings, Inc. ....<br><br>Tokio Marine Holdings, Inc. ....<br>Tokio Marine Holdings, Inc. ....                                                                                                                                                                                                                                                                                                                 | N.....<br>N.....<br>N.....<br><br>N.....<br><br>N.....<br><br>N.....<br><br>N.....<br>N.....                                                                                     |    |

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

52.6

| 1          | 2          | 3                               | 4            | 5            | 6     | 7                                                                      | 8                                              | 9                    | 10                               | 11                                              | 12                                                                                | 13                                         | 14                                         | 15                               | 16    |
|------------|------------|---------------------------------|--------------|--------------|-------|------------------------------------------------------------------------|------------------------------------------------|----------------------|----------------------------------|-------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|-------|
| Group Code | Group Name | NAIC Company Code               | ID Number    | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates    | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)  | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *     |
|            |            |                                 | 98-0464134.. | .....        | ..... | .....                                                                  | HCCI Credit Services Limited.....              | GBR.....             | NIA.....                         | HCC International Insurance Company PLC...      | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 | 98-1071873.. | .....        | ..... | .....                                                                  | HCC Diversificacion Y Soluciones S.L.....      | ESP.....             | NIA.....                         | HCC International Insurance Company PLC...      | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 | 98-1461265.. | .....        | ..... | .....                                                                  | Qdos Holdings Limited.....                     | GBR.....             | NIA.....                         | HCC International Insurance Company PLC...      | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 | 98-1461336.. | .....        | ..... | .....                                                                  | Qdos Broker and Underwriting Services Limited  | GBR.....             | NIA.....                         | Qdos Holdings Limited.....                      | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 | 76-0695980.. | .....        | ..... | .....                                                                  | HCC Acquisition Sub, Inc. ....                 | NY.....              | NIA.....                         | HCC Insurance Holdings, Inc.....                | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 | 13-2918810.. | .....        | ..... | .....                                                                  | Professional Indemnity Agency, Inc. ....       | NJ.....              | NIA.....                         | HCC Acquisition Sub, Inc. ....                  | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 | 04-2748570.. | .....        | ..... | .....                                                                  | HCC Specialty Underwriters, Inc. ....          | MA.....              | NIA.....                         | HCC Acquisition Sub, Inc. ....                  | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 | 98-0372607.. | .....        | ..... | .....                                                                  | HCC Specialty Ltd.....                         | GBR.....             | NIA.....                         | HCC Specialty Underwriters, Inc. ....           | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 | 98-1161736.. | .....        | ..... | .....                                                                  | HCC Specialty Underwriters Ltd.....            | CAN.....             | NIA.....                         | HCC Insurance Holdings, Inc.....                | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 | 04-3716615.. | .....        | ..... | .....                                                                  | MAG Acquisition Sub, Inc.....                  | DE.....              | NIA.....                         | HCC Insurance Holdings, Inc.....                | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 | 06-1504568.. | .....        | ..... | .....                                                                  | HCC Global Financial Products, LLC.....        | DE.....              | NIA.....                         | MAG Acquisition Sub, Inc.....                   | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 | 93-1030249.. | .....        | ..... | .....                                                                  | Surety Associates Holding Co., Inc. ....       | NM.....              | NIA.....                         | HCC Insurance Holdings, Inc.....                | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            | 3098       | Tokio Marine Holdings, Inc. GRP | 10216..      | 95-4290651.. | ..... | .....                                                                  | American Contractors Indemnity Company.....    | CA.....              | IA.....                          | Surety Associates Holding Co., Inc. ....        | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 |              | 20-2465160.. | ..... | .....                                                                  | Occidental Services, Inc. ....                 | DE.....              | NIA.....                         | Surety Associates Holding Co., Inc. ....        | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 |              | 43-1997476.. | ..... | .....                                                                  | USSC Holdings, Inc. ....                       | MD.....              | NIA.....                         | HCC Insurance Holdings, Inc.....                | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            | 3098       | Tokio Marine Holdings, Inc. GRP | 10656..      | 52-1976385.. | ..... | .....                                                                  | United States Surety Company.....              | MD.....              | IA.....                          | USSC Holdings, Inc. ....                        | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 |              | 20-3021762.. | ..... | .....                                                                  | HCC Credit Group, Inc.....                     | NY.....              | NIA.....                         | HCC Insurance Holdings, Inc.....                | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 |              | 38-2554454.. | ..... | .....                                                                  | G.B. Kenrick & Associates, Inc.....            | MI.....              | NIA.....                         | HCC Insurance Holdings, Inc.....                | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 |              | 38-3002556.. | ..... | .....                                                                  | HCC Public Risk Claim Service, Inc.....        | MI.....              | NIA.....                         | G.B. Kenrick & Associates, Inc.....             | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 |              | 20-8684614.. | ..... | .....                                                                  | LifeTrac, Inc. ....                            | DE.....              | NIA.....                         | HCC Insurance Holdings, Inc.....                | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 |              | 20-3384567.. | ..... | .....                                                                  | HCC Medical Insurance Services, LLC.....       | WI.....              | NIA.....                         | HCC Insurance Holdings, Inc.....                | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 |              | 47-1246008.. | ..... | .....                                                                  | Brooklyn Ventures, Inc.....                    | DE.....              | NIA.....                         | HCC Insurance Holdings, Inc.....                | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 |              | 26-4114320.. | ..... | .....                                                                  | Brooklyn Ventures, LLC.....                    | MO.....              | NIA.....                         | Brooklyn Ventures, Inc., ....                   | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 |              | 20-4103791.. | ..... | .....                                                                  | Producers Ag Insurance Group, Inc.....         | DE.....              | NIA.....                         | HCC Insurance Holdings, Inc.....                | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 |              | 35-2459750.. | ..... | .....                                                                  | Pro Ag Transition Services, LLC .....          | KS.....              | NIA.....                         | Producers Ag Insurance Group, Inc.....          | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 |              | 36-4714925.. | ..... | .....                                                                  | International Ag Insurance Solutions, LLC..... | DE.....              | NIA.....                         | Producers Ag Insurance Group, Inc.....          | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 |              | 37-1108576.. | ..... | .....                                                                  | Pro Ag Management, Inc.....                    | IL.....              | NIA.....                         | Producers Ag Insurance Group, Inc.....          | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            | 3098       | Tokio Marine Holdings, Inc. GRP | 34312..      | 81-0368291.. | ..... | .....                                                                  | Producers Agriculture Insurance Company.....   | TX.....              | IA.....                          | Pro Ag Management, Inc.....                     | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 |              | 75-1493732.. | ..... | .....                                                                  | Crop Hail Management, Inc.....                 | TX.....              | NIA.....                         | Producers Agriculture Insurance Company.....    | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            | 3098       | Tokio Marine Holdings, Inc. GRP | 33170..      | 75-1494452.. | ..... | .....                                                                  | Producers Lloyds Insurance Company.....        | TX.....              | IA.....                          | Producers Agriculture Insurance Company.....    | Management.....                                                                   | .....                                      | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 |              | 35-2450327.. | ..... | .....                                                                  | Athenium Analytics LLC.....                    | DE.....              | NIA.....                         | HCC Insurance Holdings, Inc.....                | Ownership.....                                                                    | .....0.229                                 | Tokio Marine Holdings, Inc. ....           | ....N.....                       | ..... |
|            |            |                                 |              |              |       |                                                                        | Tokio Marine Asia Pte. Ltd.....                | SGP.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ....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 |
|------------|------------|-------------------|-------------|--------------|-----|------------------------------------------------------------------------|-----------------------------------------------------------------|----------------------|----------------------------------|---------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number   | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates                     | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)    | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
| 52.7       |            |                   | AA-5321001. |              |     |                                                                        | The Tokio Marine and Fire Insurance Company (Hong Kong) Limited | HKG.....             | IA.....                          | Tokio Marine Asia Pte. Ltd.....                   | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |             |              |     |                                                                        | Tokio Marine Newa Insurance Co., Ltd.....                       | TWN.....             | IA.....                          | Tokio Marine Asia Pte. Ltd.....                   | Ownership.....                                                                    | .....0.489                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |             |              |     |                                                                        | Bao Viet Tokio Marine Insurance Company Limited                 | VNM.....             | IA.....                          | Tokio Marine Asia Pte. Ltd.....                   | Ownership.....                                                                    | .....0.510                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |             |              |     |                                                                        | Tokio Marine South East Servicing Company Limited               | THA.....             | NIA.....                         | Tokio Marine Asia Pte. Ltd.....                   | Ownership.....                                                                    | .....0.451                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |             |              |     |                                                                        | Tokio Marine South East Servicing Company Limited               | THA.....             | NIA.....                         | TMF Holding (Thailand) Limited.....               | Ownership.....                                                                    | .....0.155                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |             |              |     |                                                                        | Tokio Marine Insurance Broker Co., Ltd.....                     | THA.....             | NIA.....                         | Tokio Marine South East Servicing Company Limited | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |             |              |     |                                                                        | Tokio Marine Insurance Broker Co., Ltd.....                     | THA.....             | NIA.....                         | Tokio Management Services (Thailand) Co., Ltd.    | Ownership.....                                                                    | .....                                      | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |             |              |     |                                                                        | Tokio Marine Insurance Broker Co., Ltd.....                     | THA.....             | NIA.....                         | TMF Holding (Thailand) Limited.....               | Ownership.....                                                                    | .....                                      | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |             |              |     |                                                                        | Tokio Management Services (Thailand) Co., Ltd.                  | THA.....             | NIA.....                         | Tokio Marine Asia Pte. Ltd.....                   | Ownership.....                                                                    | .....0.490                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |             |              |     |                                                                        | TMF Holding (Thailand) Limited.....                             | THA.....             | NIA.....                         | Tokio Management Service (Thailand) Co., Ltd.     | Ownership.....                                                                    | .....0.510                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |             |              |     |                                                                        | TMF Holding (Thailand) Limited.....                             | THA.....             | NIA.....                         | Tokio Marine Asia Pte. Ltd.....                   | Ownership.....                                                                    | .....0.490                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |             |              |     |                                                                        | NHCT Holding (Thailand) Company Limited.....                    | THA.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd.   | Ownership.....                                                                    | .....0.489                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |             |              |     |                                                                        | NHCT Holding (Thailand) Company Limited.....                    | THA.....             | NIA.....                         | Tokio Marine Asia Pte. Ltd.....                   | Ownership.....                                                                    | .....0.001                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |             |              |     |                                                                        | NHCT Company Limited.....                                       | THA.....             | NIA.....                         | NHCT Holding (Thailand) Company Limited...        | Ownership.....                                                                    | .....0.510                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |             |              |     |                                                                        | NHCT Company Limited.....                                       | THA.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd.   | Ownership.....                                                                    | .....0.490                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |             |              |     |                                                                        | NHCT Company Limited.....                                       | THA.....             | NIA.....                         | Tokio Marine Asia Pte. Ltd.....                   | Ownership.....                                                                    | .....                                      | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |             |              |     |                                                                        | Safety Insurance Public Company Limited.....                    | THA.....             | IA.....                          | NHCT Company Limited.....                         | Ownership.....                                                                    | .....0.497                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |             |              |     |                                                                        | Safety Insurance Public Company Limited.....                    | THA.....             | IA.....                          | Tokio Marine & Nichido Fire Insurance Co., Ltd.   | Ownership.....                                                                    | .....0.250                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |             |              |     |                                                                        | Safety Insurance Public Company Limited.....                    | THA.....             | IA.....                          | TMF Holding (Thailand) Limited.....               | Ownership.....                                                                    | .....0.240                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |             |              |     |                                                                        | PIM Holding (Thailand) Co., Ltd.....                            | THA.....             | NIA.....                         | TMF Holding (Thailand) Limited.....               | Ownership.....                                                                    | .....0.510                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   | AA-5780001. |              |     |                                                                        | Tokio Marine Insurance (Thailand) Public Company Limited        | THA.....             | IA.....                          | Tokio Marine & Nichido Fire Insurance Co., Ltd.   | Ownership.....                                                                    | .....0.998                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   | AA-5780001. |              |     |                                                                        | Tokio Marine Insurance (Thailand) Public Company Limited        | THA.....             | IA.....                          | Tokio Marine Asia Pte. Ltd.....                   | Ownership.....                                                                    | .....0.001                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   | AA-5780001. |              |     |                                                                        | Tokio Marine Insurance (Thailand) Public Company Limited        | THA.....             | IA.....                          | TMF Holding (Thailand) Limited.....               | Ownership.....                                                                    | .....                                      | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

52.8

| 1          | 2          | 3                 | 4           | 5            | 6   | 7                                                                      | 8                                                             | 9                    | 10                               | 11                                              | 12                                                                                | 13                                         | 14                                         | 15                               | 16 |
|------------|------------|-------------------|-------------|--------------|-----|------------------------------------------------------------------------|---------------------------------------------------------------|----------------------|----------------------------------|-------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number   | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates                   | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)  | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
|            |            |                   |             |              |     |                                                                        | Pannasub Co., Ltd.....                                        | THA.....             | NIA.....                         | Tokio Management Service (Thailand) Co., Ltd.   | Ownership.....                                                                    | .....0.510                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | Pannasub Co., Ltd.....                                        | THA.....             | NIA.....                         | Tokio Marine Asia Pte. Ltd.....                 | Ownership.....                                                                    | .....0.490                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | Tokio Marine Life Insurance (Thailand) Public Company Limited | THA.....             | IA.....                          | Pannasub Co., Ltd.....                          | Ownership.....                                                                    | .....0.510                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | Tokio Marine Life Insurance (Thailand) Public Company Limited | THA.....             | IA.....                          | Tokio Marine Asia Pte. Ltd.....                 | Ownership.....                                                                    | .....0.490                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | Tokio Marine Insurans (Malaysia) Berhad.....                  | MYS.....             | IA.....                          | Tokio Marine Asia Pte. Ltd.....                 | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | PT Asuransi Tokio Marine Indonesia.....                       | IDN.....             | IA.....                          | Tokio Marine Asia Pte. Ltd.....                 | Ownership.....                                                                    | .....0.600                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | IFFCO-TOKIO General Insurance Company Limited                 | IND.....             | IA.....                          | Tokio Marine Asia Pte. Ltd.....                 | Ownership.....                                                                    | .....0.490                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | IFFCO-TOKIO Insurance Services Limited.....                   | IND.....             | NIA.....                         | IFFCO-TOKIO General Insurance Company, Ltd.     | Ownership.....                                                                    | .....0.260                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | Malayan Insurance Company, Inc.....                           | PHL.....             | IA.....                          | Tokio Marine Asia Pte. Ltd.....                 | Ownership.....                                                                    | .....0.194                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | Hollard Holdings Proprietary Limited.....                     | ZAF.....             | NIA.....                         | Tokio Marine Asia Pte. Ltd.....                 | Ownership.....                                                                    | .....0.225                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | Hollard International Proprietary Limited.....                | ZAF.....             | NIA.....                         | Tokio Marine Asia Pte. Ltd.....                 | Ownership.....                                                                    | .....0.225                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | PT Asuransi Parolamas.....                                    | IDN.....             | IA.....                          | Tokio Marine Asia Pte. Ltd.....                 | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | PT Tokio Marine Life Insurance Indonesia.....                 | IDN.....             | IA.....                          | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....0.978                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | Grand Guardian Tokio Marine General Insurance Company Limited | MMR.....             | IA.....                          | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....0.150                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   | AA-1580070. |              |     |                                                                        | Nisshin Fire & Marine Insurance Co., Ltd.....                 | JPN.....             | IA.....                          | Tokio Marine Holdings, Inc. ....                | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | Nisshin Information System Development Co., Ltd.              | JPN.....             | NIA.....                         | Nisshin Fire & Marine Insurance Co., Ltd.....   | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | Universal Risk Solution Company, Limited.....                 | JPN.....             | NIA.....                         | Nisshin Fire & Marine Insurance Co., Ltd.....   | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | Nisshin Fire Insurance Service Co., Ltd.....                  | JPN.....             | NIA.....                         | Nisshin Fire & Marine Insurance Co., Ltd.....   | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | Nisshin Fire Total Service Company, Limited....               | JPN.....             | NIA.....                         | Nisshin Fire & Marine Insurance Co., Ltd.....   | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   | AA-1580017. |              |     |                                                                        | Tokio Marine & Nichido Life Insurance Co., Ltd.               | JPN.....             | IA.....                          | Tokio Marine Holdings, Inc. ....                | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | Tokio Marine Anshin Agency Corporation.....                   | JPN.....             | NIA.....                         | Tokio Marine & Nichido Life Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | Tokio Marine & Nichido Anshin Consulting Co., Ltd.            | JPN.....             | NIA.....                         | Tokio Marine Holdings, Inc. ....                | Ownership.....                                                                    | .....0.507                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | Tokio Marine & Nichido Anshin Consulting Co., Ltd.            | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....0.493                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |             |              |     |                                                                        | Tokio Marine & Nichido Anshin Support Co., Ltd.               | JPN.....             | NIA.....                         | Tokio Marine & Nichido Life Insurance Co., Ltd. | Ownership.....                                                                    | .....0.510                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

52.9

| 1          | 2          | 3                 | 4         | 5            | 6   | 7                                                                      | 8                                                        | 9                    | 10                               | 11                                                 | 12                                                                                | 13                                         | 14                                         | 15                               | 16 |
|------------|------------|-------------------|-----------|--------------|-----|------------------------------------------------------------------------|----------------------------------------------------------|----------------------|----------------------------------|----------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates              | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)     | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
|            |            |                   |           |              |     |                                                                        | T&N Insurance Services Co., Ltd.....                     | JPN.....             | NIA.....                         | Tokio Marine & Nichido Anshin Consulting Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine & Nichido Career Service Co., Ltd.          | JPN.....             | NIA.....                         | Tokio Marine Holdings, Inc. ....                   | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine & Nichido Facilities, Inc.....              | JPN.....             | NIA.....                         | Tokio Marine Holdings, Inc. ....                   | Ownership.....                                                                    | .....0.750                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine & Nichido Facilities, Inc.....              | JPN.....             | NIA.....                         | Nisshin Fire & Marine Insurance Co., Ltd.....      | Ownership.....                                                                    | .....0.025                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine & Nichido Facility Service, Inc....         | JPN.....             | NIA.....                         | Tokio Marine & Nichido Facilities, Inc. ....       | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine & Nichido Lec Service, Inc.....             | JPN.....             | NIA.....                         | Tokio Marine & Nichido Facilities, Inc. ....       | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine & Nichido Medical Service Co., Ltd.         | JPN.....             | NIA.....                         | Tokio Marine Holdings, Inc. ....                   | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine & Nichido Risk Consulting Co., Ltd.         | JPN.....             | NIA.....                         | Tokio Marine Holdings, Inc. ....                   | Ownership.....                                                                    | .....0.977                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine Millea SAST Insurance Co., Ltd..            | JPN.....             | IA.....                          | Tokio Marine Holdings, Inc. ....                   | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine West SAST Insurance Co., Ltd....            | JPN.....             | IA.....                          | Tokio Marine Holdings, Inc. ....                   | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | E. Design Insurance Co., Ltd.....                        | JPN.....             | IA.....                          | Tokio Marine Holdings, Inc. ....                   | Ownership.....                                                                    | .....0.924                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine Business Support Co., Ltd.....              | JPN.....             | NIA.....                         | Tokio Marine Holdings, Inc. ....                   | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | The Shinko Building, Ltd.....                            | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd.    | Ownership.....                                                                    | .....0.540                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine & Nichido Adjusting Services Co., Ltd.      | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd.    | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | The Tokio Marine Claims Service Co., Ltd.....            | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd.    | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine & Nichido Systems Co., Ltd.....             | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd.    | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine & Nichido Anshin 110 Co., Ltd.....          | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd.    | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine & Nichido Human Resources Academy Co., Ltd. | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd.    | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine Asset Management Co., Ltd.....              | JPN.....             | NIA.....                         | Tokio Marine Holdings, Inc. ....                   | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine Asset Management (London) Limited           | GBR.....             | NIA.....                         | Tokio Marine Asset Management Co., Ltd.....        | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine Asset Management International Pte. Ltd.    | SGP.....             | NIA.....                         | Tokio Marine Asset Management Co., Ltd.....        | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine Asset Management (USA) Ltd.....             | NY.....              | NIA.....                         | Tokio Marine Asset Management Co., Ltd.....        | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine Rogge Asset Management Ltd.....             | GBR.....             | NIA.....                         | Tokio Marine Asset Management Co., Ltd.....        | Ownership.....                                                                    | .....0.500                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Governance for Owners Japan Co., Ltd.....                | JPN.....             | NIA.....                         | Tokio Marine Asset Management Co., Ltd.....        | Ownership.....                                                                    | .....0.400                                 | Tokio Marine Holdings, Inc. ....           | ...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 |
|------------|------------|-------------------|-----------|--------------|-----|------------------------------------------------------------------------|----------------------------------------------------------|----------------------|----------------------------------|-------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates              | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)  | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
| 52.10      |            |                   |           |              |     |                                                                        | Tokio Marine & Nichido Office Work Outsourcing Co., Ltd. | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | MMC Insurance Services Co., Ltd.....                     | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....0.950                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Kudan Insurance Services Co., Ltd.....                   | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....0.950                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | MHI Insurance Services, Ltd.....                         | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine & Nichido Better Life Services.....         | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokai Nichido Partners Management Co., Ltd.....          | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokai Nichido Partners Tokio, Ltd.....                   | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokai Nichido Partners Chugoku-Shikoku Co., Ltd.         | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokai Nichido Partners Kansai, Ltd.....                  | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokai Nichido Partners Hokkaido, Ltd.....                | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokai Nichido Partners Tokai-Hokuriku Co., Ltd.          | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokai Nichido Partners Kyushu Co., Ltd.....              | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokai Nichido Partners Tohoku, Ltd.....                  | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokai Nichido Partners Maruichi, Ltd.....                | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokai Nichido Partners East, Ltd.....                    | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokai Nichido Magokoro Partners, Ltd.....                | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine & Nichido Finance Co., Ltd.....             | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine & Nichido Communications Co., Ltd.          | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...N.....                        |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine Nichido Auto-support Center Co., Ltd.       | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | ...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 |
|------------|------------|-------------------|-----------|--------------|-----|------------------------------------------------------------------------|--------------------------------------------------|----------------------|----------------------------------|-------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates      | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)  | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
|            |            |                   |           |              |     |                                                                        | The Tokio Marine Research Institute.....         | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine International Assistance Co., Ltd.. | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |           |              |     |                                                                        | The Mitsubishi Asset Brains Co., Ltd.....        | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....0.250                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |           |              |     |                                                                        | MST Insurance Service Co., Ltd.....              | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....0.161                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |           |              |     |                                                                        | Kaijyosyoji, Inc.....                            | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....0.284                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine Mezzanine Co., Ltd.....             | JPN.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |           |              |     |                                                                        | TMAP-SPV.....                                    | CYM.....             | NIA.....                         | Tokio Marine & Nichido Fire Insurance Co., Ltd. | Ownership.....                                                                    | .....1.000                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |
|            |            |                   |           |              |     |                                                                        | Tokio Marine Assistance Co., Ltd.....            | JPN.....             | NIA.....                         | Tokio Marine Holdings, Inc. ....                | Ownership.....                                                                    | .....0.801                                 | Tokio Marine Holdings, Inc. ....           | .....N.....                      |    |



SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

| 1                       | 2               | 3                                                              | 4                        | 5                        | 6                                                                                                                   | 7                                                                                                                                       | 8                                                       | 9                                                                         | 10 | 11                                                                                                 | 12            | 13                                                                                                      |
|-------------------------|-----------------|----------------------------------------------------------------|--------------------------|--------------------------|---------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------|---------------------------------------------------------------------------|----|----------------------------------------------------------------------------------------------------|---------------|---------------------------------------------------------------------------------------------------------|
| NAIC<br>Company<br>Code | ID<br>Number    | Names of Insurers<br>and Parent, Subsidiaries<br>or Affiliates | Shareholder<br>Dividends | Capital<br>Contributions | Purchases, Sales<br>or Exchanges of<br>Loans, Securities,<br>Real Estate,<br>Mortgage Loans or<br>Other Investments | Income/<br>(Disbursements)<br>Incurred in<br>Connection with<br>Guarantees or<br>Undertakings<br>for the Benefit<br>of any Affiliate(s) | Management<br>Agreements<br>and<br>Service<br>Contracts | Income/<br>(Disbursements)<br>Incurred under<br>Reinsurance<br>Agreements | *  | Any Other<br>Material Activity<br>Not in the<br>Ordinary<br>Course of the<br>Insurer's<br>Business | Totals        | Reinsurance<br>Recoverable/<br>(Payable) on<br>Losses and/or<br>Reserve Credit<br>Taken/<br>(Liability) |
| Affiliated Transactions |                 |                                                                |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    |               |                                                                                                         |
|                         | AA-1580100..... | TOKIO MARINE & NICHIDO FIRE INSURANCE CO.....                  | 445,438,860              |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 445,438,860   | (340,084,344)                                                                                           |
|                         | 45-2682016..... | TOKIO MARINE NORTH AMERICA, INC.....                           | 10,000,000               | (10,000,000)             |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0             |                                                                                                         |
|                         | 45-2682309..... | TMNA SERVICES, LLC.....                                        |                          | 10,000,000               |                                                                                                                     |                                                                                                                                         | 88,201,502                                              |                                                                           |    |                                                                                                    | 98,201,502    |                                                                                                         |
|                         | AA-1126510..... | KILN/LLOYDS SYNDICATE - KILN 510.....                          |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0             | (94,731,652)                                                                                            |
|                         | AA-1120096..... | KILN/LLOYD'S SYNDICATE NUMBER 1880.....                        |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0             | (11,340,869)                                                                                            |
| 18058.....              | 23-1738402..... | PHILADELPHIA INDEMNITY INSURANCE COMPANY.....                  | (296,000,000)            |                          |                                                                                                                     |                                                                                                                                         | (408,345,545)                                           |                                                                           |    |                                                                                                    | (704,345,545) | 49,290,000                                                                                              |
| 23850.....              | 23-2423138..... | TOKIO MARINE SPECIALTY INSURANCE COMPANY.....                  | (19,000,000)             |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | (19,000,000)  | 34,147,000                                                                                              |
|                         | 23-1609281..... | MAGUIRE INSURANCE AGENCY, INC.....                             |                          |                          |                                                                                                                     |                                                                                                                                         | 320,144,043                                             |                                                                           |    |                                                                                                    | 320,144,043   |                                                                                                         |
| 41742.....              | 99-0218317..... | FIRST INSURANCE COMPANY OF HAWAII, LTD.....                    | (17,000,000)             |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | (17,000,000)  | (460,710)                                                                                               |
| 41238.....              | 13-3118700..... | TRANS PACIFIC INSURANCE COMPANY.....                           |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0             | 82,372,000                                                                                              |
| 66575.....              | 74-2281123..... | RELiance STANDARD LIFE INS COMPANY TX.....                     | 400,000                  |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 400,000       | (200,479,306)                                                                                           |
| 68381.....              | 36-0883760..... | RELiance STANDARD LIFE INSURANCE COMPANY.....                  | (2,200,000)              |                          |                                                                                                                     |                                                                                                                                         | (96,594,542)                                            |                                                                           |    |                                                                                                    | (98,794,542)  | (554,937,109)                                                                                           |
| 15105.....              | 43-0727872..... | SAFETY NATIONAL CASUALTY CORPORATION.....                      | 3,600,000                |                          |                                                                                                                     |                                                                                                                                         | (71,250,157)                                            |                                                                           |    |                                                                                                    | (67,650,157)  | 320,818,583                                                                                             |
| 11123.....              | 43-1901552..... | SAFETY FIRST INSURANCE COMPANY.....                            |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0             | 10,300,137                                                                                              |
|                         | 13-3427277..... | DELPHI FINANCIAL GROUP, INC.....                               | (51,800,000)             |                          |                                                                                                                     |                                                                                                                                         | 167,844,699                                             |                                                                           |    |                                                                                                    | 116,044,699   |                                                                                                         |
|                         | AA-3770149..... | SAFETY NATIONAL RE SPC.....                                    |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0             | (332,433,416)                                                                                           |
| 10945.....              | 13-4032666..... | TOKIO MARINE AMERICA INSURANCE COMPANY.....                    | (71,000,000)             |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | (71,000,000)  | 158,266,232                                                                                             |
| 10738.....              | 91-1932966..... | TM SPECIALTY INSURANCE COMPANY.....                            |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0             | 453,000                                                                                                 |
|                         | AA-1121445..... | TOKIO MARINE KILN INSURANCE LIMITED.....                       |                          | (4,000,000)              |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | (4,000,000)   | (799,000)                                                                                               |
| 32301.....              | 20-0940754..... | TNUS INSURANCE COMPANY.....                                    |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0             | 40,664,000                                                                                              |
|                         | AA-1560076..... | TOKIO MARINE & NICHIDO FIRE INSURANCE CO.....                  |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0             | 1,709,000                                                                                               |
|                         | AA-1580070..... | NISSHIN FIRE & MARINE INSURANCE CO LTD.....                    |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0             | (387,000)                                                                                               |
| 11216.....              | 66-0571597..... | TOKIO MARINE PACIFIC INSURANCE LIMITED.....                    | (2,438,860)              |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | (2,438,860)   |                                                                                                         |
| 42374.....              | 74-2195939..... | HOUSTON CASUALTY COMPANY.....                                  | (117,400,000)            | (8,121,644)              |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | (125,521,644) | (519,926,748)                                                                                           |
| 13815.....              | 27-2237608..... | SAFETY SPECIALTY INSURANCE COMPANY.....                        |                          | 4,000,000                |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 4,000,000     | 59,670,951                                                                                              |
| 10216.....              | 95-4290651..... | AMERICAN CONTRACTORS INDEMNITY COMPANY.....                    | (12,600,000)             |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | (12,600,000)  | 35,111,000                                                                                              |
| 10367.....              | 52-0795746..... | AVEMCO INSURANCE COMPANY.....                                  |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0             | 309,000                                                                                                 |
| 92711.....              | 35-1817054..... | HCC LIFE INSURANCE COMPANY.....                                |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0             | 10,335,000                                                                                              |
| 11243.....              | 76-0699782..... | TOKIO MARINE GRV RE, INC.....                                  |                          | 18,000,000               |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 18,000,000    | 77,620,904                                                                                              |
|                         | 76-0479419..... | HCC REINSURANCE COMPANY LIMITED.....                           |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0             | (34,920,000)                                                                                            |
| 34312.....              | 81-0368291..... | PRODUCERS AGRICULTURE INSURANCE COMPANY.....                   |                          |                          |                                                                                                                     |                                                                                                                                         | (149,602,371)                                           |                                                                           |    |                                                                                                    | (149,602,371) | 550,364,000                                                                                             |
| 33170.....              | 75-1494452..... | PRODUCERS LLOYDS INSURANCE COMPANY.....                        |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0             | 223,000                                                                                                 |
| 29599.....              | 52-1504975..... | U.S. SPECIALTY INSURANCE COMPANY.....                          | (84,000,000)             |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | (84,000,000)  | (124,498,000)                                                                                           |
| 10656.....              | 52-1976385..... | UNITED STATES SURETY COMPANY.....                              | (2,100,000)              |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | (2,100,000)   | 2,149,000                                                                                               |
|                         | 52-1008186..... | AVEMCO INSURANCE AGENCY, INC.....                              | (35,000,000)             |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | (35,000,000)  |                                                                                                         |
|                         | 76-0336636..... | HCC INSURANCE HOLDINGS, INC.....                               | 266,100,000              | (99,705,336)             |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 166,394,664   |                                                                                                         |
|                         | 98-0413966..... | HCC INTERNATIONAL INSURANCE COMPANY PLC.....                   |                          | (20,000,000)             |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | (20,000,000)  | 8,500,000                                                                                               |
|                         | 04-2748570..... | HCC SPECIALTY UNDERWRITERS, INC.....                           | (15,000,000)             |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | (15,000,000)  |                                                                                                         |
|                         | 98-1009459..... | NAMECO (NO. 808) LIMITED.....                                  |                          | 20,000,000               |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 20,000,000    | 16,136,000                                                                                              |
|                         | 37-1108576..... | PRO AG MANAGEMENT, INC.....                                    |                          | 17,507,396               |                                                                                                                     |                                                                                                                                         | 149,602,371                                             |                                                                           |    |                                                                                                    | 167,109,767   |                                                                                                         |
|                         |                 | TOKIO MARINE SEGUADORA S.A.....                                |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0             | 35,000                                                                                                  |

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

| 1                       | 2                   | 3                                                              | 4                        | 5                        | 6                                                                                                                   | 7                                                                                                                                       | 8                                                       | 9                                                                         | 10  | 11                                                                                                 | 12         | 13                                                                                                      |
|-------------------------|---------------------|----------------------------------------------------------------|--------------------------|--------------------------|---------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------|---------------------------------------------------------------------------|-----|----------------------------------------------------------------------------------------------------|------------|---------------------------------------------------------------------------------------------------------|
| NAIC<br>Company<br>Code | ID<br>Number        | Names of Insurers<br>and Parent, Subsidiaries<br>or Affiliates | Shareholder<br>Dividends | Capital<br>Contributions | Purchases, Sales<br>or Exchanges of<br>Loans, Securities,<br>Real Estate,<br>Mortgage Loans or<br>Other Investments | Income/<br>(Disbursements)<br>Incurred in<br>Connection with<br>Guarantees or<br>Undertakings<br>for the Benefit<br>of any Affiliate(s) | Management<br>Agreements<br>and<br>Service<br>Contracts | Income/<br>(Disbursements)<br>Incurred under<br>Reinsurance<br>Agreements | *   | Any Other<br>Material Activity<br>Not in the<br>Ordinary<br>Course of the<br>Insurer's<br>Business | Totals     | Reinsurance<br>Recoverable/<br>(Payable) on<br>Losses and/or<br>Reserve Credit<br>Taken/<br>(Liability) |
|                         |                     | TME LUXEMBOURG.....                                            |                          | 20,000,000               |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |     |                                                                                                    | 20,000,000 |                                                                                                         |
|                         | AA-3770493.....     | TOKIO MARINE RSL RE PIC LTD.....                               |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |     |                                                                                                    | 0          | 755,414,347                                                                                             |
|                         | 20-3853222.....     | ILLIUM, INC.....                                               |                          | 44,197,940               |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |     |                                                                                                    | 44,197,940 |                                                                                                         |
|                         |                     | TOKIO MARINE HCC MEXICO COMPANIA AFIANZADORA, S.A. DE C.....   |                          | 8,121,644                |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |     |                                                                                                    | 8,121,644  | 1,124,000                                                                                               |
|                         |                     | TOKIO MARINE EUROPA SA.....                                    |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |     |                                                                                                    | 0          | (14,000)                                                                                                |
| 9999999.                | Control Totals..... |                                                                | 0                        | 0                        | 0                                                                                                                   | 0                                                                                                                                       | 0                                                       | 0                                                                         | XXX | 0                                                                                                  | 0          | 0                                                                                                       |

Reliance Standard Life Insurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

| MARCH FILING  |                                                                                                                                                                                                                                                 | Responses |
|---------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|
| 1.            | Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?                                                                                                                                                      | YES       |
| 2.            | Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?                                                                                                                                                              | YES       |
| 3.            | Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?                                                                                                                                   | YES       |
| 4.            | Will an actuarial opinion be filed by March 1?                                                                                                                                                                                                  | YES       |
| APRIL FILING  |                                                                                                                                                                                                                                                 |           |
| 5.            | Will Management's Discussion and Analysis be filed by April 1?                                                                                                                                                                                  | YES       |
| 6.            | Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)                              | YES       |
| 7.            | Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) | YES       |
| 8.            | Will the Supplemental Investment Risk Interrogatories be filed by April 1?                                                                                                                                                                      | YES       |
| JUNE FILING   |                                                                                                                                                                                                                                                 |           |
| 9.            | Will an audited financial report be filed by June 1?                                                                                                                                                                                            | YES       |
| 10.           | Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?                                                                                                                       | YES       |
| AUGUST FILING |                                                                                                                                                                                                                                                 |           |
| 11.           | Will regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?                   | YES       |

The following supplemental reports are required to be filed as part of your statement filing **if your company is engaged in the type of business covered by the supplement. 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.

| MARCH FILING  |                                                                                                                                                                                                                                                                                                                 |                 |
|---------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|
| 12.           | Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)                                                                                                                                                          | NO              |
| 13.           | Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?                                                                                                                                                                                          | NO              |
| 14.           | Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?                                                                                                                                                                                                                | NO              |
| 15.           | Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?                                                                                                 | SEE EXPLANATION |
| 16.           | Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?                                                                                                                             | YES             |
| 17.           | Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?                                                                                                                                                                                        | NO              |
| 18.           | Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?                                                                                                                                             | NO              |
| 19.           | Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?                                                                                                                                                        | NO              |
| 20.           | Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?                                                                                                                                      | NO              |
| 21.           | Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?                                                                                                                      | YES             |
| 22.           | Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?                                                                                                  | NO              |
| 23.           | Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?                                                                                      | NO              |
| 24.           | Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?                                                                                              | NO              |
| 25.           | Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?                                                                                                                                                                     | YES             |
| 26.           | Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?                                                                                                                                                                    | NO              |
| 27.           | Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?                                                                                                             | NO              |
| 28.           | Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?                                                                                                                                        | NO              |
| 29.           | Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?                                                                                                                                     | NO              |
| 30.           | Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?                                                                                                     | NO              |
| 31.           | Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?                                                                                                        | NO              |
| 32.           | Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?                                                                                                                                 | NO              |
| 33.           | Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1? | NO              |
| 34.           | Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)                                                                                                                                                                                        | SEE EXPLANATION |
| 35.           | Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?                                                                                                                                                                                                                       | YES             |
| 36.           | Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?                                                                                                                                                                                                       | NO              |
| 37.           | Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?                                                                                                                | NO              |
| 38.           | Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?                                                                                                                      | NO              |
| 39.           | Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?                                                                                                                                    | NO              |
| 40.           | Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?                                                                                                                                                                                                                 | NO              |
| APRIL FILING  |                                                                                                                                                                                                                                                                                                                 |                 |
| 41.           | Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?                                                                                                                                                         | YES             |
| 42.           | Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?                                                                                                                                                                                                 | NO              |
| 43.           | Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)                                                                                                                                                       | NO              |
| 44.           | Will the Accident and Health Policy Experience Exhibit be filed by April 1?                                                                                                                                                                                                                                     | YES             |
| 45.           | Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?                                                                                                                                                                                       | YES             |
| 46.           | Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?                                                                                                                                                  | YES             |
| 47.           | Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?                                                                                                                                                                          | NO              |
| 48.           | Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?                                                                                                                                                                        | NO              |
| 49.           | Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?                                                                                                                                                                                                             | NO              |
| AUGUST FILING |                                                                                                                                                                                                                                                                                                                 |                 |
| 50.           | Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?                                                                                                                                                                                          | YES             |

EXPLANATIONS:

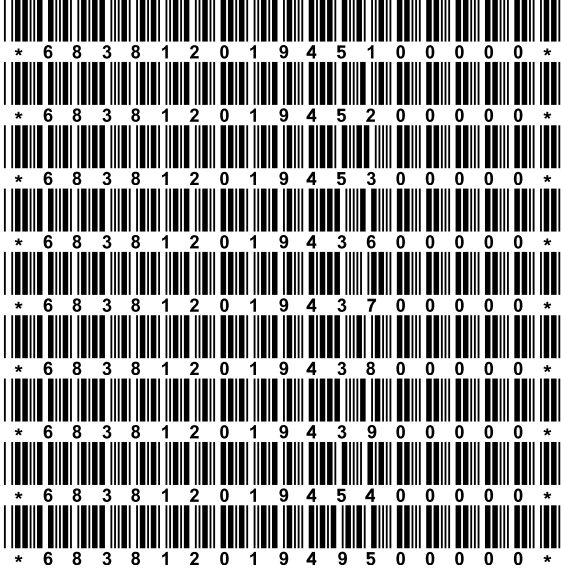
BAR CODE:

Reliance Standard Life Insurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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1.
2.
3.
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5.
6.
7.
8.
9.
10.
11.
12. The data for this supplement is not required to be filed.
13. The data for this supplement is not required to be filed.
14. The data for this supplement is not required to be filed.
15. The Company's ordinary life policies are 100% reinsured. Accordingly, the Company does not account for or adminster policyholder dividends.
16.
17. The data for this supplement is not required to be filed.
18. The data for this supplement is not required to be filed.
19. The data for this supplement is not required to be filed.
20. The data for this supplement is not required to be filed.
21.
22. The data for this supplement is not required to be filed.
23. The data for this supplement is not required to be filed.
24. The data for this supplement is not required to be filed.
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26. The data for this supplement is not required to be filed.
27. The data for this supplement is not required to be filed.
28. The data for this supplement is not required to be filed.
29. The data for this supplement is not required to be filed.
30. The data for this supplement is not required to be filed.
31. The data for this supplement is not required to be filed.
32. The data for this supplement is not required to be filed.
33. The data for this supplement is not required to be filed.
34. The pool managers or the lead reinsurer of the facilities have not provided the information necessary to complete the Supplement.
35.

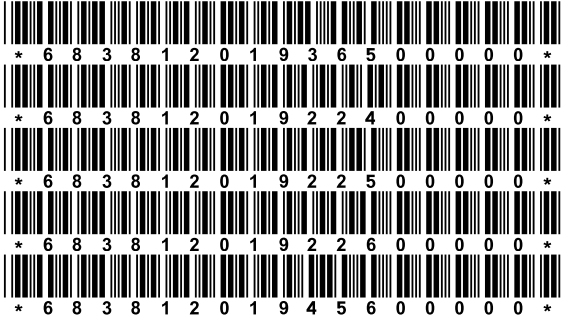


Reliance Standard Life Insurance Company

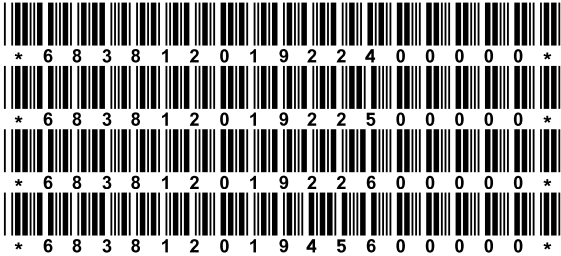
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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36. The data for this supplement is not required to be filed.



37. The data for this supplement is not required to be filed.



38. The data for this supplement is not required to be filed.



39. The data for this supplement is not required to be filed.



40. The data for this supplement is not required to be filed.



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42. The data for this supplement is not required to be filed.



43. The data for this supplement is not required to be filed.



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47. The data for this supplement is not required to be filed.



48. The data for this supplement is not required to be filed.



49. The data for this supplement is not required to be filed.



50.

Reliance Standard Life Insurance Company  
Overflow Page for Write-Ins

Additional Write-ins for Assets:

|                                                       | Current Statement Date |                    |                                   | 4                                           |
|-------------------------------------------------------|------------------------|--------------------|-----------------------------------|---------------------------------------------|
|                                                       | 1                      | 2                  | 3                                 |                                             |
|                                                       | Assets                 | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | December 31, Prior Year Net Admitted Assets |
| 2504. Other assets nonadmitted.....                   | 12,380                 | 12,380             | 0                                 |                                             |
| 2597. Summary of remaining write-ins for Line 25..... | 12,380                 | 12,380             | 0                                 | 0                                           |

## 2019 ALPHABETICAL INDEX

### LIFE ANNUAL STATEMENT BLANK

|                                                                                                     |      |                                                                                              |      |
|-----------------------------------------------------------------------------------------------------|------|----------------------------------------------------------------------------------------------|------|
| Analysis of Increase in Reserves During The Year                                                    | 7    | Schedule D – Part 2 – Section 2                                                              | E12  |
| Analysis of Operations By Lines of Business                                                         | 6    | Schedule D – Part 3                                                                          | E13  |
| Asset Valuation Reserve Default Component                                                           | 30   | Schedule D – Part 4                                                                          | E14  |
| Asset Valuation Reserve Equity                                                                      | 32   | Schedule D – Part 5                                                                          | E15  |
| Asset Valuation Reserve Replications (Synthetic) Assets                                             | 35   | Schedule D – Part 6 – Section 1                                                              | E16  |
| Asset Valuation Reserve                                                                             | 29   | Schedule D – Part 6 – Section 2                                                              | E16  |
| Assets                                                                                              | 2    | Schedule D – Summary By Country                                                              | SI04 |
| Cash Flow                                                                                           | 5    | Schedule D – Verification Between Years                                                      | SI03 |
| Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts | 9    | Schedule DA – Part 1                                                                         | E17  |
| Exhibit 1 – Part 2 – Dividends and Coupons Applied, Reinsurance Commissions and Expense             | 10   | Schedule DA – Verification Between Years                                                     | SI10 |
| Exhibit 2 – General Expenses                                                                        | 11   | Schedule DB – Part A – Section 1                                                             | E18  |
| Exhibit 3 – Taxes, Licenses and Fees (Excluding Federal Income Taxes)                               | 11   | Schedule DB – Part A – Section 2                                                             | E19  |
| Exhibit 4 – Dividends or Refunds                                                                    | 11   | Schedule DB – Part A – Verification Between Years                                            | SI11 |
| Exhibit 5 – Aggregate Reserve for Life Contracts                                                    | 12   | Schedule DB – Part B – Section 1                                                             | E20  |
| Exhibit 5 – Interrogatories                                                                         | 13   | Schedule DB – Part B – Section 2                                                             | E21  |
| Exhibit 5A – Changes in Bases of Valuation During The Year                                          | 13   | Schedule DB – Part B – Verification Between Years                                            | SI11 |
| Exhibit 6 – Aggregate Reserves for Accident and Health Contracts                                    | 14   | Schedule DB – Part C – Section 1                                                             | SI12 |
| Exhibit 7 – Deposit-Type Contracts                                                                  | 15   | Schedule DB – Part C – Section 2                                                             | SI13 |
| Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 1                              | 16   | Schedule DB – Part D – Section 1                                                             | E22  |
| Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 2                              | 17   | Schedule DB – Part D – Section 2                                                             | E23  |
| Exhibit of Capital Gains (Losses)                                                                   | 8    | Schedule DB – Part E                                                                         | E24  |
| Exhibit of Life Insurance                                                                           | 25   | Schedule DB – Verification                                                                   | SI14 |
| Exhibit of Net Investment Income                                                                    | 8    | Schedule DL – Part 1                                                                         | E25  |
| Exhibit of Nonadmitted Assets                                                                       | 18   | Schedule DL – Part 2                                                                         | E26  |
| Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values           | 27   | Schedule E – Part 1 – Cash                                                                   | E27  |
| Five-Year Historical Data                                                                           | 22   | Schedule E – Part 2 – Cash Equivalents                                                       | E28  |
| Form for Calculating the Interest Maintenance Reserve (IMR)                                         | 28   | Schedule E – Verification Between Years                                                      | SI15 |
| General Interrogatories                                                                             | 20   | Schedule E – Part 3 – Special Deposits                                                       | E29  |
| Jurat Page                                                                                          | 1    | Schedule F                                                                                   | 36   |
| Liabilities, Surplus and Other Funds                                                                | 3    | Schedule H – Accident and Health Exhibit – Part 1                                            | 37   |
| Life Insurance (State Page)                                                                         | 24   | Schedule H – Part 2, Part 3 and Part 4                                                       | 38   |
| Notes To Financial Statements                                                                       | 19   | Schedule H – Part 5 – Health Claims                                                          | 39   |
| Overflow Page For Write-ins                                                                         | 55   | Schedule S – Part 1 – Section 1                                                              | 40   |
| Schedule A – Part 1                                                                                 | E01  | Schedule S – Part 1 – Section 2                                                              | 41   |
| Schedule A – Part 2                                                                                 | E02  | Schedule S – Part 2                                                                          | 42   |
| Schedule A – Part 3                                                                                 | E03  | Schedule S – Part 3 – Section 1                                                              | 43   |
| Schedule A – Verification Between Years                                                             | SI02 | Schedule S – Part 3 – Section 2                                                              | 44   |
| Schedule B – Part 1                                                                                 | E04  | Schedule S – Part 4                                                                          | 45   |
| Schedule B – Part 2                                                                                 | E05  | Schedule S – Part 5                                                                          | 46   |
| Schedule B – Part 3                                                                                 | E06  | Schedule S – Part 6                                                                          | 47   |
| Schedule B – Verification Between Years                                                             | SI02 | Schedule S – Part 7                                                                          | 48   |
| Schedule BA – Part 1                                                                                | E07  | Schedule T – Part 2 Interstate Compact                                                       | 50   |
| Schedule BA – Part 2                                                                                | E08  | Schedule T – Premiums and Annuity Considerations                                             | 49   |
| Schedule BA – Part 3                                                                                | E09  | Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group | 51   |
| Schedule BA – Verification Between Years                                                            | SI03 | Schedule Y – Part 1A – Detail of Insurance Holding Company System                            | 52   |
| Schedule D – Part 1                                                                                 | E10  | Schedule Y – Part 2 – Summary of Insurer’s Transactions With Any Affiliates                  | 53   |
| Schedule D – Part 1A – Section 1                                                                    | SI05 | Summary Investment Schedule                                                                  | SI01 |
| Schedule D – Part 1A – Section 2                                                                    | SI08 | Summary of Operations                                                                        | 4    |
| Schedule D – Part 2 – Section 1                                                                     | E11  | Supplemental Exhibits and Schedules Interrogatories                                          | 54   |
|                                                                                                     |      |                                                                                              |      |

Reliance Standard Life Insurance Company

SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                    | Gross Investment Holdings |                                   | Admitted Assets as Reported in the Annual Statement |                                                       |                                 |                                      |
|------------------------------------------------------------------------------------------|---------------------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------------|---------------------------------|--------------------------------------|
|                                                                                          | 1                         | 2                                 | 3                                                   | 4                                                     | 5                               | 6                                    |
|                                                                                          | Amount                    | Percentage of Column 1<br>Line 13 | Amount                                              | Securities Lending<br>Reinvested<br>Collateral Amount | Total<br>(Col. 3 + 4)<br>Amount | Percentage<br>of Column 5<br>Line 13 |
| 1. Long-Term Bonds (Schedule D, Part 1):                                                 |                           |                                   |                                                     |                                                       |                                 |                                      |
| 1.01 U.S. Governments.....                                                               | 42,109,197                | 0.3                               | 42,109,197                                          |                                                       | 42,109,197                      | 0.3                                  |
| 1.02 All Other Governments.....                                                          | 148,244,920               | 1.0                               | 148,244,920                                         |                                                       | 148,244,920                     | 1.0                                  |
| 1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....                     | 69,183,392                | 0.4                               | 69,183,392                                          |                                                       | 69,183,392                      | 0.4                                  |
| 1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed..... | 606,249,753               | 3.9                               | 606,249,753                                         |                                                       | 606,249,753                     | 3.9                                  |
| 1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....  | 1,684,433,972             | 10.9                              | 1,684,433,972                                       |                                                       | 1,684,433,972                   | 10.9                                 |
| 1.06 Industrial and Miscellaneous.....                                                   | 6,012,569,695             | 39.0                              | 6,012,569,695                                       |                                                       | 6,012,569,695                   | 39.0                                 |
| 1.07 Hybrid Securities.....                                                              | 39,982,444                | 0.3                               | 39,982,444                                          |                                                       | 39,982,444                      | 0.3                                  |
| 1.08 Parent, Subsidiaries and Affiliates.....                                            |                           | 0.0                               |                                                     |                                                       | 0                               | 0.0                                  |
| 1.09 SVO Identified Funds.....                                                           | 2,971,164                 | 0.0                               | 2,971,164                                           |                                                       | 2,971,164                       | 0.0                                  |
| 1.10 Unaffiliated Bank Loans.....                                                        | 424,228,735               | 2.7                               | 424,228,735                                         |                                                       | 424,228,735                     | 2.7                                  |
| 1.11 Total Long-Term Bonds.....                                                          | 9,029,973,272             | 58.5                              | 9,029,973,271                                       | 0                                                     | 9,029,973,271                   | 58.5                                 |
| 2. Preferred Stocks (Schedule D, Part 2, Section 1):                                     |                           |                                   |                                                     |                                                       |                                 |                                      |
| 2.01 Industrial and Misc. (Unaffiliated).....                                            | 45,955,033                | 0.3                               | 45,955,033                                          |                                                       | 45,955,033                      | 0.3                                  |
| 2.02 Parent, Subsidiaries and Affiliates.....                                            |                           | 0.0                               |                                                     |                                                       | 0                               | 0.0                                  |
| 2.03 Total Preferred Stock.....                                                          | 45,955,033                | 0.3                               | 45,955,033                                          | 0                                                     | 45,955,033                      | 0.3                                  |
| 3. Common Stocks (Schedule D, Part 2, Section 2):                                        |                           |                                   |                                                     |                                                       |                                 |                                      |
| 3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated) .....                   | 189,628,137               | 1.2                               | 189,628,137                                         |                                                       | 189,628,137                     | 1.2                                  |
| 3.02 Industrial and Miscellaneous Other (Unaffiliated) .....                             | 467,712                   | 0.0                               | 467,712                                             |                                                       | 467,712                         | 0.0                                  |
| 3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....                            | 169,183,956               | 1.1                               | 169,183,956                                         |                                                       | 169,183,956                     | 1.1                                  |
| 3.04 Parent, Subsidiaries and Affiliates Other.....                                      |                           | 0.0                               |                                                     |                                                       | 0                               | 0.0                                  |
| 3.05 Mutual Funds.....                                                                   | 9,798,377                 | 0.1                               | 9,798,377                                           |                                                       | 9,798,377                       | 0.1                                  |
| 3.06 Unit Investment Trusts.....                                                         |                           | 0.0                               |                                                     |                                                       | 0                               | 0.0                                  |
| 3.07 Closed-End Funds.....                                                               | 979,200                   | 0.0                               | 979,200                                             |                                                       | 979,200                         | 0.0                                  |
| 3.08 Total Common Stocks.....                                                            | 370,057,382               | 2.4                               | 370,057,382                                         | 0                                                     | 370,057,382                     | 2.4                                  |
| 4. Mortgage Loans Schedule B):                                                           |                           |                                   |                                                     |                                                       |                                 |                                      |
| 4.01 Farm Mortgages.....                                                                 |                           | 0.0                               |                                                     |                                                       | 0                               | 0.0                                  |
| 4.02 Residential Mortgages.....                                                          | 1,106,643,295             | 7.2                               | 543,116,703                                         |                                                       | 543,116,703                     | 3.5                                  |
| 4.03 Commercial Mortgages.....                                                           | 3,324,507,017             | 21.5                              | 3,882,770,128                                       |                                                       | 3,882,770,128                   | 25.2                                 |
| 4.04 Mezzanine Real Estate Loans.....                                                    | 470,600,683               | 3.0                               | 475,864,164                                         |                                                       | 475,864,164                     | 3.1                                  |
| 4.05 Total Mortgage Loans.....                                                           | 4,901,750,995             | 31.8                              | 4,901,750,995                                       | 0                                                     | 4,901,750,995                   | 31.8                                 |
| 5. Real Estate (Schedule A):                                                             |                           |                                   |                                                     |                                                       |                                 |                                      |
| 5.01 Properties Occupied by Company.....                                                 |                           | 0.0                               |                                                     |                                                       | 0                               | 0.0                                  |
| 5.02 Properties Held for Production of Income.....                                       | 499                       | 0.0                               |                                                     |                                                       | 0                               | 0.0                                  |
| 5.03 Properties Held for Sale.....                                                       | 25,001,933                | 0.2                               | 25,001,933                                          |                                                       | 25,001,933                      | 0.2                                  |
| 5.04 Total Real Estate.....                                                              | 25,002,432                | 0.2                               | 25,001,933                                          | 0                                                     | 25,001,933                      | 0.2                                  |
| 6. Cash, Cash Equivalents, and Short-Term Investments::                                  |                           |                                   |                                                     |                                                       |                                 |                                      |
| 6.01 Cash (Schedule E, Part 1).....                                                      | 114,490,046               | 0.7                               | 114,490,046                                         |                                                       | 114,490,046                     | 0.7                                  |
| 6.02 Cash Equivalents (Schedule E, Part 2).....                                          | 490,547,187               | 3.2                               | 490,547,187                                         |                                                       | 490,547,187                     | 3.2                                  |
| 6.03 Short-Term Investments (Schedule DA).....                                           | 9,925,974                 | 0.1                               | 9,925,974                                           |                                                       | 9,925,974                       | 0.1                                  |
| 6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....                       | 614,963,206               | 4.0                               | 614,963,206                                         | 0                                                     | 614,963,206                     | 4.0                                  |
| 7. Contract Loans.....                                                                   | 366,276                   | 0.0                               | 366,276                                             |                                                       | 366,276                         | 0.0                                  |
| 8. Derivatives (Schedule DB).....                                                        | 136,941,516               | 0.9                               | 136,941,516                                         |                                                       | 136,941,516                     | 0.9                                  |
| 9. Other Invested Assets (Schedule BA).....                                              | 284,515,632               | 1.8                               | 284,515,632                                         |                                                       | 284,515,632                     | 1.8                                  |
| 10. Receivables for Securities.....                                                      | 26,588,894                | 0.2                               | 26,588,894                                          |                                                       | 26,588,894                      | 0.2                                  |
| 11. Securities Lending (Schedule DL, Part 1).....                                        |                           | 0.0                               |                                                     | XXX                                                   | XXX                             | XXX                                  |
| 12. Other Invested Assets (Page 2, Line 11).....                                         |                           | 0.0                               |                                                     |                                                       | 0                               | 0.0                                  |
| 13. Total Invested Assets.....                                                           | 15,436,114,638            | 100.0                             | 15,436,114,139                                      | 0                                                     | 15,436,114,139                  | 100.0                                |



Reliance Standard Life Insurance Company

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

|     |                                                                                    |            |            |
|-----|------------------------------------------------------------------------------------|------------|------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                       |            | 1,514,126  |
| 2.  | Cost of acquired:                                                                  |            |            |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 6).....                         | 25,970,747 |            |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9).....               |            | 25,970,747 |
| 3.  | Current year change in encumbrances:                                               |            |            |
| 3.1 | Totals, Part 1, Column 13.....                                                     |            |            |
| 3.2 | Totals, Part 3, Column 11.....                                                     |            | 0          |
| 4.  | Total gain (loss) on disposals, Part 3, Column 18.....                             |            |            |
| 5.  | Deduct amounts received on disposals, Part 3, Column 15.....                       |            |            |
| 6.  | Total foreign exchange change in book/adjusted carrying value:                     |            |            |
| 6.1 | Totals, Part 1, Column 15.....                                                     |            |            |
| 6.2 | Totals, Part 3, Column 13.....                                                     |            | 0          |
| 7.  | Deduct current year's other-than-temporary impairment recognized:                  |            |            |
| 7.1 | Totals, Part 1, Column 12.....                                                     | 2,482,440  |            |
| 7.2 | Totals, Part 3, Column 10.....                                                     |            | 2,482,440  |
| 8.  | Deduct current year's depreciation:                                                |            |            |
| 8.1 | Totals, Part 1, Column 11.....                                                     |            |            |
| 8.2 | Totals, Part 3, Column 9.....                                                      |            | 0          |
| 9.  | Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)..... |            | 25,002,433 |
| 10. | Deduct total nonadmitted amounts.....                                              |            | 500        |
| 11. | Statement value at end of current period (Line 9 minus Line 10).....               |            | 25,001,933 |

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

|      |                                                                                                                      |               |               |
|------|----------------------------------------------------------------------------------------------------------------------|---------------|---------------|
| 1.   | Book value/recorded investment excluding accrued interest, December 31 of prior year.....                            |               | 2,937,140,650 |
| 2.   | Cost of acquired:                                                                                                    |               |               |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 7).....                                                           | 3,168,837,075 |               |
| 2.2  | Additional investment made after acquisition (Part 2, Column 8).....                                                 |               | 3,168,837,075 |
| 3.   | Capitalized deferred interest and other:                                                                             |               |               |
| 3.1  | Totals, Part 1, Column 12.....                                                                                       |               |               |
| 3.2  | Totals, Part 3, Column 11.....                                                                                       |               | 0             |
| 4.   | Accrual of discount.....                                                                                             |               | 14,329,649    |
| 5.   | Unrealized valuation increase (decrease):                                                                            |               |               |
| 5.1  | Totals, Part 1, Column 9.....                                                                                        |               |               |
| 5.2  | Totals, Part 3, Column 8.....                                                                                        |               | 0             |
| 6.   | Total gain (loss) on disposals, Part 3, Column 18.....                                                               |               | (0)           |
| 7.   | Deduct amounts received on disposals, Part 3, Column 15.....                                                         |               | 1,217,075,611 |
| 8.   | Deduct amortization of premium and mortgage interest points and commitment fees.....                                 |               | 742,400       |
| 9.   | Total foreign exchange change in book value/recorded investment excluding accrued interest:                          |               |               |
| 9.1  | Totals, Part 1, Column 13.....                                                                                       |               |               |
| 9.2  | Totals, Part 3, Column 13.....                                                                                       |               | 0             |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                                                    |               |               |
| 10.1 | Totals, Part 1, Column 11.....                                                                                       | 308,470       |               |
| 10.2 | Totals, Part 3, Column 10.....                                                                                       | 429,899       | 738,369       |
| 11.  | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... |               | 4,901,750,993 |
| 12.  | Total valuation allowance.....                                                                                       |               |               |
| 13.  | Subtotal (Line 11 plus Line 12).....                                                                                 |               | 4,901,750,993 |
| 14.  | Deduct total nonadmitted amounts.....                                                                                |               |               |
| 15.  | Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....                             |               | 4,901,750,993 |

Reliance Standard Life Insurance Company

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

|      |                                                                                         |            |             |
|------|-----------------------------------------------------------------------------------------|------------|-------------|
| 1.   | Book/adjusted carrying value, December 31 of prior year.....                            |            | 244,607,125 |
| 2.   | Cost of acquired:                                                                       |            |             |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 8).....                              | 84,993,704 |             |
| 2.2  | Additional investment made after acquisition (Part 2, Column 9).....                    | 17,765,688 | 102,759,392 |
| 3.   | Capitalized deferred interest and other:                                                |            |             |
| 3.1  | Totals, Part 1, Column 16.....                                                          |            |             |
| 3.2  | Totals, Part 3, Column 12.....                                                          |            | 0           |
| 4.   | Accrual of discount.....                                                                |            | 20,701      |
| 5.   | Unrealized valuation increase (decrease):                                               |            |             |
| 5.1  | Totals, Part 1, Column 13.....                                                          | 11,206,205 |             |
| 5.2  | Totals, Part 3, Column 9.....                                                           | 2,791,550  | 13,997,755  |
| 6.   | Total gain (loss) on disposals, Part 3, Column 19.....                                  |            | (4,250)     |
| 7.   | Deduct amounts received on disposals, Part 3, Column 16.....                            |            | 75,280,672  |
| 8.   | Deduct amortization of premium and depreciation.....                                    |            | 1,125,541   |
| 9.   | Total foreign exchange change in book/adjusted carrying value:                          |            |             |
| 9.1  | Totals, Part 1, Column 17.....                                                          |            |             |
| 9.2  | Totals, Part 3, Column 14.....                                                          |            | 0           |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                       |            |             |
| 10.1 | Totals, Part 1, Column 15.....                                                          | 458,877    |             |
| 10.2 | Totals, Part 3, Column 11.....                                                          |            | 458,877     |
| 11.  | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... |            | 284,515,633 |
| 12.  | Deduct total nonadmitted amounts.....                                                   |            |             |
| 13.  | Statement value at end of current period (Line 11 minus Line 12).....                   |            | 284,515,633 |

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                                             |             |               |
|-----|-------------------------------------------------------------------------------------------------------------|-------------|---------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                                                |             | 9,884,037,163 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7.....                                                    |             | 4,089,400,438 |
| 3.  | Accrual of discount.....                                                                                    |             | 65,269,993    |
| 4.  | Unrealized valuation increase (decrease):                                                                   |             |               |
| 4.1 | Part 1, Column 12.....                                                                                      | (2,659,311) |               |
| 4.2 | Part 2, Section 1, Column 15.....                                                                           | 86,184      |               |
| 4.3 | Part 2, Section 2, Column 13.....                                                                           | 26,100,534  |               |
| 4.4 | Part 4, Column 11.....                                                                                      | 3,531,778   | 27,059,185    |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19.....                                                      |             | 54,699,256    |
| 6.  | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....                                |             | 4,614,934,102 |
| 7.  | Deduct amortization of premium.....                                                                         |             | 32,496,935    |
| 8.  | Total foreign exchange change in book/adjusted carrying value:                                              |             |               |
| 8.1 | Part 1, Column 15.....                                                                                      | (51,789)    |               |
| 8.2 | Part 2, Section 1, Column 19.....                                                                           |             |               |
| 8.3 | Part 2, Section 2, Column 16.....                                                                           | 8,292       |               |
| 8.4 | Part 4, Column 15.....                                                                                      | 3,687,128   | 3,643,631     |
| 9.  | Deduct current year's other-than-temporary impairment recognized:                                           |             |               |
| 9.1 | Part 1, Column 14.....                                                                                      | 21,263,409  |               |
| 9.2 | Part 2, Section 1, Column 17.....                                                                           | 1,419,000   |               |
| 9.3 | Part 2, Section 2, Column 14.....                                                                           | 467,620     |               |
| 9.4 | Part 4, Column 13.....                                                                                      | 7,569,573   | 30,719,602    |
| 10. | Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2..... |             | 26,661        |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....                     |             | 9,445,985,687 |
| 12. | Deduct total nonadmitted amounts.....                                                                       |             |               |
| 13. | Statement value at end of current period (Line 11 minus Line 12).....                                       |             | 9,445,985,687 |

Reliance Standard Life Insurance Company  
SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

| Description                                                                                                                                                                     |                                 | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value    | 3<br>Actual Cost   | 4<br>Par Value<br>of Bonds |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------|--------------------------------------|--------------------|--------------------|----------------------------|
| <b>BONDS</b><br><br>Governments (Including all obligations<br>guaranteed by governments)                                                                                        | 1. United States.....           | .....42,109,197                      | .....42,806,291    | .....41,585,429    | .....40,829,270            |
|                                                                                                                                                                                 | 2. Canada.....                  | .....                                | .....              | .....              | .....                      |
|                                                                                                                                                                                 | 3. Other Countries.....         | .....148,244,920                     | .....156,596,873   | .....152,414,966   | .....147,603,754           |
|                                                                                                                                                                                 | 4. Totals.....                  | .....190,354,117                     | .....199,403,164   | .....194,000,395   | .....188,433,024           |
| U.S. States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                             | 5. Totals.....                  | .....69,183,392                      | .....73,920,923    | .....70,655,408    | .....66,470,000            |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (Direct and guaranteed)                                                                                   | 6. Totals.....                  | .....606,249,753                     | .....676,080,337   | .....586,024,537   | .....644,225,382           |
| U.S. Special Revenue and Special Assessment<br>Obligations and All Non-Guaranteed Obligations<br>of Agencies and Authorities of Governments<br>and Their Political Subdivisions | 7. Totals.....                  | .....1,684,433,972                   | .....1,814,847,573 | .....1,669,084,864 | .....1,671,212,740         |
| Industrial and Miscellaneous,<br>SVO Identified Funds, Unaffiliated Bank Loans<br>and Hybrid Securities (Unaffiliated)                                                          | 8. United States.....           | .....5,834,414,266                   | .....6,058,885,120 | .....5,861,706,196 | .....6,325,148,471         |
|                                                                                                                                                                                 | 9. Canada.....                  | .....23,680,849                      | .....23,680,849    | .....23,680,849    | .....23,425,186            |
|                                                                                                                                                                                 | 10. Other Countries.....        | .....621,656,931                     | .....660,766,829   | .....625,020,824   | .....1,435,716,178         |
|                                                                                                                                                                                 | 11. Totals.....                 | .....6,479,752,046                   | .....6,743,332,798 | .....6,510,407,869 | .....7,784,289,835         |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals.....                 | .....                                | .....              | .....              | .....                      |
|                                                                                                                                                                                 | 13. Total Bonds.....            | .....9,029,973,279                   | .....9,507,584,795 | .....9,030,173,072 | .....10,354,630,981        |
| <b>PREFERRED STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                      | 14. United States.....          | .....45,955,033                      | .....48,556,119    | .....45,955,033    |                            |
|                                                                                                                                                                                 | 15. Canada.....                 | .....                                | .....              | .....              |                            |
|                                                                                                                                                                                 | 16. Other Countries.....        | .....                                | .....              | .....              |                            |
|                                                                                                                                                                                 | 17. Totals.....                 | .....45,955,033                      | .....48,556,119    | .....45,955,033    |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 18. Totals.....                 | .....                                | .....              | .....              |                            |
|                                                                                                                                                                                 | 19. Total Preferred Stocks..... | .....45,955,033                      | .....48,556,119    | .....45,955,033    |                            |
| <b>COMMON STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                         | 20. United States.....          | .....200,256,456                     | .....200,256,456   | .....209,255,385   |                            |
|                                                                                                                                                                                 | 21. Canada.....                 | .....523,501                         | .....523,501       | .....1,248,750     |                            |
|                                                                                                                                                                                 | 22. Other Countries.....        | .....93,469                          | .....93,469        | .....55,761        |                            |
|                                                                                                                                                                                 | 23. Totals.....                 | .....200,873,426                     | .....200,873,426   | .....210,559,896   |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 24. Totals.....                 | .....169,183,956                     | .....169,183,956   | .....70,675,956    |                            |
|                                                                                                                                                                                 | 25. Total Common Stocks.....    | .....370,057,382                     | .....370,057,382   | .....281,235,852   |                            |
|                                                                                                                                                                                 | 26. Total Stocks.....           | .....416,012,415                     | .....418,613,501   | .....327,190,885   |                            |
|                                                                                                                                                                                 | 27. Total Bonds and Stocks..... | .....9,445,985,694                   | .....9,926,198,296 | .....9,357,363,957 |                            |

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

| NAIC Designation                                                                  | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 11.7 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed (a) |
|-----------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments                                                               |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 1.1 NAIC 1                                                                        | 8,295,197              | 13,200,265                          | 12,122,354                            | 4,274,936                              | 4,216,446             | XXX                      | 42,109,197                 | 0.5                                  | 38,594,426                             | 0.4                               | 39,507,652                     | 2,601,545                           |
| 1.2 NAIC 2                                                                        |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.3 NAIC 3                                                                        |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.4 NAIC 4                                                                        |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.5 NAIC 5                                                                        |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.6 NAIC 6                                                                        |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 1.7 Totals                                                                        | 8,295,197              | 13,200,265                          | 12,122,354                            | 4,274,936                              | 4,216,446             | XXX                      | 42,109,197                 | 0.5                                  | 38,594,426                             | 0.4                               | 39,507,652                     | 2,601,545                           |
| 2. All Other Governments                                                          |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 2.1 NAIC 1                                                                        |                        | 57,313,291                          | 19,655,562                            | 5,587,607                              | 1,700,000             | XXX                      | 84,256,461                 | 0.9                                  | 25,874,732                             | 0.3                               | 77,635,704                     | 6,620,757                           |
| 2.2 NAIC 2                                                                        |                        |                                     | 7,641,951                             |                                        | 921,409               | XXX                      | 8,563,361                  | 0.1                                  |                                        | 0.0                               | 8,063,710                      | 499,650                             |
| 2.3 NAIC 3                                                                        |                        | 17,618,883                          | 28,903,902                            |                                        | 5,553,007             | XXX                      | 52,075,792                 | 0.6                                  | 34,677,696                             | 0.4                               | 52,075,792                     |                                     |
| 2.4 NAIC 4                                                                        |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 2,026,533                              | 0.0                               |                                |                                     |
| 2.5 NAIC 5                                                                        |                        | 3,349,306                           |                                       |                                        |                       | XXX                      | 3,349,306                  | 0.0                                  |                                        | 0.0                               | 3,349,306                      |                                     |
| 2.6 NAIC 6                                                                        |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 2.7 Totals                                                                        | 0                      | 78,281,480                          | 56,201,416                            | 5,587,607                              | 8,174,417             | XXX                      | 148,244,920                | 1.6                                  | 62,578,961                             | 0.6                               | 141,124,513                    | 7,120,407                           |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 3.1 NAIC 1                                                                        |                        | 4,480,887                           | 32,904,928                            | 10,343,842                             |                       | XXX                      | 47,729,657                 | 0.5                                  | 68,511,705                             | 0.7                               | 47,729,657                     |                                     |
| 3.2 NAIC 2                                                                        |                        |                                     | 10,433,462                            | 11,020,274                             |                       | XXX                      | 21,453,735                 | 0.2                                  | 29,132,174                             | 0.3                               | 21,453,735                     |                                     |
| 3.3 NAIC 3                                                                        |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.4 NAIC 4                                                                        |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.5 NAIC 5                                                                        |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.6 NAIC 6                                                                        |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 3.7 Totals                                                                        | 0                      | 4,480,887                           | 43,338,389                            | 21,364,116                             | 0                     | XXX                      | 69,183,392                 | 0.8                                  | 97,643,879                             | 1.0                               | 69,183,392                     | 0                                   |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 4.1 NAIC 1                                                                        | 26,085,429             | 125,440,984                         | 189,153,193                           | 61,238,649                             | 74,429,818            | XXX                      | 476,348,073                | 5.3                                  | 470,096,211                            | 4.9                               | 471,668,230                    | 4,679,843                           |
| 4.2 NAIC 2                                                                        | 527,274                | 3,984,539                           | 73,557,607                            | 29,063,910                             | 7,424,430             | XXX                      | 114,557,760                | 1.3                                  | 96,603,948                             | 1.0                               | 109,372,256                    | 5,185,504                           |
| 4.3 NAIC 3                                                                        | 1,456,631              | 8,458,003                           | 5,429,285                             |                                        |                       | XXX                      | 15,343,919                 | 0.2                                  | 18,663,151                             | 0.2                               | 15,343,919                     |                                     |
| 4.4 NAIC 4                                                                        |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  | 4,129,243                              | 0.0                               |                                |                                     |
| 4.5 NAIC 5                                                                        |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.6 NAIC 6                                                                        |                        |                                     |                                       |                                        |                       | XXX                      | 0                          | 0.0                                  |                                        | 0.0                               |                                |                                     |
| 4.7 Totals                                                                        | 28,069,335             | 137,883,526                         | 268,140,085                           | 90,302,559                             | 81,854,248            | XXX                      | 606,249,753                | 6.7                                  | 589,492,553                            | 6.1                               | 596,384,405                    | 9,865,348                           |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 5.1 NAIC 1                                                                        | 86,851,260             | 157,626,246                         | 490,652,917                           | 191,182,213                            | 145,232,958           | XXX                      | 1,071,545,594              | 11.9                                 | 1,349,332,709                          | 14.0                              | 1,023,327,003                  | 48,218,591                          |
| 5.2 NAIC 2                                                                        | 53,803,217             | 43,498,389                          | 212,176,156                           | 80,945,766                             | 99,786,627            | XXX                      | 490,210,153                | 5.4                                  | 518,825,082                            | 5.4                               | 394,357,147                    | 95,853,006                          |
| 5.3 NAIC 3                                                                        | 20,585,401             | 41,485,073                          | 14,754,429                            | 3,197,853                              | 5,429,641             | XXX                      | 85,452,396                 | 0.9                                  | 81,413,805                             | 0.8                               | 43,670,919                     | 41,781,477                          |
| 5.4 NAIC 4                                                                        |                        | 3,476,081                           | 11,213,107                            | 9,115,127                              |                       | XXX                      | 23,804,316                 | 0.3                                  | 17,993,111                             | 0.2                               | 8,463,039                      | 15,341,277                          |
| 5.5 NAIC 5                                                                        |                        |                                     | 13,350,000                            |                                        |                       | XXX                      | 13,350,000                 | 0.1                                  | 12,600,000                             | 0.1                               |                                | 13,350,000                          |
| 5.6 NAIC 6                                                                        |                        |                                     |                                       |                                        | 71,513                | XXX                      | 71,513                     | 0.0                                  |                                        | 0.0                               |                                | 71,513                              |
| 5.7 Totals                                                                        | 161,239,877            | 246,085,789                         | 742,146,608                           | 284,440,959                            | 250,520,739           | XXX                      | 1,684,433,972              | 18.6                                 | 1,980,164,707                          | 20.5                              | 1,469,818,108                  | 214,615,864                         |

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

|                                                | 1                 | 2                              | 3                                | 4                                 | 5                | 6                   | 7                     | 8                               | 9                                 | 10                          | 11                       | 12                            |
|------------------------------------------------|-------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|---------------------|-----------------------|---------------------------------|-----------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation                               | 1 Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | No Maturity<br>Date | Total<br>Current Year | Column 7 as a<br>% of Line 11.7 | Total from Column<br>7 Prior Year | % from Col. 8<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed (a) |
| 6. Industrial and Miscellaneous (unaffiliated) |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 6.1 NAIC 1.....                                | 285,460,952       | 828,054,415                    | 1,181,999,459                    | 411,763,866                       | 131,376,304      | XXX.....            | 2,838,654,996         | 31.4                            | 3,376,866,024                     | 34.9                        | 1,159,377,093            | 1,679,277,904                 |
| 6.2 NAIC 2.....                                | 77,300,011        | 505,191,845                    | 1,469,954,168                    | 271,697,132                       | 217,013,353      | XXX.....            | 2,541,156,509         | 28.1                            | 2,430,047,463                     | 25.1                        | 1,028,026,782            | 1,513,129,727                 |
| 6.3 NAIC 3.....                                | 36,693,518        | 117,706,672                    | 133,020,899                      | 21,916,707                        | 6,814,175        | XXX.....            | 316,151,971           | 3.5                             | 409,177,403                       | 4.2                         | 166,896,875              | 149,255,096                   |
| 6.4 NAIC 4.....                                | 25,125,847        | 62,240,690                     | 81,437,179                       | 10,232,848                        | 2,090,555        | XXX.....            | 181,127,119           | 2.0                             | 335,960,720                       | 3.5                         | 96,542,257               | 84,584,862                    |
| 6.5 NAIC 5.....                                | 3,010,844         | 14,465,462                     | 9,451,376                        | 15,827,493                        | 2,642,122        | XXX.....            | 45,397,296            | 0.5                             | 100,342,474                       | 1.0                         | 21,665,639               | 23,731,657                    |
| 6.6 NAIC 6.....                                | 35,495,766        | 20,975,410                     | 28,702,625                       | 8,429,367                         | 4,497,746        | XXX.....            | 98,100,914            | 1.1                             | 96,634,012                        | 1.0                         | 68,956,221               | 29,144,693                    |
| 6.7 Totals.....                                | 463,086,938       | 1,548,634,494                  | 2,904,565,705                    | 739,867,413                       | 364,434,256      | XXX.....            | 6,020,588,806         | 66.6                            | 6,749,028,095                     | 69.8                        | 2,541,464,867            | 3,479,123,939                 |
| 7. Hybrid Securities                           |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 7.1 NAIC 1.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.2 NAIC 2.....                                | 2,468,085         | 12,143,889                     | 13,485,462                       |                                   | 1,035,827        | XXX.....            | 29,133,262            | 0.3                             | 47,417,928                        | 0.5                         | 23,706,161               | 5,427,101                     |
| 7.3 NAIC 3.....                                | 837,972           | 5,845,876                      | 4,165,334                        |                                   |                  | XXX.....            | 10,849,182            | 0.1                             | 8,330,597                         | 0.1                         | 10,150,191               | 698,991                       |
| 7.4 NAIC 4.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.5 NAIC 5.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.6 NAIC 6.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 7.7 Totals.....                                | 3,306,057         | 17,989,764                     | 17,650,796                       | 0                                 | 1,035,827        | XXX.....            | 39,982,444            | 0.4                             | 55,748,525                        | 0.6                         | 33,856,352               | 6,126,092                     |
| 8. Parent, Subsidiaries and Affiliates         |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 8.1 NAIC 1.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.2 NAIC 2.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.3 NAIC 3.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.4 NAIC 4.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.5 NAIC 5.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.6 NAIC 6.....                                |                   |                                |                                  |                                   |                  | XXX.....            | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 8.7 Totals.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | XXX.....            | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                             |
| 9. SVO Identified Funds                        |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 9.1 NAIC 1.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         |                     | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 9.2 NAIC 2.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         |                     | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 9.3 NAIC 3.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         |                     | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 9.4 NAIC 4.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         | 2,971,164           | 2,971,164             | 0.0                             | 12,098,479                        | 0.1                         | 2,971,164                |                               |
| 9.5 NAIC 5.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         |                     | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 9.6 NAIC 6.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         |                     | 0                     | 0.0                             |                                   | 0.0                         |                          |                               |
| 9.7 Totals.....                                | XXX.....          | XXX.....                       | XXX.....                         | XXX.....                          | XXX.....         | 2,971,164           | 2,971,164             | 0.0                             | 12,098,479                        | 0.1                         | 2,971,164                | 0                             |
| 10. Unaffiliated Bank Loans                    |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 10.1 NAIC 1.....                               |                   | 419,287                        |                                  |                                   |                  | XXX.....            | 419,287               | 0.0                             | 514,516                           | 0.0                         |                          | 419,287                       |
| 10.2 NAIC 2.....                               |                   | 30,376,215                     |                                  |                                   |                  | XXX.....            | 30,376,215            | 0.3                             | 9,358,755                         | 0.1                         |                          | 30,376,215                    |
| 10.3 NAIC 3.....                               | 951,544           | 96,602,403                     | 24,761,249                       |                                   | 1,356,117        | XXX.....            | 123,671,312           | 1.4                             | 31,236,877                        | 0.3                         | 6,775,336                | 116,895,976                   |
| 10.4 NAIC 4.....                               | 11,998,149        | 149,267,808                    | 39,960,173                       |                                   |                  | XXX.....            | 201,226,131           | 2.2                             | 14,058,977                        | 0.1                         | 37,494,747               | 163,731,383                   |
| 10.5 NAIC 5.....                               | 2,215,152         | 38,151,670                     | 22,890,295                       |                                   | 821,195          | XXX.....            | 64,078,312            | 0.7                             | 17,818,724                        | 0.2                         | 21,846,510               | 42,231,803                    |
| 10.6 NAIC 6.....                               | 5,003,094         |                                |                                  |                                   | 1,361,247        | XXX.....            | 6,364,341             | 0.1                             | 4,503,866                         | 0.0                         | 335,000                  | 6,029,341                     |
| 10.7 Totals.....                               | 20,167,939        | 314,817,383                    | 87,611,718                       | 0                                 | 3,538,558        | XXX.....            | 426,135,598           | 4.7                             | 77,491,715                        | 0.8                         | 66,451,592               | 359,684,005                   |

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

| NAIC Designation                                            | 1                   | 2                              | 3                                | 4                                 | 5                | 6                   | 7                     | 8                               | 9                                 | 10                          | 11                       | 12                            |
|-------------------------------------------------------------|---------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|---------------------|-----------------------|---------------------------------|-----------------------------------|-----------------------------|--------------------------|-------------------------------|
|                                                             | 1 Year<br>or Less   | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | No Maturity<br>Date | Total<br>Current Year | Column 7 as a<br>% of Line 11.7 | Total from Column<br>7 Prior Year | % from Col. 8<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed (a) |
| 11. Total Bonds Current Year                                |                     |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 11.1 NAIC 1.....                                            | (d).....406,692,838 | .....1,186,535,375             | .....1,926,488,412               | .....684,391,113                  | .....356,955,526 | .....0              | .....4,561,063,265    | .....50.5                       | .....XXX                          | .....XXX                    | .....2,819,245,338       | .....1,741,817,927            |
| 11.2 NAIC 2.....                                            | (d).....134,098,587 | .....595,194,876               | .....1,787,248,806               | .....392,727,082                  | .....326,181,646 | .....0              | .....3,235,450,996    | .....35.8                       | .....XXX                          | .....XXX                    | .....1,584,979,792       | .....1,650,471,204            |
| 11.3 NAIC 3.....                                            | (d).....60,525,065  | .....287,716,910               | .....211,035,098                 | .....25,114,560                   | .....19,152,939  | .....0              | .....603,544,573      | .....6.7                        | .....XXX                          | .....XXX                    | .....294,913,032         | .....308,631,540              |
| 11.4 NAIC 4.....                                            | (d).....37,123,997  | .....214,984,579               | .....132,610,459                 | .....19,347,975                   | .....2,090,555   | .....2,971,164      | .....409,128,729      | .....4.5                        | .....XXX                          | .....XXX                    | .....145,471,207         | .....263,657,523              |
| 11.5 NAIC 5.....                                            | (d).....5,225,996   | .....55,966,438                | .....45,691,671                  | .....15,827,493                   | .....3,463,317   | .....0              | (c).....126,174,914   | .....1.4                        | .....XXX                          | .....XXX                    | .....46,861,455          | .....79,313,459               |
| 11.6 NAIC 6.....                                            | (d).....40,498,860  | .....20,975,410                | .....28,702,625                  | .....8,429,367                    | .....5,930,506   | .....0              | (c).....104,536,768   | .....1.2                        | .....XXX                          | .....XXX                    | .....69,291,221          | .....35,245,547               |
| 11.7 Totals.....                                            | .....684,165,343    | .....2,361,373,589             | .....4,131,777,071               | .....1,145,837,590                | .....713,774,489 | .....2,971,164      | (b).....9,039,899,245 | .....100.0                      | .....XXX                          | .....XXX                    | .....4,960,762,045       | .....4,079,137,200            |
| 11.8 Line 11.7 as a % of Col. 7.....                        | .....7.6            | .....26.1                      | .....45.7                        | .....12.7                         | .....7.9         | .....0.0            | .....100.0            | .....XXX                        | .....XXX                          | .....XXX                    | .....54.9                | .....45.1                     |
| 12. Total Bonds Prior Year                                  |                     |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 12.1 NAIC 1.....                                            | .....501,000,089    | .....1,309,696,155             | .....2,457,761,025               | .....626,979,485                  | .....434,353,571 |                     | .....XXX              | .....XXX                        | .....5,329,790,324                | .....55.2                   | .....3,251,170,212       | .....2,078,620,112            |
| 12.2 NAIC 2.....                                            | .....91,720,580     | .....561,664,039               | .....1,811,500,508               | .....379,381,501                  | .....287,118,720 |                     | .....XXX              | .....XXX                        | .....3,131,385,349                | .....32.4                   | .....1,629,950,044       | .....1,501,435,306            |
| 12.3 NAIC 3.....                                            | .....19,636,660     | .....214,289,657               | .....284,252,847                 | .....25,897,895                   | .....39,422,468  |                     | .....XXX              | .....XXX                        | .....583,499,529                  | .....6.0                    | .....435,156,498         | .....148,343,030              |
| 12.4 NAIC 4.....                                            | .....17,334,364     | .....185,543,997               | .....144,339,294                 | .....25,958,851                   | .....992,078     | .....12,098,479     | .....XXX              | .....XXX                        | .....386,267,063                  | .....4.0                    | .....327,631,937         | .....58,635,126               |
| 12.5 NAIC 5.....                                            | .....9,491,734      | .....55,045,951                | .....27,647,845                  | .....15,173,382                   | .....23,402,286  |                     | .....XXX              | .....XXX                        | (c).....130,761,198               | .....1.4                    | .....87,788,089          | .....42,973,109               |
| 12.6 NAIC 6.....                                            | .....11,794,635     | .....26,576,193                | .....20,546,521                  | .....26,003,791                   | .....16,216,738  |                     | .....XXX              | .....XXX                        | (c).....101,137,878               | .....1.0                    | .....79,988,618          | .....21,149,260               |
| 12.7 Totals.....                                            | .....650,978,062    | .....2,352,815,994             | .....4,746,048,039               | .....1,099,394,905                | .....801,505,861 | .....12,098,479     | .....XXX              | .....XXX                        | (b).....9,662,841,340             | .....100.0                  | .....5,811,685,398       | .....3,851,155,943            |
| 12.8 Line 12.7 as a % of Col. 9.....                        | .....6.7            | .....24.3                      | .....49.1                        | .....11.4                         | .....8.3         | .....0.1            | .....XXX              | .....XXX                        | .....100.0                        | .....XXX                    | .....60.1                | .....39.9                     |
| 13. Total Publicly Traded Bonds                             |                     |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 13.1 NAIC 1.....                                            | .....253,764,723    | .....645,829,857               | .....1,142,646,412               | .....444,852,484                  | .....332,151,862 |                     | .....2,819,245,338    | .....31.2                       | .....3,251,170,212                | .....33.6                   | .....2,819,245,338       | .....XXX                      |
| 13.2 NAIC 2.....                                            | .....84,411,075     | .....258,167,631               | .....677,383,161                 | .....322,066,694                  | .....242,951,231 |                     | .....1,584,979,792    | .....17.5                       | .....1,629,950,044                | .....16.9                   | .....1,584,979,792       | .....XXX                      |
| 13.3 NAIC 3.....                                            | .....39,553,394     | .....137,771,116               | .....92,711,897                  | .....9,024,907                    | .....15,851,717  |                     | .....294,913,032      | .....3.3                        | .....435,156,498                  | .....4.5                    | .....294,913,032         | .....XXX                      |
| 13.4 NAIC 4.....                                            | .....15,806,247     | .....36,498,415                | .....83,028,540                  | .....6,832,027                    | .....334,813     | .....2,971,164      | .....145,471,207      | .....1.6                        | .....327,631,937                  | .....3.4                    | .....145,471,207         | .....XXX                      |
| 13.5 NAIC 5.....                                            | .....2,917,488      | .....10,367,350                | .....20,303,540                  | .....10,819,515                   | .....2,453,563   |                     | .....46,861,455       | .....0.5                        | .....87,788,089                   | .....0.9                    | .....46,861,455          | .....XXX                      |
| 13.6 NAIC 6.....                                            | .....33,328,959     | .....10,691,226                | .....13,485,675                  | .....8,310,334                    | .....3,475,026   |                     | .....69,291,221       | .....0.8                        | .....79,988,618                   | .....0.8                    | .....69,291,221          | .....XXX                      |
| 13.7 Totals.....                                            | .....429,781,886    | .....1,099,325,594             | .....2,029,559,226               | .....801,905,962                  | .....597,218,212 | .....2,971,164      | .....4,960,762,045    | .....54.9                       | .....5,811,685,398                | .....60.1                   | .....4,960,762,045       | .....XXX                      |
| 13.8 Line 13.7 as a % of Col. 7.....                        | .....8.7            | .....22.2                      | .....40.9                        | .....16.2                         | .....12.0        | .....0.1            | .....100.0            | .....XXX                        | .....XXX                          | .....XXX                    | .....100.0               | .....XXX                      |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11..... | .....4.8            | .....12.2                      | .....22.5                        | .....8.9                          | .....6.6         | .....0.0            | .....54.9             | .....XXX                        | .....XXX                          | .....XXX                    | .....54.9                | .....XXX                      |
| 14. Total Privately Placed Bonds                            |                     |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 14.1 NAIC 1.....                                            | .....152,928,115    | .....540,705,519               | .....783,842,000                 | .....239,538,629                  | .....24,803,664  |                     | .....1,741,817,927    | .....19.3                       | .....2,078,620,112                | .....21.5                   | .....XXX                 | .....1,741,817,927            |
| 14.2 NAIC 2.....                                            | .....49,687,511     | .....337,027,245               | .....1,109,865,645               | .....70,660,388                   | .....83,230,415  |                     | .....1,650,471,204    | .....18.3                       | .....1,501,435,306                | .....15.5                   | .....XXX                 | .....1,650,471,204            |
| 14.3 NAIC 3.....                                            | .....20,971,671     | .....149,945,793               | .....118,323,201                 | .....16,089,653                   | .....3,301,222   |                     | .....308,631,540      | .....3.4                        | .....148,343,030                  | .....1.5                    | .....XXX                 | .....308,631,540              |
| 14.4 NAIC 4.....                                            | .....21,317,750     | .....178,486,164               | .....49,581,919                  | .....12,515,947                   | .....1,755,742   |                     | .....263,657,523      | .....2.9                        | .....58,635,126                   | .....0.6                    | .....XXX                 | .....263,657,523              |
| 14.5 NAIC 5.....                                            | .....2,308,508      | .....45,599,088                | .....25,388,131                  | .....5,007,977                    | .....1,009,754   |                     | .....79,313,459       | .....0.9                        | .....42,973,109                   | .....0.4                    | .....XXX                 | .....79,313,459               |
| 14.6 NAIC 6.....                                            | .....7,169,901      | .....10,284,184                | .....15,216,949                  | .....119,033                      | .....2,455,480   |                     | .....35,245,547       | .....0.4                        | .....21,149,260                   | .....0.2                    | .....XXX                 | .....35,245,547               |
| 14.7 Totals.....                                            | .....254,383,456    | .....1,262,047,994             | .....2,102,217,845               | .....343,931,628                  | .....116,556,277 | .....0              | .....4,079,137,200    | .....45.1                       | .....3,851,155,943                | .....39.9                   | .....XXX                 | .....4,079,137,200            |
| 14.8 Line 14.7 as a % of Col. 7.....                        | .....6.2            | .....30.9                      | .....51.5                        | .....8.4                          | .....2.9         | .....0.0            | .....100.0            | .....XXX                        | .....XXX                          | .....XXX                    | .....XXX                 | .....100.0                    |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11..... | .....2.8            | .....14.0                      | .....23.3                        | .....3.8                          | .....1.3         | .....0.0            | .....45.1             | .....XXX                        | .....XXX                          | .....XXX                    | .....XXX                 | .....45.1                     |

SI07

(a) Includes \$.....3,339,767,284 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....15,708,127 current year of bonds with Z designations and \$.....11,658,892 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....70 prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....9,766; NAIC 2 \$.....0; NAIC 3 \$.....2,009,113; NAIC 4 \$.....5,583,213; NAIC 5 \$.....814,690; NAIC 6 \$.....1,509,191.

Reliance Standard Life Insurance Company  
SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

| Distribution by Type |                                                                                        | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 11.08 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed |
|----------------------|----------------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|---------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 1.                   | <b>U.S. Governments</b>                                                                |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 1.01                 | Issuer Obligations.....                                                                | 333,360                | 1,369,981                           | 7,459,235                             | 1,643,098                              | 3,832,349             | .XXX.                    | 14,638,022                 | .0.2                                  | 12,812,738                             | .0.1                              | 12,036,478                     | 2,601,545                       |
| 1.02                 | Residential Mortgage-Backed Securities.....                                            | 7,961,837              | 11,830,284                          | 4,663,119                             | 2,631,838                              | 384,097               | .XXX.                    | 27,471,174                 | .0.3                                  | 24,736,382                             | .0.3                              | 27,471,174                     |                                 |
| 1.03                 | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | .XXX.                    |                            | .0.0                                  | 1,045,306                              | .0.0                              |                                |                                 |
| 1.04                 | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                  |                                        | .0.0                              |                                |                                 |
| 1.05                 | Totals.....                                                                            | 8,295,197              | 13,200,265                          | 12,122,354                            | 4,274,936                              | 4,216,446             | .XXX.                    | 42,109,197                 | .0.5                                  | 38,594,426                             | .0.4                              | 39,507,652                     | 2,601,545                       |
| 2.                   | <b>All Other Governments</b>                                                           |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 2.01                 | Issuer Obligations.....                                                                |                        | 78,281,480                          | 56,201,416                            | 5,587,607                              | 8,174,417             | .XXX.                    | 148,244,920                | .1.6                                  | 62,578,961                             | .0.6                              | 141,124,513                    | 7,120,407                       |
| 2.02                 | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                  |                                        | .0.0                              |                                |                                 |
| 2.03                 | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                  |                                        | .0.0                              |                                |                                 |
| 2.04                 | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                  |                                        | .0.0                              |                                |                                 |
| 2.05                 | Totals.....                                                                            | .0                     | 78,281,480                          | 56,201,416                            | 5,587,607                              | 8,174,417             | .XXX.                    | 148,244,920                | .1.6                                  | 62,578,961                             | .0.6                              | 141,124,513                    | 7,120,407                       |
| 3.                   | <b>U.S. States, Territories and Possessions, Guaranteed</b>                            |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 3.01                 | Issuer Obligations.....                                                                |                        | 4,480,887                           | 43,338,389                            | 21,364,116                             |                       | .XXX.                    | 69,183,392                 | .0.8                                  | 97,643,879                             | .1.0                              | 69,183,392                     |                                 |
| 3.02                 | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                  |                                        | .0.0                              |                                |                                 |
| 3.03                 | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                  |                                        | .0.0                              |                                |                                 |
| 3.04                 | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                  |                                        | .0.0                              |                                |                                 |
| 3.05                 | Totals.....                                                                            | .0                     | 4,480,887                           | 43,338,389                            | 21,364,116                             | .0                    | .XXX.                    | 69,183,392                 | .0.8                                  | 97,643,879                             | .1.0                              | 69,183,392                     | .0                              |
| 4.                   | <b>U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>  |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 4.01                 | Issuer Obligations.....                                                                | 28,069,335             | 137,883,526                         | 268,140,085                           | 90,302,559                             | 81,854,248            | .XXX.                    | 606,249,753                | .6.7                                  | 589,492,553                            | .6.1                              | 596,384,405                    | 9,865,348                       |
| 4.02                 | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                  |                                        | .0.0                              |                                |                                 |
| 4.03                 | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                  |                                        | .0.0                              |                                |                                 |
| 4.04                 | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                  |                                        | .0.0                              |                                |                                 |
| 4.05                 | Totals.....                                                                            | 28,069,335             | 137,883,526                         | 268,140,085                           | 90,302,559                             | 81,854,248            | .XXX.                    | 606,249,753                | .6.7                                  | 589,492,553                            | .6.1                              | 596,384,405                    | 9,865,348                       |
| 5.                   | <b>U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b> |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 5.01                 | Issuer Obligations.....                                                                | 146,710,957            | 206,855,367                         | 712,313,705                           | 255,740,817                            | 242,709,711           | .XXX.                    | 1,564,330,558              | 17.3                                  | 1,812,442,571                          | 18.8                              | 1,376,336,407                  | 187,994,152                     |
| 5.02                 | Residential Mortgage-Backed Securities.....                                            | 13,200,449             | 34,867,386                          | 25,901,942                            | 13,144,187                             | 706,106               | .XXX.                    | 87,820,070                 | .1.0                                  | 143,355,565                            | .1.5                              | 87,820,070                     |                                 |
| 5.03                 | Commercial Mortgage-Backed Securities.....                                             | 70,183                 | 280,733                             | 1,975,449                             |                                        |                       | .XXX.                    | 2,326,365                  | .0.0                                  | 24,366,571                             | .0.3                              | 678,438                        | 1,647,928                       |
| 5.04                 | Other Loan-Backed and Structured Securities.....                                       | 1,258,288              | 4,082,303                           | 1,955,512                             | 15,555,955                             | 7,104,921             | .XXX.                    | 29,956,979                 | .0.3                                  |                                        | .0.0                              | 4,983,194                      | 24,973,785                      |
| 5.05                 | Totals.....                                                                            | 161,239,877            | 246,085,789                         | 742,146,608                           | 284,440,959                            | 250,520,739           | .XXX.                    | 1,684,433,972              | 18.6                                  | 1,980,164,707                          | 20.5                              | 1,469,818,108                  | 214,615,864                     |
| 6.                   | <b>Industrial and Miscellaneous (unaffiliated)</b>                                     |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 6.01                 | Issuer Obligations.....                                                                | 122,170,746            | 420,396,835                         | 667,796,960                           | 300,456,555                            | 271,149,053           | .XXX.                    | 1,781,970,149              | 19.7                                  | 2,526,680,987                          | 26.1                              | 1,421,445,629                  | 360,524,520                     |
| 6.02                 | Residential Mortgage-Backed Securities.....                                            | 181,109,351            | 246,083,552                         | 157,165,620                           | 214,272,834                            | 85,652,943            | .XXX.                    | 884,284,300                | .9.8                                  | 1,010,998,664                          | 10.5                              | 627,989,462                    | 256,294,838                     |
| 6.03                 | Commercial Mortgage-Backed Securities.....                                             | 7,820,580              | 199,769,163                         | 259,119,780                           | 156,588                                | 190,515               | .XXX.                    | 467,056,625                | .5.2                                  | 712,905,348                            | .7.4                              | 137,082,749                    | 329,973,876                     |
| 6.04                 | Other Loan-Backed and Structured Securities.....                                       | 151,986,261            | 682,384,944                         | 1,820,483,345                         | 224,981,436                            | 7,441,745             | .XXX.                    | 2,887,277,732              | 31.9                                  | 2,498,443,096                          | 25.9                              | 354,947,026                    | 2,532,330,706                   |
| 6.05                 | Totals.....                                                                            | 463,086,938            | 1,548,634,494                       | 2,904,565,705                         | 739,867,413                            | 364,434,256           | .XXX.                    | 6,020,588,806              | 66.6                                  | 6,749,028,095                          | 69.8                              | 2,541,464,867                  | 3,479,123,939                   |
| 7.                   | <b>Hybrid Securities</b>                                                               |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 7.01                 | Issuer Obligations.....                                                                | 3,306,057              | 17,989,764                          | 17,650,796                            |                                        | 1,035,827             | .XXX.                    | 39,982,444                 | .0.4                                  | 55,748,525                             | .0.6                              | 33,856,352                     | 6,126,092                       |
| 7.02                 | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                  |                                        | .0.0                              |                                |                                 |
| 7.03                 | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                  |                                        | .0.0                              |                                |                                 |
| 7.04                 | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                  |                                        | .0.0                              |                                |                                 |
| 7.05                 | Totals.....                                                                            | 3,306,057              | 17,989,764                          | 17,650,796                            | .0                                     | 1,035,827             | .XXX.                    | 39,982,444                 | .0.4                                  | 55,748,525                             | .0.6                              | 33,856,352                     | 6,126,092                       |
| 8.                   | <b>Parent, Subsidiaries and Affiliates</b>                                             |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 8.01                 | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                  |                                        | .0.0                              |                                |                                 |
| 8.02                 | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                  |                                        | .0.0                              |                                |                                 |
| 8.03                 | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                  |                                        | .0.0                              |                                |                                 |
| 8.04                 | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                  |                                        | .0.0                              |                                |                                 |
| 8.05                 | Affiliated Bank Loans - Issued.....                                                    |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                  |                                        | .0.0                              |                                |                                 |
| 8.06                 | Affiliated Bank Loans - Acquired.....                                                  |                        |                                     |                                       |                                        |                       | .XXX.                    | .0                         | .0.0                                  |                                        | .0.0                              |                                |                                 |
| 8.07                 | Totals.....                                                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | .XXX.                    | .0                         | .0.0                                  | .0                                     | .0.0                              | .0                             | .0                              |

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

SI01

| Distribution by Type |                                                          | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 11.08 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed |
|----------------------|----------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|---------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 9.                   | <b>SVO Identified Funds</b>                              |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 9.01                 | Exchange Traded Funds Identified by the SVO.....         | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | 2,971,164                | 2,971,164                  | 0.0                                   | 12,098,479                             | 0.1                               | 2,971,164                      | .....                           |
| 9.02                 | Bond Mutual Funds Identified by the SVO.....             | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | .....                    | 0                          | 0.0                                   | .....                                  | 0.0                               | .....                          | .....                           |
| 9.03                 | Totals.....                                              | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | 2,971,164                | 2,971,164                  | 0.0                                   | 12,098,479                             | 0.1                               | 2,971,164                      | 0                               |
| 10.                  | <b>Unaffiliated Bank Loans</b>                           |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 10.01                | Unaffiliated Bank Loans - Issued.....                    | .....                  | .....                               | .....                                 | .....                                  | XXX.....              | .....                    | 0                          | 0.0                                   | .....                                  | 0.0                               | .....                          | .....                           |
| 10.02                | Unaffiliated Bank Loans - Acquired.....                  | 20,167,939             | 314,817,383                         | 87,611,718                            | .....                                  | 3,538,558             | XXX.....                 | 426,135,598                | 4.7                                   | 77,491,715                             | 0.8                               | 66,451,592                     | 359,684,005                     |
| 10.03                | Totals.....                                              | 20,167,939             | 314,817,383                         | 87,611,718                            | 0                                      | 3,538,558             | XXX.....                 | 426,135,598                | 4.7                                   | 77,491,715                             | 0.8                               | 66,451,592                     | 359,684,005                     |
| 11.                  | <b>Total Bonds Current Year</b>                          |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 11.01                | Issuer Obligations.....                                  | 300,590,455            | 867,257,840                         | 1,772,900,586                         | 675,094,752                            | 608,755,604           | XXX.....                 | 4,224,599,238              | 46.7                                  | XXX.....                               | XXX.....                          | 3,650,367,175                  | 574,232,063                     |
| 11.02                | Residential Mortgage-Backed Securities.....              | 202,271,637            | 292,781,223                         | 187,730,680                           | 230,048,859                            | 86,743,146            | XXX.....                 | 999,575,544                | 11.1                                  | XXX.....                               | XXX.....                          | 743,280,706                    | 256,294,838                     |
| 11.03                | Commercial Mortgage-Backed Securities.....               | 7,890,763              | 200,049,896                         | 261,095,230                           | 156,588                                | 190,515               | XXX.....                 | 469,382,991                | 5.2                                   | XXX.....                               | XXX.....                          | 137,761,187                    | 331,621,804                     |
| 11.04                | Other Loan-Backed and Structured Securities.....         | 153,244,549            | 686,467,247                         | 1,822,438,857                         | 240,537,391                            | 14,546,667            | XXX.....                 | 2,917,234,711              | 32.3                                  | XXX.....                               | XXX.....                          | 359,930,221                    | 2,557,304,490                   |
| 11.05                | SVO Identified Funds.....                                | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | 2,971,164                | 2,971,164                  | 0.0                                   | XXX.....                               | XXX.....                          | 2,971,164                      | 0                               |
| 11.06                | Affiliated Bank Loans.....                               | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX.....                 | 0                          | 0.0                                   | XXX.....                               | XXX.....                          | 0                              | 0                               |
| 11.07                | Unaffiliated Bank Loans.....                             | 20,167,939             | 314,817,383                         | 87,611,718                            | 0                                      | 3,538,558             | XXX.....                 | 426,135,598                | 4.7                                   | XXX.....                               | XXX.....                          | 66,451,592                     | 359,684,005                     |
| 11.08                | Totals.....                                              | 684,165,343            | 2,361,373,589                       | 4,131,777,071                         | 1,145,837,590                          | 713,774,489           | 2,971,164                | 9,039,899,245              | 100.0                                 | XXX.....                               | XXX.....                          | 4,960,762,045                  | 4,079,137,200                   |
| 11.09                | Line 11.08 as a % of Col. 7.....                         | 7.6                    | 26.1                                | 45.7                                  | 12.7                                   | 7.9                   | 0.0                      | 100.0                      | XXX.....                              | XXX.....                               | XXX.....                          | 54.9                           | 45.1                            |
| 12.                  | <b>Total Bonds Prior Year</b>                            |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 12.01                | Issuer Obligations.....                                  | 280,867,097            | 1,182,938,182                       | 2,210,851,308                         | 788,604,565                            | 694,139,063           | XXX.....                 | XXX.....                   | XXX.....                              | 5,157,400,215                          | 53.4                              | 4,483,548,977                  | 673,851,238                     |
| 12.02                | Residential Mortgage-Backed Securities.....              | 175,931,606            | 363,273,471                         | 242,480,060                           | 299,345,879                            | 98,059,595            | XXX.....                 | XXX.....                   | XXX.....                              | 1,179,090,610                          | 12.2                              | 1,021,298,830                  | 157,791,780                     |
| 12.03                | Commercial Mortgage-Backed Securities.....               | 45,189,059             | 186,466,465                         | 505,312,363                           | 1,348,657                              | 681                   | XXX.....                 | XXX.....                   | XXX.....                              | 738,317,225                            | 7.6                               | 190,535,097                    | 547,782,128                     |
| 12.04                | Other Loan-Backed and Structured Securities.....         | 143,282,504            | 574,240,527                         | 1,770,438,772                         | 10,095,804                             | 385,490               | XXX.....                 | XXX.....                   | XXX.....                              | 2,498,443,096                          | 25.9                              | 27,226,816                     | 2,471,216,280                   |
| 12.05                | SVO Identified Funds.....                                | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | 12,098,479               | XXX.....                   | XXX.....                              | 12,098,479                             | 0.1                               | 12,098,479                     | .....                           |
| 12.06                | Affiliated Bank Loans.....                               | .....                  | .....                               | .....                                 | .....                                  | .....                 | XXX.....                 | XXX.....                   | XXX.....                              | 0                                      | 0.0                               | .....                          | .....                           |
| 12.07                | Unaffiliated Bank Loans.....                             | 5,707,796              | 45,897,349                          | 16,965,536                            | .....                                  | 8,921,033             | XXX.....                 | XXX.....                   | XXX.....                              | 77,491,715                             | 0.8                               | 76,977,199                     | 514,516                         |
| 12.08                | Totals.....                                              | 650,978,062            | 2,352,815,994                       | 4,746,048,039                         | 1,099,394,905                          | 801,505,861           | 12,098,479               | XXX.....                   | XXX.....                              | 9,662,841,340                          | 100.0                             | 5,811,685,398                  | 3,851,155,943                   |
| 12.09                | Line 12.08 as a % of Col. 9.....                         | 6.7                    | 24.3                                | 49.1                                  | 11.4                                   | 8.3                   | 0.1                      | XXX.....                   | XXX.....                              | 100.0                                  | XXX.....                          | 60.1                           | 39.9                            |
| 13.                  | <b>Total Publicly Traded Bonds</b>                       |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 13.01                | Issuer Obligations.....                                  | 237,814,742            | 698,893,105                         | 1,576,264,713                         | 618,090,495                            | 519,304,120           | XXX.....                 | 3,650,367,175              | 40.4                                  | 4,483,548,977                          | 46.4                              | 3,650,367,175                  | XXX.....                        |
| 13.02                | Residential Mortgage-Backed Securities.....              | 148,679,229            | 202,492,269                         | 134,364,854                           | 180,527,349                            | 77,217,006            | XXX.....                 | 743,280,706                | 8.2                                   | 1,021,298,830                          | 10.6                              | 743,280,706                    | XXX.....                        |
| 13.03                | Commercial Mortgage-Backed Securities.....               | 6,712,658              | 47,944,909                          | 82,756,518                            | 156,588                                | 190,515               | XXX.....                 | 137,761,187                | 1.5                                   | 190,535,097                            | 2.0                               | 137,761,187                    | XXX.....                        |
| 13.04                | Other Loan-Backed and Structured Securities.....         | 35,515,857             | 133,600,384                         | 187,510,877                           | 3,131,531                              | 171,572               | XXX.....                 | 359,930,221                | 4.0                                   | 27,226,816                             | 0.3                               | 359,930,221                    | XXX.....                        |
| 13.05                | SVO Identified Funds.....                                | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | 2,971,164                | 2,971,164                  | 0.0                                   | 12,098,479                             | 0.1                               | 2,971,164                      | XXX.....                        |
| 13.06                | Affiliated Bank Loans.....                               | .....                  | .....                               | .....                                 | .....                                  | .....                 | XXX.....                 | 0                          | 0.0                                   | .....                                  | 0.0                               | 0                              | XXX.....                        |
| 13.07                | Unaffiliated Bank Loans.....                             | 1,059,400              | 16,394,928                          | 48,662,265                            | .....                                  | 335,000               | XXX.....                 | 66,451,592                 | 0.7                                   | 76,977,199                             | 0.8                               | 66,451,592                     | XXX.....                        |
| 13.08                | Totals.....                                              | 429,781,886            | 1,099,325,594                       | 2,029,559,226                         | 801,905,962                            | 597,218,212           | 2,971,164                | 4,960,762,045              | 54.9                                  | 5,811,685,398                          | 60.1                              | 4,960,762,045                  | XXX.....                        |
| 13.09                | Line 13.08 as a % of Col. 7.....                         | 8.7                    | 22.2                                | 40.9                                  | 16.2                                   | 12.0                  | 0.1                      | 100.0                      | XXX.....                              | XXX.....                               | XXX.....                          | 100.0                          | XXX.....                        |
| 13.10                | Line 13.08 as a % of Line 11.08, Col. 7, Section 11..... | 4.8                    | 12.2                                | 22.5                                  | 8.9                                    | 6.6                   | 0.0                      | 54.9                       | XXX.....                              | XXX.....                               | XXX.....                          | 54.9                           | XXX.....                        |
| 14.                  | <b>Total Privately Placed Bonds</b>                      |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 14.01                | Issuer Obligations.....                                  | 62,775,713             | 168,364,735                         | 196,635,873                           | 57,004,258                             | 89,451,485            | XXX.....                 | 574,232,063                | 6.4                                   | 673,851,238                            | 7.0                               | XXX.....                       | 574,232,063                     |
| 14.02                | Residential Mortgage-Backed Securities.....              | 53,592,408             | 90,288,954                          | 53,365,827                            | 49,521,510                             | 9,526,140             | XXX.....                 | 256,294,838                | 2.8                                   | 157,791,780                            | 1.6                               | XXX.....                       | 256,294,838                     |
| 14.03                | Commercial Mortgage-Backed Securities.....               | 1,178,105              | 152,104,987                         | 178,338,712                           | .....                                  | .....                 | XXX.....                 | 331,621,804                | 3.7                                   | 547,782,128                            | 5.7                               | XXX.....                       | 331,621,804                     |
| 14.04                | Other Loan-Backed and Structured Securities.....         | 117,728,692            | 552,866,863                         | 1,634,927,980                         | 237,405,860                            | 14,375,095            | XXX.....                 | 2,557,304,490              | 28.3                                  | 2,471,216,280                          | 25.6                              | XXX.....                       | 2,557,304,490                   |
| 14.05                | SVO Identified Funds.....                                | XXX.....               | XXX.....                            | XXX.....                              | XXX.....                               | XXX.....              | .....                    | 0                          | 0.0                                   | .....                                  | 0.0                               | XXX.....                       | 0                               |
| 14.06                | Affiliated Bank Loans.....                               | .....                  | .....                               | .....                                 | .....                                  | .....                 | XXX.....                 | 0                          | 0.0                                   | .....                                  | 0.0                               | XXX.....                       | 0                               |
| 14.07                | Unaffiliated Bank Loans.....                             | 19,108,540             | 298,422,455                         | 38,949,453                            | .....                                  | 3,203,558             | XXX.....                 | 359,684,005                | 4.0                                   | 514,516                                | 0.0                               | XXX.....                       | 359,684,005                     |
| 14.08                | Totals.....                                              | 254,383,456            | 1,262,047,994                       | 2,102,217,845                         | 343,931,628                            | 116,556,277           | 0                        | 4,079,137,200              | 45.1                                  | 3,851,155,943                          | 39.9                              | XXX.....                       | 4,079,137,200                   |
| 14.09                | Line 14.08 as a % of Col. 7.....                         | 6.2                    | 30.9                                | 51.5                                  | 8.4                                    | 2.9                   | 0.0                      | 100.0                      | XXX.....                              | XXX.....                               | XXX.....                          | XXX.....                       | 100.0                           |
| 14.10                | Line 14.08 as a % of Line 11.08, Col. 7, Section 11..... | 2.8                    | 14.0                                | 23.3                                  | 3.8                                    | 1.3                   | 0.0                      | 45.1                       | XXX.....                              | XXX.....                               | XXX.....                          | XXX.....                       | 45.1                            |



Reliance Standard Life Insurance Company  
SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

|                                                                                          | 1           | 2          | 3                 | 4                                            | 5                                                        |
|------------------------------------------------------------------------------------------|-------------|------------|-------------------|----------------------------------------------|----------------------------------------------------------|
|                                                                                          | Total       | Bonds      | Mortgage<br>Loans | Other Short-term<br>Investment<br>Assets (a) | Investments in<br>Parent, Subsidiaries<br>and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 89,639,042  | 84,601,423 |                   | 5,037,620                                    |                                                          |
| 2. Cost of short-term investments acquired.....                                          | 24,999,421  | 12,381,750 | 0                 | 12,617,671                                   |                                                          |
| 3. Accrual of discount.....                                                              | 128,131     | 128,131    |                   |                                              |                                                          |
| 4. Unrealized valuation increase (decrease).....                                         | (11,612)    | (11,612)   |                   |                                              |                                                          |
| 5. Total gain (loss) on disposals.....                                                   | 508,754     | 469,357    |                   | 39,396                                       |                                                          |
| 6. Deduct consideration received on disposals.....                                       | 105,435,271 | 93,223,587 | 0                 | 12,211,684                                   |                                                          |
| 7. Deduct amortization of premium.....                                                   | 2,702       | 2,702      |                   |                                              |                                                          |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 100,209     |            |                   | 100,209                                      |                                                          |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0           |            |                   |                                              |                                                          |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 9,925,974   | 4,342,761  | 0                 | 5,583,213                                    | 0                                                        |
| 11. Deduct total nonadmitted amounts.....                                                | 0           |            |                   |                                              |                                                          |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 9,925,974   | 4,342,761  | 0                 | 5,583,213                                    | 0                                                        |

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:.....

Reliance Standard Life Insurance Company  
SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

|     |                                                                                                          |            |             |
|-----|----------------------------------------------------------------------------------------------------------|------------|-------------|
| 1.  | Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....                          |            | 18,777,957  |
| 2.  | Cost paid/(consideration received) on additions:                                                         |            |             |
| 2.1 | Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12..... | 77,400,983 |             |
| 2.2 | Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14..... |            | 77,400,983  |
| 3.  | Unrealized valuation increase/(decrease):                                                                |            |             |
| 3.1 | Section 1, Column 17.....                                                                                | 53,595,475 |             |
| 3.2 | Section 2, Column 19.....                                                                                | 53,251,119 | 106,846,594 |
| 4.  | SSAP No. 108 Adjustments.....                                                                            |            |             |
| 5.  | Total gain (loss) on termination recognized, Section 2, Column 22.....                                   |            | 729,402     |
| 6.  | Considerations received/(paid) on terminations, Section 2, Column 15.....                                |            | 72,758,506  |
| 7.  | Amortization:                                                                                            |            |             |
| 7.1 | Section 1, Column 19.....                                                                                |            |             |
| 7.2 | Section 2, Column 21.....                                                                                |            | 0           |
| 8.  | Adjustment to the Book/Adjusted Carrying Value of hedged item:                                           |            |             |
| 8.1 | Section 1, Column 20.....                                                                                |            |             |
| 8.2 | Section 2, Column 23.....                                                                                |            | 0           |
| 9.  | Total foreign exchange change in Book/Adjusted Carrying Value:                                           |            |             |
| 9.1 | Section 1, Column 18.....                                                                                |            |             |
| 9.2 | Section 2, Column 20.....                                                                                |            | 0           |
| 10. | Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....     |            | 130,996,430 |
| 11. | Deduct nonadmitted assets.....                                                                           |            |             |
| 12. | Statement value at end of current period (Line 10 minus Line 11).....                                    |            | 130,996,430 |

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

|      |                                                                                                                 |             |             |
|------|-----------------------------------------------------------------------------------------------------------------|-------------|-------------|
| 1.   | Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....                                  |             | 1,590,678   |
| 2.   | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)..... |             | (709,960)   |
| 3.1  | Add:                                                                                                            |             |             |
|      | Change in variation margin on open contracts - highly effective hedges:                                         |             |             |
| 3.11 | Section 1, Column 15, current year minus.....                                                                   |             |             |
| 3.12 | Section 1, Column 15, prior year.....                                                                           |             | 0           |
|      | Change in the valuation margin on open contracts - all other:                                                   |             |             |
| 3.13 | Section 1, Column 18, current year minus.....                                                                   | 664,555     |             |
| 3.14 | Section 1, Column 18, prior year.....                                                                           | (3,776,523) | 4,441,078   |
|      |                                                                                                                 |             | 4,441,078   |
| 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.....                                                                           |             | 0           |
|      | Change in amount recognized:                                                                                    |             |             |
| 3.23 | Section 1, Column 19, current year to date minus.....                                                           | 664,555     |             |
| 3.24 | Section 1, Column 19, prior year plus.....                                                                      | (3,776,523) |             |
| 3.25 | SSAP No. 108 Adjustments.....                                                                                   |             | 4,441,078   |
|      |                                                                                                                 |             | 4,441,078   |
| 3.3  | Subtotal (Line 3.1 minus Line 3.2).....                                                                         |             | (0)         |
| 4.1  | Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....                 | (8,648,571) |             |
| 4.2  | Less:                                                                                                           |             |             |
| 4.21 | Amount used to adjust basis of hedged item (Section 2, Column 17).....                                          |             |             |
| 4.22 | Amount recognized (Section 2, Column 16).....                                                                   | (8,648,573) |             |
| 4.23 | SSAP No. 108 Adjustments.....                                                                                   |             | (8,648,573) |
| 4.3  | Subtotal (Line 4.1 minus Line 4.2).....                                                                         |             | 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).....                |             | 880,716     |
| 7.   | Deduct nonadmitted assets.....                                                                                  |             |             |
| 8.   | Statement value at end of current period (Line 6 minus Line 7).....                                             |             | 880,716     |

**Sch. DB - Pt. C - Sn. 1**  
**NONE**

**Sch. DB - Pt. C - Sn. 2**  
**NONE**

Reliance Standard Life Insurance Company  
SCHEDULE DB - VERIFICATION

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

|     |                                                                                             | Book/Adjusted Carrying Value Check |
|-----|---------------------------------------------------------------------------------------------|------------------------------------|
| 1.  | Part A, Section 1, Column 14.....                                                           | 130,996,430                        |
| 2.  | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance..... | 880,720                            |
| 3.  | Total (Line 1 plus Line 2).....                                                             | 131,877,150                        |
| 4.  | Part D, Section 1, Column 5.....                                                            | 266,929,591                        |
| 5.  | Part D, Section 1, Column 6.....                                                            | (135,052,441)                      |
| 6.  | Total (Line 3 minus Line 4 minus Line 5).....                                               | 0                                  |
|     |                                                                                             | Fair Value Check                   |
| 7.  | Part A, Section 1, Column 16.....                                                           | 130,996,430                        |
| 8.  | Part B, Section 1, Column 13.....                                                           | 705,289                            |
| 9.  | Total (Line 7 plus Line 8).....                                                             | 131,701,719                        |
| 10. | Part D, Section 1, Column 8.....                                                            | 266,048,871                        |
| 11. | Part D, Section 1, Column 9.....                                                            | (135,209,159)                      |
| 12. | Total (Line 9 minus Line 10 minus Line 11).....                                             | 862,007                            |
|     |                                                                                             | Potential Exposure Check           |
| 13. | Part A, Section 1, Column 21.....                                                           | 4,581,715                          |
| 14. | Part B, Section 1, Column 20.....                                                           | 891,920                            |
| 15. | Part D, Section 1, Column 11.....                                                           | 5,473,635                          |
| 16. | Total (Line 13 plus Line 14 minus Line 15).....                                             | 0                                  |

Reliance Standard Life Insurance Company  
SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

|                                                                                          | 1             | 2          | 3                         | 4         |
|------------------------------------------------------------------------------------------|---------------|------------|---------------------------|-----------|
|                                                                                          | Total         | Bonds      | Money Market Mutual Funds | Other (a) |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 229,281,956   |            | 229,281,956               |           |
| 2. Cost of cash equivalents acquired.....                                                | 5,316,878,331 | 24,074,823 | 5,292,803,508             |           |
| 3. Accrual of discount.....                                                              | 64,585        | 64,585     |                           |           |
| 4. Unrealized valuation increase (decrease).....                                         | 87            |            | 87                        |           |
| 5. Total gain (loss) on disposals.....                                                   | 126           | 164        | (38)                      |           |
| 6. Deduct consideration received on disposals.....                                       | 5,055,677,900 | 24,139,573 | 5,031,538,327             |           |
| 7. Deduct amortization of premium.....                                                   | 0             |            |                           |           |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0             |            |                           |           |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0             |            |                           |           |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 490,547,187   | 0          | 490,547,187               | 0         |
| 11. Deduct total nonadmitted amounts.....                                                | 0             |            |                           |           |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 490,547,187   | 0          | 490,547,187               | 0         |

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:.....

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

| 1                                                                  | 2     | Location          |         | 5                | 6                         | 7               | 8                         | 9                                                       | 10                              | Change in Book/Adjusted Carrying Value Less Encumbrances |                                                                        |                                             |                                                |                                                 | 16                                                                  | 17                                          |
|--------------------------------------------------------------------|-------|-------------------|---------|------------------|---------------------------|-----------------|---------------------------|---------------------------------------------------------|---------------------------------|----------------------------------------------------------|------------------------------------------------------------------------|---------------------------------------------|------------------------------------------------|-------------------------------------------------|---------------------------------------------------------------------|---------------------------------------------|
|                                                                    |       | 3                 | 4       |                  |                           |                 |                           |                                                         |                                 | 11                                                       | 12                                                                     | 13                                          | 14                                             | 15                                              |                                                                     |                                             |
| Description of Property                                            | Code  | City              | State   | Date<br>Acquired | Date of Last<br>Appraisal | Actual Cost     | Amount of<br>Encumbrances | Book/Adjusted<br>Carrying Value<br>Less<br>Encumbrances | Fair Value Less<br>Encumbrances | Current Year's<br>Depreciation                           | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Current Year's<br>Change in<br>Encumbrances | Total Change in<br>B./A.C.V.<br>(13 - 11 - 12) | Total Foreign<br>Exchange Change<br>in B./A.C.V | Gross Income<br>Earned Less<br>Interest Incurred<br>on Encumbrances | Taxes, Repairs,<br>and Expenses<br>Incurred |
| Properties Held for the Production of Income                       |       |                   |         |                  |                           |                 |                           |                                                         |                                 |                                                          |                                                                        |                                             |                                                |                                                 |                                                                     |                                             |
| LAND.....                                                          | ..... | WEST MILLARD..... | UT..... | 01/01/1951.      | 01/01/1951.               | .....499        | .....                     | .....499                                                | .....499                        | .....                                                    | .....                                                                  | .....                                       | .....0                                         | .....                                           | .....                                                               | .....                                       |
| 0499999. Total - Properties Held for the Production of Income..... |       |                   |         |                  |                           | .....499        | .....0                    | .....499                                                | .....499                        | .....0                                                   | .....0                                                                 | .....0                                      | .....0                                         | .....0                                          | .....0                                                              | .....0                                      |
| Properties Held for Sale                                           |       |                   |         |                  |                           |                 |                           |                                                         |                                 |                                                          |                                                                        |                                             |                                                |                                                 |                                                                     |                                             |
| BOULDER RIDGE CONDOMINIUM .....                                    | ..... | DOVER.....        | VT..... | 12/05/2016.      | 12/05/2016.               | .....1,080,000  | .....                     | .....1,080,000                                          | .....1,080,000                  | .....                                                    | .....433,626                                                           | .....                                       | .....(433,626)                                 | .....                                           | .....                                                               | .....                                       |
| BUFFALO STREET - STUDENT HOUSING.....                              | ..... | BUFFALO.....      | NY..... | 05/01/2019.      | 05/01/2019.               | .....12,304,695 | .....                     | .....12,304,695                                         | .....12,304,695                 | .....                                                    | .....                                                                  | .....                                       | .....0                                         | .....                                           | .....                                                               | .....                                       |
| PACKARD SQUARE.....                                                | ..... | ANN ARBOR.....    | MI..... | 09/30/2019.      | 09/30/2019.               | .....11,533,348 | .....                     | .....11,533,348                                         | .....11,533,348                 | .....                                                    | .....2,048,814                                                         | .....                                       | .....(2,048,814)                               | .....                                           | .....                                                               | .....                                       |
| MCKENZIE TN - USDA - FIXED.....                                    | ..... | MCKENZIE.....     | TN..... | 12/31/2019.      | 12/31/2019.               | .....49,863     | .....                     | .....49,863                                             | .....49,863                     | .....                                                    | .....                                                                  | .....                                       | .....0                                         | .....                                           | .....                                                               | .....                                       |
| CLARKSBURG PA - USDA - 30 FIXED.....                               | ..... | CLARKSBURG.....   | PA..... | 12/31/2019.      | 12/31/2019.               | .....34,027     | .....                     | .....34,027                                             | .....34,027                     | .....                                                    | .....                                                                  | .....                                       | .....0                                         | .....                                           | .....                                                               | .....                                       |
| 0599999. Total - Properties Held for Sale.....                     |       |                   |         |                  |                           | .....25,001,933 | .....0                    | .....25,001,933                                         | .....25,001,933                 | .....0                                                   | .....2,482,440                                                         | .....0                                      | .....(2,482,440)                               | .....0                                          | .....0                                                              | .....0                                      |
| 0699999. Totals.....                                               |       |                   |         |                  |                           | .....25,002,432 | .....0                    | .....25,002,432                                         | .....25,002,432                 | .....0                                                   | .....2,482,440                                                         | .....0                                      | .....(2,482,440)                               | .....0                                          | .....0                                                              | .....0                                      |

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

| 1                                                   | Location        |         | 4                | 5                      | 6                                     | 7                         | 8                                                 | 9                                               |
|-----------------------------------------------------|-----------------|---------|------------------|------------------------|---------------------------------------|---------------------------|---------------------------------------------------|-------------------------------------------------|
|                                                     | 2               | 3       |                  |                        |                                       |                           |                                                   |                                                 |
| Description of Property                             | City            | State   | Date<br>Acquired | Name of Vendor         | Actual Cost at<br>Time of Acquisition | Amount of<br>Encumbrances | Book/Adjusted Carrying<br>Value Less Encumbrances | Additional Investment Made<br>After Acquisition |
| Acquired by Internal Transfer                       |                 |         |                  |                        |                                       |                           |                                                   |                                                 |
| BUFFALO STREET - STUDENT HOUSING.....               | BUFFALO.....    | NY..... | 05/01/2019.      | INTERNAL TRANSFER..... | .....12,304,695                       | .....                     | .....12,304,695                                   | .....                                           |
| PACKARD SQUARE.....                                 | ANN ARBOR.....  | MI..... | 09/30/2019.      | INTERNAL TRANSFER..... | .....13,582,161                       | .....                     | .....13,582,161                                   | .....                                           |
| MCKENZIE TN - USDA - FIXED.....                     | MCKENZIE.....   | TN..... | 12/31/2019.      | INTERNAL TRANSFER..... | .....49,863                           | .....                     | .....49,863                                       | .....                                           |
| CLARKSBURG PA - USDA - 30 FIXED.....                | CLARKSBURG..... | PA..... | 12/31/2019.      | INTERNAL TRANSFER..... | .....34,028                           | .....                     | .....34,028                                       | .....                                           |
| 0299999. Total - Acquired by Internal Transfer..... |                 |         |                  |                        | .....25,970,747                       | .....0                    | .....25,970,747                                   | .....0                                          |
| 0399999. Totals.....                                |                 |         |                  |                        | .....25,970,747                       | .....0                    | .....25,970,747                                   | .....0                                          |

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

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

NONE



SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1                                                                          | 2    | Location            |         | 5         | 6               | 7                | 8                                                         | Change in Book Value/Recorded Investment |                                         |                                                           |                                         |                                             | 14                          | 15                                  |
|----------------------------------------------------------------------------|------|---------------------|---------|-----------|-----------------|------------------|-----------------------------------------------------------|------------------------------------------|-----------------------------------------|-----------------------------------------------------------|-----------------------------------------|---------------------------------------------|-----------------------------|-------------------------------------|
|                                                                            |      |                     |         |           |                 |                  |                                                           | 9                                        | 10                                      | 11                                                        | 12                                      | 13                                          |                             |                                     |
| Loan Number                                                                | Code | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed |      |                     |         |           |                 |                  |                                                           |                                          |                                         |                                                           |                                         |                                             |                             |                                     |
| 7000239903.....                                                            |      | YOUNGSVILLE.....    | NC..... |           | 10/23/2019..... | 5.20.....        | 76,525.....                                               |                                          | (440).....                              |                                                           |                                         |                                             | 171,500.....                | 07/25/2019                          |
| 7000237906.....                                                            |      | PORT WENTWORTH..... | GA..... |           | 10/23/2019..... | 5.20.....        | 178,894.....                                              |                                          | 382.....                                |                                                           |                                         |                                             | 221,000.....                | 08/04/2019                          |
| 7000242075.....                                                            |      | FREDERICKSBURG..... | VA..... |           | 10/23/2019..... | 5.20.....        | 290,795.....                                              |                                          | 845.....                                |                                                           |                                         |                                             | 315,000.....                | 08/20/2019                          |
| 7000243606.....                                                            |      | HERNANDO.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 132,399.....                                              |                                          | (1,854).....                            |                                                           |                                         |                                             | 200,000.....                | 10/03/2019                          |
| 7000240078.....                                                            |      | ELYRIA.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 49,159.....                                               |                                          | 38.....                                 |                                                           |                                         |                                             | 60,877.....                 | 10/23/2019                          |
| 7000244743.....                                                            |      | GARLAND.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 74,667.....                                               |                                          | 180.....                                |                                                           |                                         |                                             | 230,500.....                | 08/03/2019                          |
| 7000240887.....                                                            |      | HAMPTON.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 90,476.....                                               |                                          | 367.....                                |                                                           |                                         |                                             | 108,265.....                | 10/23/2019                          |
| 7000243550.....                                                            |      | MCKEE.....          | KY..... |           | 10/23/2019..... | 5.20.....        | 68,521.....                                               |                                          | 316.....                                |                                                           |                                         |                                             | 90,000.....                 | 08/02/2019                          |
| 7000241747.....                                                            |      | MIAMI.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 176,630.....                                              |                                          | (322).....                              |                                                           |                                         |                                             | 390,000.....                | 10/03/2019                          |
| 7000243883.....                                                            |      | EAST ORANGE.....    | NJ..... |           | 10/23/2019..... | 5.20.....        | 122,633.....                                              |                                          | 323.....                                |                                                           |                                         |                                             | 102,225.....                | 10/23/2019                          |
| 7000240692.....                                                            |      | BARNHART.....       | MO..... |           | 10/23/2019..... | 5.20.....        | 129,395.....                                              |                                          | 1,246.....                              |                                                           |                                         |                                             | 152,300.....                | 07/22/2019                          |
| 7000238566.....                                                            |      | PARMA.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 50,734.....                                               |                                          | 85.....                                 |                                                           |                                         |                                             | 98,000.....                 | 07/23/2019                          |
| 7000242607.....                                                            |      | LOGANVILLE.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 209,474.....                                              |                                          | 1,194.....                              |                                                           |                                         |                                             | 163,392.....                | 10/23/2019                          |
| 7000238371.....                                                            |      | MORROW.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 80,364.....                                               |                                          | 192.....                                |                                                           |                                         |                                             | 115,424.....                | 10/23/2019                          |
| 7000240415.....                                                            |      | NEWARK.....         | DE..... |           | 10/23/2019..... | 5.20.....        | 102,654.....                                              |                                          | 219.....                                |                                                           |                                         |                                             | 190,212.....                | 10/23/2019                          |
| 7000241886.....                                                            |      | MEMPHIS.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 64,078.....                                               |                                          | 136.....                                |                                                           |                                         |                                             | 105,615.....                | 10/23/2019                          |
| 7000242076.....                                                            |      | KING GEORGE.....    | VA..... |           | 10/23/2019..... | 5.20.....        | 185,088.....                                              |                                          | 272.....                                |                                                           |                                         |                                             | 235,000.....                | 07/26/2019                          |
| 7000240886.....                                                            |      | PENSAOCLA.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 95,033.....                                               |                                          | 1,172.....                              |                                                           |                                         |                                             | 110,000.....                | 10/03/2019                          |
| 7000241692.....                                                            |      | BRONX.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 248,427.....                                              |                                          | 648.....                                |                                                           |                                         |                                             | 289,704.....                | 10/23/2019                          |
| 7000239904.....                                                            |      | BOGALUSA.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 64,593.....                                               |                                          | 778.....                                |                                                           |                                         |                                             | 87,000.....                 | 07/29/2019                          |
| 7000240691.....                                                            |      | SPRING HILL.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 144,323.....                                              |                                          | 360.....                                |                                                           |                                         |                                             | 225,000.....                | 10/03/2019                          |
| 7000238089.....                                                            |      | HORIZON CITY.....   | TX..... |           | 10/23/2019..... | 5.20.....        | 81,515.....                                               |                                          | 53.....                                 |                                                           |                                         |                                             | 125,000.....                | 07/20/2019                          |
| 7000237429.....                                                            |      | FORT WORTH.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 125,229.....                                              |                                          | 102.....                                |                                                           |                                         |                                             | 161,140.....                | 10/23/2019                          |
| 7000238898.....                                                            |      | JACKSON.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 152,412.....                                              |                                          | 294.....                                |                                                           |                                         |                                             | 215,000.....                | 07/20/2019                          |
| 7000242747.....                                                            |      | BRIDGEWATER.....    | VA..... |           | 10/23/2019..... | 5.20.....        | 159,663.....                                              |                                          | 826.....                                |                                                           |                                         |                                             | 175,000.....                | 10/07/2019                          |
| 7000239233.....                                                            |      | LOCUST.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 50,990.....                                               |                                          | (429).....                              |                                                           |                                         |                                             | 225,000.....                | 08/23/2019                          |
| 7000238232.....                                                            |      | BOONEVILLE.....     | MS..... |           | 10/23/2019..... | 5.20.....        | 145,679.....                                              |                                          | 245.....                                |                                                           |                                         |                                             | 224,000.....                | 08/14/2019                          |
| 7000243411.....                                                            |      | LINCOLN.....        | AR..... |           | 10/23/2019..... | 5.20.....        | 68,228.....                                               |                                          | 228.....                                |                                                           |                                         |                                             | 89,905.....                 | 10/23/2019                          |
| 7000243073.....                                                            |      | SNYDER.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 73,469.....                                               |                                          | (80).....                               |                                                           |                                         |                                             | 123,000.....                | 09/04/2019                          |
| 7000241749.....                                                            |      | JACKSONVILLE.....   | FL..... |           | 10/23/2019..... | 5.20.....        | 127,826.....                                              |                                          | (1,403).....                            |                                                           |                                         |                                             | 185,000.....                | 10/03/2019                          |
| 7000240609.....                                                            |      | NEVADA.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 75,186.....                                               |                                          | 144.....                                |                                                           |                                         |                                             | 80,000.....                 | 08/13/2019                          |
| 7000239372.....                                                            |      | MIRAMAR.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 193,532.....                                              |                                          | (44).....                               |                                                           |                                         |                                             | 395,000.....                | 10/03/2019                          |
| 7000240076.....                                                            |      | PITMAN.....         | NJ..... |           | 10/23/2019..... | 5.20.....        | 111,391.....                                              |                                          | 184.....                                |                                                           |                                         |                                             | 126,400.....                | 10/23/2019                          |
| 7000240414.....                                                            |      | NEW CASTLE.....     | DE..... |           | 10/23/2019..... | 5.20.....        | 76,067.....                                               |                                          | 203.....                                |                                                           |                                         |                                             | 123,347.....                | 10/23/2019                          |
| 7000237710.....                                                            |      | HOUSTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 83,695.....                                               |                                          | 198.....                                |                                                           |                                         |                                             | 145,531.....                | 10/23/2019                          |
| 7000241887.....                                                            |      | PROSSER.....        | WA..... |           | 10/23/2019..... | 5.20.....        | 143,490.....                                              |                                          | 213.....                                |                                                           |                                         |                                             | 228,718.....                | 10/23/2019                          |
| 7000240747.....                                                            |      | OXFORD.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 68,175.....                                               |                                          | 372.....                                |                                                           |                                         |                                             | 145,000.....                | 07/23/2019                          |
| 7000239563.....                                                            |      | VALDOSTA.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 54,011.....                                               |                                          | (1,160).....                            |                                                           |                                         |                                             | 67,000.....                 | 07/30/2019                          |
| 7000239230.....                                                            |      | TRAVERSE CITY.....  | MI..... |           | 10/23/2019..... | 5.20.....        | 98,488.....                                               |                                          | (1,141).....                            |                                                           |                                         |                                             | 196,000.....                | 07/29/2019                          |
| 7000238374.....                                                            |      | NORTH BALDWIN.....  | NY..... |           | 10/23/2019..... | 5.20.....        | 221,361.....                                              |                                          | 475.....                                |                                                           |                                         |                                             | 344,074.....                | 10/23/2019                          |
| 7000237908.....                                                            |      | FESTUS.....         | MO..... |           | 10/23/2019..... | 5.20.....        | 79,865.....                                               |                                          | 1,003.....                              |                                                           |                                         |                                             | 166,000.....                | 07/26/2019                          |
| 7000238850.....                                                            |      | BLACK DIAMOND.....  | WA..... |           | 10/23/2019..... | 5.20.....        | 179,114.....                                              |                                          | 676.....                                |                                                           |                                         |                                             | 279,000.....                | 07/26/2019                          |
| 7000240552.....                                                            |      | LAPEER.....         | MI..... |           | 10/23/2019..... | 5.20.....        | 131,724.....                                              |                                          | (1,004).....                            |                                                           |                                         |                                             | 275,000.....                | 08/16/2019                          |
| 7000242077.....                                                            |      | BROOKLYN.....       | NY..... |           | 10/23/2019..... | 5.20.....        | 357,572.....                                              |                                          | 683.....                                |                                                           |                                         |                                             | 386,402.....                | 10/23/2019                          |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location                 |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|--------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                          |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                     | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000242748..... |      | ORLEANS.....             | MI..... |           | 10/23/2019.....  | 5.20.....        | 70,616.....                                                     |                                             | 154.....                                   |                                                                  |                                            |                                                | 104,900.....                   | 08/01/2019                                |
| 7000241417..... |      | ORLANDO.....             | FL..... |           | 10/23/2019.....  | 5.20.....        | 45,061.....                                                     |                                             | 78.....                                    |                                                                  |                                            |                                                | 100,000.....                   | 10/03/2019                                |
| 7000240608..... |      | VILLA GROVE.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 66,161.....                                                     |                                             | 83.....                                    |                                                                  |                                            |                                                | 65,000.....                    | 08/11/2019                                |
| 7000244550..... |      | BOISE.....               | ID..... |           | 10/23/2019.....  | 5.20.....        | 95,609.....                                                     |                                             | (1,683).....                               |                                                                  |                                            |                                                | 205,000.....                   | 08/01/2019                                |
| 7000241555..... |      | BALTIMORE.....           | MD..... |           | 10/23/2019.....  | 5.20.....        | 106,784.....                                                    |                                             | (300).....                                 |                                                                  |                                            |                                                | 78,000.....                    | 01/29/2019                                |
| 7000242553..... |      | BROOKLYN.....            | NY..... |           | 10/23/2019.....  | 5.20.....        | 384,308.....                                                    |                                             | 568.....                                   |                                                                  |                                            |                                                | 487,946.....                   | 10/23/2019                                |
| 7000239087..... |      | BROOKLYN.....            | NY..... |           | 10/23/2019.....  | 5.20.....        | 361,148.....                                                    |                                             | 717.....                                   |                                                                  |                                            |                                                | 432,738.....                   | 10/23/2019                                |
| 7000241888..... |      | SPRINGFIELD GARDENS..... | NY..... |           | 10/23/2019.....  | 5.20.....        | 244,309.....                                                    |                                             | 466.....                                   |                                                                  |                                            |                                                | 366,664.....                   | 10/23/2019                                |
| 7000239758..... |      | HIGHLAND.....            | NY..... |           | 10/23/2019.....  | 5.20.....        | 163,562.....                                                    |                                             | 164.....                                   |                                                                  |                                            |                                                | 260,000.....                   | 07/23/2019                                |
| 7000240075..... |      | MUSKEGON.....            | MI..... |           | 10/23/2019.....  | 5.20.....        | 45,146.....                                                     |                                             | 139.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 02/26/2019                                |
| 7000238373..... |      | JAMAICA.....             | NY..... |           | 10/23/2019.....  | 5.20.....        | 296,895.....                                                    |                                             | 234.....                                   |                                                                  |                                            |                                                | 459,268.....                   | 10/23/2019                                |
| 7000240413..... |      | NOTTINGHAM.....          | PA..... |           | 10/23/2019.....  | 5.20.....        | 137,864.....                                                    |                                             | (864).....                                 |                                                                  |                                            |                                                | 190,000.....                   | 07/22/2019                                |
| 7000244412..... |      | MARKHAM.....             | IL..... |           | 10/23/2019.....  | 5.20.....        | 124,111.....                                                    |                                             | 100.....                                   |                                                                  |                                            |                                                | 103,863.....                   | 10/23/2019                                |
| 7000244744..... |      | RIVERDALE.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 22,143.....                                                     |                                             | 62.....                                    |                                                                  |                                            |                                                | 149,000.....                   | 08/04/2019                                |
| 7000238040..... |      | ANTHONY.....             | FL..... |           | 10/23/2019.....  | 5.20.....        | 85,041.....                                                     |                                             | 51.....                                    |                                                                  |                                            |                                                | 160,000.....                   | 10/03/2019                                |
| 7000239231..... |      | STOUTSVILLE.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 54,527.....                                                     |                                             | (92).....                                  |                                                                  |                                            |                                                | 125,000.....                   | 07/25/2019                                |
| 7000238429..... |      | LOCKHART.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 127,991.....                                                    |                                             | 1,775.....                                 |                                                                  |                                            |                                                | 275,000.....                   | 08/13/2019                                |
| 7000243884..... |      | DOUGLASVILLE.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 147,294.....                                                    |                                             | 1,827.....                                 |                                                                  |                                            |                                                | 165,315.....                   | 10/23/2019                                |
| 7000241889..... |      | DAWSONVILLE.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 105,148.....                                                    |                                             | 40.....                                    |                                                                  |                                            |                                                | 147,967.....                   | 10/23/2019                                |
| 7000242887..... |      | THEODORE.....            | AL..... |           | 10/23/2019.....  | 5.20.....        | 110,455.....                                                    |                                             | (236).....                                 |                                                                  |                                            |                                                | 139,000.....                   | 07/29/2019                                |
| 7000240412..... |      | NEW CASTLE.....          | DE..... |           | 10/23/2019.....  | 5.20.....        | 99,412.....                                                     |                                             | 146.....                                   |                                                                  |                                            |                                                | 145,677.....                   | 10/23/2019                                |
| 7000244411..... |      | KATY.....                | TX..... |           | 10/23/2019.....  | 5.20.....        | 173,829.....                                                    |                                             | 2,134.....                                 |                                                                  |                                            |                                                | 218,128.....                   | 10/23/2019                                |
| 7000243221..... |      | VALE.....                | NC..... |           | 10/23/2019.....  | 5.20.....        | 79,249.....                                                     |                                             | (325).....                                 |                                                                  |                                            |                                                | 141,000.....                   | 08/13/2019                                |
| 7000237564..... |      | CHARLOTTE.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 96,400.....                                                     |                                             | 1,156.....                                 |                                                                  |                                            |                                                | 158,872.....                   | 10/23/2019                                |
| 7000239279..... |      | TWENTYNINE PALMS.....    | CA..... |           | 10/23/2019.....  | 5.20.....        | 163,374.....                                                    |                                             | 482.....                                   |                                                                  |                                            |                                                | 169,900.....                   | 09/17/2019                                |
| 7000237902..... |      | BATESVILLE.....          | AR..... |           | 10/23/2019.....  | 5.20.....        | 58,662.....                                                     |                                             | (706).....                                 |                                                                  |                                            |                                                | 105,000.....                   | 07/26/2019                                |
| 7000239617..... |      | YPSILANTI.....           | MI..... |           | 10/23/2019.....  | 5.20.....        | 91,662.....                                                     |                                             | 246.....                                   |                                                                  |                                            |                                                | 265,000.....                   | 08/01/2019                                |
| 7000237897..... |      | CONOVER.....             | NC..... |           | 10/23/2019.....  | 5.20.....        | 110,879.....                                                    |                                             | (978).....                                 |                                                                  |                                            |                                                | 175,000.....                   | 08/20/2019                                |
| 7000240268..... |      | PASADENA.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 213,538.....                                                    |                                             | (41).....                                  |                                                                  |                                            |                                                | 230,000.....                   | 07/19/2019                                |
| 7000238618..... |      | UMATILLA.....            | OR..... |           | 10/23/2019.....  | 5.20.....        | 92,569.....                                                     |                                             | (1,278).....                               |                                                                  |                                            |                                                | 118,484.....                   | 10/23/2019                                |
| 7000241030..... |      | MELBOURNE.....           | FL..... |           | 10/23/2019.....  | 5.20.....        | 251,112.....                                                    |                                             | 1,007.....                                 |                                                                  |                                            |                                                | 350,000.....                   | 10/03/2019                                |
| 7000243693..... |      | HOUSTON.....             | TX..... |           | 10/23/2019.....  | 5.20.....        | 110,436.....                                                    |                                             | (4).....                                   |                                                                  |                                            |                                                | 140,740.....                   | 10/23/2019                                |
| 7000242888..... |      | STELLA.....              | MO..... |           | 10/23/2019.....  | 5.20.....        | 77,225.....                                                     |                                             | 11.....                                    |                                                                  |                                            |                                                | 110,000.....                   | 08/07/2019                                |
| 7000242079..... |      | BARNESVILLE.....         | PA..... |           | 10/23/2019.....  | 5.20.....        | 89,887.....                                                     |                                             | 1,130.....                                 |                                                                  |                                            |                                                | 100,620.....                   | 10/23/2019                                |
| 7000238756..... |      | ALICEVILLE.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 68,145.....                                                     |                                             | 25.....                                    |                                                                  |                                            |                                                | 86,800.....                    | 07/30/2019                                |
| 7000238423..... |      | CARLSBAD.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 70,937.....                                                     |                                             | 106.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 08/01/2019                                |
| 7000240129..... |      | MACHESNEY PARK.....      | IL..... |           | 10/23/2019.....  | 5.20.....        | 113,993.....                                                    |                                             | 166.....                                   |                                                                  |                                            |                                                | 135,257.....                   | 10/23/2019                                |
| 7000243553..... |      | NEWFANE.....             | NY..... |           | 10/23/2019.....  | 5.20.....        | 59,183.....                                                     |                                             | 86.....                                    |                                                                  |                                            |                                                | 122,000.....                   | 07/26/2019                                |
| 7000243691..... |      | VENUS.....               | TX..... |           | 10/23/2019.....  | 5.20.....        | 112,052.....                                                    |                                             | 275.....                                   |                                                                  |                                            |                                                | 114,307.....                   | 10/23/2019                                |
| 7000238561..... |      | DOWAGIAC.....            | MI..... |           | 10/23/2019.....  | 5.20.....        | 46,970.....                                                     |                                             | 166.....                                   |                                                                  |                                            |                                                | 69,000.....                    | 08/18/2019                                |
| 7000241701..... |      | BIDDEFORD.....           | ME..... |           | 10/23/2019.....  | 5.20.....        | 25,124.....                                                     |                                             | 542.....                                   |                                                                  |                                            |                                                | 121,818.....                   | 10/23/2019                                |
| 7000240267..... |      | MAPLE HILL.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 149,853.....                                                    |                                             | 69.....                                    |                                                                  |                                            |                                                | 156,000.....                   | 08/12/2019                                |
| 7000240938..... |      | CLARKSVILLE.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 53,323.....                                                     |                                             | (548).....                                 |                                                                  |                                            |                                                | 165,000.....                   | 07/30/2019                                |
| 7000243415..... |      | VILLE PLATTE.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 40,841.....                                                     |                                             | 59.....                                    |                                                                  |                                            |                                                | 115,000.....                   | 07/26/2019                                |

**SCHEDULE B - PART 1**

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.2

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243077..... |      | COPE.....           | SC..... |           | 10/23/2019.....  | 5.20.....        | 106,402.....                                                    |                                             | 581.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/26/2019                                |
| 7000241696..... |      | TROY.....           | NY..... |           | 10/23/2019.....  | 5.20.....        | 56,726.....                                                     |                                             | 135.....                                   |                                                                  |                                            |                                                | 70,348.....                    | 10/23/2019                                |
| 7000237901..... |      | HAUGHTON.....       | LA..... |           | 10/23/2019.....  | 5.20.....        | 194,481.....                                                    |                                             | 402.....                                   |                                                                  |                                            |                                                | 238,000.....                   | 07/23/2019                                |
| 7000237896..... |      | WAYNESBURG.....     | KY..... |           | 10/23/2019.....  | 5.20.....        | 74,101.....                                                     |                                             | (929).....                                 |                                                                  |                                            |                                                | 110,000.....                   | 07/24/2019                                |
| 7000243886..... |      | KATY.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 108,806.....                                                    |                                             | (260).....                                 |                                                                  |                                            |                                                | 170,000.....                   | 07/20/2019                                |
| 7000240743..... |      | LINN.....           | MO..... |           | 10/23/2019.....  | 5.20.....        | 60,872.....                                                     |                                             | 739.....                                   |                                                                  |                                            |                                                | 64,000.....                    | 10/02/2019                                |
| 7000242694..... |      | CANFIELD.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 367,357.....                                                    |                                             | 1,360.....                                 |                                                                  |                                            |                                                | 425,000.....                   | 07/19/2019                                |
| 7000237757..... |      | TUCSON.....         | AZ..... |           | 10/23/2019.....  | 5.20.....        | 80,945.....                                                     |                                             | 195.....                                   |                                                                  |                                            |                                                | 136,803.....                   | 10/23/2019                                |
| 7000243692..... |      | TUSCALOOSA.....     | AL..... |           | 10/23/2019.....  | 5.20.....        | 147,660.....                                                    |                                             | (154).....                                 |                                                                  |                                            |                                                | 165,964.....                   | 10/23/2019                                |
| 7000241031..... |      | JOPLIN.....         | MO..... |           | 10/23/2019.....  | 5.20.....        | 52,599.....                                                     |                                             | (1).....                                   |                                                                  |                                            |                                                | 70,000.....                    | 08/06/2019                                |
| 7000242889..... |      | GREENVILLE.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 122,716.....                                                    |                                             | 1,542.....                                 |                                                                  |                                            |                                                | 147,000.....                   | 08/14/2019                                |
| 7000238755..... |      | GORDONSVILLE.....   | VA..... |           | 10/23/2019.....  | 5.20.....        | 83,532.....                                                     |                                             | 123.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/23/2019                                |
| 7000239086..... |      | SAINT CHARLES.....  | MO..... |           | 10/23/2019.....  | 5.20.....        | 202,530.....                                                    |                                             | (584).....                                 |                                                                  |                                            |                                                | 291,000.....                   | 01/29/2019                                |
| 7000243889..... |      | ERLANGER.....       | KY..... |           | 10/23/2019.....  | 5.20.....        | 113,227.....                                                    |                                             | 1,452.....                                 |                                                                  |                                            |                                                | 163,500.....                   | 07/21/2019                                |
| 7000238759..... |      | NEOSHO.....         | MO..... |           | 10/23/2019.....  | 5.20.....        | 78,477.....                                                     |                                             | 264.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/25/2019                                |
| 7000239948..... |      | ALBERTVILLE.....    | AL..... |           | 10/23/2019.....  | 5.20.....        | 41,614.....                                                     |                                             | 499.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 09/06/2019                                |
| 7000244360..... |      | CLEVELAND.....      | OH..... |           | 10/23/2019.....  | 5.20.....        | 46,531.....                                                     |                                             | (518).....                                 |                                                                  |                                            |                                                | 25,000.....                    | 08/02/2019                                |
| 7000243556..... |      | JACKSON.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 100,168.....                                                    |                                             | 1,311.....                                 |                                                                  |                                            |                                                | 155,000.....                   | 07/24/2019                                |
| 7000239139..... |      | GREENCASTLE.....    | IN..... |           | 10/23/2019.....  | 5.20.....        | 56,541.....                                                     |                                             | 754.....                                   |                                                                  |                                            |                                                | 64,000.....                    | 08/20/2019                                |
| 7000242701..... |      | WEST JEFFERSON..... | OH..... |           | 10/23/2019.....  | 5.20.....        | 76,292.....                                                     |                                             | 214.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/25/2019                                |
| 7000238897..... |      | WINTER HAVEN.....   | FL..... |           | 10/23/2019.....  | 5.20.....        | 93,416.....                                                     |                                             | (25).....                                  |                                                                  |                                            |                                                | 190,000.....                   | 10/03/2019                                |
| 7000237428..... |      | SAINT ALBANS.....   | NY..... |           | 10/23/2019.....  | 5.20.....        | 326,540.....                                                    |                                             | 333.....                                   |                                                                  |                                            |                                                | 325,766.....                   | 10/23/2019                                |
| 7000240266..... |      | PIERZ.....          | MN..... |           | 10/23/2019.....  | 5.20.....        | 180,546.....                                                    |                                             | 265.....                                   |                                                                  |                                            |                                                | 235,000.....                   | 08/01/2019                                |
| 7000239753..... |      | ROSEAU.....         | MN..... |           | 10/23/2019.....  | 5.20.....        | 56,392.....                                                     |                                             | 175.....                                   |                                                                  |                                            |                                                | 76,853.....                    | 10/23/2019                                |
| 7000244555..... |      | KUNA.....           | ID..... |           | 10/23/2019.....  | 5.20.....        | 100,070.....                                                    |                                             | 312.....                                   |                                                                  |                                            |                                                | 220,000.....                   | 07/20/2019                                |
| 7000240071..... |      | SNEADS FERRY.....   | NC..... |           | 10/23/2019.....  | 5.20.....        | 179,065.....                                                    |                                             | 345.....                                   |                                                                  |                                            |                                                | 242,000.....                   | 07/23/2019                                |
| 7000243362..... |      | POOLER.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 176,376.....                                                    |                                             | 384.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 07/29/2019                                |
| 7000249123..... |      | NEW HAVEN.....      | IN..... |           | 10/23/2019.....  | 5.20.....        | 64,002.....                                                     |                                             | 1,024.....                                 |                                                                  |                                            |                                                | 84,835.....                    | 10/23/2019                                |
| 7000239892..... |      | WENATCHEE.....      | WA..... |           | 10/23/2019.....  | 5.20.....        | 124,436.....                                                    |                                             | 439.....                                   |                                                                  |                                            |                                                | 283,000.....                   | 08/13/2019                                |
| 7000243224..... |      | GAS CITY.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 59,345.....                                                     |                                             | (1,033).....                               |                                                                  |                                            |                                                | 89,000.....                    | 07/28/2019                                |
| 7000241032..... |      | SEVIERVILLE.....    | TN..... |           | 10/23/2019.....  | 5.20.....        | 142,968.....                                                    |                                             | (148).....                                 |                                                                  |                                            |                                                | 210,000.....                   | 07/26/2019                                |
| 7000243555..... |      | TICKFAW.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 80,071.....                                                     |                                             | 63.....                                    |                                                                  |                                            |                                                | 112,000.....                   | 07/23/2019                                |
| 7000240598..... |      | BELL BUCKLE.....    | TN..... |           | 10/23/2019.....  | 5.20.....        | 145,934.....                                                    |                                             | 301.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 07/23/2019                                |
| 7000243888..... |      | WEST ORANGE.....    | NJ..... |           | 10/23/2019.....  | 5.20.....        | 159,209.....                                                    |                                             | 238.....                                   |                                                                  |                                            |                                                | 327,434.....                   | 10/23/2019                                |
| 7000238087..... |      | GALESBURG.....      | MI..... |           | 10/23/2019.....  | 5.20.....        | 95,877.....                                                     |                                             | 229.....                                   |                                                                  |                                            |                                                | 159,900.....                   | 08/20/2019                                |
| 7000238425..... |      | CAMDEN.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 65,117.....                                                     |                                             | 356.....                                   |                                                                  |                                            |                                                | 49,900.....                    | 07/26/2019                                |
| 7000241703..... |      | PALMYRA.....        | NJ..... |           | 10/23/2019.....  | 5.20.....        | 204,073.....                                                    |                                             | 577.....                                   |                                                                  |                                            |                                                | 220,000.....                   | 10/20/2018                                |
| 7000237903..... |      | LEWISTON.....       | ME..... |           | 10/23/2019.....  | 5.20.....        | 22,463.....                                                     |                                             | 482.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/28/2019                                |
| 7000237898..... |      | DAYTON.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 190,105.....                                                    |                                             | 280.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 07/29/2019                                |
| 7000240265..... |      | CAROLINA BEACH..... | NC..... |           | 10/23/2019.....  | 5.20.....        | 233,681.....                                                    |                                             | 430.....                                   |                                                                  |                                            |                                                | 399,000.....                   | 07/29/2019                                |
| 7000239755..... |      | NEWFANE.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 63,826.....                                                     |                                             | 121.....                                   |                                                                  |                                            |                                                | 103,000.....                   | 07/26/2019                                |
| 7000242558..... |      | FOND DU LAC.....    | WI..... |           | 10/23/2019.....  | 5.20.....        | 93,742.....                                                     |                                             | 1,429.....                                 |                                                                  |                                            |                                                | 112,842.....                   | 10/23/2019                                |
| 7000237759..... |      | RUTHER GLEN.....    | VA..... |           | 10/23/2019.....  | 5.20.....        | 123,422.....                                                    |                                             | 150.....                                   |                                                                  |                                            |                                                | 146,448.....                   | 10/23/2019                                |
| 7000244748..... |      | BALTIMORE.....      | MD..... |           | 10/23/2019.....  | 5.20.....        | 54,106.....                                                     |                                             | 106.....                                   |                                                                  |                                            |                                                | 123,541.....                   | 10/23/2019                                |
| 7000238619..... |      | TEMPLE.....         | NH..... |           | 10/23/2019.....  | 5.20.....        | 124,069.....                                                    |                                             | 209.....                                   |                                                                  |                                            |                                                | 211,000.....                   | 07/24/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location             |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                      |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                 | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000241842..... |      | DALLAS.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 169,528.....                                                    |                                             | 1,083.....                                 |                                                                  |                                            |                                                | 168,000.....                   | 08/03/2019                                |
| 7000240126..... |      | BRONX.....           | NY..... |           | 10/23/2019.....  | 5.20.....        | 409,157.....                                                    |                                             | 339.....                                   |                                                                  |                                            |                                                | 449,268.....                   | 10/23/2019                                |
| 7000243840..... |      | FORT WORTH.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 88,417.....                                                     |                                             | (545).....                                 |                                                                  |                                            |                                                | 180,000.....                   | 07/20/2019                                |
| 7000239184..... |      | SHELBYVILLE.....     | MO..... |           | 10/23/2019.....  | 5.20.....        | 36,272.....                                                     |                                             | (982).....                                 |                                                                  |                                            |                                                | 50,000.....                    | 07/26/2019                                |
| 7000242698..... |      | GRANDVILLE.....      | MI..... |           | 10/23/2019.....  | 5.20.....        | 138,819.....                                                    |                                             | 287.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/26/2019                                |
| 7000239660..... |      | LYNN HAVEN.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 103,367.....                                                    |                                             | 248.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 10/03/2019                                |
| 7000238047..... |      | SIDNEY.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 68,288.....                                                     |                                             | 132.....                                   |                                                                  |                                            |                                                | 105,000.....                   | 07/26/2019                                |
| 7000242703..... |      | MADISONVILLE.....    | KY..... |           | 10/23/2019.....  | 5.20.....        | 54,678.....                                                     |                                             | 262.....                                   |                                                                  |                                            |                                                | 60,000.....                    | 08/10/2019                                |
| 7000244418..... |      | JEROME.....          | ID..... |           | 10/23/2019.....  | 5.20.....        | 78,664.....                                                     |                                             | (67).....                                  |                                                                  |                                            |                                                | 131,000.....                   | 08/27/2019                                |
| 7000242559..... |      | SALT POINT.....      | NY..... |           | 10/23/2019.....  | 5.20.....        | 196,964.....                                                    |                                             | 154.....                                   |                                                                  |                                            |                                                | 280,038.....                   | 10/23/2019                                |
| 7000241172..... |      | LUGOFF.....          | SC..... |           | 10/23/2019.....  | 5.20.....        | 78,132.....                                                     |                                             | 242.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/24/2019                                |
| 7000243226..... |      | GONZALES.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 150,643.....                                                    |                                             | 280.....                                   |                                                                  |                                            |                                                | 151,000.....                   | 08/01/2019                                |
| 7000243559..... |      | POOLER.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 119,649.....                                                    |                                             | 204.....                                   |                                                                  |                                            |                                                | 149,000.....                   | 07/26/2019                                |
| 7000237996..... |      | QUITMAN.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 70,647.....                                                     |                                             | (2).....                                   |                                                                  |                                            |                                                | 190,000.....                   | 08/09/2019                                |
| 7000241510..... |      | BOERNE.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 218,648.....                                                    |                                             | 829.....                                   |                                                                  |                                            |                                                | 545,000.....                   | 08/02/2019                                |
| 7000241843..... |      | TALLAHASSEE.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 291,690.....                                                    |                                             | 1,809.....                                 |                                                                  |                                            |                                                | 225,000.....                   | 10/03/2019                                |
| 7000239717..... |      | LEADVILLE.....       | CO..... |           | 10/23/2019.....  | 5.20.....        | 118,863.....                                                    |                                             | 146.....                                   |                                                                  |                                            |                                                | 265,000.....                   | 08/15/2019                                |
| 7000244361..... |      | ALBION.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 35,801.....                                                     |                                             | (97).....                                  |                                                                  |                                            |                                                | 85,000.....                    | 08/13/2019                                |
| 7000242366..... |      | BOSTON.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 114,228.....                                                    |                                             | (155).....                                 |                                                                  |                                            |                                                | 136,375.....                   | 10/23/2019                                |
| 7000240596..... |      | MANOR.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 117,077.....                                                    |                                             | (1,003).....                               |                                                                  |                                            |                                                | 208,900.....                   | 07/29/2019                                |
| 7000242033..... |      | BELLMORE.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 393,971.....                                                    |                                             | 666.....                                   |                                                                  |                                            |                                                | 360,261.....                   | 10/23/2019                                |
| 7000238046..... |      | NEWBURGH.....        | IN..... |           | 10/23/2019.....  | 5.20.....        | 97,613.....                                                     |                                             | (176).....                                 |                                                                  |                                            |                                                | 177,500.....                   | 07/24/2019                                |
| 7000244223..... |      | JACKSONVILLE.....    | FL..... |           | 10/23/2019.....  | 5.20.....        | 157,866.....                                                    |                                             | 238.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 10/03/2019                                |
| 7000237719..... |      | SHAKER HEIGHTS.....  | OH..... |           | 10/23/2019.....  | 5.20.....        | 99,032.....                                                     |                                             | (236).....                                 |                                                                  |                                            |                                                | 138,206.....                   | 10/23/2019                                |
| 7000243419..... |      | LANARK.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 74,165.....                                                     |                                             | 161.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 08/09/2019                                |
| 7000239994..... |      | AYDEN.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 74,553.....                                                     |                                             | 212.....                                   |                                                                  |                                            |                                                | 98,900.....                    | 07/26/2019                                |
| 7000238184..... |      | EATON RAPIDS.....    | MI..... |           | 10/23/2019.....  | 5.20.....        | 58,373.....                                                     |                                             | (636).....                                 |                                                                  |                                            |                                                | 180,000.....                   | 07/25/2019                                |
| 7000241035..... |      | MAGNOLIA.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 148,200.....                                                    |                                             | 89.....                                    |                                                                  |                                            |                                                | 215,900.....                   | 07/22/2019                                |
| 7000243363..... |      | VERO BEACH.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 62,290.....                                                     |                                             | 124.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 10/03/2019                                |
| 7000241511..... |      | HOUSTON.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 63,084.....                                                     |                                             | (81).....                                  |                                                                  |                                            |                                                | 142,126.....                   | 10/23/2019                                |
| 7000238660..... |      | MARION.....          | VA..... |           | 10/23/2019.....  | 5.20.....        | 154,886.....                                                    |                                             | (66).....                                  |                                                                  |                                            |                                                | 135,000.....                   | 07/26/2019                                |
| 7000240124..... |      | BRIDGEPORT.....      | NY..... |           | 10/23/2019.....  | 5.20.....        | 56,605.....                                                     |                                             | (145).....                                 |                                                                  |                                            |                                                | 74,353.....                    | 10/23/2019                                |
| 7000243558..... |      | PENCIL BLUFF.....    | AR..... |           | 10/23/2019.....  | 5.20.....        | 70,644.....                                                     |                                             | 428.....                                   |                                                                  |                                            |                                                | 75,900.....                    | 08/09/2019                                |
| 7000243225..... |      | RANTOUL.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 42,267.....                                                     |                                             | 62.....                                    |                                                                  |                                            |                                                | 89,000.....                    | 08/01/2019                                |
| 7000240457..... |      | MCGAHEYSVILLE.....   | VA..... |           | 10/23/2019.....  | 5.20.....        | 166,453.....                                                    |                                             | (2,349).....                               |                                                                  |                                            |                                                | 155,000.....                   | 07/29/2019                                |
| 7000237995..... |      | RED OAK.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 118,477.....                                                    |                                             | 69.....                                    |                                                                  |                                            |                                                | 200,000.....                   | 07/24/2019                                |
| 7000238331..... |      | BELLAIRE.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 77,068.....                                                     |                                             | 80.....                                    |                                                                  |                                            |                                                | 67,000.....                    | 07/30/2019                                |
| 7000239182..... |      | RANCHOS DE TAOS..... | NM..... |           | 10/23/2019.....  | 5.20.....        | 79,863.....                                                     |                                             | 105.....                                   |                                                                  |                                            |                                                | 239,000.....                   | 10/08/2019                                |
| 7000240595..... |      | CHAMBERSBURG.....    | PA..... |           | 10/23/2019.....  | 5.20.....        | 94,965.....                                                     |                                             | 527.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 07/25/2019                                |
| 7000240600..... |      | HARVEST.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 146,297.....                                                    |                                             | 362.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 07/23/2019                                |
| 7000241512..... |      | HOUSTON.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 70,553.....                                                     |                                             | 830.....                                   |                                                                  |                                            |                                                | 121,830.....                   | 10/23/2019                                |
| 7000238993..... |      | ELGIN.....           | SC..... |           | 10/23/2019.....  | 5.20.....        | 104,685.....                                                    |                                             | 60.....                                    |                                                                  |                                            |                                                | 135,000.....                   | 07/26/2019                                |
| 7000243033..... |      | SHREVEPORT.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 163,263.....                                                    |                                             | 83.....                                    |                                                                  |                                            |                                                | 174,000.....                   | 07/22/2019                                |
| 7000237332..... |      | NORCROSS.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 120,295.....                                                    |                                             | 1,384.....                                 |                                                                  |                                            |                                                | 395,000.....                   | 07/30/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000242229..... |      | HOUSTON.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 163,755.....                                                    |                                             | (36).....                                  |                                                                  |                                            |                                                | 319,000.....                   | 08/03/2019                                |
| 7000241707..... |      | STATEN ISLAND.....    | NY..... |           | 10/23/2019.....  | 5.20.....        | 329,070.....                                                    |                                             | 866.....                                   |                                                                  |                                            |                                                | 452,537.....                   | 10/23/2019                                |
| 7000237998..... |      | CREEKSIDE.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 52,709.....                                                     |                                             | 98.....                                    |                                                                  |                                            |                                                | 78,000.....                    | 08/22/2019                                |
| 7000238187..... |      | TUCSON.....           | AZ..... |           | 10/23/2019.....  | 5.20.....        | 118,850.....                                                    |                                             | 1,442.....                                 |                                                                  |                                            |                                                | 215,000.....                   | 07/21/2019                                |
| 7000240123..... |      | NEW CASTLE.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 168,177.....                                                    |                                             | 1,620.....                                 |                                                                  |                                            |                                                | 256,791.....                   | 10/23/2019                                |
| 7000240456..... |      | STANTON.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 41,239.....                                                     |                                             | 250.....                                   |                                                                  |                                            |                                                | 96,000.....                    | 08/13/2019                                |
| 7000244030..... |      | MISSOURI CITY.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 165,699.....                                                    |                                             | 2,034.....                                 |                                                                  |                                            |                                                | 240,000.....                   | 07/20/2019                                |
| 7000241513..... |      | HOUSTON.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 52,278.....                                                     |                                             | (978).....                                 |                                                                  |                                            |                                                | 89,983.....                    | 10/23/2019                                |
| 7000243170..... |      | FT MOHAVE.....        | AZ..... |           | 10/23/2019.....  | 5.20.....        | 80,430.....                                                     |                                             | 100.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/24/2019                                |
| 7000239521..... |      | ZIMMERMAN.....        | MN..... |           | 10/23/2019.....  | 5.20.....        | 81,074.....                                                     |                                             | 218.....                                   |                                                                  |                                            |                                                | 190,000.....                   | 07/25/2019                                |
| 7000249070..... |      | ALBION.....           | MI..... |           | 10/23/2019.....  | 5.20.....        | 50,288.....                                                     |                                             | 295.....                                   |                                                                  |                                            |                                                | 40,000.....                    | 07/29/2019                                |
| 7000243841..... |      | ELGIN.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 133,797.....                                                    |                                             | 261.....                                   |                                                                  |                                            |                                                | 173,000.....                   | 11/14/2018                                |
| 7000237470..... |      | PORT SAINT LUCIE..... | FL..... |           | 10/23/2019.....  | 5.20.....        | 129,774.....                                                    |                                             | 308.....                                   |                                                                  |                                            |                                                | 235,000.....                   | 10/03/2019                                |
| 7000237331..... |      | CUMBERLAND.....       | MD..... |           | 10/23/2019.....  | 5.20.....        | 10,806.....                                                     |                                             | (45).....                                  |                                                                  |                                            |                                                | 70,000.....                    | 08/12/2019                                |
| 7000243032..... |      | CARLISLE.....         | PA..... |           | 10/23/2019.....  | 5.20.....        | 151,000.....                                                    |                                             | 121.....                                   |                                                                  |                                            |                                                | 158,000.....                   | 08/29/2019                                |
| 7000244419..... |      | PORT ST LUCIE.....    | FL..... |           | 10/23/2019.....  | 5.20.....        | 71,486.....                                                     |                                             | 8.....                                     |                                                                  |                                            |                                                | 190,000.....                   | 10/03/2019                                |
| 7000243698..... |      | FORT SMITH.....       | AR..... |           | 10/23/2019.....  | 5.20.....        | 43,773.....                                                     |                                             | 6.....                                     |                                                                  |                                            |                                                | 38,000.....                    | 07/22/2019                                |
| 7000238857..... |      | PERRY.....            | GA..... |           | 10/23/2019.....  | 5.20.....        | 170,044.....                                                    |                                             | 288.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 07/30/2019                                |
| 7000243365..... |      | CHOWCHILLA.....       | CA..... |           | 10/23/2019.....  | 5.20.....        | 82,768.....                                                     |                                             | (586).....                                 |                                                                  |                                            |                                                | 200,000.....                   | 07/22/2019                                |
| 7000240455..... |      | MOCKSVILLE.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 99,183.....                                                     |                                             | (938).....                                 |                                                                  |                                            |                                                | 167,000.....                   | 07/26/2019                                |
| 7000243703..... |      | TAMARAC.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 119,498.....                                                    |                                             | 236.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 10/03/2019                                |
| 7000243227..... |      | WAYNESBURG.....       | KY..... |           | 10/23/2019.....  | 5.20.....        | 59,518.....                                                     |                                             | 28.....                                    |                                                                  |                                            |                                                | 110,000.....                   | 07/24/2019                                |
| 7000238662..... |      | MANISTEE.....         | MI..... |           | 10/23/2019.....  | 5.20.....        | 103,133.....                                                    |                                             | 217.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 09/23/2019                                |
| 7000237997..... |      | BOX ELDER.....        | SD..... |           | 10/23/2019.....  | 5.20.....        | 177,479.....                                                    |                                             | 113.....                                   |                                                                  |                                            |                                                | 220,000.....                   | 07/26/2019                                |
| 7000240593..... |      | MCFARLAND.....        | CA..... |           | 10/23/2019.....  | 5.20.....        | 187,485.....                                                    |                                             | 1,159.....                                 |                                                                  |                                            |                                                | 225,000.....                   | 07/23/2019                                |
| 7000242511..... |      | SURPRISE.....         | AZ..... |           | 10/23/2019.....  | 5.20.....        | 258,466.....                                                    |                                             | 511.....                                   |                                                                  |                                            |                                                | 299,000.....                   | 07/19/2019                                |
| 7000237526..... |      | SPARTANBURG.....      | SC..... |           | 10/23/2019.....  | 5.20.....        | 85,753.....                                                     |                                             | (80).....                                  |                                                                  |                                            |                                                | 132,586.....                   | 10/23/2019                                |
| 7000240931..... |      | CHARLOTTE.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 112,660.....                                                    |                                             | 65.....                                    |                                                                  |                                            |                                                | 184,000.....                   | 12/27/2018                                |
| 7000243173..... |      | HALSTEAD.....         | KS..... |           | 10/23/2019.....  | 5.20.....        | 64,899.....                                                     |                                             | 96.....                                    |                                                                  |                                            |                                                | 80,000.....                    | 07/29/2019                                |
| 7000244228..... |      | BERLIN.....           | CT..... |           | 10/23/2019.....  | 5.20.....        | 124,952.....                                                    |                                             | (244).....                                 |                                                                  |                                            |                                                | 187,087.....                   | 10/23/2019                                |
| 7000237992..... |      | SOUTHPORT.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 131,382.....                                                    |                                             | 1,632.....                                 |                                                                  |                                            |                                                | 165,000.....                   | 10/03/2019                                |
| 7000238043..... |      | PATASKALA.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 164,411.....                                                    |                                             | 88.....                                    |                                                                  |                                            |                                                | 265,000.....                   | 07/24/2019                                |
| 7000238909..... |      | ST AUGUSTINE.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 67,884.....                                                     |                                             | (74).....                                  |                                                                  |                                            |                                                | 165,000.....                   | 10/03/2019                                |
| 7000239236..... |      | OAK GROVE.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 45,022.....                                                     |                                             | 66.....                                    |                                                                  |                                            |                                                | 80,000.....                    | 09/11/2019                                |
| 7000237854..... |      | BEDFORD.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 51,587.....                                                     |                                             | (40).....                                  |                                                                  |                                            |                                                | 129,500.....                   | 07/25/2019                                |
| 7000238181..... |      | BENTONVILLE.....      | AR..... |           | 10/23/2019.....  | 5.20.....        | 120,568.....                                                    |                                             | 104.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/24/2019                                |
| 7000243368..... |      | AUBREY.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 132,515.....                                                    |                                             | 200.....                                   |                                                                  |                                            |                                                | 240,000.....                   | 07/24/2019                                |
| 7000240649..... |      | LUGOFF.....           | SC..... |           | 10/23/2019.....  | 5.20.....        | 126,719.....                                                    |                                             | 1,985.....                                 |                                                                  |                                            |                                                | 155,000.....                   | 07/24/2019                                |
| 7000237715..... |      | KATY.....             | TX..... |           | 10/23/2019.....  | 5.20.....        | 139,841.....                                                    |                                             | 432.....                                   |                                                                  |                                            |                                                | 214,670.....                   | 10/23/2019                                |
| 7000240930..... |      | PROVIDENCE FORGE..... | VA..... |           | 10/23/2019.....  | 5.20.....        | 98,774.....                                                     |                                             | 166.....                                   |                                                                  |                                            |                                                | 179,067.....                   | 10/23/2019                                |
| 7000242845..... |      | MONROE.....           | LA..... |           | 10/23/2019.....  | 5.20.....        | 52,553.....                                                     |                                             | 9.....                                     |                                                                  |                                            |                                                | 40,000.....                    | 08/31/2019                                |
| 7000239375..... |      | BROWNSVILLE.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 112,840.....                                                    |                                             | (567).....                                 |                                                                  |                                            |                                                | 154,900.....                   | 07/26/2019                                |
| 7000242512..... |      | PALM COAST.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 129,024.....                                                    |                                             | 1,575.....                                 |                                                                  |                                            |                                                | 178,000.....                   | 10/03/2019                                |
| 7000243650..... |      | MURFREESBORO.....     | TN..... |           | 10/23/2019.....  | 5.20.....        | 96,275.....                                                     |                                             | 206.....                                   |                                                                  |                                            |                                                | 119,260.....                   | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000239851..... |      | SAN ELIZARIO.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 87,481.....                                                     |                                             | 1,049.....                                 |                                                                  |                                            |                                                | 109,000.....                   | 07/22/2019                                |
| 7000239181..... |      | PINEVILLE.....        | MO..... |           | 10/23/2019.....  | 5.20.....        | 85,833.....                                                     |                                             | (130).....                                 |                                                                  |                                            |                                                | 149,900.....                   | 08/09/2019                                |
| 7000241515..... |      | HOUSTON.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 108,289.....                                                    |                                             | 1,356.....                                 |                                                                  |                                            |                                                | 236,000.....                   | 07/24/2019                                |
| 7000237991..... |      | LILLINGTON.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 73,460.....                                                     |                                             | 175.....                                   |                                                                  |                                            |                                                | 147,500.....                   | 07/25/2019                                |
| 7000239990..... |      | SHAFER.....           | MN..... |           | 10/23/2019.....  | 5.20.....        | 92,758.....                                                     |                                             | 286.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 09/18/2019                                |
| 7000237853..... |      | BLACK ROCK.....       | AR..... |           | 10/23/2019.....  | 5.20.....        | 48,894.....                                                     |                                             | 597.....                                   |                                                                  |                                            |                                                | 45,700.....                    | 09/14/2019                                |
| 7000243034..... |      | BONITA SPRINGS.....   | FL..... |           | 10/23/2019.....  | 5.20.....        | 114,713.....                                                    |                                             | 169.....                                   |                                                                  |                                            |                                                | 255,000.....                   | 10/03/2019                                |
| 7000239908..... |      | POPLAR BLUFF.....     | MO..... |           | 10/23/2019.....  | 5.20.....        | 65,433.....                                                     |                                             | 231.....                                   |                                                                  |                                            |                                                | 81,500.....                    | 08/08/2019                                |
| 7000241986..... |      | FEDERALSBURG.....     | MD..... |           | 10/23/2019.....  | 5.20.....        | 137,390.....                                                    |                                             | 328.....                                   |                                                                  |                                            |                                                | 95,000.....                    | 07/31/2019                                |
| 7000241792..... |      | PORTER.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 117,880.....                                                    |                                             | 279.....                                   |                                                                  |                                            |                                                | 183,500.....                   | 07/22/2019                                |
| 7000244170..... |      | INDIANAPOLIS.....     | IN..... |           | 10/23/2019.....  | 5.20.....        | 64,629.....                                                     |                                             | 169.....                                   |                                                                  |                                            |                                                | 124,112.....                   | 10/23/2019                                |
| 7000242175..... |      | BROOKLYN PARK.....    | MN..... |           | 10/23/2019.....  | 5.20.....        | 81,751.....                                                     |                                             | 202.....                                   |                                                                  |                                            |                                                | 215,000.....                   | 09/24/2019                                |
| 7000240786..... |      | CYNTHIANA.....        | KY..... |           | 10/23/2019.....  | 5.20.....        | 152,161.....                                                    |                                             | 411.....                                   |                                                                  |                                            |                                                | 137,000.....                   | 07/24/2019                                |
| 7000240453..... |      | SAVANNAH.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 74,300.....                                                     |                                             | (908).....                                 |                                                                  |                                            |                                                | 70,000.....                    | 07/28/2019                                |
| 7000238569..... |      | HAMMOND.....          | LA..... |           | 10/23/2019.....  | 5.20.....        | 123,992.....                                                    |                                             | 689.....                                   |                                                                  |                                            |                                                | 131,000.....                   | 07/27/2019                                |
| 7000242984..... |      | LARNED.....           | KS..... |           | 10/23/2019.....  | 5.20.....        | 44,485.....                                                     |                                             | (48).....                                  |                                                                  |                                            |                                                | 63,000.....                    | 09/11/2019                                |
| 7000239714..... |      | AYLETT.....           | VA..... |           | 10/23/2019.....  | 5.20.....        | 135,187.....                                                    |                                             | 225.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 08/03/2019                                |
| 7000244365..... |      | CICERO.....           | IL..... |           | 10/23/2019.....  | 5.20.....        | 13,212.....                                                     |                                             | 12.....                                    |                                                                  |                                            |                                                | 214,000.....                   | 07/22/2019                                |
| 7000239376..... |      | HARLINGEN.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 73,228.....                                                     |                                             | 109.....                                   |                                                                  |                                            |                                                | 142,900.....                   | 07/26/2019                                |
| 7000240591..... |      | FORT MILL.....        | SC..... |           | 10/23/2019.....  | 5.20.....        | 93,639.....                                                     |                                             | 179.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 07/24/2019                                |
| 7000242791..... |      | TALLAHASSEE.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 131,986.....                                                    |                                             | 92.....                                    |                                                                  |                                            |                                                | 190,000.....                   | 10/03/2019                                |
| 7000241849..... |      | WOODLAWN.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 86,065.....                                                     |                                             | 128.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 07/30/2019                                |
| 7000243513..... |      | SENATOBIA.....        | MS..... |           | 10/23/2019.....  | 5.20.....        | 51,090.....                                                     |                                             | (814).....                                 |                                                                  |                                            |                                                | 105,000.....                   | 07/23/2019                                |
| 7000237856..... |      | MONETT.....           | MO..... |           | 10/23/2019.....  | 5.20.....        | 48,030.....                                                     |                                             | 262.....                                   |                                                                  |                                            |                                                | 106,000.....                   | 09/11/2019                                |
| 7000239905..... |      | LONG POINT.....       | IL..... |           | 10/23/2019.....  | 5.20.....        | 85,632.....                                                     |                                             | 1,014.....                                 |                                                                  |                                            |                                                | 99,000.....                    | 08/26/2019                                |
| 7000238378..... |      | NEW WATERFORD.....    | OH..... |           | 10/23/2019.....  | 5.20.....        | 99,619.....                                                     |                                             | 145.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/21/2019                                |
| 7000241654..... |      | LOUISVILLE.....       | KY..... |           | 10/23/2019.....  | 5.20.....        | 62,833.....                                                     |                                             | 93.....                                    |                                                                  |                                            |                                                | 147,000.....                   | 07/22/2019                                |
| 7000242653..... |      | HEPHZIBAH.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 125,593.....                                                    |                                             | 21.....                                    |                                                                  |                                            |                                                | 171,900.....                   | 08/05/2019                                |
| 7000242320..... |      | BATESVILLE.....       | MS..... |           | 10/23/2019.....  | 5.20.....        | 111,301.....                                                    |                                             | 89.....                                    |                                                                  |                                            |                                                | 134,981.....                   | 10/23/2019                                |
| 7000239234..... |      | COLUMBIANA.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 57,603.....                                                     |                                             | (376).....                                 |                                                                  |                                            |                                                | 145,000.....                   | 07/21/2019                                |
| 7000239711..... |      | BRYAN.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 174,319.....                                                    |                                             | 320.....                                   |                                                                  |                                            |                                                | 285,000.....                   | 08/05/2019                                |
| 7000238183..... |      | DUNLAP.....           | TN..... |           | 10/23/2019.....  | 5.20.....        | 99,008.....                                                     |                                             | 191.....                                   |                                                                  |                                            |                                                | 225,000.....                   | 07/31/2019                                |
| 7000242514..... |      | MAYFIELD HEIGHTS..... | OH..... |           | 10/23/2019.....  | 5.20.....        | 199,518.....                                                    |                                             | 476.....                                   |                                                                  |                                            |                                                | 242,900.....                   | 07/24/2019                                |
| 7000243790..... |      | SAN ANTONIO.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 95,000.....                                                     |                                             | 96.....                                    |                                                                  |                                            |                                                | 126,108.....                   | 10/23/2019                                |
| 7000240452..... |      | WESLEY CHAPEL.....    | FL..... |           | 10/23/2019.....  | 5.20.....        | 86,379.....                                                     |                                             | 1,023.....                                 |                                                                  |                                            |                                                | 205,000.....                   | 10/03/2019                                |
| 7000244368..... |      | BIRMINGHAM.....       | AL..... |           | 10/23/2019.....  | 5.20.....        | 76,713.....                                                     |                                             | 460.....                                   |                                                                  |                                            |                                                | 146,659.....                   | 10/23/2019                                |
| 7000242985..... |      | HOPKINS.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 57,720.....                                                     |                                             | 21.....                                    |                                                                  |                                            |                                                | 159,900.....                   | 09/12/2019                                |
| 7000237994..... |      | HOLLY.....            | MI..... |           | 10/23/2019.....  | 5.20.....        | 60,452.....                                                     |                                             | 53.....                                    |                                                                  |                                            |                                                | 128,000.....                   | 07/29/2019                                |
| 7000238239..... |      | POINCIANA.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 68,801.....                                                     |                                             | 102.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 10/03/2019                                |
| 7000243176..... |      | KINGS MOUNTAIN.....   | NC..... |           | 10/23/2019.....  | 5.20.....        | 56,806.....                                                     |                                             | 95.....                                    |                                                                  |                                            |                                                | 141,000.....                   | 07/29/2019                                |
| 7000249075..... |      | GRANBURY.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 97,746.....                                                     |                                             | 119.....                                   |                                                                  |                                            |                                                | 167,000.....                   | 07/22/2019                                |
| 7000243985..... |      | ROMEDEVILLE.....      | IL..... |           | 10/23/2019.....  | 5.20.....        | 110,815.....                                                    |                                             | 94.....                                    |                                                                  |                                            |                                                | 169,497.....                   | 10/23/2019                                |
| 7000243512..... |      | GREENVILLE.....       | SC..... |           | 10/23/2019.....  | 5.20.....        | 143,961.....                                                    |                                             | (211).....                                 |                                                                  |                                            |                                                | 218,000.....                   | 07/24/2019                                |
| 7000237993..... |      | ODENVILLE.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 65,480.....                                                     |                                             | (158).....                                 |                                                                  |                                            |                                                | 135,000.....                   | 07/23/2019                                |
| 7000238377..... |      | COLUMBUS.....         | MS..... |           | 10/23/2019.....  | 5.20.....        | 104,450.....                                                    |                                             | (440).....                                 |                                                                  |                                            |                                                | 120,000.....                   | 07/27/2019                                |

**SCHEDULE B - PART 1**

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000242178..... |      | MIDWAY.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 133,939.....                                                    |                                             | .50.....                                   |                                                                  |                                            |                                                | 164,500.....                   | 07/25/2019                                |
| 7000238044..... |      | MILAN.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 62,047.....                                                     |                                             | 358.....                                   |                                                                  |                                            |                                                | 82,000.....                    | 07/21/2019                                |
| 7000238182..... |      | ARLINGTON.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 73,544.....                                                     |                                             | 124.....                                   |                                                                  |                                            |                                                | 200,000.....                   | 07/26/2019                                |
| 7000241517..... |      | ORLANDO.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 78,874.....                                                     |                                             | (453).....                                 |                                                                  |                                            |                                                | 260,000.....                   | 10/03/2019                                |
| 7000240313..... |      | BEDFORD.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 79,094.....                                                     |                                             | .28.....                                   |                                                                  |                                            |                                                | 94,788.....                    | 10/23/2019                                |
| 7000244511..... |      | ERIE.....           | PA..... |           | 10/23/2019.....  | 5.20.....        | 44,028.....                                                     |                                             | 281.....                                   |                                                                  |                                            |                                                | 68,011.....                    | 10/23/2019                                |
| 7000242848..... |      | MARLOW.....         | OK..... |           | 10/23/2019.....  | 5.20.....        | 43,939.....                                                     |                                             | (49).....                                  |                                                                  |                                            |                                                | 47,600.....                    | 08/23/2019                                |
| 7000241656..... |      | HARROD.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 109,069.....                                                    |                                             | 209.....                                   |                                                                  |                                            |                                                | 163,000.....                   | 08/02/2019                                |
| 7000240507..... |      | TRUMANN.....        | AR..... |           | 10/23/2019.....  | 5.20.....        | 128,696.....                                                    |                                             | 847.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 07/23/2019                                |
| 7000249074..... |      | EXETER.....         | MO..... |           | 10/23/2019.....  | 5.20.....        | 59,836.....                                                     |                                             | 111.....                                   |                                                                  |                                            |                                                | 71,000.....                    | 08/13/2019                                |
| 7000239041..... |      | GLEN ALLEN.....     | VA..... |           | 10/23/2019.....  | 5.20.....        | 190,374.....                                                    |                                             | (6,184).....                               |                                                                  |                                            |                                                | 265,000.....                   | 12/11/2018                                |
| 7000243175..... |      | WINTER GARDEN.....  | FL..... |           | 10/23/2019.....  | 5.20.....        | 158,738.....                                                    |                                             | 378.....                                   |                                                                  |                                            |                                                | 305,000.....                   | 10/03/2019                                |
| 7000241029..... |      | MIDDLEBURG.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 110,593.....                                                    |                                             | 224.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 10/03/2019                                |
| 7000240796..... |      | MONROE.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 156,016.....                                                    |                                             | 1,960.....                                 |                                                                  |                                            |                                                | 165,000.....                   | 07/19/2019                                |
| 7000240801..... |      | ROUND ROCK.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 110,629.....                                                    |                                             | 322.....                                   |                                                                  |                                            |                                                | 223,000.....                   | 07/26/2019                                |
| 7000239812..... |      | CARENCRO.....       | LA..... |           | 10/23/2019.....  | 5.20.....        | 102,680.....                                                    |                                             | 655.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 08/12/2019                                |
| 7000244496..... |      | GENOA.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 105,124.....                                                    |                                             | 249.....                                   |                                                                  |                                            |                                                | 132,000.....                   | 07/26/2019                                |
| 7000238952..... |      | CARTHAGE.....       | MO..... |           | 10/23/2019.....  | 5.20.....        | 57,384.....                                                     |                                             | 725.....                                   |                                                                  |                                            |                                                | 85,000.....                    | 08/07/2019                                |
| 7000239003..... |      | HUBBARD.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 76,134.....                                                     |                                             | 941.....                                   |                                                                  |                                            |                                                | 89,862.....                    | 10/23/2019                                |
| 7000241782..... |      | BRONX.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 350,310.....                                                    |                                             | 672.....                                   |                                                                  |                                            |                                                | 601,091.....                   | 10/23/2019                                |
| 7000240463..... |      | WALLACE.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 145,437.....                                                    |                                             | 546.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 07/29/2019                                |
| 7000244358..... |      | SANFORD.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 39,774.....                                                     |                                             | 92.....                                    |                                                                  |                                            |                                                | 78,127.....                    | 10/23/2019                                |
| 7000242166..... |      | CUTLER BAY.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 351,025.....                                                    |                                             | 53.....                                    |                                                                  |                                            |                                                | 620,000.....                   | 10/03/2019                                |
| 7000238813..... |      | OCALA.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 105,700.....                                                    |                                             | 578.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 10/03/2019                                |
| 7000238475..... |      | BASTROP.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 51,149.....                                                     |                                             | 300.....                                   |                                                                  |                                            |                                                | 61,000.....                    | 07/30/2019                                |
| 7000243503..... |      | ARIZONA CITY.....   | AZ..... |           | 10/23/2019.....  | 5.20.....        | 68,652.....                                                     |                                             | 833.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 07/22/2019                                |
| 7000237620..... |      | COLUMBUS.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 117,145.....                                                    |                                             | 145.....                                   |                                                                  |                                            |                                                | 174,678.....                   | 10/23/2019                                |
| 7000242780..... |      | LA PINE.....        | OR..... |           | 10/23/2019.....  | 5.20.....        | 76,651.....                                                     |                                             | 968.....                                   |                                                                  |                                            |                                                | 204,900.....                   | 07/29/2019                                |
| 7000241168..... |      | TALBOTT.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 124,708.....                                                    |                                             | 368.....                                   |                                                                  |                                            |                                                | 158,000.....                   | 07/24/2019                                |
| 7000243027..... |      | RINCON.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 102,904.....                                                    |                                             | 322.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 07/25/2019                                |
| 7000238280..... |      | HARRISON.....       | ME..... |           | 10/23/2019.....  | 5.20.....        | 16,124.....                                                     |                                             | (491).....                                 |                                                                  |                                            |                                                | 87,000.....                    | 08/07/2019                                |
| 7000241644..... |      | FLINT.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 104,676.....                                                    |                                             | 259.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 07/23/2019                                |
| 7000240795..... |      | HOWELL.....         | MI..... |           | 10/23/2019.....  | 5.20.....        | 139,922.....                                                    |                                             | 1,708.....                                 |                                                                  |                                            |                                                | 176,000.....                   | 07/26/2019                                |
| 7000244162..... |      | POWDER SPRINGS..... | GA..... |           | 10/23/2019.....  | 5.20.....        | 163,326.....                                                    |                                             | 582.....                                   |                                                                  |                                            |                                                | 203,000.....                   | 07/20/2019                                |
| 7000240800..... |      | PULASKI.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 112,394.....                                                    |                                             | 163.....                                   |                                                                  |                                            |                                                | 132,000.....                   | 08/08/2019                                |
| 7000249068..... |      | NEWMAN.....         | CA..... |           | 10/23/2019.....  | 5.20.....        | 140,863.....                                                    |                                             | 335.....                                   |                                                                  |                                            |                                                | 220,000.....                   | 07/23/2019                                |
| 7000238336..... |      | ST PETER.....       | MN..... |           | 10/23/2019.....  | 5.20.....        | 93,103.....                                                     |                                             | 222.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 09/03/2019                                |
| 7000241839..... |      | DALLAS.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 132,628.....                                                    |                                             | 317.....                                   |                                                                  |                                            |                                                | 183,634.....                   | 10/23/2019                                |
| 7000238669..... |      | OCONTO FALLS.....   | WI..... |           | 10/23/2019.....  | 5.20.....        | 61,256.....                                                     |                                             | (486).....                                 |                                                                  |                                            |                                                | 110,600.....                   | 07/25/2019                                |
| 7000242029..... |      | LOUISVILLE.....     | KY..... |           | 10/23/2019.....  | 5.20.....        | 58,732.....                                                     |                                             | .21.....                                   |                                                                  |                                            |                                                | 69,589.....                    | 10/23/2019                                |
| 7000240462..... |      | SOUTH LYON.....     | MI..... |           | 10/23/2019.....  | 5.20.....        | 184,491.....                                                    |                                             | 2,729.....                                 |                                                                  |                                            |                                                | 268,000.....                   | 07/25/2019                                |
| 7000242505..... |      | HAMILTON.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 97,570.....                                                     |                                             | 612.....                                   |                                                                  |                                            |                                                | 99,096.....                    | 10/23/2019                                |
| 7000240518..... |      | BARTOW.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 130,175.....                                                    |                                             | 540.....                                   |                                                                  |                                            |                                                | 215,000.....                   | 10/03/2019                                |
| 7000239952..... |      | GERVAIS.....        | OR..... |           | 10/23/2019.....  | 5.20.....        | 114,461.....                                                    |                                             | 478.....                                   |                                                                  |                                            |                                                | 310,000.....                   | 08/29/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243973..... |      | MARIETTA.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 142,855.....                                                    |                                             | (117).....                                 |                                                                  |                                            |                                                | 171,023.....                   | 10/23/2019                                |
| 7000241978..... |      | LYNBROOK.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 347,782.....                                                    |                                             | (3,799).....                               |                                                                  |                                            |                                                | 376,248.....                   | 10/23/2019                                |
| 7000241507..... |      | SAN ANTONIO.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 79,676.....                                                     |                                             | 64.....                                    |                                                                  |                                            |                                                | 101,259.....                   | 10/23/2019                                |
| 7000244024..... |      | BALTIMORE.....        | MD..... |           | 10/23/2019.....  | 5.20.....        | 33,253.....                                                     |                                             | 35.....                                    |                                                                  |                                            |                                                | 102,637.....                   | 10/23/2019                                |
| 7000242028..... |      | EUCLID.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 58,632.....                                                     |                                             | 182.....                                   |                                                                  |                                            |                                                | 71,686.....                    | 10/23/2019                                |
| 7000238141..... |      | PANAMA CITY.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 152,393.....                                                    |                                             | 294.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 10/03/2019                                |
| 7000240656..... |      | AMMON.....            | ID..... |           | 10/23/2019.....  | 5.20.....        | 130,062.....                                                    |                                             | 22.....                                    |                                                                  |                                            |                                                | 240,000.....                   | 07/26/2019                                |
| 7000241645..... |      | EVERGREEN PARK.....   | IL..... |           | 10/23/2019.....  | 5.20.....        | 165,510.....                                                    |                                             | 380.....                                   |                                                                  |                                            |                                                | 226,807.....                   | 10/23/2019                                |
| 7000243026..... |      | SMITHVILLE.....       | MS..... |           | 10/23/2019.....  | 5.20.....        | 41,827.....                                                     |                                             | 255.....                                   |                                                                  |                                            |                                                | 114,000.....                   | 07/30/2019                                |
| 7000238621..... |      | BUDA.....             | TX..... |           | 10/23/2019.....  | 5.20.....        | 123,672.....                                                    |                                             | 1,895.....                                 |                                                                  |                                            |                                                | 200,000.....                   | 07/24/2019                                |
| 7000239810..... |      | PRINCE FREDERICK..... | MD..... |           | 10/23/2019.....  | 5.20.....        | 168,098.....                                                    |                                             | 358.....                                   |                                                                  |                                            |                                                | 254,000.....                   | 07/23/2019                                |
| 7000240461..... |      | RACCOON.....          | KY..... |           | 10/23/2019.....  | 5.20.....        | 114,447.....                                                    |                                             | 1,363.....                                 |                                                                  |                                            |                                                | 100,000.....                   | 08/26/2019                                |
| 7000243310..... |      | HYRUM.....            | UT..... |           | 10/23/2019.....  | 5.20.....        | 121,266.....                                                    |                                             | 18.....                                    |                                                                  |                                            |                                                | 215,000.....                   | 07/22/2019                                |
| 7000242839..... |      | WENDELL.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 97,111.....                                                     |                                             | 67.....                                    |                                                                  |                                            |                                                | 181,500.....                   | 07/26/2019                                |
| 7000243838..... |      | LANCASTER.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 133,467.....                                                    |                                             | 51.....                                    |                                                                  |                                            |                                                | 173,305.....                   | 10/23/2019                                |
| 7000243167..... |      | ASHLAND.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 76,815.....                                                     |                                             | 21.....                                    |                                                                  |                                            |                                                | 85,000.....                    | 07/22/2019                                |
| 7000237955..... |      | WILMINGTON.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 104,841.....                                                    |                                             | 1,693.....                                 |                                                                  |                                            |                                                | 204,000.....                   | 07/21/2019                                |
| 7000240517..... |      | SALTILLO.....         | MS..... |           | 10/23/2019.....  | 5.20.....        | 206,919.....                                                    |                                             | 556.....                                   |                                                                  |                                            |                                                | 257,500.....                   | 08/01/2019                                |
| 7000238477..... |      | LA VICTORIA.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 65,906.....                                                     |                                             | 237.....                                   |                                                                  |                                            |                                                | 45,000.....                    | 07/29/2019                                |
| 7000243029..... |      | SANDY.....            | OR..... |           | 10/23/2019.....  | 5.20.....        | 104,305.....                                                    |                                             | (709).....                                 |                                                                  |                                            |                                                | 240,000.....                   | 08/05/2019                                |
| 7000239667..... |      | MARKSVILLE.....       | LA..... |           | 10/23/2019.....  | 5.20.....        | 79,967.....                                                     |                                             | (743).....                                 |                                                                  |                                            |                                                | 110,000.....                   | 07/25/2019                                |
| 7000244641..... |      | FORT WASHINGTON.....  | MD..... |           | 10/23/2019.....  | 5.20.....        | 129,649.....                                                    |                                             | 367.....                                   |                                                                  |                                            |                                                | 171,791.....                   | 10/23/2019                                |
| 7000238620..... |      | ZANESVILLE.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 94,234.....                                                     |                                             | (669).....                                 |                                                                  |                                            |                                                | 115,000.....                   | 07/22/2019                                |
| 7000244497..... |      | GIBSONTON.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 120,536.....                                                    |                                             | 182.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 10/03/2019                                |
| 7000238951..... |      | HARRISBURG.....       | AR..... |           | 10/23/2019.....  | 5.20.....        | 52,914.....                                                     |                                             | 19.....                                    |                                                                  |                                            |                                                | 86,000.....                    | 08/12/2019                                |
| 7000239811..... |      | LANSING.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 155,240.....                                                    |                                             | (1,872).....                               |                                                                  |                                            |                                                | 275,000.....                   | 08/01/2019                                |
| 7000242978..... |      | ODENVILLE.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 101,813.....                                                    |                                             | 218.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/23/2019                                |
| 7000244359..... |      | SENECA.....           | SC..... |           | 10/23/2019.....  | 5.20.....        | 37,045.....                                                     |                                             | (108).....                                 |                                                                  |                                            |                                                | 124,000.....                   | 07/26/2019                                |
| 7000241452..... |      | PETAL.....            | MS..... |           | 10/23/2019.....  | 5.20.....        | 75,824.....                                                     |                                             | 80.....                                    |                                                                  |                                            |                                                | 85,000.....                    | 09/06/2019                                |
| 7000242783..... |      | ISANTI.....           | MN..... |           | 10/23/2019.....  | 5.20.....        | 135,456.....                                                    |                                             | (2,572).....                               |                                                                  |                                            |                                                | 275,000.....                   | 07/22/2019                                |
| 7000243166..... |      | HOUMA.....            | LA..... |           | 10/23/2019.....  | 5.20.....        | 98,042.....                                                     |                                             | 125.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/30/2019                                |
| 7000241509..... |      | PEARSALL.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 24,566.....                                                     |                                             | 295.....                                   |                                                                  |                                            |                                                | 96,000.....                    | 08/15/2019                                |
| 7000237621..... |      | CHICAGO.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 149,016.....                                                    |                                             | 205.....                                   |                                                                  |                                            |                                                | 149,021.....                   | 10/23/2019                                |
| 7000238476..... |      | PORT WENTWORTH.....   | GA..... |           | 10/23/2019.....  | 5.20.....        | 119,794.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 120,000.....                   | 07/23/2019                                |
| 7000249065..... |      | MARION.....           | AR..... |           | 10/23/2019.....  | 5.20.....        | 96,841.....                                                     |                                             | 301.....                                   |                                                                  |                                            |                                                | 108,000.....                   | 08/09/2019                                |
| 7000243499..... |      | DE WITT.....          | IA..... |           | 10/23/2019.....  | 5.20.....        | 70,168.....                                                     |                                             | (1,783).....                               |                                                                  |                                            |                                                | 90,000.....                    | 09/11/2019                                |
| 7000241591..... |      | COLUMBUS.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 29,190.....                                                     |                                             | 168.....                                   |                                                                  |                                            |                                                | 46,389.....                    | 10/23/2019                                |
| 7000241647..... |      | FISHERS.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 108,435.....                                                    |                                             | 610.....                                   |                                                                  |                                            |                                                | 235,000.....                   | 07/19/2019                                |
| 7000242645..... |      | HAVELOCK.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 118,635.....                                                    |                                             | 1,456.....                                 |                                                                  |                                            |                                                | 136,900.....                   | 08/05/2019                                |
| 7000240654..... |      | HOCKLEY.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 117,091.....                                                    |                                             | (1,410).....                               |                                                                  |                                            |                                                | 182,000.....                   | 07/22/2019                                |
| 7000237816..... |      | SIDNEY.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 65,201.....                                                     |                                             | (291).....                                 |                                                                  |                                            |                                                | 92,000.....                    | 07/29/2019                                |
| 7000243837..... |      | SAVANNAH.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 63,918.....                                                     |                                             | 428.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 01/28/2019                                |
| 7000241786..... |      | FELTON.....           | DE..... |           | 10/23/2019.....  | 5.20.....        | 123,755.....                                                    |                                             | 435.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 07/30/2019                                |
| 7000243312..... |      | WILMINGTON.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 168,936.....                                                    |                                             | 2,073.....                                 |                                                                  |                                            |                                                | 234,000.....                   | 07/29/2019                                |



**SCHEDULE B - PART 1**

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243783..... |      | MONROE.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 83,255.....                                                     |                                             | 216.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 08/09/2019                                |
| 7000237811..... |      | MEDFORD.....        | MN..... |           | 10/23/2019.....  | 5.20.....        | 52,757.....                                                     |                                             | (105).....                                 |                                                                  |                                            |                                                | 120,000.....                   | 07/26/2019                                |
| 7000243169..... |      | LUFKIN.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 58,748.....                                                     |                                             | 87.....                                    |                                                                  |                                            |                                                | 59,900.....                    | 08/15/2019                                |
| 7000239526..... |      | BRUCE.....          | MS..... |           | 10/23/2019.....  | 5.20.....        | 84,736.....                                                     |                                             | (321).....                                 |                                                                  |                                            |                                                | 125,000.....                   | 07/27/2019                                |
| 7000237668..... |      | INDIANAPOLIS.....   | IN..... |           | 10/23/2019.....  | 5.20.....        | 57,070.....                                                     |                                             | 679.....                                   |                                                                  |                                            |                                                | 88,439.....                    | 10/23/2019                                |
| 7000240848..... |      | ALLEN.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 200,178.....                                                    |                                             | 331.....                                   |                                                                  |                                            |                                                | 370,000.....                   | 07/20/2019                                |
| 7000242784..... |      | BREAUX BRIDGE.....  | LA..... |           | 10/23/2019.....  | 5.20.....        | 65,020.....                                                     |                                             | 108.....                                   |                                                                  |                                            |                                                | 53,000.....                    | 07/27/2019                                |
| 7000244643..... |      | MERRILLVILLE.....   | IN..... |           | 10/23/2019.....  | 5.20.....        | 98,845.....                                                     |                                             | 144.....                                   |                                                                  |                                            |                                                | 148,637.....                   | 10/23/2019                                |
| 7000242451..... |      | ATLANTA.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 108,875.....                                                    |                                             | 651.....                                   |                                                                  |                                            |                                                | 122,043.....                   | 10/23/2019                                |
| 7000240986..... |      | WEST LAFAYETTE..... | IN..... |           | 10/23/2019.....  | 5.20.....        | 126,911.....                                                    |                                             | 724.....                                   |                                                                  |                                            |                                                | 235,698.....                   | 10/23/2019                                |
| 7000237529..... |      | PHILADELPHIA.....   | PA..... |           | 10/23/2019.....  | 5.20.....        | 148,636.....                                                    |                                             | 214.....                                   |                                                                  |                                            |                                                | 166,933.....                   | 10/23/2019                                |
| 7000241648..... |      | WICHITA.....        | KS..... |           | 10/23/2019.....  | 5.20.....        | 54,486.....                                                     |                                             | 124.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/21/2019                                |
| 7000244029..... |      | HEPHZIBAH.....      | GA..... |           | 10/23/2019.....  | 5.20.....        | 48,998.....                                                     |                                             | (292).....                                 |                                                                  |                                            |                                                | 141,500.....                   | 08/09/2019                                |
| 7000239332..... |      | STARK CITY.....     | MO..... |           | 10/23/2019.....  | 5.20.....        | 80,222.....                                                     |                                             | 187.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 09/16/2019                                |
| 7000243451..... |      | INDIANLAND.....     | SC..... |           | 10/23/2019.....  | 5.20.....        | 136,249.....                                                    |                                             | 203.....                                   |                                                                  |                                            |                                                | 280,000.....                   | 08/02/2019                                |
| 7000242313..... |      | KILLEEN.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 107,072.....                                                    |                                             | (838).....                                 |                                                                  |                                            |                                                | 115,000.....                   | 07/21/2019                                |
| 7000240320..... |      | BROCKTON.....       | MA..... |           | 10/23/2019.....  | 5.20.....        | 113,750.....                                                    |                                             | 217.....                                   |                                                                  |                                            |                                                | 194,071.....                   | 10/23/2019                                |
| 7000240709..... |      | THOMASVILLE.....    | NC..... |           | 10/23/2019.....  | 5.20.....        | 96,392.....                                                     |                                             | 318.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/26/2019                                |
| 7000240514..... |      | CULPEPER.....       | VA..... |           | 10/23/2019.....  | 5.20.....        | 138,611.....                                                    |                                             | 140.....                                   |                                                                  |                                            |                                                | 295,000.....                   | 07/24/2019                                |
| 7000243168..... |      | WINCHESTER.....     | IN..... |           | 10/23/2019.....  | 5.20.....        | 95,415.....                                                     |                                             | 239.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/29/2019                                |
| 7000237333..... |      | PINELLAS PARK.....  | FL..... |           | 10/23/2019.....  | 5.20.....        | 9,204.....                                                      |                                             | (38).....                                  |                                                                  |                                            |                                                | 40,000.....                    | 10/03/2019                                |
| 7000237334..... |      | AURORA.....         | CO..... |           | 10/23/2019.....  | 5.20.....        | 45,440.....                                                     |                                             | (124).....                                 |                                                                  |                                            |                                                | 409,000.....                   | 07/23/2019                                |
| 7000240985..... |      | TAMARAC.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 123,241.....                                                    |                                             | 99.....                                    |                                                                  |                                            |                                                | 285,000.....                   | 10/03/2019                                |
| 7000239528..... |      | DOS PALOS.....      | CA..... |           | 10/23/2019.....  | 5.20.....        | 94,695.....                                                     |                                             | 298.....                                   |                                                                  |                                            |                                                | 240,000.....                   | 07/30/2019                                |
| 7000237999..... |      | CLEVER.....         | MO..... |           | 10/23/2019.....  | 5.20.....        | 94,401.....                                                     |                                             | (9).....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/19/2019                                |
| 7000240176..... |      | BRONX.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 344,873.....                                                    |                                             | 513.....                                   |                                                                  |                                            |                                                | 437,008.....                   | 10/23/2019                                |
| 7000241931..... |      | MC LEANSVILLE.....  | NC..... |           | 10/23/2019.....  | 5.20.....        | 145,606.....                                                    |                                             | 390.....                                   |                                                                  |                                            |                                                | 162,984.....                   | 10/23/2019                                |
| 7000238188..... |      | COLUMBIA.....       | KY..... |           | 10/23/2019.....  | 5.20.....        | 61,164.....                                                     |                                             | 152.....                                   |                                                                  |                                            |                                                | 74,000.....                    | 07/22/2019                                |
| 7000239666..... |      | BYRAM.....          | MS..... |           | 10/23/2019.....  | 5.20.....        | 85,677.....                                                     |                                             | 529.....                                   |                                                                  |                                            |                                                | 138,000.....                   | 07/24/2019                                |
| 7000242314..... |      | COLUMBUS.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 75,905.....                                                     |                                             | 953.....                                   |                                                                  |                                            |                                                | 92,000.....                    | 08/04/2019                                |
| 7000243314..... |      | BEECHER CITY.....   | IL..... |           | 10/23/2019.....  | 5.20.....        | 53,156.....                                                     |                                             | (473).....                                 |                                                                  |                                            |                                                | 60,000.....                    | 08/05/2019                                |
| 7000240708..... |      | OCEAN PARK.....     | WA..... |           | 10/23/2019.....  | 5.20.....        | 121,015.....                                                    |                                             | 1,503.....                                 |                                                                  |                                            |                                                | 250,000.....                   | 08/23/2019                                |
| 7000244451..... |      | GRANBY.....         | MA..... |           | 10/23/2019.....  | 5.20.....        | 112,919.....                                                    |                                             | 13.....                                    |                                                                  |                                            |                                                | 135,000.....                   | 07/20/2019                                |
| 7000240513..... |      | DUENWEG.....        | MO..... |           | 10/23/2019.....  | 5.20.....        | 82,718.....                                                     |                                             | 236.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/26/2019                                |
| 7000241455..... |      | JACKSONVILLE.....   | FL..... |           | 10/23/2019.....  | 5.20.....        | 109,349.....                                                    |                                             | 171.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 10/03/2019                                |
| 7000242454..... |      | HOPE MILLS.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 124,872.....                                                    |                                             | 695.....                                   |                                                                  |                                            |                                                | 148,500.....                   | 08/01/2019                                |
| 7000239995..... |      | ROUND ROCK.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 145,915.....                                                    |                                             | 430.....                                   |                                                                  |                                            |                                                | 262,000.....                   | 08/02/2019                                |
| 7000244313..... |      | GREENVILLE.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 59,532.....                                                     |                                             | 79.....                                    |                                                                  |                                            |                                                | 85,000.....                    | 07/21/2019                                |
| 7000239663..... |      | SILVERTON.....      | OR..... |           | 10/23/2019.....  | 5.20.....        | 110,063.....                                                    |                                             | 261.....                                   |                                                                  |                                            |                                                | 293,000.....                   | 08/29/2019                                |
| 7000239996..... |      | LOWELL.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 163,225.....                                                    |                                             | 2,016.....                                 |                                                                  |                                            |                                                | 207,500.....                   | 07/29/2019                                |
| 7000242315..... |      | INDIANAPOLIS.....   | IN..... |           | 10/23/2019.....  | 5.20.....        | 132,057.....                                                    |                                             | 775.....                                   |                                                                  |                                            |                                                | 160,304.....                   | 10/23/2019                                |
| 7000242786..... |      | BYESVILLE.....      | OH..... |           | 10/23/2019.....  | 5.20.....        | 53,325.....                                                     |                                             | 655.....                                   |                                                                  |                                            |                                                | 74,000.....                    | 08/29/2019                                |
| 7000237337..... |      | JACKSONVILLE.....   | AR..... |           | 10/23/2019.....  | 5.20.....        | 11,385.....                                                     |                                             | 165.....                                   |                                                                  |                                            |                                                | 52,000.....                    | 08/02/2019                                |
| 7000241123..... |      | ALVIN.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 155,382.....                                                    |                                             | 584.....                                   |                                                                  |                                            |                                                | 205,000.....                   | 07/22/2019                                |
| 7000243786..... |      | PONCHATOUA.....     | LA..... |           | 10/23/2019.....  | 5.20.....        | 106,681.....                                                    |                                             | (499).....                                 |                                                                  |                                            |                                                | 154,000.....                   | 07/25/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243453..... |      | BASILE.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 117,853.....                                                    |                                             | 1,482.....                                 |                                                                  |                                            |                                                | 143,000.....                   | 08/17/2019                                |
| 7000238529..... |      | GOWRIE.....         | IA..... |           | 10/23/2019.....  | 5.20.....        | 63,597.....                                                     |                                             | (168).....                                 |                                                                  |                                            |                                                | 117,000.....                   | 08/13/2019                                |
| 7000240845..... |      | BROOKLYN.....       | NY..... |           | 10/23/2019.....  | 5.20.....        | 256,579.....                                                    |                                             | 829.....                                   |                                                                  |                                            |                                                | 397,914.....                   | 10/23/2019                                |
| 7000243313..... |      | CARROLLTON.....     | GA..... |           | 10/23/2019.....  | 5.20.....        | 89,757.....                                                     |                                             | 1,096.....                                 |                                                                  |                                            |                                                | 160,000.....                   | 07/22/2019                                |
| 7000241456..... |      | WINSTON SALEM.....  | NC..... |           | 10/23/2019.....  | 5.20.....        | 166,206.....                                                    |                                             | (880).....                                 |                                                                  |                                            |                                                | 139,000.....                   | 08/01/2019                                |
| 7000240174..... |      | SHELTON.....        | WA..... |           | 10/23/2019.....  | 5.20.....        | 153,749.....                                                    |                                             | 155.....                                   |                                                                  |                                            |                                                | 335,000.....                   | 08/21/2019                                |
| 7000241789..... |      | WINDERMERE.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 485,938.....                                                    |                                             | 953.....                                   |                                                                  |                                            |                                                | 1,100,000.....                 | 10/03/2019                                |
| 7000239858..... |      | SAN TAN VALLEY..... | AZ..... |           | 10/23/2019.....  | 5.20.....        | 122,259.....                                                    |                                             | 46.....                                    |                                                                  |                                            |                                                | 265,000.....                   | 07/22/2019                                |
| 7000243979..... |      | CEDAR HILL.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 89,338.....                                                     |                                             | 1,121.....                                 |                                                                  |                                            |                                                | 140,243.....                   | 10/23/2019                                |
| 7000238810..... |      | LAKELAND.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 165,074.....                                                    |                                             | 101.....                                   |                                                                  |                                            |                                                | 260,000.....                   | 10/03/2019                                |
| 7000243508..... |      | MCPHERSON.....      | KS..... |           | 10/23/2019.....  | 5.20.....        | 82,641.....                                                     |                                             | 290.....                                   |                                                                  |                                            |                                                | 115,900.....                   | 09/19/2019                                |
| 7000242122..... |      | WILMINGTON.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 124,815.....                                                    |                                             | 296.....                                   |                                                                  |                                            |                                                | 164,000.....                   | 08/01/2019                                |
| 7000244312..... |      | DURAND.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 80,449.....                                                     |                                             | (716).....                                 |                                                                  |                                            |                                                | 95,376.....                    | 10/23/2019                                |
| 7000239525..... |      | COWETA.....         | OK..... |           | 10/23/2019.....  | 5.20.....        | 97,855.....                                                     |                                             | 14.....                                    |                                                                  |                                            |                                                | 140,000.....                   | 07/25/2019                                |
| 7000239997..... |      | EATON.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 51,072.....                                                     |                                             | (235).....                                 |                                                                  |                                            |                                                | 80,000.....                    | 07/22/2019                                |
| 7000241933..... |      | BAY CITY.....       | MI..... |           | 10/23/2019.....  | 5.20.....        | 77,602.....                                                     |                                             | 45.....                                    |                                                                  |                                            |                                                | 102,818.....                   | 10/23/2019                                |
| 7000239188..... |      | TRENTON.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 55,830.....                                                     |                                             | 712.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 08/10/2019                                |
| 7000241457..... |      | SAN ANTONIO.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 77,063.....                                                     |                                             | 64.....                                    |                                                                  |                                            |                                                | 136,026.....                   | 10/23/2019                                |
| 7000238528..... |      | ARCADIA.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 74,844.....                                                     |                                             | 448.....                                   |                                                                  |                                            |                                                | 75,000.....                    | 10/03/2019                                |
| 7000241124..... |      | WALDO.....          | WI..... |           | 10/23/2019.....  | 5.20.....        | 177,043.....                                                    |                                             | 1,073.....                                 |                                                                  |                                            |                                                | 215,000.....                   | 07/24/2019                                |
| 7000242649..... |      | EL PASO.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 140,084.....                                                    |                                             | 156.....                                   |                                                                  |                                            |                                                | 184,228.....                   | 10/23/2019                                |
| 7000241595..... |      | GREENSBORO.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 39,436.....                                                     |                                             | 123.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/22/2019                                |
| 7000244453..... |      | HARRISBURG.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 138,502.....                                                    |                                             | 1,796.....                                 |                                                                  |                                            |                                                | 177,279.....                   | 10/23/2019                                |
| 7000242123..... |      | SHERWOOD.....       | AR..... |           | 10/23/2019.....  | 5.20.....        | 122,207.....                                                    |                                             | 225.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/25/2019                                |
| 7000242594..... |      | PALM SPRINGS.....   | CA..... |           | 10/23/2019.....  | 5.20.....        | 293,284.....                                                    |                                             | 706.....                                   |                                                                  |                                            |                                                | 546,880.....                   | 10/23/2019                                |
| 7000239764..... |      | PIEDMONT.....       | SD..... |           | 10/23/2019.....  | 5.20.....        | 70,565.....                                                     |                                             | 204.....                                   |                                                                  |                                            |                                                | 122,000.....                   | 08/29/2019                                |
| 7000249164..... |      | MIDDLETOWN.....     | DE..... |           | 10/23/2019.....  | 5.20.....        | 159,684.....                                                    |                                             | 462.....                                   |                                                                  |                                            |                                                | 243,011.....                   | 10/23/2019                                |
| 7000237629..... |      | UPPER MARLBORO..... | MD..... |           | 10/23/2019.....  | 5.20.....        | 349,878.....                                                    |                                             | 236.....                                   |                                                                  |                                            |                                                | 385,000.....                   | 07/23/2019                                |
| 7000239093..... |      | MILWAUKEE.....      | WI..... |           | 10/23/2019.....  | 5.20.....        | 157,406.....                                                    |                                             | 58.....                                    |                                                                  |                                            |                                                | 221,033.....                   | 10/23/2019                                |
| 7000238627..... |      | LOS FRESNOS.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 125,499.....                                                    |                                             | 1,512.....                                 |                                                                  |                                            |                                                | 152,000.....                   | 07/25/2019                                |
| 7000240511..... |      | DYERSBURG.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 40,621.....                                                     |                                             | 164.....                                   |                                                                  |                                            |                                                | 50,000.....                    | 07/26/2019                                |
| 7000239431..... |      | PHOENIX.....        | AZ..... |           | 10/23/2019.....  | 5.20.....        | 169,738.....                                                    |                                             | 2,047.....                                 |                                                                  |                                            |                                                | 340,000.....                   | 07/19/2019                                |
| 7000240982..... |      | SAINT PAUL.....     | MN..... |           | 10/23/2019.....  | 5.20.....        | 170,666.....                                                    |                                             | (45).....                                  |                                                                  |                                            |                                                | 247,423.....                   | 10/23/2019                                |
| 7000243260..... |      | BRIGHTON.....       | TN..... |           | 10/23/2019.....  | 5.20.....        | 88,499.....                                                     |                                             | 190.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/23/2019                                |
| 7000242456..... |      | CHARLOTTE.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 115,089.....                                                    |                                             | 662.....                                   |                                                                  |                                            |                                                | 155,509.....                   | 10/23/2019                                |
| 7000240229..... |      | BINGHAMTON.....     | NY..... |           | 10/23/2019.....  | 5.20.....        | 75,819.....                                                     |                                             | 178.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/22/2019                                |
| 7000241934..... |      | GRAHAM.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 61,951.....                                                     |                                             | 105.....                                   |                                                                  |                                            |                                                | 85,026.....                    | 10/23/2019                                |
| 7000241458..... |      | RAEFORD.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 56,821.....                                                     |                                             | (374).....                                 |                                                                  |                                            |                                                | 132,500.....                   | 08/01/2019                                |
| 7000237910..... |      | HERRIN.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 71,086.....                                                     |                                             | 12.....                                    |                                                                  |                                            |                                                | 75,000.....                    | 07/30/2019                                |
| 7000240705..... |      | POCONO SUMMIT.....  | PA..... |           | 10/23/2019.....  | 5.20.....        | 239,193.....                                                    |                                             | 77.....                                    |                                                                  |                                            |                                                | 160,000.....                   | 07/24/2019                                |
| 7000244120..... |      | TAUNTON.....        | MA..... |           | 10/23/2019.....  | 5.20.....        | 153,079.....                                                    |                                             | 2,397.....                                 |                                                                  |                                            |                                                | 256,324.....                   | 10/23/2019                                |
| 7000238910..... |      | ORLANDO.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 120,459.....                                                    |                                             | 174.....                                   |                                                                  |                                            |                                                | 270,000.....                   | 10/03/2019                                |
| 7000243315..... |      | LISBON.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 54,276.....                                                     |                                             | 270.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/25/2019                                |
| 7000240843..... |      | OSSINING.....       | NY..... |           | 10/23/2019.....  | 5.20.....        | 237,811.....                                                    |                                             | 544.....                                   |                                                                  |                                            |                                                | 454,126.....                   | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.10

| 1               | 2    | Location               |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                        |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                   | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000238288..... |      | WILLOW SPRING.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 106,412.....                                                    |                                             | 157.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 08/11/2019                                |
| 7000239432..... |      | NEW PRAGUE.....        | MN..... |           | 10/23/2019.....  | 5.20.....        | 169,743.....                                                    |                                             | 445.....                                   |                                                                  |                                            |                                                | 295,000.....                   | 07/26/2019                                |
| 7000240228..... |      | WEST PALM BEACH.....   | FL..... |           | 10/23/2019.....  | 5.20.....        | 150,637.....                                                    |                                             | 325.....                                   |                                                                  |                                            |                                                | 230,000.....                   | 10/03/2019                                |
| 7000238764..... |      | OAK RIDGE.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 186,675.....                                                    |                                             | 2,280.....                                 |                                                                  |                                            |                                                | 260,000.....                   | 08/13/2019                                |
| 7000239100..... |      | DOVER.....             | NJ..... |           | 10/23/2019.....  | 5.20.....        | 234,957.....                                                    |                                             | 533.....                                   |                                                                  |                                            |                                                | 319,000.....                   | 07/26/2019                                |
| 7000238093..... |      | BURR OAK.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 71,272.....                                                     |                                             | (101).....                                 |                                                                  |                                            |                                                | 75,000.....                    | 07/29/2019                                |
| 7000244508..... |      | GREENVILLE.....        | MI..... |           | 10/23/2019.....  | 5.20.....        | 65,119.....                                                     |                                             | 809.....                                   |                                                                  |                                            |                                                | 89,041.....                    | 10/23/2019                                |
| 7000240699..... |      | MILAN.....             | TN..... |           | 10/23/2019.....  | 5.20.....        | 134,585.....                                                    |                                             | 81.....                                    |                                                                  |                                            |                                                | 119,000.....                   | 07/21/2019                                |
| 7000241126..... |      | CLAYTON.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 229,268.....                                                    |                                             | 713.....                                   |                                                                  |                                            |                                                | 295,000.....                   | 07/24/2019                                |
| 7000249162..... |      | ALTAMONTE SPRINGS..... | FL..... |           | 10/23/2019.....  | 5.20.....        | 98,511.....                                                     |                                             | 189.....                                   |                                                                  |                                            |                                                | 230,000.....                   | 10/03/2019                                |
| 7000242458..... |      | JOPLIN.....            | MO..... |           | 10/23/2019.....  | 5.20.....        | 102,920.....                                                    |                                             | 584.....                                   |                                                                  |                                            |                                                | 111,633.....                   | 10/23/2019                                |
| 7000238573..... |      | CORRYTON.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 87,801.....                                                     |                                             | 218.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 07/25/2019                                |
| 7000243600..... |      | BRADY.....             | TX..... |           | 10/23/2019.....  | 5.20.....        | 49,360.....                                                     |                                             | 34.....                                    |                                                                  |                                            |                                                | 55,000.....                    | 08/01/2019                                |
| 7000243457..... |      | PITTSBORO.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 141,122.....                                                    |                                             | 1,791.....                                 |                                                                  |                                            |                                                | 187,000.....                   | 07/23/2019                                |
| 7000241127..... |      | ELKTON.....            | MD..... |           | 10/23/2019.....  | 5.20.....        | 109,622.....                                                    |                                             | 233.....                                   |                                                                  |                                            |                                                | 137,000.....                   | 07/25/2019                                |
| 7000240227..... |      | SOUTHPORT.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 306,153.....                                                    |                                             | 588.....                                   |                                                                  |                                            |                                                | 430,000.....                   | 07/25/2019                                |
| 7000238767..... |      | BATAVIA.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 77,567.....                                                     |                                             | 47.....                                    |                                                                  |                                            |                                                | 128,000.....                   | 07/21/2019                                |
| 7000238959..... |      | BLAIRSVILLE.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 59,489.....                                                     |                                             | (1,220).....                               |                                                                  |                                            |                                                | 30,000.....                    | 07/22/2019                                |
| 7000242601..... |      | GREENSBORO.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 199,300.....                                                    |                                             | 625.....                                   |                                                                  |                                            |                                                | 265,000.....                   | 07/22/2019                                |
| 7000237436..... |      | SPRING.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 77,206.....                                                     |                                             | 115.....                                   |                                                                  |                                            |                                                | 114,134.....                   | 10/23/2019                                |
| 7000241598..... |      | BELTON.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 71,396.....                                                     |                                             | 73.....                                    |                                                                  |                                            |                                                | 115,000.....                   | 07/22/2019                                |
| 7000237769..... |      | HOUSTON.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 80,236.....                                                     |                                             | 247.....                                   |                                                                  |                                            |                                                | 99,426.....                    | 10/23/2019                                |
| 7000244121..... |      | OMAHA.....             | NE..... |           | 10/23/2019.....  | 5.20.....        | 136,126.....                                                    |                                             | 1,709.....                                 |                                                                  |                                            |                                                | 157,407.....                   | 10/23/2019                                |
| 7000240841..... |      | QUEENS.....            | NY..... |           | 10/23/2019.....  | 5.20.....        | 262,233.....                                                    |                                             | 559.....                                   |                                                                  |                                            |                                                | 613,223.....                   | 10/23/2019                                |
| 7000243594..... |      | GALESVILLE.....        | WI..... |           | 10/23/2019.....  | 5.20.....        | 72,529.....                                                     |                                             | (254).....                                 |                                                                  |                                            |                                                | 110,000.....                   | 08/03/2019                                |
| 7000243932..... |      | WALLS.....             | MS..... |           | 10/23/2019.....  | 5.20.....        | 71,912.....                                                     |                                             | (382).....                                 |                                                                  |                                            |                                                | 120,000.....                   | 07/30/2019                                |
| 7000240559..... |      | DEBARY.....            | FL..... |           | 10/23/2019.....  | 5.20.....        | 128,333.....                                                    |                                             | 1,557.....                                 |                                                                  |                                            |                                                | 240,000.....                   | 10/03/2019                                |
| 7000240702..... |      | LOUISVILLE.....        | MS..... |           | 10/23/2019.....  | 5.20.....        | 48,504.....                                                     |                                             | 113.....                                   |                                                                  |                                            |                                                | 75,000.....                    | 07/23/2019                                |
| 7000241128..... |      | W LAFAYETTE.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 126,925.....                                                    |                                             | 156.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/29/2019                                |
| 7000238766..... |      | IRRIGON.....           | OR..... |           | 10/23/2019.....  | 5.20.....        | 108,315.....                                                    |                                             | 211.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 08/28/2019                                |
| 7000240226..... |      | MELBOURNE.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 207,633.....                                                    |                                             | 543.....                                   |                                                                  |                                            |                                                | 230,000.....                   | 10/03/2019                                |
| 7000241599..... |      | ROLLA.....             | MO..... |           | 10/23/2019.....  | 5.20.....        | 121,882.....                                                    |                                             | 279.....                                   |                                                                  |                                            |                                                | 163,000.....                   | 09/06/2019                                |
| 7000243318..... |      | ROCKY POINT.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 114,995.....                                                    |                                             | 1,371.....                                 |                                                                  |                                            |                                                | 160,000.....                   | 07/24/2019                                |
| 7000241604..... |      | ENTERPRISE.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 184,756.....                                                    |                                             | (1,866).....                               |                                                                  |                                            |                                                | 240,000.....                   | 07/31/2019                                |
| 7000239958..... |      | NAPLES.....            | FL..... |           | 10/23/2019.....  | 5.20.....        | 95,459.....                                                     |                                             | 230.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 10/03/2019                                |
| 7000239149..... |      | BOAZ.....              | AL..... |           | 10/23/2019.....  | 5.20.....        | 72,353.....                                                     |                                             | (38).....                                  |                                                                  |                                            |                                                | 105,900.....                   | 09/13/2019                                |
| 7000240364..... |      | SOUTH BEND.....        | IN..... |           | 10/23/2019.....  | 5.20.....        | 71,136.....                                                     |                                             | 1,115.....                                 |                                                                  |                                            |                                                | 89,317.....                    | 10/23/2019                                |
| 7000243602..... |      | LOCUST GROVE.....      | VA..... |           | 10/23/2019.....  | 5.20.....        | 107,583.....                                                    |                                             | (958).....                                 |                                                                  |                                            |                                                | 180,000.....                   | 07/23/2019                                |
| 7000243597..... |      | CLEWISTON.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 98,684.....                                                     |                                             | (106).....                                 |                                                                  |                                            |                                                | 160,000.....                   | 10/03/2019                                |
| 7000242127..... |      | SAINT LOUIS.....       | MO..... |           | 10/23/2019.....  | 5.20.....        | 31,936.....                                                     |                                             | (492).....                                 |                                                                  |                                            |                                                | 29,000.....                    | 01/24/2019                                |
| 7000238623..... |      | MAGEE.....             | MS..... |           | 10/23/2019.....  | 5.20.....        | 74,628.....                                                     |                                             | (7,255).....                               |                                                                  |                                            |                                                | 80,000.....                    | 07/31/2019                                |
| 7000241605..... |      | MIAMI.....             | FL..... |           | 10/23/2019.....  | 5.20.....        | 109,538.....                                                    |                                             | 231.....                                   |                                                                  |                                            |                                                | 335,000.....                   | 10/03/2019                                |
| 7000242071..... |      | WINDSOR LOCKS.....     | CT..... |           | 10/23/2019.....  | 5.20.....        | 156,615.....                                                    |                                             | 136.....                                   |                                                                  |                                            |                                                | 159,000.....                   | 10/31/2018                                |
| 7000238761..... |      | PERRY.....             | OH..... |           | 10/23/2019.....  | 5.20.....        | 128,078.....                                                    |                                             | (1,409).....                               |                                                                  |                                            |                                                | 215,000.....                   | 08/02/2019                                |
| 7000239478..... |      | TUCSON.....            | AZ..... |           | 10/23/2019.....  | 5.20.....        | 81,201.....                                                     |                                             | 297.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 11/20/2018                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000237957..... |      | CHALMETTE.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 102,647.....                                                    |                                             | 175.....                                   |                                                                  |                                            |                                                | 141,500.....                   | 08/07/2019                                |
| 7000244262..... |      | AUGUSTA.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 73,197.....                                                     |                                             | (1,503).....                               |                                                                  |                                            |                                                | 117,374.....                   | 10/23/2019                                |
| 7000240701..... |      | NEWBERG.....          | OR..... |           | 10/23/2019.....  | 5.20.....        | 185,914.....                                                    |                                             | 2,374.....                                 |                                                                  |                                            |                                                | 329,000.....                   | 07/20/2019                                |
| 7000238090..... |      | SHELBY.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 89,373.....                                                     |                                             | 152.....                                   |                                                                  |                                            |                                                | 101,000.....                   | 08/07/2019                                |
| 7000242741..... |      | ARLINGTON.....        | WI..... |           | 10/23/2019.....  | 5.20.....        | 87,149.....                                                     |                                             | 1,045.....                                 |                                                                  |                                            |                                                | 135,000.....                   | 07/22/2019                                |
| 7000238008..... |      | HUMBOLDT.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 121,559.....                                                    |                                             | (276).....                                 |                                                                  |                                            |                                                | 172,000.....                   | 07/22/2019                                |
| 7000239146..... |      | JUNCTION CITY.....    | KS..... |           | 10/23/2019.....  | 5.20.....        | 70,077.....                                                     |                                             | (149).....                                 |                                                                  |                                            |                                                | 90,000.....                    | 08/04/2019                                |
| 7000239955..... |      | ATHENS.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 92,878.....                                                     |                                             | 55.....                                    |                                                                  |                                            |                                                | 132,000.....                   | 09/13/2019                                |
| 7000238957..... |      | BOONVILLE.....        | IN..... |           | 10/23/2019.....  | 5.20.....        | 78,956.....                                                     |                                             | 46.....                                    |                                                                  |                                            |                                                | 80,000.....                    | 08/13/2019                                |
| 7000240363..... |      | ROANOKE.....          | VA..... |           | 10/23/2019.....  | 5.20.....        | 119,378.....                                                    |                                             | (31).....                                  |                                                                  |                                            |                                                | 231,230.....                   | 10/23/2019                                |
| 7000240419..... |      | DOVER.....            | DE..... |           | 10/23/2019.....  | 5.20.....        | 114,595.....                                                    |                                             | 189.....                                   |                                                                  |                                            |                                                | 185,788.....                   | 10/23/2019                                |
| 7000239761..... |      | EAGLE MOUNTAIN.....   | UT..... |           | 10/23/2019.....  | 5.20.....        | 108,561.....                                                    |                                             | 692.....                                   |                                                                  |                                            |                                                | 260,000.....                   | 07/29/2019                                |
| 7000239090..... |      | KENNETT TOWNSHIP..... | PA..... |           | 10/23/2019.....  | 5.20.....        | 173,017.....                                                    |                                             | 2,062.....                                 |                                                                  |                                            |                                                | 250,000.....                   | 02/26/2019                                |
| 7000238622..... |      | MILLSBORO.....        | DE..... |           | 10/23/2019.....  | 5.20.....        | 143,217.....                                                    |                                             | 54.....                                    |                                                                  |                                            |                                                | 210,000.....                   | 07/20/2019                                |
| 7000241606..... |      | CHICAGO.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 29,760.....                                                     |                                             | 356.....                                   |                                                                  |                                            |                                                | 143,464.....                   | 10/23/2019                                |
| 7000244123..... |      | PARMA.....            | OH..... |           | 10/23/2019.....  | 5.20.....        | 156,269.....                                                    |                                             | 535.....                                   |                                                                  |                                            |                                                | 91,900.....                    | 07/24/2019                                |
| 7000238284..... |      | SAVANNAH.....         | MO..... |           | 10/23/2019.....  | 5.20.....        | 88,533.....                                                     |                                             | 131.....                                   |                                                                  |                                            |                                                | 121,000.....                   | 08/01/2019                                |
| 7000242072..... |      | SCOTTSVILLE.....      | KY..... |           | 10/23/2019.....  | 5.20.....        | 118,254.....                                                    |                                             | 94.....                                    |                                                                  |                                            |                                                | 124,098.....                   | 10/23/2019                                |
| 7000240557..... |      | NEWARK.....           | AR..... |           | 10/23/2019.....  | 5.20.....        | 79,476.....                                                     |                                             | 189.....                                   |                                                                  |                                            |                                                | 108,000.....                   | 09/11/2019                                |
| 7000238760..... |      | TIFTON.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 86,130.....                                                     |                                             | 149.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/30/2019                                |
| 7000243596..... |      | WEST UNION.....       | SC..... |           | 10/23/2019.....  | 5.20.....        | 111,186.....                                                    |                                             | 88.....                                    |                                                                  |                                            |                                                | 159,000.....                   | 07/30/2019                                |
| 7000242881..... |      | GLEN SAINT MARY.....  | FL..... |           | 10/23/2019.....  | 5.20.....        | 134,747.....                                                    |                                             | 647.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 10/03/2019                                |
| 7000240362..... |      | OKEMOS.....           | MI..... |           | 10/23/2019.....  | 5.20.....        | 126,603.....                                                    |                                             | 186.....                                   |                                                                  |                                            |                                                | 181,850.....                   | 10/23/2019                                |
| 7000243458..... |      | MYERTOWN.....         | PA..... |           | 10/23/2019.....  | 5.20.....        | 137,549.....                                                    |                                             | 395.....                                   |                                                                  |                                            |                                                | 230,000.....                   | 07/30/2019                                |
| 7000242742..... |      | ELDORA.....           | IA..... |           | 10/23/2019.....  | 5.20.....        | 48,959.....                                                     |                                             | (258).....                                 |                                                                  |                                            |                                                | 55,000.....                    | 08/02/2019                                |
| 7000244594..... |      | SAN JACINTO.....      | CA..... |           | 10/23/2019.....  | 5.20.....        | 144,861.....                                                    |                                             | 2,317.....                                 |                                                                  |                                            |                                                | 222,581.....                   | 10/23/2019                                |
| 7000238007..... |      | BEDFORD.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 62,212.....                                                     |                                             | 116.....                                   |                                                                  |                                            |                                                | 111,500.....                   | 08/01/2019                                |
| 7000238145..... |      | OBERLIN.....          | LA..... |           | 10/23/2019.....  | 5.20.....        | 47,445.....                                                     |                                             | (25).....                                  |                                                                  |                                            |                                                | 87,000.....                    | 08/23/2019                                |
| 7000238478..... |      | PENNOCK.....          | MN..... |           | 10/23/2019.....  | 5.20.....        | 66,917.....                                                     |                                             | (67).....                                  |                                                                  |                                            |                                                | 87,000.....                    | 08/01/2019                                |
| 7000249167..... |      | PURVIS.....           | MS..... |           | 10/23/2019.....  | 5.20.....        | 104,171.....                                                    |                                             | 1,242.....                                 |                                                                  |                                            |                                                | 165,329.....                   | 10/23/2019                                |
| 7000238958..... |      | JEFFERSON.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 95,155.....                                                     |                                             | (69).....                                  |                                                                  |                                            |                                                | 205,000.....                   | 07/20/2019                                |
| 7000237765..... |      | SAINT CLOUD.....      | MN..... |           | 10/23/2019.....  | 5.20.....        | 205,604.....                                                    |                                             | 384.....                                   |                                                                  |                                            |                                                | 261,035.....                   | 10/23/2019                                |
| 7000240889..... |      | PENSACOLA.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 48,424.....                                                     |                                             | (28).....                                  |                                                                  |                                            |                                                | 125,000.....                   | 10/03/2019                                |
| 7000244741..... |      | RICHMOND HILL.....    | GA..... |           | 10/23/2019.....  | 5.20.....        | 19,010.....                                                     |                                             | 19.....                                    |                                                                  |                                            |                                                | 126,000.....                   | 07/26/2019                                |
| 7000238287..... |      | YUCCA VALLEY.....     | CA..... |           | 10/23/2019.....  | 5.20.....        | 123,753.....                                                    |                                             | 238.....                                   |                                                                  |                                            |                                                | 235,000.....                   | 09/14/2019                                |
| 7000238625..... |      | SENECA.....           | PA..... |           | 10/23/2019.....  | 5.20.....        | 89,384.....                                                     |                                             | 332.....                                   |                                                                  |                                            |                                                | 65,000.....                    | 08/09/2019                                |
| 7000243128..... |      | PLEASANT HILL.....    | MO..... |           | 10/23/2019.....  | 5.20.....        | 88,762.....                                                     |                                             | 529.....                                   |                                                                  |                                            |                                                | 152,000.....                   | 07/24/2019                                |
| 7000239814..... |      | BRANDON.....          | MS..... |           | 10/23/2019.....  | 5.20.....        | 74,315.....                                                     |                                             | (665).....                                 |                                                                  |                                            |                                                | 100,000.....                   | 07/24/2019                                |
| 7000244603..... |      | CERES.....            | CA..... |           | 10/23/2019.....  | 5.20.....        | 66,879.....                                                     |                                             | 836.....                                   |                                                                  |                                            |                                                | 210,070.....                   | 10/23/2019                                |
| 7000244598..... |      | SPRINGFIELD.....      | NH..... |           | 10/23/2019.....  | 5.20.....        | 121,686.....                                                    |                                             | 266.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 09/28/2019                                |
| 7000242073..... |      | BALTIMORE.....        | MD..... |           | 10/23/2019.....  | 5.20.....        | 191,013.....                                                    |                                             | 235.....                                   |                                                                  |                                            |                                                | 261,132.....                   | 10/23/2019                                |
| 7000239282..... |      | WAVERLY.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 68,172.....                                                     |                                             | 85.....                                    |                                                                  |                                            |                                                | 110,000.....                   | 07/31/2019                                |
| 7000238430..... |      | NAVASOTA.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 159,905.....                                                    |                                             | 378.....                                   |                                                                  |                                            |                                                | 215,000.....                   | 07/25/2019                                |
| 7000243072..... |      | CUMMING.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 92,020.....                                                     |                                             | 1,156.....                                 |                                                                  |                                            |                                                | 210,000.....                   | 07/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.12

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000239144..... |      | ATTICA.....         | MI..... |           | 10/23/2019.....  | 5.20.....        | 125,509.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 175,000.....                   | 08/01/2019                                |
| 7000239620..... |      | CONOWINGO.....      | MD..... |           | 10/23/2019.....  | 5.20.....        | 296,417.....                                                    |                                             | 1,894.....                                 |                                                                  |                                            |                                                | 272,000.....                   | 08/09/2019                                |
| 7000238092..... |      | PONCHATOULA.....    | LA..... |           | 10/23/2019.....  | 5.20.....        | 59,050.....                                                     |                                             | 717.....                                   |                                                                  |                                            |                                                | 127,000.....                   | 07/23/2019                                |
| 7000238819..... |      | KYLE.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 172,328.....                                                    |                                             | 176.....                                   |                                                                  |                                            |                                                | 230,000.....                   | 09/04/2019                                |
| 7000238955..... |      | AUBURN.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 95,172.....                                                     |                                             | 55.....                                    |                                                                  |                                            |                                                | 112,900.....                   | 09/18/2019                                |
| 7000243603..... |      | BASTROP.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 152,740.....                                                    |                                             | (1,294).....                               |                                                                  |                                            |                                                | 210,000.....                   | 08/13/2019                                |
| 7000243265..... |      | KYLE.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 176,831.....                                                    |                                             | 388.....                                   |                                                                  |                                            |                                                | 215,000.....                   | 08/08/2019                                |
| 7000243598..... |      | BAYTOWN.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 165,838.....                                                    |                                             | 1.....                                     |                                                                  |                                            |                                                | 280,000.....                   | 07/31/2019                                |
| 7000238148..... |      | MCALESTER.....      | OK..... |           | 10/23/2019.....  | 5.20.....        | 59,959.....                                                     |                                             | 346.....                                   |                                                                  |                                            |                                                | 49,000.....                    | 09/04/2019                                |
| 7000240888..... |      | JONESBORO.....      | GA..... |           | 10/23/2019.....  | 5.20.....        | 142,207.....                                                    |                                             | 213.....                                   |                                                                  |                                            |                                                | 179,869.....                   | 10/23/2019                                |
| 7000238624..... |      | PRAIRIEVILLE.....   | LA..... |           | 10/23/2019.....  | 5.20.....        | 117,876.....                                                    |                                             | 1,447.....                                 |                                                                  |                                            |                                                | 138,000.....                   | 07/31/2019                                |
| 7000243127..... |      | SPRING BRANCH.....  | TX..... |           | 10/23/2019.....  | 5.20.....        | 93,886.....                                                     |                                             | (384).....                                 |                                                                  |                                            |                                                | 145,000.....                   | 07/27/2019                                |
| 7000239815..... |      | PORTLAND.....       | MI..... |           | 10/23/2019.....  | 5.20.....        | 71,160.....                                                     |                                             | 1,052.....                                 |                                                                  |                                            |                                                | 103,900.....                   | 08/16/2019                                |
| 7000244740..... |      | DAYTON.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 6,092.....                                                      |                                             | 90.....                                    |                                                                  |                                            |                                                | 41,000.....                    | 08/02/2019                                |
| 7000240222..... |      | NEWPORT NEWS.....   | VA..... |           | 10/23/2019.....  | 5.20.....        | 74,901.....                                                     |                                             | 109.....                                   |                                                                  |                                            |                                                | 122,686.....                   | 10/23/2019                                |
| 7000240555..... |      | VALLEY SPRINGS..... | CA..... |           | 10/23/2019.....  | 5.20.....        | 79,247.....                                                     |                                             | 208.....                                   |                                                                  |                                            |                                                | 310,000.....                   | 07/29/2019                                |
| 7000242412..... |      | FAYETTEVILLE.....   | NC..... |           | 10/23/2019.....  | 5.20.....        | 164,139.....                                                    |                                             | 580.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 08/01/2019                                |
| 7000242268..... |      | MAGNOLIA.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 132,927.....                                                    |                                             | 222.....                                   |                                                                  |                                            |                                                | 180,903.....                   | 10/23/2019                                |
| 7000244601..... |      | BALTIMORE.....      | MD..... |           | 10/23/2019.....  | 5.20.....        | 139,981.....                                                    |                                             | 167.....                                   |                                                                  |                                            |                                                | 214,637.....                   | 10/23/2019                                |
| 7000241885..... |      | ST MARYS.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 135,477.....                                                    |                                             | 482.....                                   |                                                                  |                                            |                                                | 258,000.....                   | 07/22/2019                                |
| 7000238091..... |      | PLAINWELL.....      | MI..... |           | 10/23/2019.....  | 5.20.....        | 128,592.....                                                    |                                             | 317.....                                   |                                                                  |                                            |                                                | 195,900.....                   | 08/28/2019                                |
| 7000244596..... |      | WHITEHALL.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 73,116.....                                                     |                                             | (918).....                                 |                                                                  |                                            |                                                | 111,904.....                   | 10/23/2019                                |
| 7000244458..... |      | WASHINGTON.....     | DC..... |           | 10/23/2019.....  | 5.20.....        | 111,939.....                                                    |                                             | 90.....                                    |                                                                  |                                            |                                                | 381,338.....                   | 10/23/2019                                |
| 7000238147..... |      | LORAIN.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 114,030.....                                                    |                                             | (65).....                                  |                                                                  |                                            |                                                | 140,000.....                   | 08/01/2019                                |
| 7000238956..... |      | MURFREESBORO.....   | TN..... |           | 10/23/2019.....  | 5.20.....        | 122,770.....                                                    |                                             | (1,621).....                               |                                                                  |                                            |                                                | 215,000.....                   | 07/22/2019                                |
| 7000241552..... |      | FREDERICK.....      | MD..... |           | 10/23/2019.....  | 5.20.....        | 188,721.....                                                    |                                             | 278.....                                   |                                                                  |                                            |                                                | 209,671.....                   | 10/23/2019                                |
| 7000242395..... |      | CYPRESS.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 94,156.....                                                     |                                             | (191).....                                 |                                                                  |                                            |                                                | 210,000.....                   | 07/19/2019                                |
| 7000242400..... |      | COLUMBUS.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 103,062.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 100,000.....                   | 08/04/2019                                |
| 7000240403..... |      | CLERMONT.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 148,319.....                                                    |                                             | (423).....                                 |                                                                  |                                            |                                                | 160,000.....                   | 10/03/2019                                |
| 7000240736..... |      | ARMONA.....         | CA..... |           | 10/23/2019.....  | 5.20.....        | 174,947.....                                                    |                                             | (345).....                                 |                                                                  |                                            |                                                | 240,000.....                   | 07/21/2019                                |
| 7000244587..... |      | PITTSBGROVE.....    | NJ..... |           | 10/23/2019.....  | 5.20.....        | 142,860.....                                                    |                                             | 2,262.....                                 |                                                                  |                                            |                                                | 162,936.....                   | 10/23/2019                                |
| 7000242062..... |      | PHILADELPHIA.....   | PA..... |           | 10/23/2019.....  | 5.20.....        | 97,612.....                                                     |                                             | 1,163.....                                 |                                                                  |                                            |                                                | 114,330.....                   | 10/23/2019                                |
| 7000239414..... |      | FLORHAM PARK.....   | NJ..... |           | 10/23/2019.....  | 5.20.....        | 184,104.....                                                    |                                             | 686.....                                   |                                                                  |                                            |                                                | 474,215.....                   | 10/23/2019                                |
| 7000241735..... |      | CLEVELAND.....      | OH..... |           | 10/23/2019.....  | 5.20.....        | 105,109.....                                                    |                                             | (1,865).....                               |                                                                  |                                            |                                                | 137,968.....                   | 10/23/2019                                |
| 7000244448..... |      | PLYMOUTH.....       | ME..... |           | 10/23/2019.....  | 5.20.....        | 44,932.....                                                     |                                             | (882).....                                 |                                                                  |                                            |                                                | 110,000.....                   | 08/06/2019                                |
| 7000244116..... |      | MILFORD.....        | DE..... |           | 10/23/2019.....  | 5.20.....        | 84,235.....                                                     |                                             | 219.....                                   |                                                                  |                                            |                                                | 124,848.....                   | 10/23/2019                                |
| 7000237693..... |      | READING.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 114,710.....                                                    |                                             | 244.....                                   |                                                                  |                                            |                                                | 164,980.....                   | 10/23/2019                                |
| 7000238553..... |      | BARRON.....         | WI..... |           | 10/23/2019.....  | 5.20.....        | 62,232.....                                                     |                                             | 778.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/23/2019                                |
| 7000240735..... |      | BRADYVILLE.....     | TN..... |           | 10/23/2019.....  | 5.20.....        | 153,004.....                                                    |                                             | 388.....                                   |                                                                  |                                            |                                                | 173,500.....                   | 07/31/2019                                |
| 7000239609..... |      | DENHAM SPRINGS..... | LA..... |           | 10/23/2019.....  | 5.20.....        | 106,161.....                                                    |                                             | 204.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/29/2019                                |
| 7000240259..... |      | LANCASTER.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 194,805.....                                                    |                                             | 370.....                                   |                                                                  |                                            |                                                | 317,422.....                   | 10/23/2019                                |
| 7000243118..... |      | CAMBRIDGE.....      | MD..... |           | 10/23/2019.....  | 5.20.....        | 87,610.....                                                     |                                             | 207.....                                   |                                                                  |                                            |                                                | 131,500.....                   | 07/31/2019                                |
| 7000237888..... |      | PLANT CITY.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 133,367.....                                                    |                                             | 320.....                                   |                                                                  |                                            |                                                | 215,000.....                   | 10/03/2019                                |
| 7000237555..... |      | SUITLAND.....       | MD..... |           | 10/23/2019.....  | 5.20.....        | 59,220.....                                                     |                                             | (945).....                                 |                                                                  |                                            |                                                | 105,000.....                   | 07/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.13

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000239415..... |      | RIVERSIDE.....        | CA..... |           | 10/23/2019.....  | 5.20.....        | 138,827.....                                                    |                                             | 268.....                                   |                                                                  |                                            |                                                | 236,177.....                   | 10/23/2019                                |
| 7000239077..... |      | JACKSONVILLE.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 181,574.....                                                    |                                             | 964.....                                   |                                                                  |                                            |                                                | 350,000.....                   | 10/03/2019                                |
| 7000237416..... |      | HOUSTON.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 92,679.....                                                     |                                             | 471.....                                   |                                                                  |                                            |                                                | 141,455.....                   | 10/23/2019                                |
| 7000241541..... |      | KATY.....             | TX..... |           | 10/23/2019.....  | 5.20.....        | 151,392.....                                                    |                                             | 328.....                                   |                                                                  |                                            |                                                | 184,580.....                   | 10/23/2019                                |
| 7000243449..... |      | FRANKLINVILLE.....    | NC..... |           | 10/23/2019.....  | 5.20.....        | 66,153.....                                                     |                                             | 11.....                                    |                                                                  |                                            |                                                | 55,000.....                    | 07/24/2019                                |
| 7000240397..... |      | WEST DEPTFORD.....    | NJ..... |           | 10/23/2019.....  | 5.20.....        | 339,462.....                                                    |                                             | 352.....                                   |                                                                  |                                            |                                                | 314,547.....                   | 10/23/2019                                |
| 7000240540..... |      | ATLANTIC.....         | IA..... |           | 10/23/2019.....  | 5.20.....        | 58,713.....                                                     |                                             | 170.....                                   |                                                                  |                                            |                                                | 88,000.....                    | 08/27/2019                                |
| 7000238414..... |      | MONROE CITY.....      | MO..... |           | 10/23/2019.....  | 5.20.....        | 46,709.....                                                     |                                             | (114).....                                 |                                                                  |                                            |                                                | 45,000.....                    | 07/26/2019                                |
| 7000241736..... |      | LONDON.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 113,669.....                                                    |                                             | 1,363.....                                 |                                                                  |                                            |                                                | 143,088.....                   | 10/23/2019                                |
| 7000243393..... |      | CHIPPEWA FALLS.....   | WI..... |           | 10/23/2019.....  | 5.20.....        | 70,262.....                                                     |                                             | 0.....                                     |                                                                  |                                            |                                                | 95,000.....                    | 07/23/2019                                |
| 7000238552..... |      | AMANDA.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 96,990.....                                                     |                                             | 164.....                                   |                                                                  |                                            |                                                | 200,000.....                   | 08/02/2019                                |
| 7000237692..... |      | MILWAUKEE.....        | WI..... |           | 10/23/2019.....  | 5.20.....        | 65,516.....                                                     |                                             | 111.....                                   |                                                                  |                                            |                                                | 125,285.....                   | 10/23/2019                                |
| 7000243588..... |      | GALLOWAY TWP.....     | NJ..... |           | 10/23/2019.....  | 5.20.....        | 95,633.....                                                     |                                             | 34.....                                    |                                                                  |                                            |                                                | 75,000.....                    | 07/29/2019                                |
| 7000238690..... |      | HEMPHILL.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 57,657.....                                                     |                                             | 266.....                                   |                                                                  |                                            |                                                | 105,000.....                   | 08/18/2019                                |
| 7000244391..... |      | CENTER BARNSTEAD..... | NH..... |           | 10/23/2019.....  | 5.20.....        | 77,543.....                                                     |                                             | 79.....                                    |                                                                  |                                            |                                                | 185,000.....                   | 09/15/2019                                |
| 7000243872..... |      | HAYDEN.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 128,513.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 200,000.....                   | 07/26/2019                                |
| 7000238694..... |      | DILLON.....           | SC..... |           | 10/23/2019.....  | 5.20.....        | 84,422.....                                                     |                                             | 280.....                                   |                                                                  |                                            |                                                | 91,000.....                    | 07/29/2019                                |
| 7000242397..... |      | PANAMA CITY.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 180,048.....                                                    |                                             | 111.....                                   |                                                                  |                                            |                                                | 200,000.....                   | 10/03/2019                                |
| 7000242402..... |      | JONESBOROUGH.....     | TN..... |           | 10/23/2019.....  | 5.20.....        | 89,049.....                                                     |                                             | 242.....                                   |                                                                  |                                            |                                                | 167,500.....                   | 07/26/2019                                |
| 7000240928..... |      | ENGLEWOOD.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 84,906.....                                                     |                                             | 108.....                                   |                                                                  |                                            |                                                | 240,000.....                   | 10/03/2019                                |
| 7000239269..... |      | CLINTON.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 60,972.....                                                     |                                             | 75.....                                    |                                                                  |                                            |                                                | 90,000.....                    | 07/23/2019                                |
| 7000241399..... |      | GLASSBORO.....        | NJ..... |           | 10/23/2019.....  | 5.20.....        | 86,267.....                                                     |                                             | 35.....                                    |                                                                  |                                            |                                                | 148,000.....                   | 11/26/2018                                |
| 7000238555..... |      | HOPE MILLS.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 90,910.....                                                     |                                             | 73.....                                    |                                                                  |                                            |                                                | 110,000.....                   | 07/30/2019                                |
| 7000240400..... |      | CHARLOTTE.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 94,094.....                                                     |                                             | (81).....                                  |                                                                  |                                            |                                                | 127,768.....                   | 10/23/2019                                |
| 7000242873..... |      | MEDINA.....           | TN..... |           | 10/23/2019.....  | 5.20.....        | 121,687.....                                                    |                                             | 74.....                                    |                                                                  |                                            |                                                | 160,000.....                   | 07/26/2019                                |
| 7000243929..... |      | ST AUGUSTINE.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 12,200.....                                                     |                                             | 65.....                                    |                                                                  |                                            |                                                | 120,000.....                   | 10/03/2019                                |
| 7000242540..... |      | CEDAR HILL.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 96,872.....                                                     |                                             | 362.....                                   |                                                                  |                                            |                                                | 126,514.....                   | 10/23/2019                                |
| 7000240871..... |      | HINESVILLE.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 38,501.....                                                     |                                             | 24.....                                    |                                                                  |                                            |                                                | 62,500.....                    | 07/30/2019                                |
| 7000237418..... |      | CHARLOTTE.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 67,013.....                                                     |                                             | 86.....                                    |                                                                  |                                            |                                                | 75,796.....                    | 10/23/2019                                |
| 7000243871..... |      | WOODBINE.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 79,033.....                                                     |                                             | (1,247).....                               |                                                                  |                                            |                                                | 126,000.....                   | 07/29/2019                                |
| 7000243395..... |      | OROSI.....            | CA..... |           | 10/23/2019.....  | 5.20.....        | 90,980.....                                                     |                                             | 1,084.....                                 |                                                                  |                                            |                                                | 134,900.....                   | 08/14/2019                                |
| 7000237362..... |      | ORLANDO.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 56,063.....                                                     |                                             | 849.....                                   |                                                                  |                                            |                                                | 190,000.....                   | 10/03/2019                                |
| 7000240256..... |      | MEDFORD LAKES.....    | NJ..... |           | 10/23/2019.....  | 5.20.....        | 160,002.....                                                    |                                             | 235.....                                   |                                                                  |                                            |                                                | 270,900.....                   | 08/09/2019                                |
| 7000243257..... |      | OLIVE BRANCH.....     | MS..... |           | 10/23/2019.....  | 5.20.....        | 117,402.....                                                    |                                             | 171.....                                   |                                                                  |                                            |                                                | 177,000.....                   | 07/22/2019                                |
| 7000238554..... |      | ATLANTA.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 101,728.....                                                    |                                             | 323.....                                   |                                                                  |                                            |                                                | 71,000.....                    | 09/05/2019                                |
| 7000241405..... |      | EDINBURG.....         | VA..... |           | 10/23/2019.....  | 5.20.....        | 28,355.....                                                     |                                             | (109).....                                 |                                                                  |                                            |                                                | 175,000.....                   | 09/05/2019                                |
| 7000240394..... |      | ATTLEBORO.....        | MA..... |           | 10/23/2019.....  | 5.20.....        | 86,811.....                                                     |                                             | 287.....                                   |                                                                  |                                            |                                                | 202,009.....                   | 10/23/2019                                |
| 7000242403..... |      | MIAMI.....            | FL..... |           | 10/23/2019.....  | 5.20.....        | 107,208.....                                                    |                                             | 134.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 10/03/2019                                |
| 7000242874..... |      | LYNCHBURG.....        | VA..... |           | 10/23/2019.....  | 5.20.....        | 116,401.....                                                    |                                             | 267.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 07/26/2019                                |
| 7000241738..... |      | MASSILLON.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 84,994.....                                                     |                                             | 36.....                                    |                                                                  |                                            |                                                | 111,248.....                   | 10/23/2019                                |
| 7000239881..... |      | STANLEY.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 119,235.....                                                    |                                             | 785.....                                   |                                                                  |                                            |                                                | 181,000.....                   | 07/29/2019                                |
| 7000240870..... |      | WARNER ROBINS.....    | GA..... |           | 10/23/2019.....  | 5.20.....        | 133,000.....                                                    |                                             | 1,660.....                                 |                                                                  |                                            |                                                | 163,030.....                   | 10/23/2019                                |
| 7000238744..... |      | VILLA RICA.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 61,616.....                                                     |                                             | 91.....                                    |                                                                  |                                            |                                                | 166,000.....                   | 07/22/2019                                |
| 7000238939..... |      | WHEELER.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 66,987.....                                                     |                                             | 846.....                                   |                                                                  |                                            |                                                | 35,000.....                    | 07/26/2019                                |
| 7000242737..... |      | LEHIGH ACRES.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 76,451.....                                                     |                                             | (6).....                                   |                                                                  |                                            |                                                | 170,000.....                   | 10/03/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000238073..... |      | MIDDLEBURG.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 114,964.....                                                    |                                             | 247.....                                   |                                                                  |                                            |                                                | 230,000.....                   | 10/03/2019                                |
| 7000237413..... |      | QUEENS VILLAGE..... | NY..... |           | 10/23/2019.....  | 5.20.....        | 335,235.....                                                    |                                             | 4,141.....                                 |                                                                  |                                            |                                                | 434,044.....                   | 10/23/2019                                |
| 7000239937..... |      | SANTA FE.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 107,702.....                                                    |                                             | 309.....                                   |                                                                  |                                            |                                                | 365,000.....                   | 07/24/2019                                |
| 7000240926..... |      | JACKSONVILLE.....   | FL..... |           | 10/23/2019.....  | 5.20.....        | 150,152.....                                                    |                                             | 228.....                                   |                                                                  |                                            |                                                | 235,000.....                   | 10/03/2019                                |
| 7000239128..... |      | SEBRING.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 56,203.....                                                     |                                             | (444).....                                 |                                                                  |                                            |                                                | 110,000.....                   | 10/03/2019                                |
| 7000240588..... |      | NEWKIRK.....        | OK..... |           | 10/23/2019.....  | 5.20.....        | 118,544.....                                                    |                                             | 367.....                                   |                                                                  |                                            |                                                | 184,000.....                   | 09/17/2019                                |
| 7000244396..... |      | BUCKEYE.....        | AZ..... |           | 10/23/2019.....  | 5.20.....        | 78,417.....                                                     |                                             | 14.....                                    |                                                                  |                                            |                                                | 207,000.....                   | 07/25/2019                                |
| 7000241406..... |      | BALTIMORE.....      | MD..... |           | 10/23/2019.....  | 5.20.....        | 32,306.....                                                     |                                             | (80).....                                  |                                                                  |                                            |                                                | 190,000.....                   | 07/22/2019                                |
| 7000242399..... |      | HOMESTEAD.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 260,558.....                                                    |                                             | 3,197.....                                 |                                                                  |                                            |                                                | 235,000.....                   | 10/03/2019                                |
| 7000240393..... |      | PHILADELPHIA.....   | PA..... |           | 10/23/2019.....  | 5.20.....        | 37,426.....                                                     |                                             | (280).....                                 |                                                                  |                                            |                                                | 103,865.....                   | 10/23/2019                                |
| 7000242875..... |      | THERMAL.....        | CA..... |           | 10/23/2019.....  | 5.20.....        | 62,927.....                                                     |                                             | (2,021).....                               |                                                                  |                                            |                                                | 165,000.....                   | 08/02/2019                                |
| 7000239882..... |      | WILMINGTON.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 190,697.....                                                    |                                             | (1,098).....                               |                                                                  |                                            |                                                | 366,000.....                   | 07/23/2019                                |
| 7000237550..... |      | ROUND ROCK.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 185,664.....                                                    |                                             | 1,145.....                                 |                                                                  |                                            |                                                | 324,311.....                   | 10/23/2019                                |
| 7000243397..... |      | CANTON.....         | MO..... |           | 10/23/2019.....  | 5.20.....        | 75,972.....                                                     |                                             | (1,532).....                               |                                                                  |                                            |                                                | 145,000.....                   | 08/09/2019                                |
| 7000243064..... |      | CORINTH.....        | MS..... |           | 10/23/2019.....  | 5.20.....        | 51,514.....                                                     |                                             | 64.....                                    |                                                                  |                                            |                                                | 72,000.....                    | 09/12/2019                                |
| 7000244062..... |      | LOUISVILLE.....     | KY..... |           | 10/23/2019.....  | 5.20.....        | 98,947.....                                                     |                                             | 53.....                                    |                                                                  |                                            |                                                | 137,012.....                   | 10/23/2019                                |
| 7000242211..... |      | ALTON.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 41,251.....                                                     |                                             | 268.....                                   |                                                                  |                                            |                                                | 70,033.....                    | 10/23/2019                                |
| 7000242682..... |      | FAYETTEVILLE.....   | NC..... |           | 10/23/2019.....  | 5.20.....        | 173,294.....                                                    |                                             | 534.....                                   |                                                                  |                                            |                                                | 270,000.....                   | 08/01/2019                                |
| 7000239938..... |      | DICKSON.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 87,721.....                                                     |                                             | 1,037.....                                 |                                                                  |                                            |                                                | 155,000.....                   | 07/21/2019                                |
| 7000239939..... |      | VANCE.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 91,974.....                                                     |                                             | 1,362.....                                 |                                                                  |                                            |                                                | 133,500.....                   | 07/30/2019                                |
| 7000249111..... |      | SPOTSYLVANIA.....   | VA..... |           | 10/23/2019.....  | 5.20.....        | 156,679.....                                                    |                                             | 262.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 07/25/2019                                |
| 7000238128..... |      | MOUNT JOY.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 110,563.....                                                    |                                             | (2,602).....                               |                                                                  |                                            |                                                | 180,000.....                   | 07/24/2019                                |
| 7000244733..... |      | WHEATFIELD.....     | IN..... |           | 10/23/2019.....  | 5.20.....        | 81,765.....                                                     |                                             | (97).....                                  |                                                                  |                                            |                                                | 131,000.....                   | 08/08/2019                                |
| 7000239744..... |      | SELMER.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 82,240.....                                                     |                                             | 275.....                                   |                                                                  |                                            |                                                | 95,900.....                    | 08/01/2019                                |
| 7000238599..... |      | LAFAYETTE.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 72,554.....                                                     |                                             | (10).....                                  |                                                                  |                                            |                                                | 160,000.....                   | 07/31/2019                                |
| 7000238604..... |      | WINTERVILLE.....    | NC..... |           | 10/23/2019.....  | 5.20.....        | 146,936.....                                                    |                                             | (3,884).....                               |                                                                  |                                            |                                                | 125,000.....                   | 07/21/2019                                |
| 7000237939..... |      | BATAVIA.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 54,150.....                                                     |                                             | (15).....                                  |                                                                  |                                            |                                                | 105,000.....                   | 08/01/2019                                |
| 7000239073..... |      | ATTICA.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 68,779.....                                                     |                                             | 131.....                                   |                                                                  |                                            |                                                | 88,000.....                    | 08/16/2019                                |
| 7000242067..... |      | READING.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 132,500.....                                                    |                                             | (1,894).....                               |                                                                  |                                            |                                                | 182,900.....                   | 07/31/2019                                |
| 7000244680..... |      | PATERSON.....       | NJ..... |           | 10/23/2019.....  | 5.20.....        | 142,923.....                                                    |                                             | 505.....                                   |                                                                  |                                            |                                                | 196,325.....                   | 10/23/2019                                |
| 7000237553..... |      | CYPRESS.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 74,530.....                                                     |                                             | 1,192.....                                 |                                                                  |                                            |                                                | 129,737.....                   | 10/23/2019                                |
| 7000239459..... |      | WHITEHALL.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 60,828.....                                                     |                                             | 747.....                                   |                                                                  |                                            |                                                | 103,735.....                   | 10/23/2019                                |
| 7000237886..... |      | NORTH PORT.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 76,259.....                                                     |                                             | 52.....                                    |                                                                  |                                            |                                                | 180,000.....                   | 10/03/2019                                |
| 7000238608..... |      | CURWENSVILLE.....   | PA..... |           | 10/23/2019.....  | 5.20.....        | 88,874.....                                                     |                                             | (270).....                                 |                                                                  |                                            |                                                | 150,000.....                   | 10/04/2019                                |
| 7000240448..... |      | SIDNEY.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 75,782.....                                                     |                                             | (12).....                                  |                                                                  |                                            |                                                | 110,000.....                   | 07/29/2019                                |
| 7000237415..... |      | JERSEY CITY.....    | NJ..... |           | 10/23/2019.....  | 5.20.....        | 280,041.....                                                    |                                             | (125).....                                 |                                                                  |                                            |                                                | 302,253.....                   | 10/23/2019                                |
| 7000240924..... |      | YOUNGSVILLE.....    | NC..... |           | 10/23/2019.....  | 5.20.....        | 102,780.....                                                    |                                             | 39.....                                    |                                                                  |                                            |                                                | 214,500.....                   | 07/25/2019                                |
| 7000240586..... |      | KEWASKUM.....       | WI..... |           | 10/23/2019.....  | 5.20.....        | 171,532.....                                                    |                                             | 505.....                                   |                                                                  |                                            |                                                | 220,000.....                   | 07/22/2019                                |
| 7000239597..... |      | POLK CITY.....      | IA..... |           | 10/23/2019.....  | 5.20.....        | 133,926.....                                                    |                                             | (1,483).....                               |                                                                  |                                            |                                                | 200,000.....                   | 08/09/2019                                |
| 7000244542..... |      | CLERMONT.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 88,721.....                                                     |                                             | (40).....                                  |                                                                  |                                            |                                                | 175,000.....                   | 10/03/2019                                |
| 7000239264..... |      | BEAUFORT.....       | MO..... |           | 10/23/2019.....  | 5.20.....        | 126,633.....                                                    |                                             | 281.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 08/25/2019                                |
| 7000243738..... |      | INDIANAPOLIS.....   | IN..... |           | 10/23/2019.....  | 5.20.....        | 124,809.....                                                    |                                             | (568).....                                 |                                                                  |                                            |                                                | 157,000.....                   | 10/15/2018                                |
| 7000244065..... |      | CALUMET CITY.....   | IL..... |           | 10/23/2019.....  | 5.20.....        | 132,213.....                                                    |                                             | (828).....                                 |                                                                  |                                            |                                                | 167,470.....                   | 10/23/2019                                |
| 7000238884..... |      | HOLDEN.....         | ME..... |           | 10/23/2019.....  | 5.20.....        | 15,984.....                                                     |                                             | (455).....                                 |                                                                  |                                            |                                                | 109,000.....                   | 08/07/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.15

| 1               | 2    | Location             |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                      |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                 | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000240115..... |      | KATY.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 142,510.....                                                    |                                             | 211.....                                   |                                                                  |                                            |                                                | 169,179.....                   | 10/23/2019                                |
| 7000239602..... |      | AVILLA.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 92,578.....                                                     |                                             | 248.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/24/2019                                |
| 7000240391..... |      | NORWOOD.....         | PA..... |           | 10/23/2019.....  | 5.20.....        | 155,534.....                                                    |                                             | 411.....                                   |                                                                  |                                            |                                                | 147,521.....                   | 10/23/2019                                |
| 7000243682..... |      | COVINGTON.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 138,887.....                                                    |                                             | 405.....                                   |                                                                  |                                            |                                                | 162,830.....                   | 10/23/2019                                |
| 7000237609..... |      | TOMS RIVER.....      | NJ..... |           | 10/23/2019.....  | 5.20.....        | 271,027.....                                                    |                                             | 330.....                                   |                                                                  |                                            |                                                | 420,000.....                   | 01/25/2019                                |
| 7000249110..... |      | CHURCHVILLE.....     | VA..... |           | 10/23/2019.....  | 5.20.....        | 112,695.....                                                    |                                             | (135).....                                 |                                                                  |                                            |                                                | 115,000.....                   | 08/03/2019                                |
| 7000244403..... |      | SPOKANE.....         | WA..... |           | 10/23/2019.....  | 5.20.....        | 65,483.....                                                     |                                             | 771.....                                   |                                                                  |                                            |                                                | 96,507.....                    | 10/23/2019                                |
| 7000241685..... |      | AZUSA.....           | CA..... |           | 10/23/2019.....  | 5.20.....        | 286,494.....                                                    |                                             | 556.....                                   |                                                                  |                                            |                                                | 469,283.....                   | 10/23/2019                                |
| 7000243877..... |      | MALTA.....           | NY..... |           | 10/23/2019.....  | 5.20.....        | 63,515.....                                                     |                                             | (361).....                                 |                                                                  |                                            |                                                | 68,025.....                    | 10/23/2019                                |
| 7000240309..... |      | GREENVILLE.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 83,537.....                                                     |                                             | 189.....                                   |                                                                  |                                            |                                                | 121,966.....                   | 10/23/2019                                |
| 7000242739..... |      | HANNA.....           | IN..... |           | 10/23/2019.....  | 5.20.....        | 97,451.....                                                     |                                             | (1,459).....                               |                                                                  |                                            |                                                | 190,500.....                   | 08/30/2019                                |
| 7000239070..... |      | W MELBOURNE.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 201,512.....                                                    |                                             | 215.....                                   |                                                                  |                                            |                                                | 305,000.....                   | 10/03/2019                                |
| 7000238745..... |      | CEDARTOWN.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 48,708.....                                                     |                                             | 595.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/25/2019                                |
| 7000237885..... |      | PONCHATOULA.....     | LA..... |           | 10/23/2019.....  | 5.20.....        | 133,025.....                                                    |                                             | (1,126).....                               |                                                                  |                                            |                                                | 160,000.....                   | 07/25/2019                                |
| 7000238938..... |      | EDEN.....            | NC..... |           | 10/23/2019.....  | 5.20.....        | 60,522.....                                                     |                                             | 8.....                                     |                                                                  |                                            |                                                | 90,000.....                    | 08/01/2019                                |
| 7000242213..... |      | ORLANDO.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 92,887.....                                                     |                                             | 74.....                                    |                                                                  |                                            |                                                | 225,000.....                   | 10/03/2019                                |
| 7000240252..... |      | DOVER TWP.....       | NJ..... |           | 10/23/2019.....  | 5.20.....        | 101,481.....                                                    |                                             | 153.....                                   |                                                                  |                                            |                                                | 232,700.....                   | 08/01/2019                                |
| 7000238550..... |      | MORRILTON.....       | AR..... |           | 10/23/2019.....  | 5.20.....        | 47,713.....                                                     |                                             | (96).....                                  |                                                                  |                                            |                                                | 40,000.....                    | 08/14/2019                                |
| 7000243681..... |      | ARLINGTON.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 93,966.....                                                     |                                             | (1).....                                   |                                                                  |                                            |                                                | 205,000.....                   | 07/24/2019                                |
| 7000240390..... |      | RICHLANDS.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 158,926.....                                                    |                                             | 999.....                                   |                                                                  |                                            |                                                | 154,000.....                   | 08/02/2019                                |
| 7000244402..... |      | TOOELE.....          | UT..... |           | 10/23/2019.....  | 5.20.....        | 147,660.....                                                    |                                             | 121.....                                   |                                                                  |                                            |                                                | 265,000.....                   | 07/29/2019                                |
| 7000239742..... |      | OTTERBEIN.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 58,846.....                                                     |                                             | (463).....                                 |                                                                  |                                            |                                                | 110,000.....                   | 07/25/2019                                |
| 7000244735..... |      | REYNOLDSBURG.....    | OH..... |           | 10/23/2019.....  | 5.20.....        | 48,615.....                                                     |                                             | 70.....                                    |                                                                  |                                            |                                                | 185,000.....                   | 07/24/2019                                |
| 7000239266..... |      | BRAZORLA.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 98,973.....                                                     |                                             | (83).....                                  |                                                                  |                                            |                                                | 185,000.....                   | 08/11/2019                                |
| 7000238606..... |      | MCKINLEYVILLE.....   | CA..... |           | 10/23/2019.....  | 5.20.....        | 188,293.....                                                    |                                             | 331.....                                   |                                                                  |                                            |                                                | 295,000.....                   | 08/05/2019                                |
| 7000240113..... |      | STOUGHTON.....       | MA..... |           | 10/23/2019.....  | 5.20.....        | 181,548.....                                                    |                                             | 184.....                                   |                                                                  |                                            |                                                | 292,008.....                   | 10/23/2019                                |
| 7000243407..... |      | BUTLER.....          | PA..... |           | 10/23/2019.....  | 5.20.....        | 105,408.....                                                    |                                             | 649.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 08/29/2019                                |
| 7000239704..... |      | SHASTA LAKE.....     | CA..... |           | 10/23/2019.....  | 5.20.....        | 85,760.....                                                     |                                             | 15.....                                    |                                                                  |                                            |                                                | 185,000.....                   | 08/09/2019                                |
| 7000239366..... |      | WITT.....            | IL..... |           | 10/23/2019.....  | 5.20.....        | 26,002.....                                                     |                                             | 81.....                                    |                                                                  |                                            |                                                | 36,000.....                    | 08/05/2019                                |
| 7000239171..... |      | PRYOR.....           | OK..... |           | 10/23/2019.....  | 5.20.....        | 48,739.....                                                     |                                             | 119.....                                   |                                                                  |                                            |                                                | 110,500.....                   | 07/24/2019                                |
| 7000249117..... |      | MADISONVILLE.....    | KY..... |           | 10/23/2019.....  | 5.20.....        | 88,933.....                                                     |                                             | (104).....                                 |                                                                  |                                            |                                                | 93,000.....                    | 08/01/2019                                |
| 7000244738..... |      | COLUMBUS.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 135,586.....                                                    |                                             | 201.....                                   |                                                                  |                                            |                                                | 131,675.....                   | 10/23/2019                                |
| 7000242408..... |      | ATLANTA.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 118,573.....                                                    |                                             | (1,055).....                               |                                                                  |                                            |                                                | 167,165.....                   | 10/23/2019                                |
| 7000243213..... |      | RINGGOLD.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 148,794.....                                                    |                                             | 22.....                                    |                                                                  |                                            |                                                | 270,000.....                   | 07/23/2019                                |
| 7000241021..... |      | NORTH ARLINGTON..... | NJ..... |           | 10/23/2019.....  | 5.20.....        | 204,151.....                                                    |                                             | 73.....                                    |                                                                  |                                            |                                                | 290,000.....                   | 11/26/2018                                |
| 7000238510..... |      | ALEXANDRIA.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 89,748.....                                                     |                                             | 13.....                                    |                                                                  |                                            |                                                | 112,500.....                   | 08/07/2019                                |
| 7000238172..... |      | FERNDALE.....        | WA..... |           | 10/23/2019.....  | 5.20.....        | 172,292.....                                                    |                                             | 289.....                                   |                                                                  |                                            |                                                | 319,900.....                   | 07/31/2019                                |
| 7000243546..... |      | STERLING.....        | CT..... |           | 10/23/2019.....  | 5.20.....        | 87,148.....                                                     |                                             | (514).....                                 |                                                                  |                                            |                                                | 130,000.....                   | 07/24/2019                                |
| 7000249060..... |      | HARRODSBURG.....     | KY..... |           | 10/23/2019.....  | 5.20.....        | 120,348.....                                                    |                                             | 1,845.....                                 |                                                                  |                                            |                                                | 155,000.....                   | 07/23/2019                                |
| 7000243068..... |      | FREMONT.....         | MI..... |           | 10/23/2019.....  | 5.20.....        | 139,120.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 195,000.....                   | 07/25/2019                                |
| 7000239367..... |      | RIGBY.....           | ID..... |           | 10/23/2019.....  | 5.20.....        | 140,400.....                                                    |                                             | (426).....                                 |                                                                  |                                            |                                                | 300,000.....                   | 07/22/2019                                |
| 7000238228..... |      | FRONT ROYAL.....     | VA..... |           | 10/23/2019.....  | 5.20.....        | 204,892.....                                                    |                                             | 120.....                                   |                                                                  |                                            |                                                | 288,000.....                   | 07/29/2019                                |
| 7000241493..... |      | THE WOODLANDS.....   | TX..... |           | 10/23/2019.....  | 5.20.....        | 142,019.....                                                    |                                             | 340.....                                   |                                                                  |                                            |                                                | 330,000.....                   | 07/22/2019                                |
| 7000240445..... |      | GALION.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 32,411.....                                                     |                                             | 92.....                                    |                                                                  |                                            |                                                | 40,000.....                    | 07/19/2019                                |
| 7000241831..... |      | LONGWOOD.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 190,406.....                                                    |                                             | 313.....                                   |                                                                  |                                            |                                                | 360,000.....                   | 10/03/2019                                |



SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000241549..... |      | HYATTSVILLE.....    | MD..... |           | 10/23/2019.....  | 5.20.....        | 122,866.....                                                    |                                             |                                            | (1,010)                                                          |                                            |                                                | 188,124.....                   | 10/23/2019                                |
| 7000239843..... |      | BAYTOWN.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 155,522.....                                                    |                                             |                                            | 336.....                                                         |                                            |                                                | 190,000.....                   | 07/20/2019                                |
| 7000238699..... |      | RINGGOLD.....       | VA..... |           | 10/23/2019.....  | 5.20.....        | 85,332.....                                                     |                                             |                                            | 128.....                                                         |                                            |                                                | 140,000.....                   | 08/03/2019                                |
| 7000238704..... |      | OWOSSO.....         | MI..... |           | 10/23/2019.....  | 5.20.....        | 42,936.....                                                     |                                             |                                            | (918)                                                            |                                            |                                                | 65,000.....                    | 07/24/2019                                |
| 7000242215..... |      | HILLSBOROUGH.....   | NH..... |           | 10/23/2019.....  | 5.20.....        | 105,802.....                                                    |                                             |                                            | (1,373)                                                          |                                            |                                                | 215,000.....                   | 07/25/2019                                |
| 7000240583..... |      | LOUDONVILLE.....    | OH..... |           | 10/23/2019.....  | 5.20.....        | 105,554.....                                                    |                                             |                                            | 305.....                                                         |                                            |                                                | 130,000.....                   | 07/25/2019                                |
| 7000239510..... |      | SALEM.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 125,927.....                                                    |                                             |                                            | 269.....                                                         |                                            |                                                | 157,000.....                   | 07/30/2019                                |
| 7000238366..... |      | PLEASANTVILLE.....  | NJ..... |           | 10/23/2019.....  | 5.20.....        | 198,215.....                                                    |                                             |                                            | 1,142.....                                                       |                                            |                                                | 140,000.....                   | 07/30/2019                                |
| 7000244737..... |      | VINE GROVE.....     | KY..... |           | 10/23/2019.....  | 5.20.....        | 52,404.....                                                     |                                             |                                            | 291.....                                                         |                                            |                                                | 115,000.....                   | 07/29/2019                                |
| 7000239173..... |      | SHERRILLS FORD..... | NC..... |           | 10/23/2019.....  | 5.20.....        | 101,367.....                                                    |                                             |                                            | (19)                                                             |                                            |                                                | 195,000.....                   | 08/12/2019                                |
| 7000243212..... |      | WINTER GARDEN.....  | FL..... |           | 10/23/2019.....  | 5.20.....        | 149,574.....                                                    |                                             |                                            | (4)                                                              |                                            |                                                | 295,000.....                   | 10/03/2019                                |
| 7000240777..... |      | COUNCE.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 41,768.....                                                     |                                             |                                            | 530.....                                                         |                                            |                                                | 83,500.....                    | 07/23/2019                                |
| 7000240444..... |      | THERMAL.....        | CA..... |           | 10/23/2019.....  | 5.20.....        | 79,285.....                                                     |                                             |                                            | 0.....                                                           |                                            |                                                | 155,000.....                   | 07/24/2019                                |
| 7000237844..... |      | LANCASTER.....      | KY..... |           | 10/23/2019.....  | 5.20.....        | 53,513.....                                                     |                                             |                                            | 638.....                                                         |                                            |                                                | 66,000.....                    | 07/24/2019                                |
| 7000241688..... |      | ANTIOCH.....        | CA..... |           | 10/23/2019.....  | 5.20.....        | 241,055.....                                                    |                                             |                                            | 963.....                                                         |                                            |                                                | 497,305.....                   | 10/23/2019                                |
| 7000238984..... |      | LACONIA.....        | NH..... |           | 10/23/2019.....  | 5.20.....        | 116,165.....                                                    |                                             |                                            | 146.....                                                         |                                            |                                                | 179,000.....                   | 07/26/2019                                |
| 7000243545..... |      | NIXA.....           | MO..... |           | 10/23/2019.....  | 5.20.....        | 94,163.....                                                     |                                             |                                            | 84.....                                                          |                                            |                                                | 175,000.....                   | 07/19/2019                                |
| 7000242491..... |      | MONROEVILLE.....    | PA..... |           | 10/23/2019.....  | 5.20.....        | 54,004.....                                                     |                                             |                                            | (545)                                                            |                                            |                                                | 68,165.....                    | 10/23/2019                                |
| 7000238651..... |      | EVERSON.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 62,039.....                                                     |                                             |                                            | (5)                                                              |                                            |                                                | 57,500.....                    | 08/02/2019                                |
| 7000241494..... |      | CONROE.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 146,138.....                                                    |                                             |                                            | 419.....                                                         |                                            |                                                | 197,292.....                   | 10/23/2019                                |
| 7000242216..... |      | NEW BRITAIN.....    | CT..... |           | 10/23/2019.....  | 5.20.....        | 104,658.....                                                    |                                             |                                            | 1,262.....                                                       |                                            |                                                | 139,322.....                   | 10/23/2019                                |
| 7000237791..... |      | GAFFNEY.....        | SC..... |           | 10/23/2019.....  | 5.20.....        | 39,956.....                                                     |                                             |                                            | (138)                                                            |                                            |                                                | 88,000.....                    | 08/29/2019                                |
| 7000240111..... |      | PORT ARTHUR.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 96,890.....                                                     |                                             |                                            | 229.....                                                         |                                            |                                                | 111,605.....                   | 10/23/2019                                |
| 7000243491..... |      | TIFTON.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 71,651.....                                                     |                                             |                                            | 108.....                                                         |                                            |                                                | 62,500.....                    | 08/19/2019                                |
| 7000244408..... |      | MARISSA.....        | IL..... |           | 10/23/2019.....  | 5.20.....        | 64,967.....                                                     |                                             |                                            | 1,112.....                                                       |                                            |                                                | 70,000.....                    | 07/31/2019                                |
| 7000243020..... |      | PACOLET.....        | SC..... |           | 10/23/2019.....  | 5.20.....        | 77,847.....                                                     |                                             |                                            | (547)                                                            |                                            |                                                | 107,000.....                   | 07/26/2019                                |
| 7000241023..... |      | NEWTON.....         | NJ..... |           | 10/23/2019.....  | 5.20.....        | 200,569.....                                                    |                                             |                                            | 158.....                                                         |                                            |                                                | 310,636.....                   | 10/23/2019                                |
| 7000237653..... |      | LOUISVILLE.....     | KY..... |           | 10/23/2019.....  | 5.20.....        | 52,081.....                                                     |                                             |                                            | 123.....                                                         |                                            |                                                | 73,813.....                    | 10/23/2019                                |
| 7000240305..... |      | PHARR.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 131,301.....                                                    |                                             |                                            | (355)                                                            |                                            |                                                | 158,809.....                   | 10/23/2019                                |
| 7000238707..... |      | PORT WENTWORTH..... | GA..... |           | 10/23/2019.....  | 5.20.....        | 115,949.....                                                    |                                             |                                            | (26)                                                             |                                            |                                                | 166,500.....                   | 07/25/2019                                |
| 7000237652..... |      | IOWA CITY.....      | IA..... |           | 10/23/2019.....  | 5.20.....        | 58,744.....                                                     |                                             |                                            | 112.....                                                         |                                            |                                                | 158,000.....                   | 10/25/2018                                |
| 7000249114..... |      | FORT MILL.....      | SC..... |           | 10/23/2019.....  | 5.20.....        | 159,332.....                                                    |                                             |                                            | 92.....                                                          |                                            |                                                | 243,000.....                   | 08/02/2019                                |
| 7000238036..... |      | HITCHCOCK.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 137,211.....                                                    |                                             |                                            | 295.....                                                         |                                            |                                                | 186,000.....                   | 07/23/2019                                |
| 7000237514..... |      | BUFFALO.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 42,807.....                                                     |                                             |                                            | 41.....                                                          |                                            |                                                | 51,669.....                    | 10/23/2019                                |
| 7000238845..... |      | GREENBRIEA.....     | TN..... |           | 10/23/2019.....  | 5.20.....        | 98,234.....                                                     |                                             |                                            | (3)                                                              |                                            |                                                | 165,000.....                   | 07/24/2019                                |
| 7000237847..... |      | GREER.....          | SC..... |           | 10/23/2019.....  | 5.20.....        | 64,648.....                                                     |                                             |                                            | 288.....                                                         |                                            |                                                | 153,000.....                   | 07/24/2019                                |
| 7000240443..... |      | PORT ORANGE.....    | FL..... |           | 10/23/2019.....  | 5.20.....        | 150,839.....                                                    |                                             |                                            | (1,186)                                                          |                                            |                                                | 295,000.....                   | 10/03/2019                                |
| 7000242021..... |      | FLORISSANT.....     | MO..... |           | 10/23/2019.....  | 5.20.....        | 106,300.....                                                    |                                             |                                            | 63.....                                                          |                                            |                                                | 140,066.....                   | 10/23/2019                                |
| 7000242354..... |      | DEPTFORD.....       | NJ..... |           | 10/23/2019.....  | 5.20.....        | 72,619.....                                                     |                                             |                                            | 173.....                                                         |                                            |                                                | 217,000.....                   | 07/25/2019                                |
| 7000238512..... |      | LAPEER.....         | MI..... |           | 10/23/2019.....  | 5.20.....        | 92,895.....                                                     |                                             |                                            | 69.....                                                          |                                            |                                                | 232,000.....                   | 07/24/2019                                |
| 7000239226..... |      | JACKSON.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 61,912.....                                                     |                                             |                                            | (26)                                                             |                                            |                                                | 111,500.....                   | 07/24/2019                                |
| 7000242492..... |      | GASTONIA.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 77,555.....                                                     |                                             |                                            | (83)                                                             |                                            |                                                | 123,204.....                   | 10/23/2019                                |
| 7000241162..... |      | TAVARES.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 160,801.....                                                    |                                             |                                            | 166.....                                                         |                                            |                                                | 205,000.....                   | 10/03/2019                                |
| 7000242217..... |      | STRATFORD.....      | CT..... |           | 10/23/2019.....  | 5.20.....        | 181,059.....                                                    |                                             |                                            | 903.....                                                         |                                            |                                                | 251,350.....                   | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000241495..... |      | HOUSTON.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 109,642.....                                                    |                                             | 677.....                                   |                                                                  |                                            |                                                | 122,033.....                   | 10/23/2019                                |
| 7000237708..... |      | BROOKLYN.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 420,251.....                                                    |                                             | 5,447.....                                 |                                                                  |                                            |                                                | 498,548.....                   | 10/23/2019                                |
| 7000241833..... |      | WATERBORO.....        | ME..... |           | 10/23/2019.....  | 5.20.....        | 44,041.....                                                     |                                             | (1,122).....                               |                                                                  |                                            |                                                | 250,448.....                   | 10/23/2019                                |
| 7000238981..... |      | WIMAUMA.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 140,320.....                                                    |                                             | 366.....                                   |                                                                  |                                            |                                                | 250,000.....                   | 10/03/2019                                |
| 7000242688..... |      | MONROE.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 160,752.....                                                    |                                             | 1,920.....                                 |                                                                  |                                            |                                                | 220,087.....                   | 10/23/2019                                |
| 7000243490..... |      | MORRISTOWN.....       | VT..... |           | 10/23/2019.....  | 5.20.....        | 116,923.....                                                    |                                             | (125).....                                 |                                                                  |                                            |                                                | 149,000.....                   | 08/09/2019                                |
| 7000240110..... |      | DEBARY.....           | FL..... |           | 10/23/2019.....  | 5.20.....        | 176,880.....                                                    |                                             | 463.....                                   |                                                                  |                                            |                                                | 290,000.....                   | 10/03/2019                                |
| 7000237790..... |      | RURAL HALL.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 47,086.....                                                     |                                             | 69.....                                    |                                                                  |                                            |                                                | 137,000.....                   | 07/26/2019                                |
| 7000240637..... |      | MARQUETTE.....        | MI..... |           | 10/23/2019.....  | 5.20.....        | 118,459.....                                                    |                                             | 1,496.....                                 |                                                                  |                                            |                                                | 140,000.....                   | 07/31/2019                                |
| 7000238844..... |      | PORTERVILLE.....      | CA..... |           | 10/23/2019.....  | 5.20.....        | 73,635.....                                                     |                                             | 381.....                                   |                                                                  |                                            |                                                | 190,000.....                   | 08/02/2019                                |
| 7000249113..... |      | MISSOULA.....         | MT..... |           | 10/23/2019.....  | 5.20.....        | 102,958.....                                                    |                                             | 85.....                                    |                                                                  |                                            |                                                | 165,000.....                   | 07/24/2019                                |
| 7000237984..... |      | RALEIGH.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 103,347.....                                                    |                                             | (1,151).....                               |                                                                  |                                            |                                                | 185,000.....                   | 07/23/2019                                |
| 7000244350..... |      | CASSOPOLIS.....       | MI..... |           | 10/23/2019.....  | 5.20.....        | 46,929.....                                                     |                                             | 167.....                                   |                                                                  |                                            |                                                | 75,669.....                    | 10/23/2019                                |
| 7000242355..... |      | PHILADELPHIA.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 60,940.....                                                     |                                             | 740.....                                   |                                                                  |                                            |                                                | 66,147.....                    | 10/23/2019                                |
| 7000239698..... |      | CLARKSVILLE.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 141,944.....                                                    |                                             | (1,738).....                               |                                                                  |                                            |                                                | 230,000.....                   | 07/24/2019                                |
| 7000240775..... |      | PAROWAN.....          | UT..... |           | 10/23/2019.....  | 5.20.....        | 112,483.....                                                    |                                             | 163.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 07/29/2019                                |
| 7000242022..... |      | JAMAICA.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 359,282.....                                                    |                                             | 857.....                                   |                                                                  |                                            |                                                | 419,525.....                   | 10/23/2019                                |
| 7000241834..... |      | DEFUNIAK SPRINGS..... | FL..... |           | 10/23/2019.....  | 5.20.....        | 78,289.....                                                     |                                             | 16.....                                    |                                                                  |                                            |                                                | 75,000.....                    | 10/03/2019                                |
| 7000243493..... |      | GRAY.....             | ME..... |           | 10/23/2019.....  | 5.20.....        | 96,865.....                                                     |                                             | (1,451).....                               |                                                                  |                                            |                                                | 210,000.....                   | 07/28/2019                                |
| 7000243355..... |      | MT CARMEL.....        | IL..... |           | 10/23/2019.....  | 5.20.....        | 47,192.....                                                     |                                             | (31).....                                  |                                                                  |                                            |                                                | 62,000.....                    | 08/28/2019                                |
| 7000238363..... |      | REVERE.....           | MA..... |           | 10/23/2019.....  | 5.20.....        | 350,971.....                                                    |                                             | 879.....                                   |                                                                  |                                            |                                                | 448,986.....                   | 10/23/2019                                |
| 7000240636..... |      | DAVENPORT.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 114,616.....                                                    |                                             | 1,432.....                                 |                                                                  |                                            |                                                | 200,000.....                   | 10/03/2019                                |
| 7000240969..... |      | ORLANDO.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 94,246.....                                                     |                                             | 14.....                                    |                                                                  |                                            |                                                | 205,000.....                   | 10/03/2019                                |
| 7000241501..... |      | ALLEN.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 108,437.....                                                    |                                             | 39.....                                    |                                                                  |                                            |                                                | 273,000.....                   | 07/24/2019                                |
| 7000241496..... |      | HOUSTON.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 33,877.....                                                     |                                             | 21.....                                    |                                                                  |                                            |                                                | 113,231.....                   | 10/23/2019                                |
| 7000239224..... |      | WARD.....             | AR..... |           | 10/23/2019.....  | 5.20.....        | 64,052.....                                                     |                                             | (308).....                                 |                                                                  |                                            |                                                | 100,000.....                   | 07/29/2019                                |
| 7000244686..... |      | OWINGS MILLS.....     | MD..... |           | 10/23/2019.....  | 5.20.....        | 168,119.....                                                    |                                             | 2,100.....                                 |                                                                  |                                            |                                                | 192,917.....                   | 10/23/2019                                |
| 7000249064..... |      | BRANDON.....          | SD..... |           | 10/23/2019.....  | 5.20.....        | 148,886.....                                                    |                                             | 351.....                                   |                                                                  |                                            |                                                | 177,500.....                   | 08/09/2019                                |
| 7000239700..... |      | SANFORD.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 128,283.....                                                    |                                             | 1,965.....                                 |                                                                  |                                            |                                                | 215,000.....                   | 10/03/2019                                |
| 7000239362..... |      | BATON ROUGE.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 79,540.....                                                     |                                             | 999.....                                   |                                                                  |                                            |                                                | 111,000.....                   | 07/29/2019                                |
| 7000239695..... |      | ROCHESTER.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 105,096.....                                                    |                                             | 1,252.....                                 |                                                                  |                                            |                                                | 73,000.....                    | 08/20/2019                                |
| 7000238224..... |      | LAKELAND.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 95,400.....                                                     |                                             | 79.....                                    |                                                                  |                                            |                                                | 175,000.....                   | 10/03/2019                                |
| 7000243492..... |      | ADELANTO.....         | CA..... |           | 10/23/2019.....  | 5.20.....        | 111,562.....                                                    |                                             | (2,233).....                               |                                                                  |                                            |                                                | 270,000.....                   | 07/21/2019                                |
| 7000241835..... |      | JACKSONVILLE.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 159,357.....                                                    |                                             | 694.....                                   |                                                                  |                                            |                                                | 168,000.....                   | 10/03/2019                                |
| 7000238695..... |      | ELKTON.....           | MD..... |           | 10/23/2019.....  | 5.20.....        | 175,078.....                                                    |                                             | 2,162.....                                 |                                                                  |                                            |                                                | 261,000.....                   | 07/29/2019                                |
| 7000239030..... |      | WALDORF.....          | MD..... |           | 10/23/2019.....  | 5.20.....        | 303,923.....                                                    |                                             | 729.....                                   |                                                                  |                                            |                                                | 385,820.....                   | 10/23/2019                                |
| 7000238362..... |      | MANTECA.....          | CA..... |           | 10/23/2019.....  | 5.20.....        | 207,610.....                                                    |                                             | 3,353.....                                 |                                                                  |                                            |                                                | 398,790.....                   | 10/23/2019                                |
| 7000237840..... |      | DENHAM SPRINGS.....   | LA..... |           | 10/23/2019.....  | 5.20.....        | 42,380.....                                                     |                                             | 507.....                                   |                                                                  |                                            |                                                | 109,000.....                   | 08/03/2019                                |
| 7000242219..... |      | MERIDEN.....          | CT..... |           | 10/23/2019.....  | 5.20.....        | 80,956.....                                                     |                                             | 118.....                                   |                                                                  |                                            |                                                | 104,726.....                   | 10/23/2019                                |
| 7000240968..... |      | ORLANDO.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 96,409.....                                                     |                                             | 89.....                                    |                                                                  |                                            |                                                | 190,000.....                   | 10/03/2019                                |
| 7000240635..... |      | FAIRMOUNT.....        | IL..... |           | 10/23/2019.....  | 5.20.....        | 128,990.....                                                    |                                             | 263.....                                   |                                                                  |                                            |                                                | 75,000.....                    | 07/22/2019                                |
| 7000241497..... |      | LAKE JACKSON.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 46,239.....                                                     |                                             | 205.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 08/08/2019                                |
| 7000237697..... |      | CONWAY.....           | SC..... |           | 10/23/2019.....  | 5.20.....        | 147,180.....                                                    |                                             | 1,417.....                                 |                                                                  |                                            |                                                | 171,723.....                   | 10/23/2019                                |
| 7000237702..... |      | OMAHA.....            | NE..... |           | 10/23/2019.....  | 5.20.....        | 109,149.....                                                    |                                             | 1,655.....                                 |                                                                  |                                            |                                                | 173,000.....                   | 02/25/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.18

| 1               | 2    | Location               |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                        |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                   | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243216..... |      | STATESVILLE.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 74,622.....                                                     |                                             | 153.....                                   |                                                                  |                                            |                                                | 128,000.....                   | 09/05/2019                                |
| 7000242162..... |      | PFLUGERVILLE.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 132,274.....                                                    |                                             | 318.....                                   |                                                                  |                                            |                                                | 181,799.....                   | 10/23/2019                                |
| 7000241641..... |      | SAN ANTONIO.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 96,907.....                                                     |                                             | 185.....                                   |                                                                  |                                            |                                                | 151,000.....                   | 07/26/2019                                |
| 7000242495..... |      | SACRAMENTO.....        | CA..... |           | 10/23/2019.....  | 5.20.....        | 110,061.....                                                    |                                             | (88).....                                  |                                                                  |                                            |                                                | 325,004.....                   | 10/23/2019                                |
| 7000237558..... |      | ZIMMERMAN.....         | MN..... |           | 10/23/2019.....  | 5.20.....        | 47,173.....                                                     |                                             | (357).....                                 |                                                                  |                                            |                                                | 78,140.....                    | 10/23/2019                                |
| 7000239363..... |      | TULLAHOMA.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 93,687.....                                                     |                                             | 1,130.....                                 |                                                                  |                                            |                                                | 152,000.....                   | 07/20/2019                                |
| 7000238556..... |      | CROSSVILLE.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 72,532.....                                                     |                                             | 282.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 07/26/2019                                |
| 7000240440..... |      | LITCHFIELD PARK.....   | AZ..... |           | 10/23/2019.....  | 5.20.....        | 155,239.....                                                    |                                             | 264.....                                   |                                                                  |                                            |                                                | 340,000.....                   | 07/24/2019                                |
| 7000239749..... |      | GREENWOOD.....         | MS..... |           | 10/23/2019.....  | 5.20.....        | 56,757.....                                                     |                                             | 688.....                                   |                                                                  |                                            |                                                | 35,000.....                    | 08/01/2019                                |
| 7000238227..... |      | LACASSINE.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 49,855.....                                                     |                                             | 113.....                                   |                                                                  |                                            |                                                | 119,000.....                   | 09/13/2019                                |
| 7000241165..... |      | SOMERVILLE.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 141,372.....                                                    |                                             | (484).....                                 |                                                                  |                                            |                                                | 135,000.....                   | 07/26/2019                                |
| 7000243357..... |      | PERRY.....             | GA..... |           | 10/23/2019.....  | 5.20.....        | 150,403.....                                                    |                                             | 295.....                                   |                                                                  |                                            |                                                | 205,000.....                   | 07/30/2019                                |
| 7000242502..... |      | SUAMICO.....           | WI..... |           | 10/23/2019.....  | 5.20.....        | 68,737.....                                                     |                                             | 844.....                                   |                                                                  |                                            |                                                | 100,621.....                   | 10/23/2019                                |
| 7000240301..... |      | CAMBRIDGE.....         | MN..... |           | 10/23/2019.....  | 5.20.....        | 182,281.....                                                    |                                             | 473.....                                   |                                                                  |                                            |                                                | 340,000.....                   | 12/01/2018                                |
| 7000237705..... |      | PAWTUCKET.....         | RI..... |           | 10/23/2019.....  | 5.20.....        | 153,914.....                                                    |                                             | 2,453.....                                 |                                                                  |                                            |                                                | 122,222.....                   | 10/23/2019                                |
| 7000238698..... |      | JACKSON.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 61,602.....                                                     |                                             | 127.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/25/2019                                |
| 7000238032..... |      | BERNE.....             | IN..... |           | 10/23/2019.....  | 5.20.....        | 97,807.....                                                     |                                             | 525.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 08/05/2019                                |
| 7000241836..... |      | MIAMI GARDENS.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 309,528.....                                                    |                                             | 3,798.....                                 |                                                                  |                                            |                                                | 245,000.....                   | 10/03/2019                                |
| 7000238841..... |      | LONGS.....             | SC..... |           | 10/23/2019.....  | 5.20.....        | 85,028.....                                                     |                                             | (3).....                                   |                                                                  |                                            |                                                | 165,000.....                   | 07/22/2019                                |
| 7000244355..... |      | ALBION.....            | MI..... |           | 10/23/2019.....  | 5.20.....        | 21,724.....                                                     |                                             | (71).....                                  |                                                                  |                                            |                                                | 55,000.....                    | 08/15/2019                                |
| 7000243972..... |      | DELTONA.....           | FL..... |           | 10/23/2019.....  | 5.20.....        | 75,841.....                                                     |                                             | (74).....                                  |                                                                  |                                            |                                                | 220,000.....                   | 10/03/2019                                |
| 7000242834..... |      | BOILING SPRINGS.....   | SC..... |           | 10/23/2019.....  | 5.20.....        | 109,737.....                                                    |                                             | 184.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 07/23/2019                                |
| 7000239693..... |      | RUSSELLVILLE.....      | AL..... |           | 10/23/2019.....  | 5.20.....        | 42,479.....                                                     |                                             | 114.....                                   |                                                                  |                                            |                                                | 55,900.....                    | 08/12/2019                                |
| 7000244688..... |      | CHOCTAW.....           | OK..... |           | 10/23/2019.....  | 5.20.....        | 75,012.....                                                     |                                             | 1,189.....                                 |                                                                  |                                            |                                                | 100,000.....                   | 07/23/2019                                |
| 7000243501..... |      | SCAPPOOSE.....         | OR..... |           | 10/23/2019.....  | 5.20.....        | 189,455.....                                                    |                                             | 363.....                                   |                                                                  |                                            |                                                | 306,000.....                   | 07/24/2019                                |
| 7000241780..... |      | MUSTANG.....           | OK..... |           | 10/23/2019.....  | 5.20.....        | 127,498.....                                                    |                                             | (402).....                                 |                                                                  |                                            |                                                | 136,584.....                   | 10/23/2019                                |
| 7000243163..... |      | MARTINSBURG.....       | WV..... |           | 10/23/2019.....  | 5.20.....        | 117,237.....                                                    |                                             | 170.....                                   |                                                                  |                                            |                                                | 205,000.....                   | 09/05/2019                                |
| 7000240966..... |      | CARROLLTON.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 114,383.....                                                    |                                             | 191.....                                   |                                                                  |                                            |                                                | 173,161.....                   | 10/23/2019                                |
| 7000243832..... |      | ARLINGTON.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 111,707.....                                                    |                                             | 113.....                                   |                                                                  |                                            |                                                | 151,221.....                   | 10/23/2019                                |
| 7000238697..... |      | LACY LAKEVIEW.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 65,740.....                                                     |                                             | (587).....                                 |                                                                  |                                            |                                                | 75,000.....                    | 07/26/2019                                |
| 7000241504..... |      | SAN ANTONIO.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 33,960.....                                                     |                                             | (129).....                                 |                                                                  |                                            |                                                | 58,214.....                    | 10/23/2019                                |
| 7000240295..... |      | GREENWELL SPRINGS..... | LA..... |           | 10/23/2019.....  | 5.20.....        | 144,506.....                                                    |                                             | 309.....                                   |                                                                  |                                            |                                                | 158,513.....                   | 10/23/2019                                |
| 7000240300..... |      | SOUTHAVEN.....         | MS..... |           | 10/23/2019.....  | 5.20.....        | 203,560.....                                                    |                                             | 167.....                                   |                                                                  |                                            |                                                | 333,727.....                   | 10/23/2019                                |
| 7000238840..... |      | SCOTTSBORO.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 88,826.....                                                     |                                             | 54.....                                    |                                                                  |                                            |                                                | 90,000.....                    | 08/01/2019                                |
| 7000242165..... |      | BOLINGBROOK.....       | IL..... |           | 10/23/2019.....  | 5.20.....        | 354,329.....                                                    |                                             | 739.....                                   |                                                                  |                                            |                                                | 471,258.....                   | 10/23/2019                                |
| 7000243218..... |      | ARANSAS PASS.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 87,938.....                                                     |                                             | (92).....                                  |                                                                  |                                            |                                                | 160,000.....                   | 07/25/2019                                |
| 7000239079..... |      | SALISBURY.....         | MD..... |           | 10/23/2019.....  | 5.20.....        | 138,469.....                                                    |                                             | (1,463).....                               |                                                                  |                                            |                                                | 193,208.....                   | 10/23/2019                                |
| 7000244354..... |      | UNION GROVE.....       | WI..... |           | 10/23/2019.....  | 5.20.....        | 151,922.....                                                    |                                             | (1,355).....                               |                                                                  |                                            |                                                | 260,000.....                   | 07/24/2019                                |
| 7000243162..... |      | CASA GRANDE.....       | AZ..... |           | 10/23/2019.....  | 5.20.....        | 76,860.....                                                     |                                             | (277).....                                 |                                                                  |                                            |                                                | 188,000.....                   | 07/19/2019                                |
| 7000241781..... |      | CHILI.....             | NY..... |           | 10/23/2019.....  | 5.20.....        | 63,433.....                                                     |                                             | (435).....                                 |                                                                  |                                            |                                                | 96,678.....                    | 10/23/2019                                |
| 7000241167..... |      | SUMMERFIELD.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 153,781.....                                                    |                                             | 124.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 10/03/2019                                |
| 7000239694..... |      | THATCHER.....          | AZ..... |           | 10/23/2019.....  | 5.20.....        | 88,424.....                                                     |                                             | (1,065).....                               |                                                                  |                                            |                                                | 173,000.....                   | 08/01/2019                                |
| 7000244549..... |      | DOVER.....             | DE..... |           | 10/23/2019.....  | 5.20.....        | 126,903.....                                                    |                                             | 1,598.....                                 |                                                                  |                                            |                                                | 176,786.....                   | 10/23/2019                                |
| 7000243208..... |      | UTICA.....             | KY..... |           | 10/23/2019.....  | 5.20.....        | 74,435.....                                                     |                                             | 79.....                                    |                                                                  |                                            |                                                | 110,000.....                   | 07/22/2019                                |
| 7000240312..... |      | KILLEEN.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 101,794.....                                                    |                                             | 290.....                                   |                                                                  |                                            |                                                | 115,208.....                   | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000239656..... |      | SIMPSONVILLE.....     | SC..... |           | 10/23/2019.....  | 5.20.....        | 128,557.....                                                    |                                             | 7.....                                     |                                                                  |                                            |                                                | 260,000.....                   | 07/23/2019                                |
| 7000238519..... |      | LIBERAL.....          | KS..... |           | 10/23/2019.....  | 5.20.....        | 97,678.....                                                     |                                             | 525.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 08/26/2019                                |
| 7000242015..... |      | SILVER SPRING.....    | MD..... |           | 10/23/2019.....  | 5.20.....        | 132,083.....                                                    |                                             | (2,498).....                               |                                                                  |                                            |                                                | 290,838.....                   | 10/23/2019                                |
| 7000242962..... |      | BURGHILL.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 48,810.....                                                     |                                             | 311.....                                   |                                                                  |                                            |                                                | 85,000.....                    | 07/24/2019                                |
| 7000243961..... |      | ROCKWALL.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 56,464.....                                                     |                                             | (35).....                                  |                                                                  |                                            |                                                | 228,486.....                   | 10/23/2019                                |
| 7000242824..... |      | STARKVILLE.....       | MS..... |           | 10/23/2019.....  | 5.20.....        | 78,835.....                                                     |                                             | 55.....                                    |                                                                  |                                            |                                                | 109,000.....                   | 08/07/2019                                |
| 7000240783..... |      | CLEVER.....           | MO..... |           | 10/23/2019.....  | 5.20.....        | 86,326.....                                                     |                                             | 125.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 10/07/2019                                |
| 7000241155..... |      | PINCKNEY.....         | MI..... |           | 10/23/2019.....  | 5.20.....        | 133,990.....                                                    |                                             | (1,411).....                               |                                                                  |                                            |                                                | 215,000.....                   | 07/25/2019                                |
| 7000242291..... |      | SAN ANTONIO.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 105,313.....                                                    |                                             | 84.....                                    |                                                                  |                                            |                                                | 140,465.....                   | 10/23/2019                                |
| 7000243347..... |      | RICHMOND.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 76,044.....                                                     |                                             | 976.....                                   |                                                                  |                                            |                                                | 141,000.....                   | 08/03/2019                                |
| 7000237464..... |      | FRIENDSWOOD.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 106,539.....                                                    |                                             | 16.....                                    |                                                                  |                                            |                                                | 152,179.....                   | 10/23/2019                                |
| 7000240168..... |      | ORLANDO.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 87,668.....                                                     |                                             | 91.....                                    |                                                                  |                                            |                                                | 210,000.....                   | 10/03/2019                                |
| 7000240977..... |      | CHATTANOOGA.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 121,344.....                                                    |                                             | 26.....                                    |                                                                  |                                            |                                                | 150,388.....                   | 10/23/2019                                |
| 7000237797..... |      | CAIRO.....            | IL..... |           | 10/23/2019.....  | 5.20.....        | 21,382.....                                                     |                                             | 260.....                                   |                                                                  |                                            |                                                | 32,000.....                    | 09/11/2019                                |
| 7000242209..... |      | CHARLOTTE.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 124,267.....                                                    |                                             | 1,561.....                                 |                                                                  |                                            |                                                | 184,301.....                   | 10/23/2019                                |
| 7000240506..... |      | DORR.....             | MI..... |           | 10/23/2019.....  | 5.20.....        | 105,869.....                                                    |                                             | 178.....                                   |                                                                  |                                            |                                                | 214,100.....                   | 09/04/2019                                |
| 7000237326..... |      | GILMAN.....           | IL..... |           | 10/23/2019.....  | 5.20.....        | 8,578.....                                                      |                                             | (23).....                                  |                                                                  |                                            |                                                | 80,000.....                    | 08/12/2019                                |
| 7000238940..... |      | GAS CITY.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 70,706.....                                                     |                                             | (6).....                                   |                                                                  |                                            |                                                | 117,900.....                   | 08/01/2019                                |
| 7000241770..... |      | PITTSBURGH.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 144,158.....                                                    |                                             | 444.....                                   |                                                                  |                                            |                                                | 171,462.....                   | 10/23/2019                                |
| 7000240644..... |      | JEFFERSONVILLE.....   | IN..... |           | 10/23/2019.....  | 5.20.....        | 166,751.....                                                    |                                             | 1,606.....                                 |                                                                  |                                            |                                                | 227,000.....                   | 08/14/2019                                |
| 7000239657..... |      | HARRINGTON.....       | DE..... |           | 10/23/2019.....  | 5.20.....        | 150,338.....                                                    |                                             | 425.....                                   |                                                                  |                                            |                                                | 174,000.....                   | 07/20/2019                                |
| 7000243207..... |      | MOBILE.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 152,916.....                                                    |                                             | 400.....                                   |                                                                  |                                            |                                                | 200,000.....                   | 07/26/2019                                |
| 7000239795..... |      | IONIA.....            | MI..... |           | 10/23/2019.....  | 5.20.....        | 67,322.....                                                     |                                             | 278.....                                   |                                                                  |                                            |                                                | 203,900.....                   | 08/14/2019                                |
| 7000244344..... |      | LOUISVILLE.....       | KY..... |           | 10/23/2019.....  | 5.20.....        | 76,823.....                                                     |                                             | 115.....                                   |                                                                  |                                            |                                                | 76,535.....                    | 10/23/2019                                |
| 7000243960..... |      | SAN ANTONIO.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 48,615.....                                                     |                                             | (218).....                                 |                                                                  |                                            |                                                | 116,600.....                   | 10/23/2019                                |
| 7000238323..... |      | COOLIDGE.....         | AZ..... |           | 10/23/2019.....  | 5.20.....        | 56,004.....                                                     |                                             | 139.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 08/05/2019                                |
| 7000240782..... |      | ELK RIVER.....        | MN..... |           | 10/23/2019.....  | 5.20.....        | 150,994.....                                                    |                                             | 255.....                                   |                                                                  |                                            |                                                | 230,000.....                   | 07/25/2019                                |
| 7000238656..... |      | LAKE STEVENS.....     | WA..... |           | 10/23/2019.....  | 5.20.....        | 200,210.....                                                    |                                             | 291.....                                   |                                                                  |                                            |                                                | 380,000.....                   | 07/31/2019                                |
| 7000239800..... |      | LA GRANGE.....        | KY..... |           | 10/23/2019.....  | 5.20.....        | 158,120.....                                                    |                                             | 834.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 07/26/2019                                |
| 7000243822..... |      | DOUGLASVILLE.....     | GA..... |           | 10/23/2019.....  | 5.20.....        | 104,015.....                                                    |                                             | 181.....                                   |                                                                  |                                            |                                                | 122,422.....                   | 10/23/2019                                |
| 7000240838..... |      | LIVINGSTON MANOR..... | NY..... |           | 10/23/2019.....  | 5.20.....        | 126,159.....                                                    |                                             | 329.....                                   |                                                                  |                                            |                                                | 136,819.....                   | 10/23/2019                                |
| 7000243484..... |      | PANAMA CITY.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 53,061.....                                                     |                                             | 92.....                                    |                                                                  |                                            |                                                | 112,000.....                   | 10/03/2019                                |
| 7000239130..... |      | GUNNISON.....         | CO..... |           | 10/23/2019.....  | 5.20.....        | 112,936.....                                                    |                                             | 190.....                                   |                                                                  |                                            |                                                | 323,000.....                   | 10/04/2019                                |
| 7000238461..... |      | LITTLE FALLS.....     | MN..... |           | 10/23/2019.....  | 5.20.....        | 87,667.....                                                     |                                             | (958).....                                 |                                                                  |                                            |                                                | 115,000.....                   | 08/02/2019                                |
| 7000241632..... |      | PORTAGE.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 94,524.....                                                     |                                             | 215.....                                   |                                                                  |                                            |                                                | 150,453.....                   | 10/23/2019                                |
| 7000241965..... |      | EVANSVILLE.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 125,665.....                                                    |                                             | 1,579.....                                 |                                                                  |                                            |                                                | 159,294.....                   | 10/23/2019                                |
| 7000237801..... |      | WILLACOOCHEE.....     | GA..... |           | 10/23/2019.....  | 5.20.....        | 30,600.....                                                     |                                             | (423).....                                 |                                                                  |                                            |                                                | 53,643.....                    | 09/05/2019                                |
| 7000240976..... |      | COLLEGE PARK.....     | GA..... |           | 10/23/2019.....  | 5.20.....        | 72,607.....                                                     |                                             | (2,728).....                               |                                                                  |                                            |                                                | 85,000.....                    | 07/20/2019                                |
| 7000238941..... |      | SWAINSBORO.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 73,764.....                                                     |                                             | 463.....                                   |                                                                  |                                            |                                                | 86,000.....                    | 08/27/2019                                |
| 7000237796..... |      | VANDALIA.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 57,182.....                                                     |                                             | 92.....                                    |                                                                  |                                            |                                                | 140,000.....                   | 08/01/2019                                |
| 7000240643..... |      | MACUNGIE.....         | PA..... |           | 10/23/2019.....  | 5.20.....        | 218,763.....                                                    |                                             | 626.....                                   |                                                                  |                                            |                                                | 385,000.....                   | 07/23/2019                                |
| 7000239792..... |      | GRAND RAPIDS.....     | MN..... |           | 10/23/2019.....  | 5.20.....        | 74,758.....                                                     |                                             | 143.....                                   |                                                                  |                                            |                                                | 148,000.....                   | 08/30/2019                                |
| 7000240310..... |      | YORK.....             | PA..... |           | 10/23/2019.....  | 5.20.....        | 104,369.....                                                    |                                             | 59.....                                    |                                                                  |                                            |                                                | 135,109.....                   | 10/23/2019                                |
| 7000237610..... |      | AUGUSTA.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 59,031.....                                                     |                                             | 184.....                                   |                                                                  |                                            |                                                | 99,000.....                    | 03/18/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.20

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000240781..... |      | CHARLOTTE.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 71,531.....                                                     |                                             | 426.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 07/30/2019                                |
| 7000243154..... |      | TULLAHOMA.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 72,459.....                                                     |                                             | 44.....                                    |                                                                  |                                            |                                                | 135,000.....                   | 07/24/2019                                |
| 7000240499..... |      | MOUNDSVILLE.....      | WV..... |           | 10/23/2019.....  | 5.20.....        | 57,015.....                                                     |                                             | 148.....                                   |                                                                  |                                            |                                                | 60,000.....                    | 08/30/2019                                |
| 7000243016..... |      | PALMER.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 89,353.....                                                     |                                             | 113.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/24/2019                                |
| 7000240837..... |      | EGG HARBOR TWP.....   | NJ..... |           | 10/23/2019.....  | 5.20.....        | 191,118.....                                                    |                                             | 153.....                                   |                                                                  |                                            |                                                | 206,179.....                   | 10/23/2019                                |
| 7000239849..... |      | CONWAY.....           | SC..... |           | 10/23/2019.....  | 5.20.....        | 75,816.....                                                     |                                             | 483.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/24/2019                                |
| 7000237799..... |      | MCGUFFEY.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 18,592.....                                                     |                                             | (112).....                                 |                                                                  |                                            |                                                | 73,000.....                    | 09/16/2019                                |
| 7000238797..... |      | OXFORD.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 95,874.....                                                     |                                             | 1,470.....                                 |                                                                  |                                            |                                                | 145,000.....                   | 07/24/2019                                |
| 7000238802..... |      | LANOKA HARBOR.....    | NJ..... |           | 10/23/2019.....  | 5.20.....        | 101,386.....                                                    |                                             | 564.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/24/2019                                |
| 7000237804..... |      | RUTLAND.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 35,920.....                                                     |                                             | (351).....                                 |                                                                  |                                            |                                                | 67,000.....                    | 07/30/2019                                |
| 7000239516..... |      | NEW PORT RICHEY.....  | FL..... |           | 10/23/2019.....  | 5.20.....        | 90,274.....                                                     |                                             | 114.....                                   |                                                                  |                                            |                                                | 200,000.....                   | 10/03/2019                                |
| 7000239987..... |      | SUGAR MOUNTAIN.....   | NC..... |           | 10/23/2019.....  | 5.20.....        | 115,402.....                                                    |                                             | 196.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/24/2019                                |
| 7000244014..... |      | FRESNO.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 67,035.....                                                     |                                             | (457).....                                 |                                                                  |                                            |                                                | 143,000.....                   | 12/03/2018                                |
| 7000240166..... |      | ORLANDO.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 56,756.....                                                     |                                             | 80.....                                    |                                                                  |                                            |                                                | 195,000.....                   | 10/03/2019                                |
| 7000242293..... |      | WARNER ROBINS.....    | GA..... |           | 10/23/2019.....  | 5.20.....        | 106,417.....                                                    |                                             | (82).....                                  |                                                                  |                                            |                                                | 110,000.....                   | 08/02/2019                                |
| 7000239178..... |      | RIPLEY.....           | TN..... |           | 10/23/2019.....  | 5.20.....        | 54,581.....                                                     |                                             | 247.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 07/24/2019                                |
| 7000237327..... |      | OAKHURST.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 11,950.....                                                     |                                             | (71).....                                  |                                                                  |                                            |                                                | 137,000.....                   | 07/22/2019                                |
| 7000240780..... |      | SORRENTO.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 229,891.....                                                    |                                             | 345.....                                   |                                                                  |                                            |                                                | 295,000.....                   | 10/03/2019                                |
| 7000239793..... |      | GROVELAND.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 75,168.....                                                     |                                             | 179.....                                   |                                                                  |                                            |                                                | 230,000.....                   | 10/03/2019                                |
| 7000249053..... |      | GREENSBURG.....       | KY..... |           | 10/23/2019.....  | 5.20.....        | 64,116.....                                                     |                                             | 65.....                                    |                                                                  |                                            |                                                | 80,000.....                    | 07/22/2019                                |
| 7000240498..... |      | CLERMONT.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 184,844.....                                                    |                                             | 444.....                                   |                                                                  |                                            |                                                | 295,000.....                   | 10/03/2019                                |
| 7000237941..... |      | BOSSIER CITY.....     | LA..... |           | 10/23/2019.....  | 5.20.....        | 138,489.....                                                    |                                             | 365.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 07/25/2019                                |
| 7000243486..... |      | OTTAWA.....           | KS..... |           | 10/23/2019.....  | 5.20.....        | 110,423.....                                                    |                                             | 1,410.....                                 |                                                                  |                                            |                                                | 153,000.....                   | 08/09/2019                                |
| 7000242770..... |      | HUNTINGBURG.....      | IN..... |           | 10/23/2019.....  | 5.20.....        | 113,219.....                                                    |                                             | 420.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 08/25/2019                                |
| 7000241158..... |      | LEESBURG.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 127,224.....                                                    |                                             | 188.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 10/03/2019                                |
| 7000243824..... |      | COLUMBIA.....         | SC..... |           | 10/23/2019.....  | 5.20.....        | 113,826.....                                                    |                                             | 174.....                                   |                                                                  |                                            |                                                | 129,078.....                   | 10/23/2019                                |
| 7000238801..... |      | ST HELENA ISLAND..... | SC..... |           | 10/23/2019.....  | 5.20.....        | 93,179.....                                                     |                                             | (195).....                                 |                                                                  |                                            |                                                | 245,000.....                   | 07/23/2019                                |
| 7000240641..... |      | HEBRON.....           | ME..... |           | 10/23/2019.....  | 5.20.....        | 25,310.....                                                     |                                             | (691).....                                 |                                                                  |                                            |                                                | 180,000.....                   | 07/28/2019                                |
| 7000239517..... |      | SHELBY.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 61,498.....                                                     |                                             | 153.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/27/2019                                |
| 7000249109..... |      | PEARL RIVER.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 81,444.....                                                     |                                             | 83.....                                    |                                                                  |                                            |                                                | 86,900.....                    | 07/31/2019                                |
| 7000243348..... |      | OKMULGEE.....         | OK..... |           | 10/23/2019.....  | 5.20.....        | 26,058.....                                                     |                                             | 338.....                                   |                                                                  |                                            |                                                | 55,000.....                    | 07/27/2019                                |
| 7000239179..... |      | NEOSHO.....           | MO..... |           | 10/23/2019.....  | 5.20.....        | 77,968.....                                                     |                                             | (131).....                                 |                                                                  |                                            |                                                | 129,900.....                   | 07/23/2019                                |
| 7000241829..... |      | CHARLOTTE.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 89,376.....                                                     |                                             | 254.....                                   |                                                                  |                                            |                                                | 123,315.....                   | 10/23/2019                                |
| 7000240165..... |      | RANCHO MIRAGE.....    | CA..... |           | 10/23/2019.....  | 5.20.....        | 272,983.....                                                    |                                             | (4,148).....                               |                                                                  |                                            |                                                | 517,257.....                   | 10/23/2019                                |
| 7000244349..... |      | BLOOMINGTON.....      | IN..... |           | 10/23/2019.....  | 5.20.....        | 144,981.....                                                    |                                             | (1,443).....                               |                                                                  |                                            |                                                | 191,387.....                   | 10/23/2019                                |
| 7000241968..... |      | ALLEN.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 206,642.....                                                    |                                             | (2,147).....                               |                                                                  |                                            |                                                | 250,000.....                   | 12/13/2018                                |
| 7000237793..... |      | OSCODA.....           | MI..... |           | 10/23/2019.....  | 5.20.....        | 41,298.....                                                     |                                             | 54.....                                    |                                                                  |                                            |                                                | 72,000.....                    | 08/08/2019                                |
| 7000240359..... |      | PEORIA.....           | IL..... |           | 10/23/2019.....  | 5.20.....        | 145,522.....                                                    |                                             | 246.....                                   |                                                                  |                                            |                                                | 166,000.....                   | 07/20/2019                                |
| 7000243156..... |      | MADISON HEIGHTS.....  | VA..... |           | 10/23/2019.....  | 5.20.....        | 110,006.....                                                    |                                             | 701.....                                   |                                                                  |                                            |                                                | 148,000.....                   | 07/24/2019                                |
| 7000237988..... |      | DUNN.....             | NC..... |           | 10/23/2019.....  | 5.20.....        | 101,536.....                                                    |                                             | 147.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/25/2019                                |
| 7000240164..... |      | SANTA CLARITA.....    | CA..... |           | 10/23/2019.....  | 5.20.....        | 123,481.....                                                    |                                             | 307.....                                   |                                                                  |                                            |                                                | 286,130.....                   | 10/23/2019                                |
| 7000243018..... |      | STREATOR.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 44,511.....                                                     |                                             | (224).....                                 |                                                                  |                                            |                                                | 45,000.....                    | 08/01/2019                                |
| 7000239176..... |      | CONWAY.....           | AR..... |           | 10/23/2019.....  | 5.20.....        | 68,283.....                                                     |                                             | 102.....                                   |                                                                  |                                            |                                                | 83,000.....                    | 08/02/2019                                |
| 7000240497..... |      | PRAIRIEVILLE.....     | LA..... |           | 10/23/2019.....  | 5.20.....        | 117,481.....                                                    |                                             | 333.....                                   |                                                                  |                                            |                                                | 172,000.....                   | 07/31/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.21

| 1               | 2    | Location           |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|--------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                    |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City               | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000241159..... |      | HIXSON.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 123,016.....                                                    |                                             | 151.....                                   |                                                                  |                                            |                                                | 239,000.....                   | 07/25/2019                                |
| 7000239652..... |      | BONO.....          | AR..... |           | 10/23/2019.....  | 5.20.....        | 100,211.....                                                    |                                             | 354.....                                   |                                                                  |                                            |                                                | 142,900.....                   | 08/02/2019                                |
| 7000242157..... |      | CRYSTAL LAKE.....  | IL..... |           | 10/23/2019.....  | 5.20.....        | 10,277.....                                                     |                                             | 23.....                                    |                                                                  |                                            |                                                | 121,000.....                   | 07/23/2019                                |
| 7000240973..... |      | MIAMI.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 38,287.....                                                     |                                             | 91.....                                    |                                                                  |                                            |                                                | 345,000.....                   | 10/03/2019                                |
| 7000243300..... |      | IRVINGTON.....     | AL..... |           | 10/23/2019.....  | 5.20.....        | 144,817.....                                                    |                                             | 750.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 07/24/2019                                |
| 7000242633..... |      | BRONSON.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 150,348.....                                                    |                                             | (399).....                                 |                                                                  |                                            |                                                | 150,000.....                   | 10/03/2019                                |
| 7000240640..... |      | MAGNOLIA.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 153,135.....                                                    |                                             | 104.....                                   |                                                                  |                                            |                                                | 202,300.....                   | 07/22/2019                                |
| 7000238514..... |      | NATCHITOCHE.....   | LA..... |           | 10/23/2019.....  | 5.20.....        | 95,072.....                                                     |                                             | 54.....                                    |                                                                  |                                            |                                                | 126,000.....                   | 08/13/2019                                |
| 7000237792..... |      | HAVELOCK.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 41,789.....                                                     |                                             | 96.....                                    |                                                                  |                                            |                                                | 128,500.....                   | 08/05/2019                                |
| 7000239320..... |      | BLYTHEWOOD.....    | SC..... |           | 10/23/2019.....  | 5.20.....        | 53,832.....                                                     |                                             | (476).....                                 |                                                                  |                                            |                                                | 85,000.....                    | 07/26/2019                                |
| 7000249059..... |      | KNOXVILLE.....     | TN..... |           | 10/23/2019.....  | 5.20.....        | 142,717.....                                                    |                                             | 176.....                                   |                                                                  |                                            |                                                | 290,000.....                   | 07/26/2019                                |
| 7000243293..... |      | JEFFERSON.....     | OH..... |           | 10/23/2019.....  | 5.20.....        | 86,916.....                                                     |                                             | 186.....                                   |                                                                  |                                            |                                                | 98,000.....                    | 07/26/2019                                |
| 7000240025..... |      | LUSBY.....         | MD..... |           | 10/23/2019.....  | 5.20.....        | 181,759.....                                                    |                                             | 721.....                                   |                                                                  |                                            |                                                | 265,000.....                   | 07/23/2019                                |
| 7000240834..... |      | BROOKLYN.....      | NY..... |           | 10/23/2019.....  | 5.20.....        | 244,545.....                                                    |                                             | 988.....                                   |                                                                  |                                            |                                                | 461,185.....                   | 10/23/2019                                |
| 7000237654..... |      | HAMBURG.....       | NY..... |           | 10/23/2019.....  | 5.20.....        | 107,226.....                                                    |                                             | 205.....                                   |                                                                  |                                            |                                                | 136,910.....                   | 10/23/2019                                |
| 7000242440..... |      | LAS VEGAS.....     | NV..... |           | 10/23/2019.....  | 5.20.....        | 114,937.....                                                    |                                             | 20.....                                    |                                                                  |                                            |                                                | 137,391.....                   | 10/23/2019                                |
| 7000244292..... |      | WEST HAVEN.....    | CT..... |           | 10/23/2019.....  | 5.20.....        | 137,063.....                                                    |                                             | 112.....                                   |                                                                  |                                            |                                                | 133,462.....                   | 10/23/2019                                |
| 7000242634..... |      | LAGRANGE.....      | GA..... |           | 10/23/2019.....  | 5.20.....        | 121,395.....                                                    |                                             | 1,920.....                                 |                                                                  |                                            |                                                | 132,000.....                   | 08/20/2019                                |
| 7000244291..... |      | HARTFORD.....      | CT..... |           | 10/23/2019.....  | 5.20.....        | 113,298.....                                                    |                                             | 1,810.....                                 |                                                                  |                                            |                                                | 103,180.....                   | 10/23/2019                                |
| 7000238037..... |      | PARK HILL.....     | OK..... |           | 10/23/2019.....  | 5.20.....        | 88,903.....                                                     |                                             | 109.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 07/23/2019                                |
| 7000243826..... |      | HUNTERSVILLE.....  | NC..... |           | 10/23/2019.....  | 5.20.....        | 56,880.....                                                     |                                             | 393.....                                   |                                                                  |                                            |                                                | 140,648.....                   | 10/23/2019                                |
| 7000237321..... |      | EUREKA.....        | KS..... |           | 10/23/2019.....  | 5.20.....        | 10,251.....                                                     |                                             | 26.....                                    |                                                                  |                                            |                                                | 29,900.....                    | 08/27/2019                                |
| 7000237515..... |      | MANSFIELD.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 87,388.....                                                     |                                             | 207.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 11/08/2018                                |
| 7000238988..... |      | BARNWELL.....      | SC..... |           | 10/23/2019.....  | 5.20.....        | 134,820.....                                                    |                                             | 1,626.....                                 |                                                                  |                                            |                                                | 115,000.....                   | 07/26/2019                                |
| 7000240501..... |      | TRAFFORD.....      | AL..... |           | 10/23/2019.....  | 5.20.....        | 72,873.....                                                     |                                             | 207.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/25/2019                                |
| 7000244153..... |      | ROSENBERG.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 175,752.....                                                    |                                             | 142.....                                   |                                                                  |                                            |                                                | 269,498.....                   | 10/23/2019                                |
| 7000238846..... |      | EFFINGHAM.....     | IL..... |           | 10/23/2019.....  | 5.20.....        | 90,932.....                                                     |                                             | (1,778).....                               |                                                                  |                                            |                                                | 130,000.....                   | 08/01/2019                                |
| 7000237848..... |      | BELLEFONTAINE..... | OH..... |           | 10/23/2019.....  | 5.20.....        | 66,164.....                                                     |                                             | (1,167).....                               |                                                                  |                                            |                                                | 105,000.....                   | 07/22/2019                                |
| 7000238175..... |      | MIDDLEBURY.....    | IN..... |           | 10/23/2019.....  | 5.20.....        | 105,577.....                                                    |                                             | 198.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/25/2019                                |
| 7000239653..... |      | NORTHPORT.....     | AL..... |           | 10/23/2019.....  | 5.20.....        | 127,942.....                                                    |                                             | 368.....                                   |                                                                  |                                            |                                                | 162,500.....                   | 08/11/2019                                |
| 7000238517..... |      | PANA.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 43,140.....                                                     |                                             | (467).....                                 |                                                                  |                                            |                                                | 69,000.....                    | 08/01/2019                                |
| 7000239368..... |      | NILES.....         | MI..... |           | 10/23/2019.....  | 5.20.....        | 101,967.....                                                    |                                             | (804).....                                 |                                                                  |                                            |                                                | 135,000.....                   | 08/18/2019                                |
| 7000237657..... |      | SALEM.....         | NH..... |           | 10/23/2019.....  | 5.20.....        | 94,058.....                                                     |                                             | 268.....                                   |                                                                  |                                            |                                                | 257,216.....                   | 10/23/2019                                |
| 7000240219..... |      | ELSMERE.....       | KY..... |           | 10/23/2019.....  | 5.20.....        | 67,640.....                                                     |                                             | 38.....                                    |                                                                  |                                            |                                                | 101,557.....                   | 10/23/2019                                |
| 7000239706..... |      | BETHALTO.....      | IL..... |           | 10/23/2019.....  | 5.20.....        | 58,956.....                                                     |                                             | 183.....                                   |                                                                  |                                            |                                                | 73,000.....                    | 07/27/2019                                |
| 7000244295..... |      | NEW BRITAIN.....   | CT..... |           | 10/23/2019.....  | 5.20.....        | 96,360.....                                                     |                                             | 25.....                                    |                                                                  |                                            |                                                | 165,059.....                   | 10/23/2019                                |
| 7000242441..... |      | RICHMOND HILL..... | NY..... |           | 10/23/2019.....  | 5.20.....        | 322,644.....                                                    |                                             | 773.....                                   |                                                                  |                                            |                                                | 412,689.....                   | 10/23/2019                                |
| 7000239511..... |      | SCOTTSBLUFF.....   | NE..... |           | 10/23/2019.....  | 5.20.....        | 80,564.....                                                     |                                             | (4).....                                   |                                                                  |                                            |                                                | 115,000.....                   | 08/06/2019                                |
| 7000240024..... |      | LONGVIEW.....      | WA..... |           | 10/23/2019.....  | 5.20.....        | 100,042.....                                                    |                                             | 236.....                                   |                                                                  |                                            |                                                | 238,000.....                   | 09/05/2019                                |
| 7000240833..... |      | BRONX.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 300,093.....                                                    |                                             | 3,683.....                                 |                                                                  |                                            |                                                | 405,830.....                   | 10/23/2019                                |
| 7000239844..... |      | CHARENTON.....     | LA..... |           | 10/23/2019.....  | 5.20.....        | 57,758.....                                                     |                                             | (749).....                                 |                                                                  |                                            |                                                | 82,000.....                    | 09/04/2019                                |
| 7000243829..... |      | ALTON.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 107,959.....                                                    |                                             | 1,340.....                                 |                                                                  |                                            |                                                | 102,407.....                   | 10/23/2019                                |
| 7000242968..... |      | MASON.....         | MI..... |           | 10/23/2019.....  | 5.20.....        | 64,076.....                                                     |                                             | 375.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/25/2019                                |
| 7000243773..... |      | MONROE.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 146,348.....                                                    |                                             | 1,733.....                                 |                                                                  |                                            |                                                | 179,608.....                   | 10/23/2019                                |
| 7000239174..... |      | EUREKA.....        | IL..... |           | 10/23/2019.....  | 5.20.....        | 84,155.....                                                     |                                             | (416).....                                 |                                                                  |                                            |                                                | 92,000.....                    | 07/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000241776..... |      | METHUEN.....        | MA..... |           | 10/23/2019.....  | 5.20.....        | 446,429.....                                                    |                                             | 658.....                                   |                                                                  |                                            |                                                | 572,131.....                   | 10/23/2019                                |
| 7000242302..... |      | LIMA.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 83,984.....                                                     |                                             | 155.....                                   |                                                                  |                                            |                                                | 127,199.....                   | 10/23/2019                                |
| 7000237324..... |      | CORDELE.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 8,088.....                                                      |                                             | (40).....                                  |                                                                  |                                            |                                                | 76,500.....                    | 09/29/2019                                |
| 7000239650..... |      | DANVILLE.....       | VA..... |           | 10/23/2019.....  | 5.20.....        | 107,030.....                                                    |                                             | 288.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/23/2019                                |
| 7000238985..... |      | WHITEHALL.....      | MI..... |           | 10/23/2019.....  | 5.20.....        | 127,050.....                                                    |                                             | 1,224.....                                 |                                                                  |                                            |                                                | 175,000.....                   | 07/25/2019                                |
| 7000241581..... |      | BALTIMORE.....      | MD..... |           | 10/23/2019.....  | 5.20.....        | 5,724.....                                                      |                                             | 10.....                                    |                                                                  |                                            |                                                | 175,000.....                   | 07/22/2019                                |
| 7000249057..... |      | FORNEY.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 140,478.....                                                    |                                             | 81.....                                    |                                                                  |                                            |                                                | 264,711.....                   | 07/30/2019                                |
| 7000238178..... |      | OCALA.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 54,906.....                                                     |                                             | 33.....                                    |                                                                  |                                            |                                                | 120,000.....                   | 10/03/2019                                |
| 7000243295..... |      | WINDER.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 64,742.....                                                     |                                             | 175.....                                   |                                                                  |                                            |                                                | 129,000.....                   | 07/22/2019                                |
| 7000243157..... |      | WARRIOR.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 56,924.....                                                     |                                             | 695.....                                   |                                                                  |                                            |                                                | 38,000.....                    | 07/22/2019                                |
| 7000242580..... |      | ALEXANDRIA.....     | VA..... |           | 10/23/2019.....  | 5.20.....        | 425,545.....                                                    |                                             | 1,342.....                                 |                                                                  |                                            |                                                | 530,000.....                   | 07/22/2019                                |
| 7000239845..... |      | NEWVILLE.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 156,361.....                                                    |                                             | 442.....                                   |                                                                  |                                            |                                                | 219,000.....                   | 08/16/2019                                |
| 7000244294..... |      | WATERBURY.....      | CT..... |           | 10/23/2019.....  | 5.20.....        | 100,916.....                                                    |                                             | 105.....                                   |                                                                  |                                            |                                                | 82,730.....                    | 10/23/2019                                |
| 7000242775..... |      | THREE RIVERS.....   | MI..... |           | 10/23/2019.....  | 5.20.....        | 76,198.....                                                     |                                             | 111.....                                   |                                                                  |                                            |                                                | 260,000.....                   | 09/06/2019                                |
| 7000239369..... |      | MARION.....         | VA..... |           | 10/23/2019.....  | 5.20.....        | 65,429.....                                                     |                                             | (1,016).....                               |                                                                  |                                            |                                                | 80,000.....                    | 09/12/2019                                |
| 7000240832..... |      | SILVER SPRING.....  | MD..... |           | 10/23/2019.....  | 5.20.....        | 67,609.....                                                     |                                             | 910.....                                   |                                                                  |                                            |                                                | 139,888.....                   | 10/23/2019                                |
| 7000241111..... |      | NEW MARKET.....     | AL..... |           | 10/23/2019.....  | 5.20.....        | 135,741.....                                                    |                                             | 61.....                                    |                                                                  |                                            |                                                | 164,000.....                   | 07/22/2019                                |
| 7000242303..... |      | SAVANNAH.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 158,963.....                                                    |                                             | 2,488.....                                 |                                                                  |                                            |                                                | 175,000.....                   | 07/31/2019                                |
| 7000239984..... |      | ONALASKA.....       | WI..... |           | 10/23/2019.....  | 5.20.....        | 142,576.....                                                    |                                             | 893.....                                   |                                                                  |                                            |                                                | 217,000.....                   | 07/27/2019                                |
| 7000240217..... |      | MATAWAN.....        | NJ..... |           | 10/23/2019.....  | 5.20.....        | 367,726.....                                                    |                                             | 2,346.....                                 |                                                                  |                                            |                                                | 360,000.....                   | 07/20/2019                                |
| 7000237323..... |      | HUNTSVILLE.....     | AL..... |           | 10/23/2019.....  | 5.20.....        | 8,764.....                                                      |                                             | (38).....                                  |                                                                  |                                            |                                                | 51,000.....                    | 07/24/2019                                |
| 7000239651..... |      | POWELL.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 81,930.....                                                     |                                             | (814).....                                 |                                                                  |                                            |                                                | 163,000.....                   | 07/22/2019                                |
| 7000238986..... |      | CHEYENNE.....       | WY..... |           | 10/23/2019.....  | 5.20.....        | 230,787.....                                                    |                                             | (50).....                                  |                                                                  |                                            |                                                | 390,000.....                   | 07/26/2019                                |
| 7000243296..... |      | MORRIS.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 101,886.....                                                    |                                             | 1,252.....                                 |                                                                  |                                            |                                                | 165,000.....                   | 08/01/2019                                |
| 7000243772..... |      | EL PASO.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 49,692.....                                                     |                                             | 129.....                                   |                                                                  |                                            |                                                | 89,205.....                    | 10/23/2019                                |
| 7000240355..... |      | TUSCALOOSA.....     | AL..... |           | 10/23/2019.....  | 5.20.....        | 45,189.....                                                     |                                             | 121.....                                   |                                                                  |                                            |                                                | 92,902.....                    | 10/23/2019                                |
| 7000238809..... |      | MONROE.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 109,130.....                                                    |                                             | 607.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 07/24/2019                                |
| 7000244302..... |      | NORTH CHARLES.....  | SC..... |           | 10/23/2019.....  | 5.20.....        | 50,193.....                                                     |                                             | (72).....                                  |                                                                  |                                            |                                                | 88,000.....                    | 07/24/2019                                |
| 7000237949..... |      | BRISTOL.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 209,642.....                                                    |                                             | 745.....                                   |                                                                  |                                            |                                                | 240,000.....                   | 10/03/2019                                |
| 7000239613..... |      | CLAREMORE.....      | OK..... |           | 10/23/2019.....  | 5.20.....        | 96,868.....                                                     |                                             | (55).....                                  |                                                                  |                                            |                                                | 138,000.....                   | 07/29/2019                                |
| 7000240493..... |      | CASA GRANDE.....    | AZ..... |           | 10/23/2019.....  | 5.20.....        | 98,581.....                                                     |                                             | 134.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 07/19/2019                                |
| 7000240831..... |      | PORTSMOUTH.....     | VA..... |           | 10/23/2019.....  | 5.20.....        | 86,984.....                                                     |                                             | 1,042.....                                 |                                                                  |                                            |                                                | 75,467.....                    | 10/23/2019                                |
| 7000240022..... |      | SAN ANTONIO.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 246,841.....                                                    |                                             | 805.....                                   |                                                                  |                                            |                                                | 265,000.....                   | 07/20/2019                                |
| 7000237560..... |      | AUGUSTA.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 157,136.....                                                    |                                             | 74.....                                    |                                                                  |                                            |                                                | 199,000.....                   | 07/24/2019                                |
| 7000238948..... |      | ACCOKEEK.....       | MD..... |           | 10/23/2019.....  | 5.20.....        | 266,746.....                                                    |                                             | 300.....                                   |                                                                  |                                            |                                                | 415,000.....                   | 07/22/2019                                |
| 7000241445..... |      | VIRGINIA BEACH..... | VA..... |           | 10/23/2019.....  | 5.20.....        | 61,171.....                                                     |                                             | 731.....                                   |                                                                  |                                            |                                                | 229,000.....                   | 07/26/2019                                |
| 7000239890..... |      | TURNER.....         | ME..... |           | 10/23/2019.....  | 5.20.....        | 31,904.....                                                     |                                             | 577.....                                   |                                                                  |                                            |                                                | 114,000.....                   | 08/06/2019                                |
| 7000238752..... |      | MCALESTER.....      | OK..... |           | 10/23/2019.....  | 5.20.....        | 75,935.....                                                     |                                             | 43.....                                    |                                                                  |                                            |                                                | 85,000.....                    | 07/25/2019                                |
| 7000249151..... |      | JERSEY CITY.....    | NJ..... |           | 10/23/2019.....  | 5.20.....        | 146,067.....                                                    |                                             | 212.....                                   |                                                                  |                                            |                                                | 241,181.....                   | 10/23/2019                                |
| 7000237421..... |      | SAN ANTONIO.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 113,961.....                                                    |                                             | 751.....                                   |                                                                  |                                            |                                                | 138,418.....                   | 10/23/2019                                |
| 7000239808..... |      | CRESTVIEW.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 113,754.....                                                    |                                             | (793).....                                 |                                                                  |                                            |                                                | 170,000.....                   | 10/03/2019                                |
| 7000239137..... |      | CUBA.....           | NY..... |           | 10/23/2019.....  | 5.20.....        | 56,746.....                                                     |                                             | (659).....                                 |                                                                  |                                            |                                                | 63,000.....                    | 08/05/2019                                |
| 7000240216..... |      | JAMAICA.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 410,249.....                                                    |                                             | 6,495.....                                 |                                                                  |                                            |                                                | 531,865.....                   | 10/23/2019                                |
| 7000237754..... |      | GLEN ALLEN.....     | VA..... |           | 10/23/2019.....  | 5.20.....        | 170,681.....                                                    |                                             | 181.....                                   |                                                                  |                                            |                                                | 215,000.....                   | 02/22/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243299..... |      | JUDSONIA.....       | AR..... |           | 10/23/2019.....  | 5.20.....        | 50,175.....                                                     |                                             | (12).....                                  |                                                                  |                                            |                                                | 65,000.....                    | 07/26/2019                                |
| 7000238890..... |      | MONROE.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 64,062.....                                                     |                                             | (231).....                                 |                                                                  |                                            |                                                | 196,500.....                   | 07/22/2019                                |
| 7000238081..... |      | NEWTON.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 58,990.....                                                     |                                             | 86.....                                    |                                                                  |                                            |                                                | 105,000.....                   | 07/21/2019                                |
| 7000242444..... |      | HENDERSON.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 48,987.....                                                     |                                             | (545).....                                 |                                                                  |                                            |                                                | 95,370.....                    | 10/23/2019                                |
| 7000239947..... |      | OLIVE BRANCH.....   | MS..... |           | 10/23/2019.....  | 5.20.....        | 136,260.....                                                    |                                             | 481.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 07/20/2019                                |
| 7000240687..... |      | MORGAN CITY.....    | LA..... |           | 10/23/2019.....  | 5.20.....        | 98,751.....                                                     |                                             | 233.....                                   |                                                                  |                                            |                                                | 132,000.....                   | 08/13/2019                                |
| 7000239138..... |      | CABOT.....          | AR..... |           | 10/23/2019.....  | 5.20.....        | 56,214.....                                                     |                                             | (603).....                                 |                                                                  |                                            |                                                | 99,000.....                    | 07/29/2019                                |
| 7000239614..... |      | BARNEGAT.....       | NJ..... |           | 10/23/2019.....  | 5.20.....        | 151,095.....                                                    |                                             | 932.....                                   |                                                                  |                                            |                                                | 173,000.....                   | 07/22/2019                                |
| 7000244019..... |      | SAN ANTONIO.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 105,101.....                                                    |                                             | 40.....                                    |                                                                  |                                            |                                                | 195,000.....                   | 07/26/2019                                |
| 7000241584..... |      | NEWNAN.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 145,354.....                                                    |                                             | 84.....                                    |                                                                  |                                            |                                                | 262,000.....                   | 07/23/2019                                |
| 7000244296..... |      | BEAVER FALLS.....   | PA..... |           | 10/23/2019.....  | 5.20.....        | 52,014.....                                                     |                                             | (47).....                                  |                                                                  |                                            |                                                | 86,000.....                    | 08/17/2019                                |
| 7000242639..... |      | BURLESON.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 171,049.....                                                    |                                             | 1,205.....                                 |                                                                  |                                            |                                                | 371,000.....                   | 07/21/2019                                |
| 7000238137..... |      | HARPERS FERRY.....  | WV..... |           | 10/23/2019.....  | 5.20.....        | 97,829.....                                                     |                                             | 142.....                                   |                                                                  |                                            |                                                | 226,500.....                   | 08/19/2019                                |
| 7000238613..... |      | NEWTON.....         | NH..... |           | 10/23/2019.....  | 5.20.....        | 154,659.....                                                    |                                             | 90.....                                    |                                                                  |                                            |                                                | 275,000.....                   | 07/25/2019                                |
| 7000244158..... |      | KILLEEN.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 104,616.....                                                    |                                             | 155.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/26/2019                                |
| 7000239082..... |      | WESTLAND.....       | MI..... |           | 10/23/2019.....  | 5.20.....        | 54,121.....                                                     |                                             | 345.....                                   |                                                                  |                                            |                                                | 103,334.....                   | 10/23/2019                                |
| 7000238275..... |      | HERNANDO.....       | MS..... |           | 10/23/2019.....  | 5.20.....        | 115,626.....                                                    |                                             | 311.....                                   |                                                                  |                                            |                                                | 204,117.....                   | 07/29/2019                                |
| 7000238751..... |      | HAMILTON.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 134,643.....                                                    |                                             | 81.....                                    |                                                                  |                                            |                                                | 192,000.....                   | 07/24/2019                                |
| 7000242638..... |      | EL PASO.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 183,398.....                                                    |                                             | (463).....                                 |                                                                  |                                            |                                                | 223,000.....                   | 07/22/2019                                |
| 7000243298..... |      | WINTERS.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 35,234.....                                                     |                                             | (1,047).....                               |                                                                  |                                            |                                                | 50,000.....                    | 08/01/2019                                |
| 7000243303..... |      | NEW MATAMORAS.....  | OH..... |           | 10/23/2019.....  | 5.20.....        | 43,069.....                                                     |                                             | (49).....                                  |                                                                  |                                            |                                                | 20,000.....                    | 08/02/2019                                |
| 7000241922..... |      | BONITA SPRINGS..... | FL..... |           | 10/23/2019.....  | 5.20.....        | 211,903.....                                                    |                                             | 2,661.....                                 |                                                                  |                                            |                                                | 300,000.....                   | 10/03/2019                                |
| 7000240686..... |      | KEAAU.....          | HI..... |           | 10/23/2019.....  | 5.20.....        | 246,788.....                                                    |                                             | 531.....                                   |                                                                  |                                            |                                                | 332,000.....                   | 07/21/2019                                |
| 7000238893..... |      | DELPHOS.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 121,004.....                                                    |                                             | 180.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 08/02/2019                                |
| 7000239273..... |      | MINIER.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 9,983.....                                                      |                                             | (15).....                                  |                                                                  |                                            |                                                | 60,000.....                    | 08/27/2019                                |
| 7000237562..... |      | SILER CITY.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 130,507.....                                                    |                                             | (138).....                                 |                                                                  |                                            |                                                | 188,585.....                   | 10/23/2019                                |
| 7000241114..... |      | SUMMERFIELD.....    | FL..... |           | 10/23/2019.....  | 5.20.....        | 94,140.....                                                     |                                             | 55.....                                    |                                                                  |                                            |                                                | 130,000.....                   | 10/03/2019                                |
| 7000243777..... |      | MANDEVILLE.....     | LA..... |           | 10/23/2019.....  | 5.20.....        | 114,231.....                                                    |                                             | 212.....                                   |                                                                  |                                            |                                                | 161,900.....                   | 08/07/2019                                |
| 7000239806..... |      | LAUREL.....         | MT..... |           | 10/23/2019.....  | 5.20.....        | 146,226.....                                                    |                                             | 1,731.....                                 |                                                                  |                                            |                                                | 210,000.....                   | 09/11/2019                                |
| 7000242921..... |      | COTTONPORT.....     | LA..... |           | 10/23/2019.....  | 5.20.....        | 48,459.....                                                     |                                             | 28.....                                    |                                                                  |                                            |                                                | 70,000.....                    | 08/27/2019                                |
| 7000244580..... |      | SURPRISE.....       | AZ..... |           | 10/23/2019.....  | 5.20.....        | 150,118.....                                                    |                                             | 1,895.....                                 |                                                                  |                                            |                                                | 250,000.....                   | 07/25/2019                                |
| 7000243306..... |      | JACKSON.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 73,075.....                                                     |                                             | 704.....                                   |                                                                  |                                            |                                                | 88,000.....                    | 07/26/2019                                |
| 7000241923..... |      | IRVINGTON.....      | NJ..... |           | 10/23/2019.....  | 5.20.....        | 289,067.....                                                    |                                             | 665.....                                   |                                                                  |                                            |                                                | 304,941.....                   | 10/23/2019                                |
| 7000242112..... |      | GAINESVILLE.....    | VA..... |           | 10/23/2019.....  | 5.20.....        | 427,781.....                                                    |                                             | 1,769.....                                 |                                                                  |                                            |                                                | 501,000.....                   | 10/03/2018                                |
| 7000238083..... |      | ASHEBORO.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 100,343.....                                                    |                                             | 208.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 08/19/2019                                |
| 7000242250..... |      | HOUSTON.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 122,758.....                                                    |                                             | (1,350).....                               |                                                                  |                                            |                                                | 158,034.....                   | 10/23/2019                                |
| 7000243639..... |      | RHOME.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 116,033.....                                                    |                                             | 279.....                                   |                                                                  |                                            |                                                | 126,770.....                   | 10/23/2019                                |
| 7000237618..... |      | HEMPSTEAD.....      | NY..... |           | 10/23/2019.....  | 5.20.....        | 232,201.....                                                    |                                             | 391.....                                   |                                                                  |                                            |                                                | 263,122.....                   | 10/23/2019                                |
| 7000240214..... |      | LENOIR CITY.....    | TN..... |           | 10/23/2019.....  | 5.20.....        | 214,542.....                                                    |                                             | 362.....                                   |                                                                  |                                            |                                                | 250,000.....                   | 07/29/2019                                |
| 7000239612..... |      | RENO.....           | NV..... |           | 10/23/2019.....  | 5.20.....        | 113,247.....                                                    |                                             | 1,774.....                                 |                                                                  |                                            |                                                | 350,000.....                   | 07/26/2019                                |
| 7000239274..... |      | MT HOLLY.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 114,643.....                                                    |                                             | 75.....                                    |                                                                  |                                            |                                                | 205,000.....                   | 07/29/2019                                |
| 7000237617..... |      | HOUSTON.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 112,176.....                                                    |                                             | 269.....                                   |                                                                  |                                            |                                                | 141,346.....                   | 10/23/2019                                |
| 7000240490..... |      | RUSSELLVILLE.....   | AR..... |           | 10/23/2019.....  | 5.20.....        | 70,258.....                                                     |                                             | (86).....                                  |                                                                  |                                            |                                                | 80,000.....                    | 07/23/2019                                |
| 7000244298..... |      | PORT RICHEY.....    | FL..... |           | 10/23/2019.....  | 5.20.....        | 84,504.....                                                     |                                             | 188.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 10/03/2019                                |
| 7000240352..... |      | BRONX.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 317,195.....                                                    |                                             | (1,073).....                               |                                                                  |                                            |                                                | 414,839.....                   | 10/23/2019                                |



SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.24

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000238139..... |      | TALLAHASSEE.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 198,916.....                                                    |                                             | 480.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 10/03/2019                                |
| 7000238615..... |      | CENTRALIA.....        | MO..... |           | 10/23/2019.....  | 5.20.....        | 71,986.....                                                     |                                             | 108.....                                   |                                                                  |                                            |                                                | 94,000.....                    | 08/28/2019                                |
| 7000242251..... |      | HUMBLE.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 82,883.....                                                     |                                             | (5).....                                   |                                                                  |                                            |                                                | 128,613.....                   | 10/23/2019                                |
| 7000238947..... |      | CLIO.....             | MI..... |           | 10/23/2019.....  | 5.20.....        | 129,106.....                                                    |                                             | 209.....                                   |                                                                  |                                            |                                                | 190,000.....                   | 07/24/2019                                |
| 7000237422..... |      | ELKHORN.....          | WI..... |           | 10/23/2019.....  | 5.20.....        | 134,447.....                                                    |                                             | 287.....                                   |                                                                  |                                            |                                                | 165,665.....                   | 10/23/2019                                |
| 7000238753..... |      | CLAYSBURG.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 46,759.....                                                     |                                             | (764).....                                 |                                                                  |                                            |                                                | 70,000.....                    | 07/23/2019                                |
| 7000239807..... |      | CANTON.....           | MS..... |           | 10/23/2019.....  | 5.20.....        | 143,164.....                                                    |                                             | 240.....                                   |                                                                  |                                            |                                                | 190,000.....                   | 07/23/2019                                |
| 7000241448..... |      | ANGIE.....            | LA..... |           | 10/23/2019.....  | 5.20.....        | 120,501.....                                                    |                                             | 294.....                                   |                                                                  |                                            |                                                | 150,900.....                   | 08/02/2019                                |
| 7000243922..... |      | JONESBORO.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 97,219.....                                                     |                                             | (991).....                                 |                                                                  |                                            |                                                | 114,265.....                   | 10/23/2019                                |
| 7000238467..... |      | PITTSBURG.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 49,620.....                                                     |                                             | 609.....                                   |                                                                  |                                            |                                                | 74,000.....                    | 07/26/2019                                |
| 7000243251..... |      | LEBANON.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 82,324.....                                                     |                                             | 49.....                                    |                                                                  |                                            |                                                | 197,500.....                   | 07/25/2019                                |
| 7000241392..... |      | FRANKFORT.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 43,989.....                                                     |                                             | (560).....                                 |                                                                  |                                            |                                                | 142,308.....                   | 10/23/2019                                |
| 7000238610..... |      | PRINCE FREDERICK..... | MD..... |           | 10/23/2019.....  | 5.20.....        | 319,464.....                                                    |                                             | 633.....                                   |                                                                  |                                            |                                                | 450,000.....                   | 07/26/2019                                |
| 7000242391..... |      | HEWITT.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 93,755.....                                                     |                                             | (7).....                                   |                                                                  |                                            |                                                | 150,585.....                   | 10/23/2019                                |
| 7000240878..... |      | AUGUSTA.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 87,062.....                                                     |                                             | 94.....                                    |                                                                  |                                            |                                                | 113,000.....                   | 02/20/2019                                |
| 7000237945..... |      | MOUNT WASHINGTON..... | KY..... |           | 10/23/2019.....  | 5.20.....        | 108,515.....                                                    |                                             | 116.....                                   |                                                                  |                                            |                                                | 159,000.....                   | 07/21/2019                                |
| 7000239466..... |      | MEMPHIS.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 114,338.....                                                    |                                             | 385.....                                   |                                                                  |                                            |                                                | 132,793.....                   | 10/23/2019                                |
| 7000242923..... |      | KEITHVILLE.....       | LA..... |           | 10/23/2019.....  | 5.20.....        | 141,588.....                                                    |                                             | 335.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 07/29/2019                                |
| 7000242252..... |      | CORPUS CHRISTI.....   | TX..... |           | 10/23/2019.....  | 5.20.....        | 50,254.....                                                     |                                             | (4).....                                   |                                                                  |                                            |                                                | 78,272.....                    | 10/23/2019                                |
| 7000243308..... |      | LORENZO.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 72,555.....                                                     |                                             | 12.....                                    |                                                                  |                                            |                                                | 90,000.....                    | 07/25/2019                                |
| 7000237468..... |      | SAN ANTONIO.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 138,259.....                                                    |                                             | 175.....                                   |                                                                  |                                            |                                                | 188,000.....                   | 03/20/2019                                |
| 7000243390..... |      | OCALA.....            | FL..... |           | 10/23/2019.....  | 5.20.....        | 68,910.....                                                     |                                             | (74).....                                  |                                                                  |                                            |                                                | 130,000.....                   | 10/03/2019                                |
| 7000237806..... |      | BENNETTSTVILLE.....   | SC..... |           | 10/23/2019.....  | 5.20.....        | 51,090.....                                                     |                                             | (147).....                                 |                                                                  |                                            |                                                | 85,000.....                    | 08/22/2019                                |
| 7000240545..... |      | MCCURTAIN.....        | OK..... |           | 10/23/2019.....  | 5.20.....        | 68,718.....                                                     |                                             | 243.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 09/03/2019                                |
| 7000238944..... |      | RALEIGH.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 152,395.....                                                    |                                             | 256.....                                   |                                                                  |                                            |                                                | 244,500.....                   | 07/30/2019                                |
| 7000241393..... |      | FREEPORT.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 179,107.....                                                    |                                             | 115.....                                   |                                                                  |                                            |                                                | 450,000.....                   | 11/19/2018                                |
| 7000241449..... |      | MOBILE.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 53,675.....                                                     |                                             | 80.....                                    |                                                                  |                                            |                                                | 49,000.....                    | 08/02/2019                                |
| 7000239271..... |      | LAKE CITY.....        | AR..... |           | 10/23/2019.....  | 5.20.....        | 53,031.....                                                     |                                             | 691.....                                   |                                                                  |                                            |                                                | 58,900.....                    | 08/02/2019                                |
| 7000240350..... |      | MACON.....            | GA..... |           | 10/23/2019.....  | 5.20.....        | 131,539.....                                                    |                                             | 1,618.....                                 |                                                                  |                                            |                                                | 290,000.....                   | 02/07/2019                                |
| 7000238466..... |      | NATCHEZ.....          | MS..... |           | 10/23/2019.....  | 5.20.....        | 101,419.....                                                    |                                             | 37.....                                    |                                                                  |                                            |                                                | 130,000.....                   | 08/05/2019                                |
| 7000243250..... |      | WHEELING.....         | WV..... |           | 10/23/2019.....  | 5.20.....        | 41,076.....                                                     |                                             | 14.....                                    |                                                                  |                                            |                                                | 40,000.....                    | 08/11/2019                                |
| 7000238133..... |      | POCAHONTAS.....       | TN..... |           | 10/23/2019.....  | 5.20.....        | 118,072.....                                                    |                                             | 221.....                                   |                                                                  |                                            |                                                | 164,900.....                   | 07/25/2019                                |
| 7000243921..... |      | DULUTH.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 65,487.....                                                     |                                             | (194).....                                 |                                                                  |                                            |                                                | 225,000.....                   | 07/30/2019                                |
| 7000239272..... |      | DUBOIS.....           | PA..... |           | 10/23/2019.....  | 5.20.....        | 56,408.....                                                     |                                             | (108).....                                 |                                                                  |                                            |                                                | 70,400.....                    | 10/23/2019                                |
| 7000239328..... |      | MONROE.....           | LA..... |           | 10/23/2019.....  | 5.20.....        | 97,401.....                                                     |                                             | 188.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/19/2019                                |
| 7000240877..... |      | LITTLE ROCK.....      | AR..... |           | 10/23/2019.....  | 5.20.....        | 55,132.....                                                     |                                             | 661.....                                   |                                                                  |                                            |                                                | 80,500.....                    | 07/29/2019                                |
| 7000242924..... |      | CARTERSVILLE.....     | GA..... |           | 10/23/2019.....  | 5.20.....        | 115,079.....                                                    |                                             | 574.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 07/23/2019                                |
| 7000242586..... |      | WOLFE CITY.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 45,882.....                                                     |                                             | (1,438).....                               |                                                                  |                                            |                                                | 73,000.....                    | 08/03/2019                                |
| 7000244581..... |      | LAUREL.....           | DE..... |           | 10/23/2019.....  | 5.20.....        | 115,943.....                                                    |                                             | 197.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 08/27/2019                                |
| 7000237805..... |      | SMITHS.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 42,051.....                                                     |                                             | 68.....                                    |                                                                  |                                            |                                                | 124,000.....                   | 08/01/2019                                |
| 7000239805..... |      | HORIZON CITY.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 76,762.....                                                     |                                             | 920.....                                   |                                                                  |                                            |                                                | 97,000.....                    | 07/22/2019                                |
| 7000242448..... |      | CHESAPEAKE.....       | VA..... |           | 10/23/2019.....  | 5.20.....        | 222,390.....                                                    |                                             | 597.....                                   |                                                                  |                                            |                                                | 195,918.....                   | 10/23/2019                                |
| 7000238798..... |      | ALACHUA.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 138,256.....                                                    |                                             | 1,736.....                                 |                                                                  |                                            |                                                | 155,000.....                   | 10/03/2019                                |
| 7000241061..... |      | SAN ANTONIO.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 208,539.....                                                    |                                             | 2,545.....                                 |                                                                  |                                            |                                                | 230,000.....                   | 07/25/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000240682..... |      | CEDAR CITY.....       | UT..... |           | 10/23/2019.....  | 5.20.....        | 115,293.....                                                    |                                             | 189.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/22/2019                                |
| 7000239943..... |      | MOUNT STERLING.....   | OH..... |           | 10/23/2019.....  | 5.20.....        | 117,823.....                                                    |                                             | (807).....                                 |                                                                  |                                            |                                                | 235,000.....                   | 08/22/2019                                |
| 7000239134..... |      | FRUITLAND PARK.....   | FL..... |           | 10/23/2019.....  | 5.20.....        | 144,118.....                                                    |                                             | 1,388.....                                 |                                                                  |                                            |                                                | 105,000.....                   | 10/03/2019                                |
| 7000242060..... |      | SOUTH OZONE PARK..... | NY..... |           | 10/23/2019.....  | 5.20.....        | 596,745.....                                                    |                                             | 7,149.....                                 |                                                                  |                                            |                                                | 580,144.....                   | 10/23/2019                                |
| 7000238807..... |      | MASON.....            | NH..... |           | 10/23/2019.....  | 5.20.....        | 133,422.....                                                    |                                             | 331.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/25/2019                                |
| 7000238136..... |      | MONROE.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 87,933.....                                                     |                                             | 525.....                                   |                                                                  |                                            |                                                | 192,000.....                   | 07/26/2019                                |
| 7000243448..... |      | REMUS.....            | MI..... |           | 10/23/2019.....  | 5.20.....        | 73,649.....                                                     |                                             | 402.....                                   |                                                                  |                                            |                                                | 125,900.....                   | 08/18/2019                                |
| 7000238469..... |      | HOLLY SPRINGS.....    | MS..... |           | 10/23/2019.....  | 5.20.....        | 44,394.....                                                     |                                             | (552).....                                 |                                                                  |                                            |                                                | 75,000.....                    | 08/01/2019                                |
| 7000243115..... |      | VERTON.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 117,925.....                                                    |                                             | 256.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/26/2019                                |
| 7000238274..... |      | CANTON.....           | MS..... |           | 10/23/2019.....  | 5.20.....        | 91,679.....                                                     |                                             | 1,111.....                                 |                                                                  |                                            |                                                | 130,000.....                   | 07/22/2019                                |
| 7000241118..... |      | WILMINGTON.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 107,931.....                                                    |                                             | 232.....                                   |                                                                  |                                            |                                                | 166,000.....                   | 07/24/2019                                |
| 7000239325..... |      | FREMONT.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 90,134.....                                                     |                                             | 188.....                                   |                                                                  |                                            |                                                | 98,000.....                    | 07/23/2019                                |
| 7000242731..... |      | HOPE MILLS.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 83,956.....                                                     |                                             | 1,399.....                                 |                                                                  |                                            |                                                | 102,500.....                   | 07/30/2019                                |
| 7000238612..... |      | WAGONER.....          | OK..... |           | 10/23/2019.....  | 5.20.....        | 57,331.....                                                     |                                             | 151.....                                   |                                                                  |                                            |                                                | 60,000.....                    | 08/09/2019                                |
| 7000240067..... |      | BROOKLYN.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 563,635.....                                                    |                                             | (11,419).....                              |                                                                  |                                            |                                                | 680,054.....                   | 10/23/2019                                |
| 7000242587..... |      | LEANDER.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 228,211.....                                                    |                                             | 339.....                                   |                                                                  |                                            |                                                | 359,000.....                   | 08/05/2019                                |
| 7000239802..... |      | SOLEDAD.....          | CA..... |           | 10/23/2019.....  | 5.20.....        | 182,719.....                                                    |                                             | 2,190.....                                 |                                                                  |                                            |                                                | 500,000.....                   | 07/23/2019                                |
| 7000238750..... |      | SHELBY.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 161,961.....                                                    |                                             | 274.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 08/07/2019                                |
| 7000241733..... |      | NEW PHILADELPHIA..... | OH..... |           | 10/23/2019.....  | 5.20.....        | 118,485.....                                                    |                                             | 276.....                                   |                                                                  |                                            |                                                | 190,000.....                   | 07/31/2019                                |
| 7000237890..... |      | LAKE PLACID.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 10,517.....                                                     |                                             | 93.....                                    |                                                                  |                                            |                                                | 100,000.....                   | 10/03/2019                                |
| 7000243392..... |      | STAUNTON.....         | VA..... |           | 10/23/2019.....  | 5.20.....        | 182,258.....                                                    |                                             | 112.....                                   |                                                                  |                                            |                                                | 239,000.....                   | 08/28/2019                                |
| 7000238942..... |      | POOLER.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 122,166.....                                                    |                                             | 156.....                                   |                                                                  |                                            |                                                | 161,500.....                   | 08/04/2019                                |
| 7000242116..... |      | BEAUMONT.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 90,529.....                                                     |                                             | 339.....                                   |                                                                  |                                            |                                                | 133,336.....                   | 10/23/2019                                |
| 7000249153..... |      | LAKE CITY.....        | MI..... |           | 10/23/2019.....  | 5.20.....        | 141,626.....                                                    |                                             | (1,198).....                               |                                                                  |                                            |                                                | 210,000.....                   | 07/26/2019                                |
| 7000238468..... |      | WINNFIELD.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 55,029.....                                                     |                                             | 133.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 08/06/2019                                |
| 7000239659..... |      | WINTER HAVEN.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 98,039.....                                                     |                                             | 234.....                                   |                                                                  |                                            |                                                | 205,000.....                   | 10/03/2019                                |
| 7000238611..... |      | COALINGA.....         | CA..... |           | 10/23/2019.....  | 5.20.....        | 129,945.....                                                    |                                             | (2,390).....                               |                                                                  |                                            |                                                | 170,000.....                   | 07/22/2019                                |
| 7000239797..... |      | FLINT.....            | MI..... |           | 10/23/2019.....  | 5.20.....        | 177,960.....                                                    |                                             | 505.....                                   |                                                                  |                                            |                                                | 240,000.....                   | 07/23/2019                                |
| 7000240680..... |      | ARNAUDVILLE.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 122,858.....                                                    |                                             | 206.....                                   |                                                                  |                                            |                                                | 143,800.....                   | 08/07/2019                                |
| 7000241063..... |      | CORTLAND.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 97,874.....                                                     |                                             | 1,188.....                                 |                                                                  |                                            |                                                | 155,000.....                   | 07/23/2019                                |
| 7000241401..... |      | BROOKLYN.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 138,597.....                                                    |                                             | 23.....                                    |                                                                  |                                            |                                                | 371,108.....                   | 10/23/2019                                |
| 7000237807..... |      | FLOMATON.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 52,073.....                                                     |                                             | 49.....                                    |                                                                  |                                            |                                                | 134,000.....                   | 08/20/2019                                |
| 7000242117..... |      | CORPUS CHRISTI.....   | TX..... |           | 10/23/2019.....  | 5.20.....        | 130,779.....                                                    |                                             | (110).....                                 |                                                                  |                                            |                                                | 160,000.....                   | 07/23/2019                                |
| 7000239803..... |      | WEST LAFAYETTE.....   | OH..... |           | 10/23/2019.....  | 5.20.....        | 90,926.....                                                     |                                             | 238.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 08/25/2019                                |
| 7000243391..... |      | WILLIS.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 75,880.....                                                     |                                             | 1,176.....                                 |                                                                  |                                            |                                                | 155,000.....                   | 07/25/2019                                |
| 7000239465..... |      | ACWORTH.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 183,419.....                                                    |                                             | (39).....                                  |                                                                  |                                            |                                                | 243,827.....                   | 10/23/2019                                |
| 7000243253..... |      | ST STEPHEN.....       | MN..... |           | 10/23/2019.....  | 5.20.....        | 96,133.....                                                     |                                             | 498.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 08/01/2019                                |
| 7000249152..... |      | WALLED LAKE.....      | MI..... |           | 10/23/2019.....  | 5.20.....        | 131,721.....                                                    |                                             | 313.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/20/2019                                |
| 7000244241..... |      | MILWAUKEE.....        | WI..... |           | 10/23/2019.....  | 5.20.....        | 87,685.....                                                     |                                             | 132.....                                   |                                                                  |                                            |                                                | 88,923.....                    | 10/23/2019                                |
| 7000244574..... |      | LAFAYETTE.....        | IN..... |           | 10/23/2019.....  | 5.20.....        | 67,645.....                                                     |                                             | 161.....                                   |                                                                  |                                            |                                                | 68,266.....                    | 10/23/2019                                |
| 7000242244..... |      | WINTERVILLE.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 61,271.....                                                     |                                             | 76.....                                    |                                                                  |                                            |                                                | 88,536.....                    | 10/23/2019                                |
| 7000237737..... |      | SPRING.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 138,338.....                                                    |                                             | 232.....                                   |                                                                  |                                            |                                                | 220,575.....                   | 10/23/2019                                |
| 7000241107..... |      | CHAMBERSBURG.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 129,523.....                                                    |                                             | 2,116.....                                 |                                                                  |                                            |                                                | 135,000.....                   | 07/25/2019                                |
| 7000242382..... |      | BAUXITE.....          | AR..... |           | 10/23/2019.....  | 5.20.....        | 126,828.....                                                    |                                             | 188.....                                   |                                                                  |                                            |                                                | 166,600.....                   | 08/08/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000239734..... |      | BROUSSARD.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 168,626.....                                                    |                                             | (495).....                                 |                                                                  |                                            |                                                | 218,000.....                   | 07/22/2019                                |
| 7000240247..... |      | CALLAHAN.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 190,153.....                                                    |                                             | 2,306.....                                 |                                                                  |                                            |                                                | 245,000.....                   | 10/03/2019                                |
| 7000237680..... |      | OLYMPIA FIELDS.....   | IL..... |           | 10/23/2019.....  | 5.20.....        | 219,028.....                                                    |                                             | 684.....                                   |                                                                  |                                            |                                                | 255,000.....                   | 07/21/2019                                |
| 7000249090..... |      | LEXINGTON.....        | SC..... |           | 10/23/2019.....  | 5.20.....        | 137,831.....                                                    |                                             | 267.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 08/22/2019                                |
| 7000238402..... |      | SEALY.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 102,748.....                                                    |                                             | 532.....                                   |                                                                  |                                            |                                                | 179,500.....                   | 08/08/2019                                |
| 7000239540..... |      | WINSLOW.....          | ME..... |           | 10/23/2019.....  | 5.20.....        | 19,059.....                                                     |                                             | (503).....                                 |                                                                  |                                            |                                                | 105,000.....                   | 08/06/2019                                |
| 7000242105..... |      | LEVITTOWN.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 177,569.....                                                    |                                             | 544.....                                   |                                                                  |                                            |                                                | 189,783.....                   | 10/23/2019                                |
| 7000241917..... |      | LIVERPOOL.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 95,143.....                                                     |                                             | 315.....                                   |                                                                  |                                            |                                                | 135,106.....                   | 10/23/2019                                |
| 7000241051..... |      | TALLAHASSEE.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 177,187.....                                                    |                                             | 2,150.....                                 |                                                                  |                                            |                                                | 220,000.....                   | 10/03/2019                                |
| 7000238873..... |      | LLANO.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 130,705.....                                                    |                                             | 388.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 07/25/2019                                |
| 7000244103..... |      | NORTH PROVIDENCE..... | RI..... |           | 10/23/2019.....  | 5.20.....        | 67,482.....                                                     |                                             | 102.....                                   |                                                                  |                                            |                                                | 143,886.....                   | 10/23/2019                                |
| 7000243105..... |      | HAINES CITY.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 125,433.....                                                    |                                             | 301.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 10/03/2019                                |
| 7000240246..... |      | WARREN.....           | PA..... |           | 10/23/2019.....  | 5.20.....        | 97,260.....                                                     |                                             | 249.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 08/29/2019                                |
| 7000237399..... |      | DUNMORE.....          | PA..... |           | 10/23/2019.....  | 5.20.....        | 91,551.....                                                     |                                             | 52.....                                    |                                                                  |                                            |                                                | 101,458.....                   | 10/23/2019                                |
| 7000242916..... |      | BARTONVILLE.....      | IL..... |           | 10/23/2019.....  | 5.20.....        | 97,994.....                                                     |                                             | 68.....                                    |                                                                  |                                            |                                                | 104,900.....                   | 08/11/2019                                |
| 7000243436..... |      | EGDEWATER.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 96,153.....                                                     |                                             | (141).....                                 |                                                                  |                                            |                                                | 155,000.....                   | 10/03/2019                                |
| 7000241108..... |      | UPPERCO.....          | MD..... |           | 10/23/2019.....  | 5.20.....        | 143,435.....                                                    |                                             | 412.....                                   |                                                                  |                                            |                                                | 270,000.....                   | 07/24/2019                                |
| 7000238734..... |      | PALM COAST.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 134,892.....                                                    |                                             | 861.....                                   |                                                                  |                                            |                                                | 237,000.....                   | 10/03/2019                                |
| 7000239064..... |      | STRONGSVILLE.....     | OH..... |           | 10/23/2019.....  | 5.20.....        | 131,195.....                                                    |                                             | 280.....                                   |                                                                  |                                            |                                                | 163,366.....                   | 10/23/2019                                |
| 7000238063..... |      | TURIN.....            | NY..... |           | 10/23/2019.....  | 5.20.....        | 72,895.....                                                     |                                             | 924.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/28/2019                                |
| 7000242050..... |      | POLAND.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 66,908.....                                                     |                                             | (458).....                                 |                                                                  |                                            |                                                | 129,422.....                   | 10/23/2019                                |
| 7000243099..... |      | JACKSON.....          | MO..... |           | 10/23/2019.....  | 5.20.....        | 107,812.....                                                    |                                             | 1,312.....                                 |                                                                  |                                            |                                                | 148,000.....                   | 07/25/2019                                |
| 7000243104..... |      | LAKESIDE.....         | MT..... |           | 10/23/2019.....  | 5.20.....        | 116,180.....                                                    |                                             | 119.....                                   |                                                                  |                                            |                                                | 229,000.....                   | 08/14/2019                                |
| 7000237874..... |      | LAKE CITY.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 36,388.....                                                     |                                             | 13.....                                    |                                                                  |                                            |                                                | 125,000.....                   | 10/03/2019                                |
| 7000238210..... |      | DAWSONVILLE.....      | GA..... |           | 10/23/2019.....  | 5.20.....        | 79,530.....                                                     |                                             | (41).....                                  |                                                                  |                                            |                                                | 226,000.....                   | 07/23/2019                                |
| 7000242917..... |      | LAKELAND.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 86,817.....                                                     |                                             | 209.....                                   |                                                                  |                                            |                                                | 177,500.....                   | 10/03/2019                                |
| 7000243050..... |      | HYRUM.....            | UT..... |           | 10/23/2019.....  | 5.20.....        | 132,172.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 210,000.....                   | 08/19/2019                                |
| 7000244438..... |      | BOSCAWEN.....         | NH..... |           | 10/23/2019.....  | 5.20.....        | 128,759.....                                                    |                                             | 249.....                                   |                                                                  |                                            |                                                | 123,450.....                   | 08/01/2019                                |
| 7000241109..... |      | WASCO.....            | CA..... |           | 10/23/2019.....  | 5.20.....        | 195,350.....                                                    |                                             | 2,426.....                                 |                                                                  |                                            |                                                | 243,500.....                   | 08/12/2019                                |
| 7000239870..... |      | WALKER.....           | LA..... |           | 10/23/2019.....  | 5.20.....        | 108,505.....                                                    |                                             | 429.....                                   |                                                                  |                                            |                                                | 148,000.....                   | 07/24/2019                                |
| 7000243245..... |      | WOODVILLE.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 67,857.....                                                     |                                             | (3).....                                   |                                                                  |                                            |                                                | 97,000.....                    | 08/02/2019                                |
| 7000239118..... |      | ROOSEVELT.....        | UT..... |           | 10/23/2019.....  | 5.20.....        | 71,947.....                                                     |                                             | (59).....                                  |                                                                  |                                            |                                                | 230,000.....                   | 08/23/2019                                |
| 7000243916..... |      | SAINT AUGUSTINE.....  | FL..... |           | 10/23/2019.....  | 5.20.....        | 109,373.....                                                    |                                             | (814).....                                 |                                                                  |                                            |                                                | 250,000.....                   | 10/03/2019                                |
| 7000241919..... |      | GLOUCESTER.....       | VA..... |           | 10/23/2019.....  | 5.20.....        | 159,656.....                                                    |                                             | 437.....                                   |                                                                  |                                            |                                                | 212,249.....                   | 10/23/2019                                |
| 7000238737..... |      | SAN ANTONIO.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 99,200.....                                                     |                                             | (262).....                                 |                                                                  |                                            |                                                | 145,000.....                   | 07/20/2019                                |
| 7000243578..... |      | WALLKILL.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 174,782.....                                                    |                                             | 519.....                                   |                                                                  |                                            |                                                | 167,000.....                   | 08/15/2019                                |
| 7000239927..... |      | AIRVILLE.....         | PA..... |           | 10/23/2019.....  | 5.20.....        | 126,463.....                                                    |                                             | 330.....                                   |                                                                  |                                            |                                                | 184,000.....                   | 07/26/2019                                |
| 7000238404..... |      | CROSBYTON.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 36,782.....                                                     |                                             | 55.....                                    |                                                                  |                                            |                                                | 48,000.....                    | 08/08/2019                                |
| 7000238399..... |      | ATWOOD.....           | IL..... |           | 10/23/2019.....  | 5.20.....        | 48,227.....                                                     |                                             | 70.....                                    |                                                                  |                                            |                                                | 77,500.....                    | 09/18/2019                                |
| 7000241724..... |      | CANAL WINCHESTER..... | OH..... |           | 10/23/2019.....  | 5.20.....        | 19,668.....                                                     |                                             | 41.....                                    |                                                                  |                                            |                                                | 195,000.....                   | 07/24/2019                                |
| 7000238875..... |      | RED OAK.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 127,594.....                                                    |                                             | 44.....                                    |                                                                  |                                            |                                                | 242,000.....                   | 07/25/2019                                |
| 7000238066..... |      | SAN ANTONIO.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 110,034.....                                                    |                                             | 186.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 07/24/2019                                |
| 7000239256..... |      | DELTA.....            | OH..... |           | 10/23/2019.....  | 5.20.....        | 78,099.....                                                     |                                             | 132.....                                   |                                                                  |                                            |                                                | 84,000.....                    | 07/20/2019                                |
| 7000239400..... |      | SOUTH POINT.....      | OH..... |           | 10/23/2019.....  | 5.20.....        | 171,422.....                                                    |                                             | 328.....                                   |                                                                  |                                            |                                                | 211,222.....                   | 10/23/2019                                |
| 7000240382..... |      | CHESAPEAKE.....       | VA..... |           | 10/23/2019.....  | 5.20.....        | 137,573.....                                                    |                                             | 911.....                                   |                                                                  |                                            |                                                | 245,194.....                   | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243720..... |      | SUMMERVILLE.....      | SC..... |           | 10/23/2019.....  | 5.20.....        | 170,016.....                                                    |                                             | 253.....                                   |                                                                  |                                            |                                                | 222,273.....                   | 10/23/2019                                |
| 7000243382..... |      | SAN ANTONIO.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 77,873.....                                                     |                                             | 999.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/26/2019                                |
| 7000240438..... |      | ROLAND.....           | OK..... |           | 10/23/2019.....  | 5.20.....        | 98,875.....                                                     |                                             | 1,193.....                                 |                                                                  |                                            |                                                | 115,000.....                   | 07/24/2019                                |
| 7000242191..... |      | HOUSTON.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 102,810.....                                                    |                                             | (1,104).....                               |                                                                  |                                            |                                                | 202,669.....                   | 10/23/2019                                |
| 7000237682..... |      | CHARLOTTE.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 112,058.....                                                    |                                             | 292.....                                   |                                                                  |                                            |                                                | 160,152.....                   | 10/23/2019                                |
| 7000242109..... |      | FORT MYERS.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 185,019.....                                                    |                                             | 319.....                                   |                                                                  |                                            |                                                | 285,000.....                   | 10/03/2019                                |
| 7000242861..... |      | PALMER.....           | MI..... |           | 10/23/2019.....  | 5.20.....        | 34,839.....                                                     |                                             | 12.....                                    |                                                                  |                                            |                                                | 64,000.....                    | 07/26/2019                                |
| 7000238398..... |      | CONSTANTINE.....      | MI..... |           | 10/23/2019.....  | 5.20.....        | 72,970.....                                                     |                                             | 936.....                                   |                                                                  |                                            |                                                | 123,000.....                   | 09/06/2019                                |
| 7000238403..... |      | JONESVILLE.....       | MI..... |           | 10/23/2019.....  | 5.20.....        | 44,650.....                                                     |                                             | (3).....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/31/2019                                |
| 7000242190..... |      | STRONGSVILLE.....     | OH..... |           | 10/23/2019.....  | 5.20.....        | 110,566.....                                                    |                                             | (1,306).....                               |                                                                  |                                            |                                                | 130,390.....                   | 10/23/2019                                |
| 7000244380..... |      | LINCOLN.....          | ME..... |           | 10/23/2019.....  | 5.20.....        | 14,268.....                                                     |                                             | (300).....                                 |                                                                  |                                            |                                                | 60,000.....                    | 08/08/2019                                |
| 7000243439..... |      | BARBOURSVILLE.....    | WV..... |           | 10/23/2019.....  | 5.20.....        | 96,046.....                                                     |                                             | 1,173.....                                 |                                                                  |                                            |                                                | 142,000.....                   | 09/12/2019                                |
| 7000239257..... |      | MIDDLETOWN.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 120,419.....                                                    |                                             | 398.....                                   |                                                                  |                                            |                                                | 225,000.....                   | 08/02/2019                                |
| 7000238541..... |      | LULING.....           | LA..... |           | 10/23/2019.....  | 5.20.....        | 106,292.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 105,000.....                   | 08/09/2019                                |
| 7000244242..... |      | ROCKY MOUNT.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 14,884.....                                                     |                                             | (62).....                                  |                                                                  |                                            |                                                | 68,900.....                    | 08/13/2019                                |
| 7000240243..... |      | CORPUS CHRISTI.....   | TX..... |           | 10/23/2019.....  | 5.20.....        | 246,683.....                                                    |                                             | 365.....                                   |                                                                  |                                            |                                                | 280,000.....                   | 07/30/2019                                |
| 7000237871..... |      | WINCHESTER.....       | KY..... |           | 10/23/2019.....  | 5.20.....        | 68,683.....                                                     |                                             | 70.....                                    |                                                                  |                                            |                                                | 98,000.....                    | 07/24/2019                                |
| 7000243052..... |      | N LIBERTY.....        | IN..... |           | 10/23/2019.....  | 5.20.....        | 63,183.....                                                     |                                             | (68).....                                  |                                                                  |                                            | 99,000.....                                    | 99,000.....                    | 07/23/2019                                |
| 7000243385..... |      | MARICOPA.....         | AZ..... |           | 10/23/2019.....  | 5.20.....        | 109,180.....                                                    |                                             | 19.....                                    |                                                                  |                                            |                                                | 255,000.....                   | 07/22/2019                                |
| 7000237400..... |      | RADCLIFF.....         | KY..... |           | 10/23/2019.....  | 5.20.....        | 117,514.....                                                    |                                             | 641.....                                   |                                                                  |                                            |                                                | 129,000.....                   | 07/23/2019                                |
| 7000241726..... |      | PALM BAY.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 63,174.....                                                     |                                             | (701).....                                 |                                                                  |                                            |                                                | 155,000.....                   | 10/03/2019                                |
| 7000249100..... |      | HOPE.....             | IN..... |           | 10/23/2019.....  | 5.20.....        | 97,825.....                                                     |                                             | (1,033).....                               |                                                                  |                                            |                                                | 133,500.....                   | 08/14/2019                                |
| 7000241388..... |      | RICHMOND HILL.....    | NY..... |           | 10/23/2019.....  | 5.20.....        | 313,767.....                                                    |                                             | (682).....                                 |                                                                  |                                            |                                                | 381,670.....                   | 10/23/2019                                |
| 7000243247..... |      | LENOIR CITY.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 86,578.....                                                     |                                             | 1,051.....                                 |                                                                  |                                            |                                                | 137,500.....                   | 08/01/2019                                |
| 7000240575..... |      | SCIO.....             | OR..... |           | 10/23/2019.....  | 5.20.....        | 151,903.....                                                    |                                             | 448.....                                   |                                                                  |                                            |                                                | 285,000.....                   | 07/22/2019                                |
| 7000239925..... |      | ROSE HILL.....        | KS..... |           | 10/23/2019.....  | 5.20.....        | 53,934.....                                                     |                                             | 355.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/20/2019                                |
| 7000244051..... |      | HINESVILLE.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 165,402.....                                                    |                                             | 288.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/25/2019                                |
| 7000249094..... |      | SPRING GROVE.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 128,796.....                                                    |                                             | 2,019.....                                 |                                                                  |                                            |                                                | 140,000.....                   | 07/23/2019                                |
| 7000239116..... |      | OWOSSO.....           | MI..... |           | 10/23/2019.....  | 5.20.....        | 65,321.....                                                     |                                             | (1,274).....                               |                                                                  |                                            |                                                | 58,000.....                    | 07/29/2019                                |
| 7000237927..... |      | WHITE HOUSE.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 138,546.....                                                    |                                             | 203.....                                   |                                                                  |                                            |                                                | 216,000.....                   | 07/23/2019                                |
| 7000238116..... |      | GERMANTOWN.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 67,860.....                                                     |                                             | 53.....                                    |                                                                  |                                            |                                                | 110,000.....                   | 08/09/2019                                |
| 7000238587..... |      | LONDON.....           | KY..... |           | 10/23/2019.....  | 5.20.....        | 96,070.....                                                     |                                             | 34.....                                    |                                                                  |                                            |                                                | 129,000.....                   | 07/24/2019                                |
| 7000240242..... |      | POMPANO BEACH.....    | FL..... |           | 10/23/2019.....  | 5.20.....        | 211,989.....                                                    |                                             | 216.....                                   |                                                                  |                                            |                                                | 220,000.....                   | 10/03/2019                                |
| 7000238730..... |      | HOPE MILLS.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 72,568.....                                                     |                                             | 1,087.....                                 |                                                                  |                                            |                                                | 95,000.....                    | 07/30/2019                                |
| 7000240098..... |      | FISHKILL.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 169,174.....                                                    |                                             | 2,764.....                                 |                                                                  |                                            |                                                | 205,932.....                   | 10/23/2019                                |
| 7000237732..... |      | GRANITE CITY.....     | IL..... |           | 10/23/2019.....  | 5.20.....        | 41,343.....                                                     |                                             | 88.....                                    |                                                                  |                                            |                                                | 46,036.....                    | 10/23/2019                                |
| 7000241865..... |      | HOLLY SPRINGS.....    | NC..... |           | 10/23/2019.....  | 5.20.....        | 151,334.....                                                    |                                             | 826.....                                   |                                                                  |                                            |                                                | 227,400.....                   | 10/23/2019                                |
| 7000240769..... |      | TALLULAH.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 54,312.....                                                     |                                             | (1,556).....                               |                                                                  |                                            |                                                | 105,000.....                   | 07/23/2019                                |
| 7000240241..... |      | KENT.....             | WA..... |           | 10/23/2019.....  | 5.20.....        | 317,742.....                                                    |                                             | (6,269).....                               |                                                                  |                                            |                                                | 410,000.....                   | 07/22/2019                                |
| 7000242054..... |      | WEST SPRINGFIELD..... | MA..... |           | 10/23/2019.....  | 5.20.....        | 126,027.....                                                    |                                             | (97).....                                  |                                                                  |                                            |                                                | 188,498.....                   | 10/23/2019                                |
| 7000242387..... |      | SAN ANTONIO.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 176,669.....                                                    |                                             | 144.....                                   |                                                                  |                                            |                                                | 202,034.....                   | 10/23/2019                                |
| 7000249093..... |      | MIDDLEBURG.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 166,474.....                                                    |                                             | 1,027.....                                 |                                                                  |                                            |                                                | 195,000.....                   | 10/03/2019                                |
| 7000237394..... |      | RAEFORD.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 176,643.....                                                    |                                             | (38).....                                  |                                                                  |                                            |                                                | 250,000.....                   | 07/23/2019                                |
| 7000238448..... |      | MALVERN.....          | AR..... |           | 10/23/2019.....  | 5.20.....        | 57,942.....                                                     |                                             | 773.....                                   |                                                                  |                                            |                                                | 35,500.....                    | 08/02/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243190..... |      | PINETOPS.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 62,229.....                                                     |                                             | 36.....                                    |                                                                  |                                            |                                                | 76,000.....                    | 09/26/2019                                |
| 7000238586..... |      | LAFAYETTE.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 110,732.....                                                    |                                             | 638.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/30/2019                                |
| 7000238928..... |      | WINTER GARDEN.....  | FL..... |           | 10/23/2019.....  | 5.20.....        | 165,534.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 305,000.....                   | 10/03/2019                                |
| 7000241057..... |      | LAPEER.....         | MI..... |           | 10/23/2019.....  | 5.20.....        | 55,699.....                                                     |                                             | (4).....                                   |                                                                  |                                            |                                                | 108,000.....                   | 08/01/2019                                |
| 7000249149..... |      | LANSING.....        | KS..... |           | 10/23/2019.....  | 5.20.....        | 48,195.....                                                     |                                             | 105.....                                   |                                                                  |                                            |                                                | 73,526.....                    | 10/23/2019                                |
| 7000244191..... |      | DESOTO.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 99,502.....                                                     |                                             | 286.....                                   |                                                                  |                                            |                                                | 131,091.....                   | 10/23/2019                                |
| 7000238924..... |      | QUAKERTOWN.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 142,479.....                                                    |                                             | 211.....                                   |                                                                  |                                            |                                                | 187,500.....                   | 07/25/2019                                |
| 7000239779..... |      | MENDON.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 72,601.....                                                     |                                             | 871.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/29/2019                                |
| 7000243725..... |      | GRAND PRAIRIE.....  | TX..... |           | 10/23/2019.....  | 5.20.....        | 91,408.....                                                     |                                             | 176.....                                   |                                                                  |                                            |                                                | 126,390.....                   | 10/23/2019                                |
| 7000241533..... |      | SPOKANE.....        | WA..... |           | 10/23/2019.....  | 5.20.....        | 152,904.....                                                    |                                             | 221.....                                   |                                                                  |                                            |                                                | 245,000.....                   | 07/25/2019                                |
| 7000241866..... |      | HATTIESBURG.....    | MS..... |           | 10/23/2019.....  | 5.20.....        | 106,467.....                                                    |                                             | 22.....                                    |                                                                  |                                            |                                                | 147,362.....                   | 10/23/2019                                |
| 7000243249..... |      | BOONEVILLE.....     | AR..... |           | 10/23/2019.....  | 5.20.....        | 139,657.....                                                    |                                             | 54.....                                    |                                                                  |                                            |                                                | 129,000.....                   | 07/23/2019                                |
| 7000240911..... |      | COLUMBUS.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 95,355.....                                                     |                                             | 59.....                                    |                                                                  |                                            |                                                | 158,767.....                   | 10/23/2019                                |
| 7000239446..... |      | FLORISSANT.....     | MO..... |           | 10/23/2019.....  | 5.20.....        | 90,301.....                                                     |                                             | 254.....                                   |                                                                  |                                            |                                                | 114,000.....                   | 07/23/2019                                |
| 7000238062..... |      | YOUNGWOOD.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 73,520.....                                                     |                                             | 408.....                                   |                                                                  |                                            |                                                | 89,000.....                    | 07/22/2019                                |
| 7000242388..... |      | VAN METER.....      | IA..... |           | 10/23/2019.....  | 5.20.....        | 290,397.....                                                    |                                             | 666.....                                   |                                                                  |                                            |                                                | 290,000.....                   | 08/26/2019                                |
| 7000243531..... |      | HUMBOLDT.....       | IL..... |           | 10/23/2019.....  | 5.20.....        | 47,830.....                                                     |                                             | 252.....                                   |                                                                  |                                            |                                                | 55,000.....                    | 08/13/2019                                |
| 7000239390..... |      | HEPHZIBAH.....      | GA..... |           | 10/23/2019.....  | 5.20.....        | 74,407.....                                                     |                                             | 60.....                                    |                                                                  |                                            |                                                | 109,784.....                   | 10/23/2019                                |
| 7000237397..... |      | LEAGUE CITY.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 140,919.....                                                    |                                             | 52.....                                    |                                                                  |                                            |                                                | 263,000.....                   | 07/24/2019                                |
| 7000241196..... |      | BRADFORD.....       | VT..... |           | 10/23/2019.....  | 5.20.....        | 145,265.....                                                    |                                             | 243.....                                   |                                                                  |                                            |                                                | 163,000.....                   | 08/18/2019                                |
| 7000243055..... |      | VILLA RICA.....     | GA..... |           | 10/23/2019.....  | 5.20.....        | 92,848.....                                                     |                                             | 544.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 07/22/2019                                |
| 7000243388..... |      | HAVELOCK.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 136,758.....                                                    |                                             | (32).....                                  |                                                                  |                                            |                                                | 164,500.....                   | 08/01/2019                                |
| 7000243053..... |      | BYRAM.....          | MS..... |           | 10/23/2019.....  | 5.20.....        | 150,238.....                                                    |                                             | 435.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 07/25/2019                                |
| 7000243724..... |      | FORT WORTH.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 120,004.....                                                    |                                             | (130).....                                 |                                                                  |                                            |                                                | 196,961.....                   | 10/23/2019                                |
| 7000241058..... |      | DYERSBURG.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 105,057.....                                                    |                                             | 341.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/23/2019                                |
| 7000237872..... |      | NEOSHO.....         | MO..... |           | 10/23/2019.....  | 5.20.....        | 42,966.....                                                     |                                             | (60).....                                  |                                                                  |                                            |                                                | 78,000.....                    | 07/24/2019                                |
| 7000238925..... |      | CALHOUN.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 62,514.....                                                     |                                             | (100).....                                 |                                                                  |                                            |                                                | 120,000.....                   | 07/23/2019                                |
| 7000242671..... |      | SAN ANTONIO.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 99,268.....                                                     |                                             | 280.....                                   |                                                                  |                                            |                                                | 166,000.....                   | 11/09/2018                                |
| 7000239309..... |      | GRAYLING.....       | MI..... |           | 10/23/2019.....  | 5.20.....        | 84,769.....                                                     |                                             | (753).....                                 |                                                                  |                                            |                                                | 90,000.....                    | 08/08/2019                                |
| 7000243919..... |      | MARIETTA.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 118,927.....                                                    |                                             | (930).....                                 |                                                                  |                                            |                                                | 178,520.....                   | 10/23/2019                                |
| 7000238061..... |      | LAKE PLACID.....    | FL..... |           | 10/23/2019.....  | 5.20.....        | 46,480.....                                                     |                                             | (595).....                                 |                                                                  |                                            |                                                | 135,000.....                   | 10/03/2019                                |
| 7000240434..... |      | VOLCANO.....        | HI..... |           | 10/23/2019.....  | 5.20.....        | 149,991.....                                                    |                                             | 322.....                                   |                                                                  |                                            |                                                | 225,000.....                   | 07/23/2019                                |
| 7000239447..... |      | AVONDALE.....       | AZ..... |           | 10/23/2019.....  | 5.20.....        | 98,035.....                                                     |                                             | 223.....                                   |                                                                  |                                            |                                                | 250,000.....                   | 11/09/2018                                |
| 7000244384..... |      | CAMBY.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 75,572.....                                                     |                                             | (18).....                                  |                                                                  |                                            |                                                | 125,000.....                   | 07/23/2019                                |
| 7000244052..... |      | COLUMBUS.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 69,967.....                                                     |                                             | 106.....                                   |                                                                  |                                            |                                                | 32,500.....                    | 07/30/2019                                |
| 7000239253..... |      | MARMADUKE.....      | AR..... |           | 10/23/2019.....  | 5.20.....        | 34,472.....                                                     |                                             | 33.....                                    |                                                                  |                                            |                                                | 42,000.....                    | 09/22/2019                                |
| 7000242056..... |      | SOUTHFIELD.....     | MI..... |           | 10/23/2019.....  | 5.20.....        | 84,374.....                                                     |                                             | 470.....                                   |                                                                  |                                            |                                                | 109,346.....                   | 10/23/2019                                |
| 7000243863..... |      | CHARLOTTE.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 141,170.....                                                    |                                             | 370.....                                   |                                                                  |                                            |                                                | 175,431.....                   | 10/23/2019                                |
| 7000237396..... |      | OLIVER SPRINGS..... | TN..... |           | 10/23/2019.....  | 5.20.....        | 145,087.....                                                    |                                             | (1,607).....                               |                                                                  |                                            |                                                | 205,370.....                   | 10/23/2019                                |
| 7000241202..... |      | WILLIAMSBURG.....   | KY..... |           | 10/23/2019.....  | 5.20.....        | 112,582.....                                                    |                                             | (154).....                                 |                                                                  |                                            |                                                | 86,000.....                    | 07/25/2019                                |
| 7000243054..... |      | DENHAM SPRINGS..... | LA..... |           | 10/23/2019.....  | 5.20.....        | 121,019.....                                                    |                                             | 298.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 08/17/2019                                |
| 7000237356..... |      | DECATUR.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 106,371.....                                                    |                                             | (866).....                                 |                                                                  |                                            |                                                | 143,498.....                   | 10/23/2019                                |
| 7000242201..... |      | DICKINSON.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 91,407.....                                                     |                                             | 143.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 07/23/2019                                |
| 7000241059..... |      | TOOELE.....         | UT..... |           | 10/23/2019.....  | 5.20.....        | 128,249.....                                                    |                                             | 343.....                                   |                                                                  |                                            |                                                | 222,000.....                   | 08/03/2019                                |
| 7000239686..... |      | MASCOTTE.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 91,465.....                                                     |                                             | 241.....                                   |                                                                  |                                            |                                                | 220,000.....                   | 10/03/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.29

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000242672..... |      | PLAQUEMINE.....     | LA..... |           | 10/23/2019.....  | 5.20.....        | 55,943.....                                                     |                                             | 133.....                                   |                                                                  |                                            |                                                | 82,197.....                    | 10/23/2019                                |
| 7000238549..... |      | STEPHENTOWN.....    | NY..... |           | 10/23/2019.....  | 5.20.....        | 96,163.....                                                     |                                             | 374.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 08/01/2019                                |
| 7000244388..... |      | NEWTON.....         | IA..... |           | 10/23/2019.....  | 5.20.....        | 77,623.....                                                     |                                             | 82.....                                    |                                                                  |                                            |                                                | 85,000.....                    | 09/25/2019                                |
| 7000241868..... |      | BRUNSWICK.....      | GA..... |           | 10/23/2019.....  | 5.20.....        | 137,128.....                                                    |                                             | (1,519).....                               |                                                                  |                                            |                                                | 191,826.....                   | 10/23/2019                                |
| 7000239020..... |      | LA PORTE.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 79,691.....                                                     |                                             | (5).....                                   |                                                                  |                                            |                                                | 109,376.....                   | 10/23/2019                                |
| 7000243533..... |      | NATCHEZ.....        | MS..... |           | 10/23/2019.....  | 5.20.....        | 70,778.....                                                     |                                             | 935.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 08/07/2019                                |
| 7000237970..... |      | BUXTON.....         | ME..... |           | 10/23/2019.....  | 5.20.....        | 162,470.....                                                    |                                             | 506.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 08/06/2019                                |
| 7000238354..... |      | WATERTOWN.....      | NY..... |           | 10/23/2019.....  | 5.20.....        | 46,630.....                                                     |                                             | 124.....                                   |                                                                  |                                            |                                                | 108,575.....                   | 10/23/2019                                |
| 7000238687..... |      | ROCHELLE.....       | IL..... |           | 10/23/2019.....  | 5.20.....        | 125,710.....                                                    |                                             | 1,970.....                                 |                                                                  |                                            |                                                | 133,000.....                   | 08/01/2019                                |
| 7000243200..... |      | RALIEGH.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 106,885.....                                                    |                                             | 179.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 07/25/2019                                |
| 7000241869..... |      | TACOMA.....         | WA..... |           | 10/23/2019.....  | 5.20.....        | 215,352.....                                                    |                                             | 320.....                                   |                                                                  |                                            |                                                | 348,000.....                   | 07/22/2019                                |
| 7000238830..... |      | PAGELAND.....       | SC..... |           | 10/23/2019.....  | 5.20.....        | 145,336.....                                                    |                                             | 215.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/24/2019                                |
| 7000238492..... |      | WINDHAM.....        | ME..... |           | 10/23/2019.....  | 5.20.....        | 154,196.....                                                    |                                             | (926).....                                 |                                                                  |                                            |                                                | 200,000.....                   | 07/28/2019                                |
| 7000240289..... |      | CROWLEY.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 77,806.....                                                     |                                             | (206).....                                 |                                                                  |                                            |                                                | 195,000.....                   | 10/01/2018                                |
| 7000241674..... |      | WEST LAFAYETTE..... | IN..... |           | 10/23/2019.....  | 5.20.....        | 87,494.....                                                     |                                             | 166.....                                   |                                                                  |                                            |                                                | 115,964.....                   | 10/23/2019                                |
| 7000244193..... |      | SAN ANTONIO.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 157,537.....                                                    |                                             | 378.....                                   |                                                                  |                                            |                                                | 214,421.....                   | 10/23/2019                                |
| 7000242202..... |      | CORPUS CHRISTI..... | TX..... |           | 10/23/2019.....  | 5.20.....        | 60,732.....                                                     |                                             | 393.....                                   |                                                                  |                                            |                                                | 152,062.....                   | 10/23/2019                                |
| 7000241480..... |      | CHARLOTTE.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 86,267.....                                                     |                                             | (606).....                                 |                                                                  |                                            |                                                | 150,061.....                   | 10/23/2019                                |
| 7000239549..... |      | INGLESIDE.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 91,978.....                                                     |                                             | 134.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 08/03/2019                                |
| 7000239687..... |      | OCONTO.....         | WI..... |           | 10/23/2019.....  | 5.20.....        | 128,359.....                                                    |                                             | 333.....                                   |                                                                  |                                            |                                                | 200,000.....                   | 07/22/2019                                |
| 7000240765..... |      | BETHLEHEM.....      | GA..... |           | 10/23/2019.....  | 5.20.....        | 134,300.....                                                    |                                             | 309.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 08/04/2019                                |
| 7000239216..... |      | VIDOR.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 36,034.....                                                     |                                             | (22).....                                  |                                                                  |                                            |                                                | 99,000.....                    | 08/20/2019                                |
| 7000238215..... |      | UNIONVILLE.....     | TN..... |           | 10/23/2019.....  | 5.20.....        | 61,663.....                                                     |                                             | 153.....                                   |                                                                  |                                            |                                                | 162,000.....                   | 08/08/2019                                |
| 7000242059..... |      | BRONX.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 476,285.....                                                    |                                             | (1,039).....                               |                                                                  |                                            |                                                | 566,756.....                   | 10/23/2019                                |
| 7000240570..... |      | MONROE.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 72,028.....                                                     |                                             | 205.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/19/2019                                |
| 7000249103..... |      | DICKSON.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 93,154.....                                                     |                                             | 308.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/21/2019                                |
| 7000239830..... |      | BOAZ.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 51,153.....                                                     |                                             | 188.....                                   |                                                                  |                                            |                                                | 95,000.....                    | 09/09/2019                                |
| 7000249098..... |      | JACKSON.....        | CA..... |           | 10/23/2019.....  | 5.20.....        | 179,276.....                                                    |                                             | 295.....                                   |                                                                  |                                            |                                                | 220,000.....                   | 07/20/2019                                |
| 7000238686..... |      | LEHIGH ACRES.....   | FL..... |           | 10/23/2019.....  | 5.20.....        | 92,102.....                                                     |                                             | 34.....                                    |                                                                  |                                            |                                                | 160,000.....                   | 10/03/2019                                |
| 7000242729..... |      | HOPE MILLS.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 79,295.....                                                     |                                             | (5).....                                   |                                                                  |                                            |                                                | 75,000.....                    | 07/30/2019                                |
| 7000239493..... |      | HAMPTON BAYS.....   | NY..... |           | 10/23/2019.....  | 5.20.....        | 407,007.....                                                    |                                             | (313).....                                 |                                                                  |                                            |                                                | 555,580.....                   | 10/23/2019                                |
| 7000242340..... |      | ARLINGTON.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 129,347.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 216,843.....                   | 10/23/2019                                |
| 7000241675..... |      | HENDERSON.....      | NV..... |           | 10/23/2019.....  | 5.20.....        | 156,123.....                                                    |                                             | 376.....                                   |                                                                  |                                            |                                                | 197,069.....                   | 10/23/2019                                |
| 7000243389..... |      | TAYLORVILLE.....    | IL..... |           | 10/23/2019.....  | 5.20.....        | 83,094.....                                                     |                                             | 1,002.....                                 |                                                                  |                                            |                                                | 80,000.....                    | 07/27/2019                                |
| 7000240626..... |      | OWASSO.....         | OK..... |           | 10/23/2019.....  | 5.20.....        | 120,436.....                                                    |                                             | 1,479.....                                 |                                                                  |                                            |                                                | 170,000.....                   | 07/21/2019                                |
| 7000240288..... |      | KINSTON.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 74,533.....                                                     |                                             | 421.....                                   |                                                                  |                                            |                                                | 103,839.....                   | 10/23/2019                                |
| 7000238162..... |      | MOULTON.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 125,129.....                                                    |                                             | 1,519.....                                 |                                                                  |                                            |                                                | 165,000.....                   | 07/26/2019                                |
| 7000239351..... |      | SPARTA.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 83,586.....                                                     |                                             | (68).....                                  |                                                                  |                                            |                                                | 155,000.....                   | 07/25/2019                                |
| 7000239684..... |      | PLEASANT VIEW.....  | TN..... |           | 10/23/2019.....  | 5.20.....        | 133,324.....                                                    |                                             | 377.....                                   |                                                                  |                                            |                                                | 280,000.....                   | 07/25/2019                                |
| 7000237358..... |      | LUBBOCK.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 100,113.....                                                    |                                             | 237.....                                   |                                                                  |                                            |                                                | 130,560.....                   | 10/23/2019                                |
| 7000243202..... |      | WAYNESBORO.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 81,274.....                                                     |                                             | 975.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 09/26/2019                                |
| 7000249102..... |      | JACKSBORO.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 160,525.....                                                    |                                             | 1,971.....                                 |                                                                  |                                            |                                                | 165,000.....                   | 07/30/2019                                |
| 7000240625..... |      | PILOT MOUNTAIN..... | NC..... |           | 10/23/2019.....  | 5.20.....        | 98,969.....                                                     |                                             | (139).....                                 |                                                                  |                                            |                                                | 145,000.....                   | 07/25/2019                                |
| 7000239408..... |      | JACKSONVILLE.....   | NC..... |           | 10/23/2019.....  | 5.20.....        | 147,870.....                                                    |                                             | 463.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.30

| 1               | 2    | Location                 |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|--------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                          |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                     | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243059..... |      | METAMORA.....            | IL..... |           | 10/23/2019.....  | 5.20.....        | 127,958.....                                                    |                                             | 44.....                                    |                                                                  |                                            |                                                | 148,000.....                   | 07/20/2019                                |
| 7000239213..... |      | RICHLAND.....            | MS..... |           | 10/23/2019.....  | 5.20.....        | 85,556.....                                                     |                                             | 315.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 08/26/2019                                |
| 7000242674..... |      | DURANT.....              | MS..... |           | 10/23/2019.....  | 5.20.....        | 73,899.....                                                     |                                             | 286.....                                   |                                                                  |                                            |                                                | 75,112.....                    | 10/23/2019                                |
| 7000241676..... |      | EDEN PRAIRIE.....        | MN..... |           | 10/23/2019.....  | 5.20.....        | 196,499.....                                                    |                                             | 376.....                                   |                                                                  |                                            |                                                | 315,629.....                   | 10/23/2019                                |
| 7000244533..... |      | MARYVILLE.....           | IL..... |           | 10/23/2019.....  | 5.20.....        | 50,457.....                                                     |                                             | 101.....                                   |                                                                  |                                            |                                                | 164,519.....                   | 10/23/2019                                |
| 7000239352..... |      | TAYLORVILLE.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 64,407.....                                                     |                                             | 782.....                                   |                                                                  |                                            |                                                | 87,000.....                    | 08/19/2019                                |
| 7000242204..... |      | OSSEO.....               | WI..... |           | 10/23/2019.....  | 5.20.....        | 71,746.....                                                     |                                             | 73.....                                    |                                                                  |                                            |                                                | 94,096.....                    | 10/23/2019                                |
| 7000240092..... |      | FRANKLIN.....            | MA..... |           | 10/23/2019.....  | 5.20.....        | 302,670.....                                                    |                                             | 932.....                                   |                                                                  |                                            |                                                | 399,391.....                   | 10/23/2019                                |
| 7000242199..... |      | SAN ANTONIO.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 51,840.....                                                     |                                             | 869.....                                   |                                                                  |                                            |                                                | 179,000.....                   | 07/24/2019                                |
| 7000242537..... |      | WYOMING.....             | MN..... |           | 10/23/2019.....  | 5.20.....        | 230,933.....                                                    |                                             | 91.....                                    |                                                                  |                                            |                                                | 286,039.....                   | 10/23/2019                                |
| 7000249096..... |      | AVON PARK.....           | FL..... |           | 10/23/2019.....  | 5.20.....        | 89,945.....                                                     |                                             | 91.....                                    |                                                                  |                                            |                                                | 115,000.....                   | 10/03/2019                                |
| 7000241344..... |      | SOUTH RICHMOND HILL..... | NY..... |           | 10/23/2019.....  | 5.20.....        | 186,922.....                                                    |                                             | 223.....                                   |                                                                  |                                            |                                                | 306,420.....                   | 10/23/2019                                |
| 7000238217..... |      | PORTER.....              | TX..... |           | 10/23/2019.....  | 5.20.....        | 116,933.....                                                    |                                             | 148.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 07/22/2019                                |
| 7000243867..... |      | ARLINGTON.....           | VA..... |           | 10/23/2019.....  | 5.20.....        | 38,122.....                                                     |                                             | (166).....                                 |                                                                  |                                            |                                                | 186,479.....                   | 10/23/2019                                |
| 7000240957..... |      | DORAL.....               | FL..... |           | 10/23/2019.....  | 5.20.....        | 176,679.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 360,000.....                   | 10/03/2019                                |
| 7000237971..... |      | ALVIN.....               | TX..... |           | 10/23/2019.....  | 5.20.....        | 200,765.....                                                    |                                             | 32.....                                    |                                                                  |                                            |                                                | 180,000.....                   | 07/25/2019                                |
| 7000243196..... |      | STUTT GART.....          | AR..... |           | 10/23/2019.....  | 5.20.....        | 47,170.....                                                     |                                             | (90).....                                  |                                                                  |                                            |                                                | 55,000.....                    | 08/13/2019                                |
| 7000240624..... |      | ORANGEBURG.....          | SC..... |           | 10/23/2019.....  | 5.20.....        | 133,635.....                                                    |                                             | 501.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 07/24/2019                                |
| 7000237500..... |      | EL PASO.....             | TX..... |           | 10/23/2019.....  | 5.20.....        | 91,511.....                                                     |                                             | (74).....                                  |                                                                  |                                            |                                                | 161,557.....                   | 10/23/2019                                |
| 7000243058..... |      | VAN BUREN.....           | AR..... |           | 10/23/2019.....  | 5.20.....        | 80,371.....                                                     |                                             | 235.....                                   |                                                                  |                                            |                                                | 92,900.....                    | 07/30/2019                                |
| 7000240762..... |      | CODY.....                | WY..... |           | 10/23/2019.....  | 5.20.....        | 121,879.....                                                    |                                             | 1,479.....                                 |                                                                  |                                            |                                                | 131,052.....                   | 10/23/2019                                |
| 7000238022..... |      | DOVER.....               | NC..... |           | 10/23/2019.....  | 5.20.....        | 56,748.....                                                     |                                             | (214).....                                 |                                                                  |                                            |                                                | 35,000.....                    | 07/25/2019                                |
| 7000238160..... |      | STATESBORO.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 107,897.....                                                    |                                             | 1,339.....                                 |                                                                  |                                            |                                                | 150,000.....                   | 07/23/2019                                |
| 7000240286..... |      | BRONX.....               | NY..... |           | 10/23/2019.....  | 5.20.....        | 254,456.....                                                    |                                             | 505.....                                   |                                                                  |                                            |                                                | 414,833.....                   | 10/23/2019                                |
| 7000241678..... |      | FAR ROCKAWAY.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 359,472.....                                                    |                                             | 531.....                                   |                                                                  |                                            |                                                | 447,385.....                   | 10/23/2019                                |
| 7000238212..... |      | GONZALES.....            | LA..... |           | 10/23/2019.....  | 5.20.....        | 128,230.....                                                    |                                             | 190.....                                   |                                                                  |                                            |                                                | 212,000.....                   | 08/08/2019                                |
| 7000249052..... |      | RIDGELY.....             | TN..... |           | 10/23/2019.....  | 5.20.....        | 95,947.....                                                     |                                             | 527.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 07/23/2019                                |
| 7000240818..... |      | MATTITUCK.....           | NY..... |           | 10/23/2019.....  | 5.20.....        | 258,423.....                                                    |                                             | 200.....                                   |                                                                  |                                            |                                                | 442,461.....                   | 10/23/2019                                |
| 7000242482..... |      | BRANDYWINE.....          | MD..... |           | 10/23/2019.....  | 5.20.....        | 395,264.....                                                    |                                             | 4,935.....                                 |                                                                  |                                            |                                                | 480,119.....                   | 10/23/2019                                |
| 7000241821..... |      | EDMOND.....              | OK..... |           | 10/23/2019.....  | 5.20.....        | 121,735.....                                                    |                                             | 97.....                                    |                                                                  |                                            |                                                | 159,665.....                   | 10/23/2019                                |
| 7000240956..... |      | LELAND.....              | NC..... |           | 10/23/2019.....  | 5.20.....        | 211,075.....                                                    |                                             | 400.....                                   |                                                                  |                                            |                                                | 295,000.....                   | 07/24/2019                                |
| 7000237879..... |      | WALKER.....              | LA..... |           | 10/23/2019.....  | 5.20.....        | 64,506.....                                                     |                                             | (64).....                                  |                                                                  |                                            |                                                | 155,000.....                   | 08/02/2019                                |
| 7000241207..... |      | LONG POND.....           | PA..... |           | 10/23/2019.....  | 5.20.....        | 73,288.....                                                     |                                             | 421.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/24/2019                                |
| 7000238406..... |      | BRUNSWICK.....           | MD..... |           | 10/23/2019.....  | 5.20.....        | 206,631.....                                                    |                                             | 355.....                                   |                                                                  |                                            |                                                | 157,000.....                   | 07/22/2019                                |
| 7000241151..... |      | MANCHESTER.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 69,478.....                                                     |                                             | 428.....                                   |                                                                  |                                            |                                                | 116,000.....                   | 07/20/2019                                |
| 7000238068..... |      | PACE.....                | FL..... |           | 10/23/2019.....  | 5.20.....        | 137,028.....                                                    |                                             | 259.....                                   |                                                                  |                                            |                                                | 230,000.....                   | 10/03/2019                                |
| 7000249108..... |      | LANCASTER.....           | SC..... |           | 10/23/2019.....  | 5.20.....        | 133,055.....                                                    |                                             | 387.....                                   |                                                                  |                                            |                                                | 141,000.....                   | 10/05/2019                                |
| 7000242676..... |      | CLEVELAND.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 120,323.....                                                    |                                             | 204.....                                   |                                                                  |                                            |                                                | 110,555.....                   | 10/23/2019                                |
| 7000237490..... |      | WINONA LAKE.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 115,880.....                                                    |                                             | (76).....                                  |                                                                  |                                            |                                                | 143,173.....                   | 10/23/2019                                |
| 7000243010..... |      | LOS LUNAS.....           | NM..... |           | 10/23/2019.....  | 5.20.....        | 85,379.....                                                     |                                             | 201.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 07/25/2019                                |
| 7000238211..... |      | WARTBURG.....            | TN..... |           | 10/23/2019.....  | 5.20.....        | 61,886.....                                                     |                                             | (858).....                                 |                                                                  |                                            |                                                | 90,000.....                    | 07/29/2019                                |
| 7000243674..... |      | CAMERON.....             | NC..... |           | 10/23/2019.....  | 5.20.....        | 116,049.....                                                    |                                             | 70.....                                    |                                                                  |                                            |                                                | 130,000.....                   | 08/19/2019                                |
| 7000242539..... |      | STORRS.....              | CT..... |           | 10/23/2019.....  | 5.20.....        | 233,441.....                                                    |                                             | 391.....                                   |                                                                  |                                            |                                                | 214,860.....                   | 10/23/2019                                |
| 7000238682..... |      | FT PAYNE.....            | AL..... |           | 10/23/2019.....  | 5.20.....        | 51,139.....                                                     |                                             | (590).....                                 |                                                                  |                                            |                                                | 56,300.....                    | 08/21/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.31

| 1               | 2    | Location               |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                        |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                   | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000237684..... |      | PORTSMOUTH.....        | VA..... |           | 10/23/2019.....  | 5.20.....        | 140,708.....                                                    |                                             | 145.....                                   |                                                                  |                                            |                                                | 122,000.....                   | 07/30/2019                                |
| 7000243203..... |      | LYNCHBURG.....         | VA..... |           | 10/23/2019.....  | 5.20.....        | 160,794.....                                                    |                                             | 2,052.....                                 |                                                                  |                                            |                                                | 210,000.....                   | 08/04/2019                                |
| 7000242150..... |      | BAKERSFIELD.....       | CA..... |           | 10/23/2019.....  | 5.20.....        | 59,518.....                                                     |                                             | 60.....                                    |                                                                  |                                            |                                                | 163,592.....                   | 10/23/2019                                |
| 7000243198..... |      | BRANDON.....           | MS..... |           | 10/23/2019.....  | 5.20.....        | 131,750.....                                                    |                                             | (139).....                                 |                                                                  |                                            |                                                | 180,000.....                   | 07/24/2019                                |
| 7000237545..... |      | CHESTERFIELD.....      | VA..... |           | 10/23/2019.....  | 5.20.....        | 167,650.....                                                    |                                             | 1,996.....                                 |                                                                  |                                            |                                                | 213,621.....                   | 10/23/2019                                |
| 7000237878..... |      | SIMPSONVILLE.....      | SC..... |           | 10/23/2019.....  | 5.20.....        | 123,544.....                                                    |                                             | 45.....                                    |                                                                  |                                            |                                                | 202,000.....                   | 07/23/2019                                |
| 7000239407..... |      | BOWIE.....             | MD..... |           | 10/23/2019.....  | 5.20.....        | 653,150.....                                                    |                                             | 7,774.....                                 |                                                                  |                                            |                                                | 720,000.....                   | 07/23/2019                                |
| 7000238738..... |      | CHARLES TOWN.....      | WV..... |           | 10/23/2019.....  | 5.20.....        | 174,563.....                                                    |                                             | 2,168.....                                 |                                                                  |                                            |                                                | 215,000.....                   | 07/23/2019                                |
| 7000240622..... |      | MARYVILLE.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 40,986.....                                                     |                                             | 16.....                                    |                                                                  |                                            |                                                | 70,000.....                    | 08/01/2019                                |
| 7000242820..... |      | DUNNELLON.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 69,362.....                                                     |                                             | 871.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 10/03/2019                                |
| 7000242011..... |      | TRENTON.....           | NJ..... |           | 10/23/2019.....  | 5.20.....        | 177,795.....                                                    |                                             | 424.....                                   |                                                                  |                                            |                                                | 142,000.....                   | 07/21/2019                                |
| 7000238067..... |      | MORRISON.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 196,594.....                                                    |                                             | 2,399.....                                 |                                                                  |                                            |                                                | 175,000.....                   | 07/19/2019                                |
| 7000242206..... |      | ATLANTA.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 134,246.....                                                    |                                             | 86.....                                    |                                                                  |                                            |                                                | 136,000.....                   | 12/22/2018                                |
| 7000239545..... |      | BASSETT.....           | VA..... |           | 10/23/2019.....  | 5.20.....        | 80,168.....                                                     |                                             | 267.....                                   |                                                                  |                                            |                                                | 73,000.....                    | 07/29/2019                                |
| 7000241152..... |      | FLORENCE.....          | AZ..... |           | 10/23/2019.....  | 5.20.....        | 169,621.....                                                    |                                             | 979.....                                   |                                                                  |                                            |                                                | 235,000.....                   | 07/22/2019                                |
| 7000238876..... |      | CLIFFORD TOWNSHIP..... | PA..... |           | 10/23/2019.....  | 5.20.....        | 75,624.....                                                     |                                             | (727).....                                 |                                                                  |                                            |                                                | 95,000.....                    | 08/07/2019                                |
| 7000243480..... |      | ELGIN.....             | SC..... |           | 10/23/2019.....  | 5.20.....        | 98,508.....                                                     |                                             | 17.....                                    |                                                                  |                                            |                                                | 145,000.....                   | 07/23/2019                                |
| 7000240816..... |      | RALEIGH.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 85,968.....                                                     |                                             | (85).....                                  |                                                                  |                                            |                                                | 172,500.....                   | 07/30/2019                                |
| 7000241823..... |      | WALDORF.....           | MD..... |           | 10/23/2019.....  | 5.20.....        | 287,272.....                                                    |                                             | 687.....                                   |                                                                  |                                            |                                                | 390,000.....                   | 07/22/2019                                |
| 7000242822..... |      | NEWPORT.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 93,820.....                                                     |                                             | 64.....                                    |                                                                  |                                            |                                                | 121,844.....                   | 10/23/2019                                |
| 7000244343..... |      | FORT WAYNE.....        | IN..... |           | 10/23/2019.....  | 5.20.....        | 77,156.....                                                     |                                             | (1,333).....                               |                                                                  |                                            |                                                | 165,000.....                   | 07/30/2019                                |
| 7000238214..... |      | SPRING HILL.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 179,456.....                                                    |                                             | 146.....                                   |                                                                  |                                            |                                                | 255,000.....                   | 10/03/2019                                |
| 7000242151..... |      | EL PASO.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 81,508.....                                                     |                                             | 159.....                                   |                                                                  |                                            |                                                | 87,165.....                    | 10/23/2019                                |
| 7000237549..... |      | LAKE IN THE HILLS..... | IL..... |           | 10/23/2019.....  | 5.20.....        | 129,560.....                                                    |                                             | (760).....                                 |                                                                  |                                            |                                                | 155,526.....                   | 10/23/2019                                |
| 7000239874..... |      | HOLLY SPRINGS.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 194,276.....                                                    |                                             | 650.....                                   |                                                                  |                                            |                                                | 312,000.....                   | 08/01/2019                                |
| 7000240145..... |      | LAS CRUCES.....        | NM..... |           | 10/23/2019.....  | 5.20.....        | 139,611.....                                                    |                                             | 362.....                                   |                                                                  |                                            |                                                | 247,998.....                   | 10/23/2019                                |
| 7000239398..... |      | SOUTH POINT.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 133,529.....                                                    |                                             | 1,649.....                                 |                                                                  |                                            |                                                | 159,103.....                   | 10/23/2019                                |
| 7000242484..... |      | MAYWOOD.....           | IL..... |           | 10/23/2019.....  | 5.20.....        | 108,003.....                                                    |                                             | (913).....                                 |                                                                  |                                            |                                                | 127,712.....                   | 10/23/2019                                |
| 7000239403..... |      | LYNWOOD.....           | IL..... |           | 10/23/2019.....  | 5.20.....        | 256,835.....                                                    |                                             | 677.....                                   |                                                                  |                                            |                                                | 302,000.....                   | 08/01/2019                                |
| 7000239542..... |      | MERIDIANVILLE.....     | AL..... |           | 10/23/2019.....  | 5.20.....        | 97,574.....                                                     |                                             | 1,496.....                                 |                                                                  |                                            |                                                | 151,000.....                   | 07/30/2019                                |
| 7000242345..... |      | DAYTON.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 96,380.....                                                     |                                             | 206.....                                   |                                                                  |                                            |                                                | 133,924.....                   | 10/23/2019                                |
| 7000242012..... |      | OKLAHOMA CITY.....     | OK..... |           | 10/23/2019.....  | 5.20.....        | 68,438.....                                                     |                                             | (17).....                                  |                                                                  |                                            |                                                | 90,997.....                    | 10/23/2019                                |
| 7000238490..... |      | GRAYLING.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 36,493.....                                                     |                                             | 50.....                                    |                                                                  |                                            |                                                | 100,000.....                   | 07/31/2019                                |
| 7000238408..... |      | NEW IBERIA.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 78,359.....                                                     |                                             | 97.....                                    |                                                                  |                                            |                                                | 109,000.....                   | 07/27/2019                                |
| 7000241153..... |      | WETUMPKA.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 163,049.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 200,000.....                   | 08/09/2019                                |
| 7000237830..... |      | DALLAS.....            | GA..... |           | 10/23/2019.....  | 5.20.....        | 54,928.....                                                     |                                             | (111).....                                 |                                                                  |                                            |                                                | 145,000.....                   | 07/22/2019                                |
| 7000242207..... |      | UPPER MARLBORO.....    | MD..... |           | 10/23/2019.....  | 5.20.....        | 189,062.....                                                    |                                             | 494.....                                   |                                                                  |                                            |                                                | 244,284.....                   | 10/23/2019                                |
| 7000242152..... |      | OKLAHOMA CITY.....     | OK..... |           | 10/23/2019.....  | 5.20.....        | 114,816.....                                                    |                                             | 673.....                                   |                                                                  |                                            |                                                | 187,000.....                   | 07/24/2019                                |
| 7000244480..... |      | LEAVENWORTH.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 71,238.....                                                     |                                             | 130.....                                   |                                                                  |                                            |                                                | 149,000.....                   | 09/05/2019                                |
| 7000241015..... |      | HOLLYWOOD.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 167,324.....                                                    |                                             | 140.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 10/03/2019                                |
| 7000238213..... |      | FLORENCE.....          | LA..... |           | 10/23/2019.....  | 5.20.....        | 96,785.....                                                     |                                             | (687).....                                 |                                                                  |                                            |                                                | 114,000.....                   | 07/29/2019                                |
| 7000240815..... |      | LAKE CHARLES.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 285,886.....                                                    |                                             | 547.....                                   |                                                                  |                                            |                                                | 325,000.....                   | 07/29/2019                                |
| 7000239737..... |      | COLLEGE STATION.....   | TX..... |           | 10/23/2019.....  | 5.20.....        | 140,021.....                                                    |                                             | 81.....                                    |                                                                  |                                            |                                                | 217,000.....                   | 07/31/2019                                |
| 7000240620..... |      | APPLE CREEK.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 44,203.....                                                     |                                             | (318).....                                 |                                                                  |                                            |                                                | 125,000.....                   | 08/01/2019                                |
| 7000242823..... |      | MINGO JUNCTION.....    | OH..... |           | 10/23/2019.....  | 5.20.....        | 43,856.....                                                     |                                             | 271.....                                   |                                                                  |                                            |                                                | 36,000.....                    | 07/28/2019                                |



SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location          |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                   |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City              | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000244675..... |      | ROANOKE.....      | AL..... |           | 10/23/2019.....  | 5.20.....        | 49,335.....                                                     |                                             | 53.....                                    |                                                                  |                                            |                                                | 61,236.....                    | 10/23/2019                                |
| 7000237548..... |      | CHESTER.....      | VA..... |           | 10/23/2019.....  | 5.20.....        | 122,420.....                                                    |                                             | (611).....                                 |                                                                  |                                            |                                                | 159,968.....                   | 10/23/2019                                |
| 7000240953..... |      | LAKE WORTH.....   | FL..... |           | 10/23/2019.....  | 5.20.....        | 161,152.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 290,000.....                   | 10/03/2019                                |
| 7000243538..... |      | CRESTVIEW.....    | FL..... |           | 10/23/2019.....  | 5.20.....        | 74,373.....                                                     |                                             | 232.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 10/03/2019                                |
| 7000239067..... |      | MUSKEGON.....     | MI..... |           | 10/23/2019.....  | 5.20.....        | 64,273.....                                                     |                                             | (1,220).....                               |                                                                  |                                            |                                                | 87,665.....                    | 10/23/2019                                |
| 7000244203..... |      | ORLANDO.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 64,548.....                                                     |                                             | 82.....                                    |                                                                  |                                            |                                                | 110,000.....                   | 10/03/2019                                |
| 7000240338..... |      | BAY SHORE.....    | NY..... |           | 10/23/2019.....  | 5.20.....        | 325,366.....                                                    |                                             | 549.....                                   |                                                                  |                                            |                                                | 380,341.....                   | 10/23/2019                                |
| 7000243011..... |      | POTTSVILLE.....   | AR..... |           | 10/23/2019.....  | 5.20.....        | 90,412.....                                                     |                                             | 46.....                                    |                                                                  |                                            |                                                | 115,000.....                   | 07/23/2019                                |
| 7000239210..... |      | RUPERT.....       | ID..... |           | 10/23/2019.....  | 5.20.....        | 69,267.....                                                     |                                             | 11.....                                    |                                                                  |                                            |                                                | 137,000.....                   | 08/07/2019                                |
| 7000238069..... |      | LEANDER.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 76,212.....                                                     |                                             | (839).....                                 |                                                                  |                                            |                                                | 200,000.....                   | 07/19/2019                                |
| 7000242811..... |      | KNIGHTDALE.....   | NC..... |           | 10/23/2019.....  | 5.20.....        | 120,181.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 178,500.....                   | 07/26/2019                                |
| 7000244332..... |      | HOUSTON.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 85,465.....                                                     |                                             | (167).....                                 |                                                                  |                                            |                                                | 132,759.....                   | 10/23/2019                                |
| 7000242002..... |      | TEXARKANA.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 42,938.....                                                     |                                             | 530.....                                   |                                                                  |                                            |                                                | 65,000.....                    | 07/24/2019                                |
| 7000244665..... |      | SHIPPENSBURG..... | PA..... |           | 10/23/2019.....  | 5.20.....        | 117,438.....                                                    |                                             | 206.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 08/16/2019                                |
| 7000239167..... |      | LANSE.....        | MI..... |           | 10/23/2019.....  | 5.20.....        | 43,200.....                                                     |                                             | 546.....                                   |                                                                  |                                            |                                                | 48,000.....                    | 08/13/2019                                |
| 7000238506..... |      | ZACHARY.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 204,734.....                                                    |                                             | 388.....                                   |                                                                  |                                            |                                                | 225,000.....                   | 07/31/2019                                |
| 7000244189..... |      | BIRMINGHAM.....   | AL..... |           | 10/23/2019.....  | 5.20.....        | 85,667.....                                                     |                                             | 1,070.....                                 |                                                                  |                                            |                                                | 125,218.....                   | 10/23/2019                                |
| 7000242668..... |      | HOUSTON.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 67,260.....                                                     |                                             | 407.....                                   |                                                                  |                                            |                                                | 95,526.....                    | 10/23/2019                                |
| 7000239781..... |      | STURGIS.....      | SD..... |           | 10/23/2019.....  | 5.20.....        | 138,673.....                                                    |                                             | 1,704.....                                 |                                                                  |                                            |                                                | 270,000.....                   | 08/10/2019                                |
| 7000240294..... |      | SAN ANTONIO.....  | TX..... |           | 10/23/2019.....  | 5.20.....        | 124,137.....                                                    |                                             | 210.....                                   |                                                                  |                                            |                                                | 200,000.....                   | 07/26/2019                                |
| 7000238168..... |      | BURLINGTON.....   | KY..... |           | 10/23/2019.....  | 5.20.....        | 65,870.....                                                     |                                             | 1,054.....                                 |                                                                  |                                            |                                                | 122,000.....                   | 07/21/2019                                |
| 7000239310..... |      | BUSHNELL.....     | IL..... |           | 10/23/2019.....  | 5.20.....        | 54,721.....                                                     |                                             | 105.....                                   |                                                                  |                                            |                                                | 68,000.....                    | 08/08/2019                                |
| 7000242335..... |      | RAEFORD.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 256,016.....                                                    |                                             | 272.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 07/23/2019                                |
| 7000243001..... |      | MOUNT HOLLY.....  | NC..... |           | 10/23/2019.....  | 5.20.....        | 128,926.....                                                    |                                             | 2,064.....                                 |                                                                  |                                            |                                                | 225,000.....                   | 07/20/2019                                |
| 7000239782..... |      | OCALA.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 59,686.....                                                     |                                             | (683).....                                 |                                                                  |                                            |                                                | 120,000.....                   | 10/03/2019                                |
| 7000243334..... |      | ADAIR.....        | OK..... |           | 10/23/2019.....  | 5.20.....        | 11,924.....                                                     |                                             | 63.....                                    |                                                                  |                                            |                                                | 170,000.....                   | 09/06/2019                                |
| 7000238311..... |      | INWOOD.....       | WV..... |           | 10/23/2019.....  | 5.20.....        | 105,381.....                                                    |                                             | (423).....                                 |                                                                  |                                            |                                                | 210,000.....                   | 07/23/2019                                |
| 7000237646..... |      | DENVER.....       | CO..... |           | 10/23/2019.....  | 5.20.....        | 271,220.....                                                    |                                             | 3,250.....                                 |                                                                  |                                            |                                                | 409,148.....                   | 10/23/2019                                |
| 7000237645..... |      | YORK.....         | PA..... |           | 10/23/2019.....  | 5.20.....        | 84,400.....                                                     |                                             | (1,768).....                               |                                                                  |                                            |                                                | 144,765.....                   | 10/23/2019                                |
| 7000241952..... |      | BROOKLYN.....     | NY..... |           | 10/23/2019.....  | 5.20.....        | 570,527.....                                                    |                                             | 855.....                                   |                                                                  |                                            |                                                | 593,061.....                   | 10/23/2019                                |
| 7000239168..... |      | ELIZABETH.....    | IN..... |           | 10/23/2019.....  | 5.20.....        | 92,768.....                                                     |                                             | (49).....                                  |                                                                  |                                            |                                                | 146,000.....                   | 08/30/2019                                |
| 7000237978..... |      | NORMANDY.....     | TN..... |           | 10/23/2019.....  | 5.20.....        | 110,679.....                                                    |                                             | 214.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/23/2019                                |
| 7000240155..... |      | JERSEY CITY.....  | NJ..... |           | 10/23/2019.....  | 5.20.....        | 129,317.....                                                    |                                             | (247).....                                 |                                                                  |                                            |                                                | 165,958.....                   | 10/23/2019                                |
| 7000239977..... |      | ORRVILLE.....     | OH..... |           | 10/23/2019.....  | 5.20.....        | 91,277.....                                                     |                                             | (20).....                                  |                                                                  |                                            |                                                | 140,000.....                   | 07/20/2019                                |
| 7000243527..... |      | PERRY.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 93,212.....                                                     |                                             | (355).....                                 |                                                                  |                                            |                                                | 110,000.....                   | 07/31/2019                                |
| 7000238505..... |      | WESLACO.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 211,351.....                                                    |                                             | 3,193.....                                 |                                                                  |                                            |                                                | 85,000.....                    | 07/21/2019                                |
| 7000238979..... |      | LINWOOD.....      | MI..... |           | 10/23/2019.....  | 5.20.....        | 40,669.....                                                     |                                             | 226.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 07/26/2019                                |
| 7000242950..... |      | IMPERIAL.....     | CA..... |           | 10/23/2019.....  | 5.20.....        | 99,036.....                                                     |                                             | (876).....                                 |                                                                  |                                            |                                                | 250,000.....                   | 07/23/2019                                |
| 7000243333..... |      | HARMONY.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 51,458.....                                                     |                                             | (75).....                                  |                                                                  |                                            |                                                | 85,000.....                    | 08/14/2019                                |
| 7000241143..... |      | EDGERTON.....     | KS..... |           | 10/23/2019.....  | 5.20.....        | 146,535.....                                                    |                                             | 934.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 07/26/2019                                |
| 7000240487..... |      | POTTSVILLE.....   | PA..... |           | 10/23/2019.....  | 5.20.....        | 66,179.....                                                     |                                             | 96.....                                    |                                                                  |                                            |                                                | 76,000.....                    | 08/06/2019                                |
| 7000242141..... |      | NEW BERN.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 158,722.....                                                    |                                             | 306.....                                   |                                                                  |                                            |                                                | 147,900.....                   | 08/05/2019                                |
| 7000241476..... |      | LAREDO.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 55,916.....                                                     |                                             | (395).....                                 |                                                                  |                                            |                                                | 119,229.....                   | 10/23/2019                                |
| 7000239839..... |      | SAN ANTONIO.....  | TX..... |           | 10/23/2019.....  | 5.20.....        | 74,408.....                                                     |                                             | 892.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/26/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000241005..... |      | OLDSMAR.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 271,518.....                                                    |                                             | 652.....                                   |                                                                  |                                            |                                                | 415,000.....                   | 10/03/2019                                |
| 7000249041..... |      | WILDWOOD.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 125,652.....                                                    |                                             | 1,561.....                                 |                                                                  |                                            |                                                | 177,000.....                   | 08/02/2019                                |
| 7000239974..... |      | DENVER.....           | IA..... |           | 10/23/2019.....  | 5.20.....        | 135,417.....                                                    |                                             | 2,003.....                                 |                                                                  |                                            |                                                | 170,000.....                   | 07/22/2019                                |
| 7000240292..... |      | FAYETTEVILLE.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 84,614.....                                                     |                                             | 87.....                                    |                                                                  |                                            |                                                | 114,975.....                   | 10/23/2019                                |
| 7000240630..... |      | BETHALTO.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 57,887.....                                                     |                                             | (359).....                                 |                                                                  |                                            |                                                | 72,000.....                    | 07/22/2019                                |
| 7000241620..... |      | FORT WORTH.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 93,184.....                                                     |                                             | (446).....                                 |                                                                  |                                            |                                                | 147,073.....                   | 10/23/2019                                |
| 7000240154..... |      | ELK GROVE.....        | CA..... |           | 10/23/2019.....  | 5.20.....        | 142,247.....                                                    |                                             | 213.....                                   |                                                                  |                                            |                                                | 340,153.....                   | 10/23/2019                                |
| 7000238590..... |      | UNION.....            | SC..... |           | 10/23/2019.....  | 5.20.....        | 29,203.....                                                     |                                             | (4).....                                   |                                                                  |                                            |                                                | 31,000.....                    | 09/06/2019                                |
| 7000237592..... |      | MOUNTAIN HOUSE.....   | CA..... |           | 10/23/2019.....  | 5.20.....        | 220,318.....                                                    |                                             | 2,624.....                                 |                                                                  |                                            |                                                | 593,612.....                   | 10/23/2019                                |
| 7000237930..... |      | CAMBRIDGE.....        | VT..... |           | 10/23/2019.....  | 5.20.....        | 137,907.....                                                    |                                             | (1,282).....                               |                                                                  |                                            |                                                | 200,000.....                   | 08/12/2019                                |
| 7000243141..... |      | RUSKIN.....           | FL..... |           | 10/23/2019.....  | 5.20.....        | 86,942.....                                                     |                                             | 34.....                                    |                                                                  |                                            |                                                | 200,000.....                   | 10/03/2019                                |
| 7000238508..... |      | OXFORD.....           | WI..... |           | 10/23/2019.....  | 5.20.....        | 127,883.....                                                    |                                             | 303.....                                   |                                                                  |                                            |                                                | 222,900.....                   | 09/09/2019                                |
| 7000240015..... |      | ALEXANDER.....        | AR..... |           | 10/23/2019.....  | 5.20.....        | 91,933.....                                                     |                                             | 1,095.....                                 |                                                                  |                                            |                                                | 115,000.....                   | 07/25/2019                                |
| 7000238976..... |      | EFFINGHAM.....        | IL..... |           | 10/23/2019.....  | 5.20.....        | 61,051.....                                                     |                                             | (854).....                                 |                                                                  |                                            |                                                | 96,000.....                    | 08/12/2019                                |
| 7000243669..... |      | CRESCO.....           | IA..... |           | 10/23/2019.....  | 5.20.....        | 191,250.....                                                    |                                             | 597.....                                   |                                                                  |                                            |                                                | 181,000.....                   | 08/16/2019                                |
| 7000239027..... |      | CHICAGO.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 197,472.....                                                    |                                             | 2,495.....                                 |                                                                  |                                            |                                                | 239,940.....                   | 10/23/2019                                |
| 7000237786..... |      | NEW WATERFORD.....    | OH..... |           | 10/23/2019.....  | 5.20.....        | 39,439.....                                                     |                                             | 68.....                                    |                                                                  |                                            |                                                | 100,000.....                   | 07/22/2019                                |
| 7000242475..... |      | LA VERGNE.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 298,368.....                                                    |                                             | 719.....                                   |                                                                  |                                            |                                                | 420,000.....                   | 02/22/2019                                |
| 7000241477..... |      | WEST MELBOURNE.....   | FL..... |           | 10/23/2019.....  | 5.20.....        | 87,070.....                                                     |                                             | 235.....                                   |                                                                  |                                            |                                                | 95,000.....                    | 10/03/2019                                |
| 7000241815..... |      | SPRING HILL.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 141,849.....                                                    |                                             | 176.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 10/03/2019                                |
| 7000243280..... |      | ALEXANDER CITY.....   | AL..... |           | 10/23/2019.....  | 5.20.....        | 101,351.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 130,000.....                   | 09/05/2019                                |
| 7000238451..... |      | BROOKLAND.....        | AR..... |           | 10/23/2019.....  | 5.20.....        | 64,892.....                                                     |                                             | 126.....                                   |                                                                  |                                            |                                                | 75,000.....                    | 07/23/2019                                |
| 7000249040..... |      | WINTER GARDEN.....    | FL..... |           | 10/23/2019.....  | 5.20.....        | 162,101.....                                                    |                                             | 203.....                                   |                                                                  |                                            |                                                | 275,000.....                   | 10/03/2019                                |
| 7000239975..... |      | PALM COAST.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 88,132.....                                                     |                                             | 288.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 10/03/2019                                |
| 7000240291..... |      | FLETCHER.....         | OK..... |           | 10/23/2019.....  | 5.20.....        | 107,389.....                                                    |                                             | 255.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 07/24/2019                                |
| 7000243140..... |      | OKMULGEE.....         | OK..... |           | 10/23/2019.....  | 5.20.....        | 68,905.....                                                     |                                             | (2,042).....                               |                                                                  |                                            |                                                | 82,000.....                    | 08/19/2019                                |
| 7000241145..... |      | AMHERST.....          | VA..... |           | 10/23/2019.....  | 5.20.....        | 158,069.....                                                    |                                             | 958.....                                   |                                                                  |                                            |                                                | 203,500.....                   | 07/26/2019                                |
| 7000244528..... |      | OZARK.....            | MO..... |           | 10/23/2019.....  | 5.20.....        | 59,056.....                                                     |                                             | (188).....                                 |                                                                  |                                            |                                                | 79,500.....                    | 01/04/2019                                |
| 7000238507..... |      | QUITMAN.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 92,030.....                                                     |                                             | 270.....                                   |                                                                  |                                            |                                                | 45,000.....                    | 08/09/2019                                |
| 7000238977..... |      | MENA.....             | AR..... |           | 10/23/2019.....  | 5.20.....        | 70,959.....                                                     |                                             | 25.....                                    |                                                                  |                                            |                                                | 80,000.....                    | 10/08/2019                                |
| 7000243002..... |      | FENTON.....           | MI..... |           | 10/23/2019.....  | 5.20.....        | 143,787.....                                                    |                                             | (93).....                                  |                                                                  |                                            |                                                | 250,000.....                   | 07/23/2019                                |
| 7000242952..... |      | KIRKLIN.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 49,774.....                                                     |                                             | 62.....                                    |                                                                  |                                            |                                                | 111,900.....                   | 08/01/2019                                |
| 7000251004..... |      | SAINT PETERSBURG..... | FL..... |           | 10/23/2019.....  | 5.20.....        | 162,448.....                                                    |                                             | 1,411.....                                 |                                                                  |                                            |                                                | 315,000.....                   | 10/03/2019                                |
| 7000243335..... |      | KAUFMAN.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 30,626.....                                                     |                                             | 543.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 08/01/2019                                |
| 7000240152..... |      | HOUSTON.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 115,974.....                                                    |                                             | 173.....                                   |                                                                  |                                            |                                                | 207,000.....                   | 07/25/2019                                |
| 7000242476..... |      | KILLEEN.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 108,764.....                                                    |                                             | 87.....                                    |                                                                  |                                            |                                                | 149,000.....                   | 08/03/2019                                |
| 7000239028..... |      | HUNTINGTON PARK.....  | CA..... |           | 10/23/2019.....  | 5.20.....        | 280,581.....                                                    |                                             | (179).....                                 |                                                                  |                                            |                                                | 481,159.....                   | 10/23/2019                                |
| 7000239504..... |      | KENNETT.....          | MO..... |           | 10/23/2019.....  | 5.20.....        | 109,900.....                                                    |                                             | 1,718.....                                 |                                                                  |                                            |                                                | 70,000.....                    | 08/01/2019                                |
| 7000238835..... |      | SARATOGA SPRINGS..... | UT..... |           | 10/23/2019.....  | 5.20.....        | 158,920.....                                                    |                                             | 1,046.....                                 |                                                                  |                                            |                                                | 310,000.....                   | 07/22/2019                                |
| 7000241284..... |      | MILTON.....           | WI..... |           | 10/23/2019.....  | 5.20.....        | 114,366.....                                                    |                                             | 305.....                                   |                                                                  |                                            |                                                | 174,000.....                   | 07/29/2019                                |
| 7000243952..... |      | MONTGOMERY.....       | AL..... |           | 10/23/2019.....  | 5.20.....        | 29,586.....                                                     |                                             | (265).....                                 |                                                                  |                                            |                                                | 85,000.....                    | 07/29/2019                                |
| 7000243143..... |      | WALNUT GROVE.....     | MO..... |           | 10/23/2019.....  | 5.20.....        | 124,739.....                                                    |                                             | 50.....                                    |                                                                  |                                            |                                                | 125,000.....                   | 08/03/2019                                |
| 7000237642..... |      | LAMESA.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 64,484.....                                                     |                                             | 152.....                                   |                                                                  |                                            |                                                | 94,604.....                    | 10/23/2019                                |
| 7000240679..... |      | GAINESVILLE.....      | GA..... |           | 10/23/2019.....  | 5.20.....        | 154,688.....                                                    |                                             | 1,876.....                                 |                                                                  |                                            |                                                | 200,000.....                   | 07/22/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.34

| 1               | 2    | Location                  |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                           |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                      | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000241146..... |      | KNOXVILLE.....            | TN..... |           | 10/23/2019.....  | 5.20.....        | 259,387.....                                                    |                                             | 594.....                                   |                                                                  |                                            |                                                | 364,000.....                   | 07/22/2019                                |
| 7000237975..... |      | SEBRING.....              | FL..... |           | 10/23/2019.....  | 5.20.....        | 89,920.....                                                     |                                             | (23).....                                  |                                                                  |                                            |                                                | 140,000.....                   | 10/03/2019                                |
| 7000239357..... |      | FOREST.....               | VA..... |           | 10/23/2019.....  | 5.20.....        | 155,881.....                                                    |                                             | (2,917).....                               |                                                                  |                                            |                                                | 205,000.....                   | 07/26/2019                                |
| 7000243338..... |      | GILLETTE.....             | WY..... |           | 10/23/2019.....  | 5.20.....        | 97,859.....                                                     |                                             | 1,236.....                                 |                                                                  |                                            |                                                | 140,000.....                   | 10/08/2019                                |
| 7000243005..... |      | ENTERPRISE.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 121,321.....                                                    |                                             | (105).....                                 |                                                                  |                                            |                                                | 137,000.....                   | 07/31/2019                                |
| 7000237836..... |      | MT VERNON.....            | OH..... |           | 10/23/2019.....  | 5.20.....        | 55,794.....                                                     |                                             | (327).....                                 |                                                                  |                                            |                                                | 62,000.....                    | 07/25/2019                                |
| 7000244141..... |      | CONVERSE.....             | TX..... |           | 10/23/2019.....  | 5.20.....        | 71,518.....                                                     |                                             | 170.....                                   |                                                                  |                                            |                                                | 102,286.....                   | 10/23/2019                                |
| 7000242620..... |      | CORPUS CHRISTI.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 64,247.....                                                     |                                             | 800.....                                   |                                                                  |                                            |                                                | 75,329.....                    | 10/23/2019                                |
| 7000239834..... |      | NORTH AUGUSTA.....        | SC..... |           | 10/23/2019.....  | 5.20.....        | 101,459.....                                                    |                                             | 311.....                                   |                                                                  |                                            |                                                | 122,000.....                   | 07/30/2019                                |
| 7000244474..... |      | MANHEIM.....              | PA..... |           | 10/23/2019.....  | 5.20.....        | 179,285.....                                                    |                                             | (2,293).....                               |                                                                  |                                            |                                                | 224,105.....                   | 10/23/2019                                |
| 7000238974..... |      | LANCASTER.....            | KY..... |           | 10/23/2019.....  | 5.20.....        | 79,708.....                                                     |                                             | 474.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/24/2019                                |
| 7000251005..... |      | PIKESVILLE.....           | MD..... |           | 10/23/2019.....  | 5.20.....        | 236,263.....                                                    |                                             | 2,865.....                                 |                                                                  |                                            |                                                | 220,000.....                   | 07/23/2019                                |
| 7000240346..... |      | LOS ANGELES.....          | CA..... |           | 10/23/2019.....  | 5.20.....        | 289,366.....                                                    |                                             | (1,691).....                               |                                                                  |                                            |                                                | 528,977.....                   | 10/23/2019                                |
| 7000242282..... |      | PHENIX CITY.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 163,232.....                                                    |                                             | 245.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 07/29/2019                                |
| 7000241817..... |      | BROOKLYN.....             | NY..... |           | 10/23/2019.....  | 5.20.....        | 382,830.....                                                    |                                             | 60.....                                    |                                                                  |                                            |                                                | 559,226.....                   | 10/23/2019                                |
| 7000239501..... |      | SUMMERFIELD.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 83,833.....                                                     |                                             | 1,314.....                                 |                                                                  |                                            |                                                | 125,000.....                   | 10/03/2019                                |
| 7000239496..... |      | JAMESTOWN.....            | NY..... |           | 10/23/2019.....  | 5.20.....        | 109,876.....                                                    |                                             | 341.....                                   |                                                                  |                                            |                                                | 115,191.....                   | 10/23/2019                                |
| 7000244336..... |      | FAYETTEVILLE.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 48,546.....                                                     |                                             | (5).....                                   |                                                                  |                                            | 83,500.....                                    | 83,500.....                    | 07/29/2019                                |
| 7000238025..... |      | MARTINSVILLE.....         | VA..... |           | 10/23/2019.....  | 5.20.....        | 74,896.....                                                     |                                             | (179).....                                 |                                                                  |                                            |                                                | 95,000.....                    | 07/23/2019                                |
| 7000239163..... |      | HOISINGTON.....           | KS..... |           | 10/23/2019.....  | 5.20.....        | 32,733.....                                                     |                                             | (99).....                                  |                                                                  |                                            |                                                | 54,000.....                    | 08/14/2019                                |
| 7000243282..... |      | PARRISH.....              | AL..... |           | 10/23/2019.....  | 5.20.....        | 71,616.....                                                     |                                             | 880.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 08/10/2019                                |
| 7000244002..... |      | JEFFERSON CITY.....       | MO..... |           | 10/23/2019.....  | 5.20.....        | 127,295.....                                                    |                                             | 1,525.....                                 |                                                                  |                                            |                                                | 125,000.....                   | 10/08/2019                                |
| 7000237359..... |      | CITY OF PHILADELPHIA..... | PA..... |           | 10/23/2019.....  | 5.20.....        | 126,388.....                                                    |                                             | 99.....                                    |                                                                  |                                            |                                                | 144,527.....                   | 10/23/2019                                |
| 7000238163..... |      | RICE LAKE.....            | WI..... |           | 10/23/2019.....  | 5.20.....        | 56,727.....                                                     |                                             | (258).....                                 |                                                                  |                                            |                                                | 170,000.....                   | 07/23/2019                                |
| 7000240678..... |      | PRINCETON.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 114,265.....                                                    |                                             | 716.....                                   |                                                                  |                                            |                                                | 213,000.....                   | 07/25/2019                                |
| 7000237974..... |      | NILES.....                | MI..... |           | 10/23/2019.....  | 5.20.....        | 68,562.....                                                     |                                             | 871.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/24/2019                                |
| 7000243475..... |      | GREENVILLE.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 145,367.....                                                    |                                             | 455.....                                   |                                                                  |                                            |                                                | 157,000.....                   | 07/21/2019                                |
| 7000237503..... |      | BROWNSVILLE.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 102,982.....                                                    |                                             | 174.....                                   |                                                                  |                                            |                                                | 86,000.....                    | 01/14/2019                                |
| 7000242145..... |      | DUBLIN.....               | VA..... |           | 10/23/2019.....  | 5.20.....        | 16,347.....                                                     |                                             | 66.....                                    |                                                                  |                                            |                                                | 94,000.....                    | 08/28/2019                                |
| 7000242621..... |      | SPRING.....               | TX..... |           | 10/23/2019.....  | 5.20.....        | 99,241.....                                                     |                                             | 225.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 10/12/2018                                |
| 7000239359..... |      | ROMANCE.....              | AR..... |           | 10/23/2019.....  | 5.20.....        | 60,514.....                                                     |                                             | 116.....                                   |                                                                  |                                            |                                                | 67,000.....                    | 08/02/2019                                |
| 7000238024..... |      | MONROE.....               | WA..... |           | 10/23/2019.....  | 5.20.....        | 146,698.....                                                    |                                             | 1,823.....                                 |                                                                  |                                            |                                                | 400,000.....                   | 08/02/2019                                |
| 7000239164..... |      | CAMBRIDGE.....            | OH..... |           | 10/23/2019.....  | 5.20.....        | 38,747.....                                                     |                                             | 64.....                                    |                                                                  |                                            |                                                | 80,000.....                    | 07/23/2019                                |
| 7000239835..... |      | MARYSVILLE.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 86,340.....                                                     |                                             | (425).....                                 |                                                                  |                                            |                                                | 154,000.....                   | 07/25/2019                                |
| 7000238357..... |      | CHASKA.....               | MN..... |           | 10/23/2019.....  | 5.20.....        | 234,871.....                                                    |                                             | 192.....                                   |                                                                  |                                            |                                                | 402,351.....                   | 10/23/2019                                |
| 7000242954..... |      | GREENCASTLE.....          | PA..... |           | 10/23/2019.....  | 5.20.....        | 105,921.....                                                    |                                             | (1,484).....                               |                                                                  |                                            |                                                | 164,000.....                   | 07/25/2019                                |
| 7000238833..... |      | CLAY.....                 | NY..... |           | 10/23/2019.....  | 5.20.....        | 84,817.....                                                     |                                             | 1,042.....                                 |                                                                  |                                            |                                                | 99,500.....                    | 08/24/2019                                |
| 7000239973..... |      | POINCIANA.....            | FL..... |           | 10/23/2019.....  | 5.20.....        | 58,941.....                                                     |                                             | 707.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 10/03/2019                                |
| 7000244335..... |      | FAYETTEVILLE.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 27,589.....                                                     |                                             | (91).....                                  |                                                                  |                                            |                                                | 65,000.....                    | 08/01/2019                                |
| 7000243281..... |      | RUSSELLVILLE.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 51,636.....                                                     |                                             | (110).....                                 |                                                                  |                                            |                                                | 65,000.....                    | 07/29/2019                                |
| 7000242478..... |      | ALBUQUERQUE.....          | NM..... |           | 10/23/2019.....  | 5.20.....        | 170,609.....                                                    |                                             | 249.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 07/25/2019                                |
| 7000240150..... |      | LAKE WORTH.....           | FL..... |           | 10/23/2019.....  | 5.20.....        | 145,976.....                                                    |                                             | (575).....                                 |                                                                  |                                            |                                                | 305,000.....                   | 10/03/2019                                |
| 7000240206..... |      | HOMESTEAD.....            | FL..... |           | 10/23/2019.....  | 5.20.....        | 106,374.....                                                    |                                             | 678.....                                   |                                                                  |                                            |                                                | 230,000.....                   | 10/03/2019                                |
| 7000242761..... |      | MANOR.....                | TX..... |           | 10/23/2019.....  | 5.20.....        | 125,119.....                                                    |                                             | 183.....                                   |                                                                  |                                            |                                                | 220,000.....                   | 07/24/2019                                |
| 7000238028..... |      | VERDIGRIS.....            | OK..... |           | 10/23/2019.....  | 5.20.....        | 120,058.....                                                    |                                             | 287.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/24/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.35

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243145..... |      | TYRONE.....           | PA..... |           | 10/23/2019.....  | 5.20.....        | 56,754.....                                                     |                                             | 48.....                                    |                                                                  |                                            |                                                | 95,000.....                    | 09/18/2019                                |
| 7000242090..... |      | CHESTERBROOK.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 149,991.....                                                    |                                             | 893.....                                   |                                                                  |                                            |                                                | 205,257.....                   | 10/23/2019                                |
| 7000243007..... |      | PUPOSKY.....          | MN..... |           | 10/23/2019.....  | 5.20.....        | 58,843.....                                                     |                                             | (431).....                                 |                                                                  |                                            |                                                | 110,000.....                   | 08/01/2019                                |
| 7000242623..... |      | FAYETTEVILLE.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 77,054.....                                                     |                                             | 239.....                                   |                                                                  |                                            |                                                | 105,000.....                   | 08/01/2019                                |
| 7000239688..... |      | BETHEL.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 49,127.....                                                     |                                             | 60.....                                    |                                                                  |                                            |                                                | 61,000.....                    | 07/29/2019                                |
| 7000241624..... |      | CHICAGO.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 52,824.....                                                     |                                             | 27.....                                    |                                                                  |                                            |                                                | 237,680.....                   | 10/23/2019                                |
| 7000238642..... |      | BUFFALO MILLS.....    | PA..... |           | 10/23/2019.....  | 5.20.....        | 60,906.....                                                     |                                             | 129.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/23/2019                                |
| 7000244477..... |      | PHILADELPHIA.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 73,589.....                                                     |                                             | 17.....                                    |                                                                  |                                            |                                                | 121,110.....                   | 10/23/2019                                |
| 7000237839..... |      | BARRY.....            | IL..... |           | 10/23/2019.....  | 5.20.....        | 51,791.....                                                     |                                             | 80.....                                    |                                                                  |                                            |                                                | 69,000.....                    | 09/19/2019                                |
| 7000239832..... |      | DUNCANNON.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 125,402.....                                                    |                                             | 298.....                                   |                                                                  |                                            |                                                | 157,900.....                   | 08/13/2019                                |
| 7000239494..... |      | JAMAICA.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 119,388.....                                                    |                                             | 177.....                                   |                                                                  |                                            |                                                | 216,691.....                   | 10/23/2019                                |
| 7000243760..... |      | MOCKSVILLE.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 44,654.....                                                     |                                             | 119.....                                   |                                                                  |                                            |                                                | 94,000.....                    | 08/01/2019                                |
| 7000242008..... |      | MANSFIELD.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 216,303.....                                                    |                                             | 1,382.....                                 |                                                                  |                                            |                                                | 340,000.....                   | 07/20/2019                                |
| 7000249045..... |      | IDA.....              | MI..... |           | 10/23/2019.....  | 5.20.....        | 171,923.....                                                    |                                             | 391.....                                   |                                                                  |                                            |                                                | 245,000.....                   | 07/24/2019                                |
| 7000243146..... |      | GILLETTE.....         | WY..... |           | 10/23/2019.....  | 5.20.....        | 135,797.....                                                    |                                             | 295.....                                   |                                                                  |                                            |                                                | 164,000.....                   | 09/19/2019                                |
| 7000243622..... |      | MENTOR.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 175,886.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 189,078.....                   | 10/23/2019                                |
| 7000239218..... |      | SAND ROCK.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 39,706.....                                                     |                                             | 475.....                                   |                                                                  |                                            |                                                | 60,000.....                    | 07/26/2019                                |
| 7000238836..... |      | BUHL.....             | ID..... |           | 10/23/2019.....  | 5.20.....        | 76,162.....                                                     |                                             | 61.....                                    |                                                                  |                                            |                                                | 149,900.....                   | 08/26/2019                                |
| 7000237643..... |      | LINDEN.....           | VA..... |           | 10/23/2019.....  | 5.20.....        | 83,436.....                                                     |                                             | 1,293.....                                 |                                                                  |                                            |                                                | 108,525.....                   | 10/23/2019                                |
| 7000238498..... |      | ARCADIA.....          | WI..... |           | 10/23/2019.....  | 5.20.....        | 101,913.....                                                    |                                             | 1,244.....                                 |                                                                  |                                            |                                                | 140,000.....                   | 09/18/2019                                |
| 7000237976..... |      | WINSTON.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 99,107.....                                                     |                                             | (1,093).....                               |                                                                  |                                            |                                                | 252,000.....                   | 07/22/2019                                |
| 7000242091..... |      | ROCKVILLE CENTRE..... | NY..... |           | 10/23/2019.....  | 5.20.....        | 495,686.....                                                    |                                             | (2,921).....                               |                                                                  |                                            |                                                | 599,072.....                   | 10/23/2019                                |
| 7000243477..... |      | VILLA RICA.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 67,539.....                                                     |                                             | (286).....                                 |                                                                  |                                            |                                                | 140,000.....                   | 07/25/2019                                |
| 7000244004..... |      | CHARLOTTE.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 170,517.....                                                    |                                             | (2,308).....                               |                                                                  |                                            |                                                | 191,546.....                   | 10/23/2019                                |
| 7000240010..... |      | CELINA.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 62,234.....                                                     |                                             | 187.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 08/27/2019                                |
| 7000239356..... |      | DALLAS.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 90,243.....                                                     |                                             | (1,143).....                               |                                                                  |                                            |                                                | 138,000.....                   | 07/22/2019                                |
| 7000243006..... |      | RATHDRUM.....         | ID..... |           | 10/23/2019.....  | 5.20.....        | 122,362.....                                                    |                                             | 155.....                                   |                                                                  |                                            |                                                | 222,000.....                   | 08/01/2019                                |
| 7000237838..... |      | WEST LAFAYETTE.....   | OH..... |           | 10/23/2019.....  | 5.20.....        | 59,083.....                                                     |                                             | 40.....                                    |                                                                  |                                            |                                                | 109,000.....                   | 08/15/2019                                |
| 7000241958..... |      | SNELLVILLE.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 119,519.....                                                    |                                             | 1,432.....                                 |                                                                  |                                            |                                                | 139,526.....                   | 10/23/2019                                |
| 7000242147..... |      | ELLIJAY.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 116,288.....                                                    |                                             | (421).....                                 |                                                                  |                                            |                                                | 153,481.....                   | 10/23/2019                                |
| 7000238973..... |      | COFFEYVILLE.....      | KS..... |           | 10/23/2019.....  | 5.20.....        | 25,199.....                                                     |                                             | 324.....                                   |                                                                  |                                            |                                                | 32,000.....                    | 07/30/2019                                |
| 7000243283..... |      | LEHIGH ACRES.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 96,737.....                                                     |                                             | 1,166.....                                 |                                                                  |                                            |                                                | 170,000.....                   | 10/03/2019                                |
| 7000243954..... |      | PENSACOLA.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 38,169.....                                                     |                                             | 26.....                                    |                                                                  |                                            |                                                | 39,000.....                    | 10/03/2019                                |
| 7000240537..... |      | SAVANNAH.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 171,661.....                                                    |                                             | 1,058.....                                 |                                                                  |                                            |                                                | 294,000.....                   | 07/25/2019                                |
| 7000238026..... |      | GASTONIA.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 73,360.....                                                     |                                             | (883).....                                 |                                                                  |                                            |                                                | 145,000.....                   | 08/02/2019                                |
| 7000242763..... |      | HOLLIS.....           | ME..... |           | 10/23/2019.....  | 5.20.....        | 26,834.....                                                     |                                             | 566.....                                   |                                                                  |                                            |                                                | 209,000.....                   | 08/07/2019                                |
| 7000240675..... |      | MOBILE.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 166,278.....                                                    |                                             | 95.....                                    |                                                                  |                                            |                                                | 250,000.....                   | 07/24/2019                                |
| 7000239457..... |      | VINCENNES.....        | IN..... |           | 10/23/2019.....  | 5.20.....        | 42,472.....                                                     |                                             | 518.....                                   |                                                                  |                                            |                                                | 54,357.....                    | 10/23/2019                                |
| 7000241570..... |      | ELMHURST.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 172,537.....                                                    |                                             | (2,474).....                               |                                                                  |                                            |                                                | 198,938.....                   | 10/23/2019                                |
| 7000242958..... |      | MIDDLETON.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 64,646.....                                                     |                                             | (278).....                                 |                                                                  |                                            |                                                | 89,900.....                    | 07/24/2019                                |
| 7000244622..... |      | AUBURN.....           | NY..... |           | 10/23/2019.....  | 5.20.....        | 89,929.....                                                     |                                             | 129.....                                   |                                                                  |                                            |                                                | 82,027.....                    | 10/23/2019                                |
| 7000244146..... |      | SAINT LOUIS.....      | MO..... |           | 10/23/2019.....  | 5.20.....        | 58,498.....                                                     |                                             | 343.....                                   |                                                                  |                                            |                                                | 81,177.....                    | 10/23/2019                                |
| 7000239595..... |      | OCALA.....            | FL..... |           | 10/23/2019.....  | 5.20.....        | 99,480.....                                                     |                                             | 268.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 10/03/2019                                |
| 7000238935..... |      | PRYOR.....            | OK..... |           | 10/23/2019.....  | 5.20.....        | 104,347.....                                                    |                                             | 104.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/22/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.36

| 1               | 2    | Location               |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                        |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                   | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000242625..... |      | VALLEY BEND.....       | WV..... |           | 10/23/2019.....  | 5.20.....        | 80,154.....                                                     |                                             | 960.....                                   |                                                                  |                                            |                                                | 91,165.....                    | 10/23/2019                                |
| 7000238458..... |      | CORINTH.....           | MS..... |           | 10/23/2019.....  | 5.20.....        | 42,705.....                                                     |                                             | (35).....                                  |                                                                  |                                            |                                                | 70,000.....                    | 07/25/2019                                |
| 7000239262..... |      | BYESVILLE.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 39,011.....                                                     |                                             | 504.....                                   |                                                                  |                                            |                                                | 19,300.....                    | 08/23/2019                                |
| 7000237880..... |      | EMINENCE.....          | KY..... |           | 10/23/2019.....  | 5.20.....        | 63,973.....                                                     |                                             | 1,074.....                                 |                                                                  |                                            |                                                | 148,000.....                   | 07/25/2019                                |
| 7000243624..... |      | MOUNT MARION.....      | NY..... |           | 10/23/2019.....  | 5.20.....        | 125,276.....                                                    |                                             | 588.....                                   |                                                                  |                                            |                                                | 209,377.....                   | 10/23/2019                                |
| 7000242957..... |      | MCALESTER.....         | OK..... |           | 10/23/2019.....  | 5.20.....        | 48,677.....                                                     |                                             | (52).....                                  |                                                                  |                                            |                                                | 75,000.....                    | 07/25/2019                                |
| 7000240536..... |      | SPRING HILL.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 78,044.....                                                     |                                             | 514.....                                   |                                                                  |                                            |                                                | 190,000.....                   | 10/03/2019                                |
| 7000243957..... |      | STOCKBRIDGE.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 55,457.....                                                     |                                             | 769.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 07/26/2019                                |
| 7000239319..... |      | NAVASOTA.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 171,828.....                                                    |                                             | 216.....                                   |                                                                  |                                            |                                                | 190,000.....                   | 07/24/2019                                |
| 7000243148..... |      | TERRY.....             | MS..... |           | 10/23/2019.....  | 5.20.....        | 100,140.....                                                    |                                             | 61.....                                    |                                                                  |                                            |                                                | 147,000.....                   | 08/22/2019                                |
| 7000241765..... |      | BIDDEFORD.....         | ME..... |           | 10/23/2019.....  | 5.20.....        | 114,868.....                                                    |                                             | 453.....                                   |                                                                  |                                            |                                                | 154,424.....                   | 10/23/2019                                |
| 7000237603..... |      | AUSTIN.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 157,561.....                                                    |                                             | 197.....                                   |                                                                  |                                            |                                                | 272,151.....                   | 10/23/2019                                |
| 7000239125..... |      | LUGOFF.....            | SC..... |           | 10/23/2019.....  | 5.20.....        | 61,868.....                                                     |                                             | 1,132.....                                 |                                                                  |                                            |                                                | 120,000.....                   | 08/02/2019                                |
| 7000238319..... |      | SNOW SHOE.....         | PA..... |           | 10/23/2019.....  | 5.20.....        | 104,165.....                                                    |                                             | 378.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/30/2019                                |
| 7000240674..... |      | FREDERICKSBURG.....    | VA..... |           | 10/23/2019.....  | 5.20.....        | 223,538.....                                                    |                                             | 383.....                                   |                                                                  |                                            |                                                | 255,000.....                   | 07/25/2019                                |
| 7000241571..... |      | CANTONMENT.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 23,260.....                                                     |                                             | (6).....                                   |                                                                  |                                            |                                                | 135,000.....                   | 10/03/2019                                |
| 7000244283..... |      | SOUTHBRIDGE.....       | MA..... |           | 10/23/2019.....  | 5.20.....        | 97,600.....                                                     |                                             | 72.....                                    |                                                                  |                                            |                                                | 200,714.....                   | 10/23/2019                                |
| 7000242959..... |      | GONZALES.....          | LA..... |           | 10/23/2019.....  | 5.20.....        | 135,170.....                                                    |                                             | (144).....                                 |                                                                  |                                            |                                                | 208,000.....                   | 07/30/2019                                |
| 7000240203..... |      | WILLIAMSTOWN.....      | NJ..... |           | 10/23/2019.....  | 5.20.....        | 220,563.....                                                    |                                             | 324.....                                   |                                                                  |                                            |                                                | 268,959.....                   | 10/23/2019                                |
| 7000240198..... |      | SUMMERLAND KEY.....    | FL..... |           | 10/23/2019.....  | 5.20.....        | 340,976.....                                                    |                                             | 659.....                                   |                                                                  |                                            |                                                | 550,000.....                   | 10/03/2019                                |
| 7000238936..... |      | ORTING.....            | WA..... |           | 10/23/2019.....  | 5.20.....        | 112,457.....                                                    |                                             | 1,390.....                                 |                                                                  |                                            |                                                | 296,000.....                   | 07/24/2019                                |
| 7000240341..... |      | ROUND ROCK.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 165,650.....                                                    |                                             | 2,057.....                                 |                                                                  |                                            |                                                | 126,230.....                   | 10/23/2019                                |
| 7000242626..... |      | LACEY.....             | WA..... |           | 10/23/2019.....  | 5.20.....        | 473,546.....                                                    |                                             | (3,163).....                               |                                                                  |                                            |                                                | 520,000.....                   | 07/24/2019                                |
| 7000238595..... |      | YOUNGSVILLE.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 111,476.....                                                    |                                             | 187.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 07/31/2019                                |
| 7000243285..... |      | LEHIGH ACRES.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 50,018.....                                                     |                                             | 84.....                                    |                                                                  |                                            |                                                | 145,000.....                   | 10/03/2019                                |
| 7000242149..... |      | BLOOMFIELD.....        | NM..... |           | 10/23/2019.....  | 5.20.....        | 99,737.....                                                     |                                             | 1,239.....                                 |                                                                  |                                            |                                                | 156,032.....                   | 10/23/2019                                |
| 7000241628..... |      | MOKENA.....            | IL..... |           | 10/23/2019.....  | 5.20.....        | 78,874.....                                                     |                                             | 1,037.....                                 |                                                                  |                                            |                                                | 247,000.....                   | 07/21/2019                                |
| 7000238262..... |      | MILFORD.....           | MI..... |           | 10/23/2019.....  | 5.20.....        | 58,766.....                                                     |                                             | (284).....                                 |                                                                  |                                            |                                                | 168,000.....                   | 07/23/2019                                |
| 7000240202..... |      | BRONX.....             | NY..... |           | 10/23/2019.....  | 5.20.....        | 343,230.....                                                    |                                             | 503.....                                   |                                                                  |                                            |                                                | 475,682.....                   | 10/23/2019                                |
| 7000243147..... |      | STAR CITY.....         | AR..... |           | 10/23/2019.....  | 5.20.....        | 59,875.....                                                     |                                             | 63.....                                    |                                                                  |                                            |                                                | 58,000.....                    | 08/09/2019                                |
| 7000243956..... |      | BUFORD.....            | GA..... |           | 10/23/2019.....  | 5.20.....        | 123,461.....                                                    |                                             | 184.....                                   |                                                                  |                                            |                                                | 245,000.....                   | 07/31/2019                                |
| 7000239260..... |      | COLLINSVILLE.....      | VA..... |           | 10/23/2019.....  | 5.20.....        | 41,660.....                                                     |                                             | (281).....                                 |                                                                  |                                            |                                                | 55,000.....                    | 07/30/2019                                |
| 7000243093..... |      | COLUMBUS JUNCTION..... | IA..... |           | 10/23/2019.....  | 5.20.....        | 71,428.....                                                     |                                             | (47).....                                  |                                                                  |                                            |                                                | 92,000.....                    | 08/30/2019                                |
| 7000240673..... |      | WAXHAW.....            | NC..... |           | 10/23/2019.....  | 5.20.....        | 161,737.....                                                    |                                             | 1,558.....                                 |                                                                  |                                            |                                                | 240,000.....                   | 08/01/2019                                |
| 7000238880..... |      | SAFFORD.....           | AZ..... |           | 10/23/2019.....  | 5.20.....        | 139,745.....                                                    |                                             | (571).....                                 |                                                                  |                                            |                                                | 225,000.....                   | 07/27/2019                                |
| 7000241096..... |      | SWANZEY.....           | NH..... |           | 10/23/2019.....  | 5.20.....        | 81,106.....                                                     |                                             | (820).....                                 |                                                                  |                                            |                                                | 145,000.....                   | 07/25/2019                                |
| 7000237411..... |      | BRONX.....             | NY..... |           | 10/23/2019.....  | 5.20.....        | 213,211.....                                                    |                                             | 457.....                                   |                                                                  |                                            |                                                | 383,817.....                   | 10/23/2019                                |
| 7000242570..... |      | MAUCKPORT.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 72,465.....                                                     |                                             | 173.....                                   |                                                                  |                                            |                                                | 86,234.....                    | 10/23/2019                                |
| 7000241629..... |      | CHICAGO.....           | IL..... |           | 10/23/2019.....  | 5.20.....        | 137,618.....                                                    |                                             | 1,709.....                                 |                                                                  |                                            |                                                | 265,370.....                   | 10/23/2019                                |
| 7000243288..... |      | EAST WENATCHEE.....    | WA..... |           | 10/23/2019.....  | 5.20.....        | 166,855.....                                                    |                                             | 287.....                                   |                                                                  |                                            |                                                | 295,000.....                   | 08/22/2019                                |
| 7000241434..... |      | BALTIMORE.....         | MD..... |           | 10/23/2019.....  | 5.20.....        | 50,195.....                                                     |                                             | 64.....                                    |                                                                  |                                            |                                                | 68,565.....                    | 10/23/2019                                |
| 7000238603..... |      | KYLE.....              | TX..... |           | 10/23/2019.....  | 5.20.....        | 146,239.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 219,000.....                   | 09/13/2019                                |
| 7000239455..... |      | MANCHESTER.....        | NH..... |           | 10/23/2019.....  | 5.20.....        | 153,091.....                                                    |                                             | 1,802.....                                 |                                                                  |                                            |                                                | 291,200.....                   | 10/23/2019                                |
| 7000238741..... |      | COVINGTON.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 100,411.....                                                    |                                             | 1,240.....                                 |                                                                  |                                            |                                                | 210,000.....                   | 07/21/2019                                |
| 7000244285..... |      | RALEIGH.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 67,748.....                                                     |                                             | 847.....                                   |                                                                  |                                            |                                                | 99,508.....                    | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.37

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000241435..... |      | WASHINGTON.....       | DC..... |           | 10/23/2019.....  | 5.20.....        | 89,120.....                                                     |                                             | 567.....                                   |                                                                  |                                            |                                                | 308,938.....                   | 10/23/2019                                |
| 7000238070..... |      | PIEDMONT.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 99,352.....                                                     |                                             | 543.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 09/10/2019                                |
| 7000241102..... |      | CHESTERTOWN.....      | NY..... |           | 10/23/2019.....  | 5.20.....        | 73,886.....                                                     |                                             | 913.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 08/23/2019                                |
| 7000239261..... |      | NIBLEY.....           | UT..... |           | 10/23/2019.....  | 5.20.....        | 120,178.....                                                    |                                             | (812).....                                 |                                                                  |                                            |                                                | 239,000.....                   | 07/22/2019                                |
| 7000238934..... |      | NEW CONCORD.....      | OH..... |           | 10/23/2019.....  | 5.20.....        | 89,702.....                                                     |                                             | 80.....                                    |                                                                  |                                            |                                                | 105,000.....                   | 07/22/2019                                |
| 7000244008..... |      | NILES.....            | MI..... |           | 10/23/2019.....  | 5.20.....        | 64,395.....                                                     |                                             | (350).....                                 |                                                                  |                                            |                                                | 114,287.....                   | 10/23/2019                                |
| 7000244009..... |      | MOUNT AIRY.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 87,698.....                                                     |                                             | 1,037.....                                 |                                                                  |                                            |                                                | 105,714.....                   | 10/23/2019                                |
| 7000243625..... |      | EASTON.....           | PA..... |           | 10/23/2019.....  | 5.20.....        | 173,468.....                                                    |                                             | (534).....                                 |                                                                  |                                            |                                                | 266,509.....                   | 10/23/2019                                |
| 7000243287..... |      | ATHENS.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 61,432.....                                                     |                                             | 145.....                                   |                                                                  |                                            |                                                | 122,900.....                   | 08/20/2019                                |
| 7000238597..... |      | ROCKMART.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 73,579.....                                                     |                                             | 185.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/20/2019                                |
| 7000249186..... |      | FRIENDSWOOD.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 120,056.....                                                    |                                             | 288.....                                   |                                                                  |                                            |                                                | 164,041.....                   | 10/23/2019                                |
| 7000242433..... |      | YUMA.....             | AZ..... |           | 10/23/2019.....  | 5.20.....        | 98,910.....                                                     |                                             | 151.....                                   |                                                                  |                                            |                                                | 105,000.....                   | 07/30/2019                                |
| 7000239456..... |      | LOS ANGELES.....      | CA..... |           | 10/23/2019.....  | 5.20.....        | 224,493.....                                                    |                                             | 538.....                                   |                                                                  |                                            |                                                | 380,000.....                   | 07/22/2019                                |
| 7000240195..... |      | CASSELBERRY.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 87,148.....                                                     |                                             | 90.....                                    |                                                                  |                                            |                                                | 180,000.....                   | 10/03/2019                                |
| 7000238454..... |      | ROCK HILL.....        | SC..... |           | 10/23/2019.....  | 5.20.....        | 145,402.....                                                    |                                             | (298).....                                 |                                                                  |                                            |                                                | 189,000.....                   | 07/20/2019                                |
| 7000239509..... |      | PARROTTSVILLE.....    | TN..... |           | 10/23/2019.....  | 5.20.....        | 58,877.....                                                     |                                             | 189.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 07/24/2019                                |
| 7000237317..... |      | CHESAPEAKE.....       | VA..... |           | 10/23/2019.....  | 5.20.....        | 11,339.....                                                     |                                             | (84).....                                  |                                                                  |                                            |                                                | 151,000.....                   | 07/26/2019                                |
| 7000242240..... |      | COLUMBUS.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 85,054.....                                                     |                                             | 166.....                                   |                                                                  |                                            |                                                | 114,500.....                   | 07/30/2019                                |
| 7000241103..... |      | KISSIMEE.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 188,832.....                                                    |                                             | 323.....                                   |                                                                  |                                            |                                                | 245,000.....                   | 10/03/2019                                |
| 7000241098..... |      | EWA BEACH.....        | HI..... |           | 10/23/2019.....  | 5.20.....        | 400,213.....                                                    |                                             | 2,431.....                                 |                                                                  |                                            |                                                | 585,500.....                   | 07/24/2019                                |
| 7000241574..... |      | FINKSBURG.....        | MD..... |           | 10/23/2019.....  | 5.20.....        | 44,651.....                                                     |                                             | (34).....                                  |                                                                  |                                            |                                                | 290,000.....                   | 07/23/2019                                |
| 7000243628..... |      | WEST MIDDLETOWN.....  | PA..... |           | 10/23/2019.....  | 5.20.....        | 90,122.....                                                     |                                             | 1,081.....                                 |                                                                  |                                            |                                                | 130,604.....                   | 10/23/2019                                |
| 7000242572..... |      | BRONX.....            | NY..... |           | 10/23/2019.....  | 5.20.....        | 298,742.....                                                    |                                             | 921.....                                   |                                                                  |                                            |                                                | 431,056.....                   | 10/23/2019                                |
| 7000238648..... |      | MORGANTON.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 103,068.....                                                    |                                             | 1,580.....                                 |                                                                  |                                            |                                                | 125,000.....                   | 08/08/2019                                |
| 7000243910..... |      | HAMILTON.....         | NJ..... |           | 10/23/2019.....  | 5.20.....        | 175,514.....                                                    |                                             | 591.....                                   |                                                                  |                                            |                                                | 208,464.....                   | 10/23/2019                                |
| 7000244288..... |      | SAVANNAH.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 90,490.....                                                     |                                             | 1,109.....                                 |                                                                  |                                            |                                                | 107,022.....                   | 10/23/2019                                |
| 7000242910..... |      | SAINT CLOUD.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 71,554.....                                                     |                                             | 899.....                                   |                                                                  |                                            |                                                | 225,000.....                   | 10/03/2019                                |
| 7000238315..... |      | TEXARKANA.....        | AR..... |           | 10/23/2019.....  | 5.20.....        | 116,467.....                                                    |                                             | 121.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 08/01/2019                                |
| 7000244626..... |      | WILLIAMSTOWN.....     | NJ..... |           | 10/23/2019.....  | 5.20.....        | 176,285.....                                                    |                                             | 443.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/24/2019                                |
| 7000241437..... |      | DOYLESTOWN.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 107,918.....                                                    |                                             | 314.....                                   |                                                                  |                                            |                                                | 192,128.....                   | 10/23/2019                                |
| 7000243570..... |      | BELLAIRE.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 43,468.....                                                     |                                             | (48).....                                  |                                                                  |                                            |                                                | 67,000.....                    | 07/30/2019                                |
| 7000237593..... |      | LESTER PRAIRIE.....   | MN..... |           | 10/23/2019.....  | 5.20.....        | 56,051.....                                                     |                                             | 134.....                                   |                                                                  |                                            |                                                | 86,820.....                    | 10/23/2019                                |
| 7000242241..... |      | COLORADO SPRINGS..... | CO..... |           | 10/23/2019.....  | 5.20.....        | 221,605.....                                                    |                                             | 632.....                                   |                                                                  |                                            |                                                | 350,000.....                   | 07/23/2019                                |
| 7000241913..... |      | PHILADELPHIA.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 78,100.....                                                     |                                             | 987.....                                   |                                                                  |                                            |                                                | 90,421.....                    | 10/23/2019                                |
| 7000241575..... |      | HIGH POINT.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 127,786.....                                                    |                                             | (334).....                                 |                                                                  |                                            |                                                | 145,000.....                   | 07/20/2019                                |
| 7000243289..... |      | LILBOURN.....         | MO..... |           | 10/23/2019.....  | 5.20.....        | 58,983.....                                                     |                                             | (38).....                                  |                                                                  |                                            |                                                | 65,000.....                    | 08/01/2019                                |
| 7000241104..... |      | YORK.....             | SC..... |           | 10/23/2019.....  | 5.20.....        | 105,978.....                                                    |                                             | 327.....                                   |                                                                  |                                            |                                                | 189,000.....                   | 08/11/2019                                |
| 7000241099..... |      | STATHAM.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 94,834.....                                                     |                                             | 279.....                                   |                                                                  |                                            |                                                | 157,000.....                   | 07/20/2019                                |
| 7000239316..... |      | ALTUS.....            | OK..... |           | 10/23/2019.....  | 5.20.....        | 63,354.....                                                     |                                             | (178).....                                 |                                                                  |                                            |                                                | 95,000.....                    | 07/26/2019                                |
| 7000240864..... |      | HOUSTON.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 51,791.....                                                     |                                             | 147.....                                   |                                                                  |                                            |                                                | 142,000.....                   | 08/03/2019                                |
| 7000238509..... |      | ADIRAN.....           | MI..... |           | 10/23/2019.....  | 5.20.....        | 82,177.....                                                     |                                             | 189.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 07/26/2019                                |
| 7000238932..... |      | WEST BRIDGEWATER..... | MA..... |           | 10/23/2019.....  | 5.20.....        | 228,562.....                                                    |                                             | (1,694).....                               |                                                                  |                                            |                                                | 360,000.....                   | 07/23/2019                                |
| 7000242102..... |      | BLOOMINGDALE.....     | GA..... |           | 10/23/2019.....  | 5.20.....        | 158,238.....                                                    |                                             | 417.....                                   |                                                                  |                                            |                                                | 197,762.....                   | 10/23/2019                                |
| 7000249141..... |      | NEW ORLEANS.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 59,020.....                                                     |                                             | 973.....                                   |                                                                  |                                            |                                                | 162,273.....                   | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000238647..... |      | HEADLAND.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 44,389.....                                                     |                                             | 69.....                                    |                                                                  |                                            |                                                | 76,000.....                    | 08/09/2019                                |
| 7000243571..... |      | VASSAR.....           | MI..... |           | 10/23/2019.....  | 5.20.....        | 137,086.....                                                    |                                             | 144.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 08/01/2019                                |
| 7000239121..... |      | BOSQUE.....           | NM..... |           | 10/23/2019.....  | 5.20.....        | 116,149.....                                                    |                                             | 393.....                                   |                                                                  |                                            |                                                | 190,000.....                   | 09/04/2019                                |
| 7000242768..... |      | PORTOLA.....          | CA..... |           | 10/23/2019.....  | 5.20.....        | 82,811.....                                                     |                                             | 197.....                                   |                                                                  |                                            |                                                | 156,000.....                   | 10/08/2019                                |
| 7000242435..... |      | KENNEWICK.....        | WA..... |           | 10/23/2019.....  | 5.20.....        | 144,174.....                                                    |                                             | (1,035).....                               |                                                                  |                                            |                                                | 199,000.....                   | 02/20/2019                                |
| 7000241381..... |      | READING.....          | PA..... |           | 10/23/2019.....  | 5.20.....        | 114,399.....                                                    |                                             | 270.....                                   |                                                                  |                                            |                                                | 145,340.....                   | 10/23/2019                                |
| 7000239507..... |      | MONROEVILLE.....      | OH..... |           | 10/23/2019.....  | 5.20.....        | 105,576.....                                                    |                                             | 555.....                                   |                                                                  |                                            |                                                | 147,000.....                   | 08/01/2019                                |
| 7000239169..... |      | MAGNOLIA.....         | AR..... |           | 10/23/2019.....  | 5.20.....        | 109,870.....                                                    |                                             | 1,388.....                                 |                                                                  |                                            |                                                | 185,000.....                   | 09/05/2019                                |
| 7000243435..... |      | SEAFORD.....          | DE..... |           | 10/23/2019.....  | 5.20.....        | 161,086.....                                                    |                                             | 99.....                                    |                                                                  |                                            |                                                | 225,000.....                   | 08/26/2019                                |
| 7000241438..... |      | BEAUMONT.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 43,057.....                                                     |                                             | (226).....                                 |                                                                  |                                            |                                                | 75,467.....                    | 10/23/2019                                |
| 7000238318..... |      | JACKSON.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 80,681.....                                                     |                                             | 119.....                                   |                                                                  |                                            |                                                | 114,900.....                   | 07/24/2019                                |
| 7000238789..... |      | OWENSVILLE.....       | MO..... |           | 10/23/2019.....  | 5.20.....        | 85,980.....                                                     |                                             | 53.....                                    |                                                                  |                                            |                                                | 110,000.....                   | 08/24/2019                                |
| 7000237934..... |      | ARCANUM.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 75,341.....                                                     |                                             | 80.....                                    |                                                                  |                                            |                                                | 150,000.....                   | 08/29/2019                                |
| 7000244572..... |      | SAGLE.....            | ID..... |           | 10/23/2019.....  | 5.20.....        | 154,874.....                                                    |                                             | 96.....                                    |                                                                  |                                            |                                                | 357,000.....                   | 09/14/2019                                |
| 7000238123..... |      | KINGFISHER.....       | OK..... |           | 10/23/2019.....  | 5.20.....        | 126,884.....                                                    |                                             | 211.....                                   |                                                                  |                                            |                                                | 210,800.....                   | 07/26/2019                                |
| 7000239312..... |      | FOWLER.....           | MI..... |           | 10/23/2019.....  | 5.20.....        | 94,022.....                                                     |                                             | 214.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 09/18/2019                                |
| 7000240054..... |      | WEBSTER GROVES.....   | MO..... |           | 10/23/2019.....  | 5.20.....        | 258,731.....                                                    |                                             | 908.....                                   |                                                                  |                                            |                                                | 258,000.....                   | 08/01/2019                                |
| 7000239645..... |      | HOLLISTER.....        | CA..... |           | 10/23/2019.....  | 5.20.....        | 121,448.....                                                    |                                             | 430.....                                   |                                                                  |                                            |                                                | 460,000.....                   | 07/23/2019                                |
| 7000237458..... |      | BRANDYWINE.....       | MD..... |           | 10/23/2019.....  | 5.20.....        | 281,821.....                                                    |                                             | 571.....                                   |                                                                  |                                            |                                                | 283,870.....                   | 10/23/2019                                |
| 7000241576..... |      | RENSSELAER.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 56,963.....                                                     |                                             | 150.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 08/08/2019                                |
| 7000241914..... |      | WINSLOW TOWNSHIP..... | NJ..... |           | 10/23/2019.....  | 5.20.....        | 167,158.....                                                    |                                             | 518.....                                   |                                                                  |                                            |                                                | 217,204.....                   | 10/23/2019                                |
| 7000244434..... |      | GILBERT.....          | AZ..... |           | 10/23/2019.....  | 5.20.....        | 133,727.....                                                    |                                             | 259.....                                   |                                                                  |                                            |                                                | 295,000.....                   | 07/20/2019                                |
| 7000242103..... |      | VIRGINIA BEACH.....   | VA..... |           | 10/23/2019.....  | 5.20.....        | 141,372.....                                                    |                                             | 337.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 07/25/2019                                |
| 7000238594..... |      | SCOTT.....            | LA..... |           | 10/23/2019.....  | 5.20.....        | 78,332.....                                                     |                                             | 203.....                                   |                                                                  |                                            |                                                | 117,000.....                   | 07/24/2019                                |
| 7000240863..... |      | ERIE.....             | CO..... |           | 10/23/2019.....  | 5.20.....        | 132,375.....                                                    |                                             | 32.....                                    |                                                                  |                                            |                                                | 416,000.....                   | 10/08/2018                                |
| 7000243241..... |      | LUMBERTON.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 111,657.....                                                    |                                             | 665.....                                   |                                                                  |                                            |                                                | 190,000.....                   | 08/22/2019                                |
| 7000244101..... |      | INDIO.....            | CA..... |           | 10/23/2019.....  | 5.20.....        | 46,062.....                                                     |                                             | 76.....                                    |                                                                  |                                            |                                                | 185,000.....                   | 08/09/2019                                |
| 7000242912..... |      | OBERLIN.....          | LA..... |           | 10/23/2019.....  | 5.20.....        | 132,603.....                                                    |                                             | (982).....                                 |                                                                  |                                            |                                                | 225,000.....                   | 08/22/2019                                |
| 7000242769..... |      | MONCKS CORNER.....    | SC..... |           | 10/23/2019.....  | 5.20.....        | 116,534.....                                                    |                                             | (100).....                                 |                                                                  |                                            |                                                | 205,000.....                   | 07/22/2019                                |
| 7000241439..... |      | CALEDONIA.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 81,396.....                                                     |                                             | 175.....                                   |                                                                  |                                            |                                                | 118,000.....                   | 07/21/2019                                |
| 7000243101..... |      | ANNA.....             | IL..... |           | 10/23/2019.....  | 5.20.....        | 40,451.....                                                     |                                             | (701).....                                 |                                                                  |                                            |                                                | 39,000.....                    | 09/11/2019                                |
| 7000243096..... |      | OXFORD.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 110,514.....                                                    |                                             | 165.....                                   |                                                                  |                                            |                                                | 162,000.....                   | 08/21/2019                                |
| 7000241106..... |      | ANDERSON.....         | CA..... |           | 10/23/2019.....  | 5.20.....        | 185,392.....                                                    |                                             | 2,236.....                                 |                                                                  |                                            |                                                | 250,000.....                   | 08/08/2019                                |
| 7000240248..... |      | VANCOUVER.....        | WA..... |           | 10/23/2019.....  | 5.20.....        | 197,874.....                                                    |                                             | 407.....                                   |                                                                  |                                            |                                                | 200,000.....                   | 07/23/2019                                |
| 7000243434..... |      | CONWAY.....           | SC..... |           | 10/23/2019.....  | 5.20.....        | 84,134.....                                                     |                                             | 1,028.....                                 |                                                                  |                                            |                                                | 136,000.....                   | 07/21/2019                                |
| 7000244571..... |      | FLINT.....            | MI..... |           | 10/23/2019.....  | 5.20.....        | 125,604.....                                                    |                                             | 1,506.....                                 |                                                                  |                                            |                                                | 139,700.....                   | 10/23/2019                                |
| 7000237457..... |      | GRIFFITH.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 136,840.....                                                    |                                             | 1,729.....                                 |                                                                  |                                            |                                                | 146,496.....                   | 10/23/2019                                |
| 7000237318..... |      | CINCINNATI.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 40,991.....                                                     |                                             | (90).....                                  |                                                                  |                                            |                                                | 72,647.....                    | 10/23/2019                                |
| 7000240053..... |      | HAMPSTEAD.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 297,298.....                                                    |                                             | 1,577.....                                 |                                                                  |                                            |                                                | 369,000.....                   | 07/29/2019                                |
| 7000242243..... |      | RALEIGH.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 104,283.....                                                    |                                             | (166).....                                 |                                                                  |                                            |                                                | 242,500.....                   | 07/24/2019                                |
| 7000240386..... |      | TUSTIN.....           | CA..... |           | 10/23/2019.....  | 5.20.....        | 238,294.....                                                    |                                             | 524.....                                   |                                                                  |                                            |                                                | 550,308.....                   | 10/23/2019                                |
| 7000242437..... |      | WARDEN.....           | WA..... |           | 10/23/2019.....  | 5.20.....        | 73,732.....                                                     |                                             | 955.....                                   |                                                                  |                                            |                                                | 108,176.....                   | 10/23/2019                                |
| 7000244095..... |      | MESA.....             | AZ..... |           | 10/23/2019.....  | 5.20.....        | 144,157.....                                                    |                                             | 154.....                                   |                                                                  |                                            |                                                | 193,856.....                   | 10/23/2019                                |
| 7000244100..... |      | WACO.....             | TX..... |           | 10/23/2019.....  | 5.20.....        | 102,539.....                                                    |                                             | 99.....                                    |                                                                  |                                            |                                                | 170,000.....                   | 08/26/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.39

| 1               | 2    | Location               |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                        |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                   | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000240191..... |      | LOS ANGELES.....       | CA..... |           | 10/23/2019.....  | 5.20.....        | 312,528.....                                                    |                                             | 1,121.....                                 |                                                                  |                                            |                                                | 504,066.....                   | 10/23/2019                                |
| 7000238930..... |      | PORTAGEVILLE.....      | MO..... |           | 10/23/2019.....  | 5.20.....        | 67,363.....                                                     |                                             | 39.....                                    |                                                                  |                                            |                                                | 72,500.....                    | 08/14/2019                                |
| 7000239785..... |      | LYNN HAVEN.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 112,976.....                                                    |                                             | 323.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 10/03/2019                                |
| 7000241578..... |      | MADISON.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 90,028.....                                                     |                                             | 575.....                                   |                                                                  |                                            |                                                | 166,000.....                   | 07/24/2019                                |
| 7000243911..... |      | RICHMOND.....          | VA..... |           | 10/23/2019.....  | 5.20.....        | 148,364.....                                                    |                                             | 466.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/24/2019                                |
| 7000243240..... |      | DUSON.....             | LA..... |           | 10/23/2019.....  | 5.20.....        | 128,336.....                                                    |                                             | 307.....                                   |                                                                  |                                            |                                                | 135,300.....                   | 07/26/2019                                |
| 7000249134..... |      | WEST BEND.....         | WI..... |           | 10/23/2019.....  | 5.20.....        | 139,098.....                                                    |                                             | 266.....                                   |                                                                  |                                            |                                                | 176,057.....                   | 10/23/2019                                |
| 7000243619..... |      | POWELL.....            | TN..... |           | 10/23/2019.....  | 5.20.....        | 156,095.....                                                    |                                             | (403).....                                 |                                                                  |                                            |                                                | 215,000.....                   | 07/22/2019                                |
| 7000240905..... |      | DECATUR.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 43,492.....                                                     |                                             | 64.....                                    |                                                                  |                                            |                                                | 104,000.....                   | 03/08/2019                                |
| 7000239245..... |      | LUDINGTON.....         | MI..... |           | 10/23/2019.....  | 5.20.....        | 53,450.....                                                     |                                             | 319.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 09/09/2019                                |
| 7000242231..... |      | KINGSLAND.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 284,237.....                                                    |                                             | 1,053.....                                 |                                                                  |                                            |                                                | 220,000.....                   | 08/04/2019                                |
| 7000237919..... |      | MISSOULA.....          | MT..... |           | 10/23/2019.....  | 5.20.....        | 139,379.....                                                    |                                             | 204.....                                   |                                                                  |                                            |                                                | 242,000.....                   | 09/05/2019                                |
| 7000239721..... |      | MAYSVILLE.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 145,719.....                                                    |                                             | 391.....                                   |                                                                  |                                            |                                                | 176,900.....                   | 08/02/2019                                |
| 7000238246..... |      | RUSSELLVILLE.....      | AR..... |           | 10/23/2019.....  | 5.20.....        | 109,046.....                                                    |                                             | 16.....                                    |                                                                  |                                            |                                                | 134,900.....                   | 07/29/2019                                |
| 7000240710..... |      | ALEXANDER.....         | AR..... |           | 10/23/2019.....  | 5.20.....        | 126,431.....                                                    |                                             | (944).....                                 |                                                                  |                                            |                                                | 130,000.....                   | 07/25/2019                                |
| 7000242088..... |      | BROOKLYN.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 420,184.....                                                    |                                             | 521.....                                   |                                                                  |                                            |                                                | 548,867.....                   | 10/23/2019                                |
| 7000242897..... |      | MIDDLETON.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 104,937.....                                                    |                                             | 1,265.....                                 |                                                                  |                                            |                                                | 143,000.....                   | 07/26/2019                                |
| 7000241566..... |      | MOGADORE.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 75,816.....                                                     |                                             | 145.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/20/2019                                |
| 7000238918..... |      | QUEEN CITY.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 91,863.....                                                     |                                             | 1,135.....                                 |                                                                  |                                            |                                                | 131,000.....                   | 07/29/2019                                |
| 7000238384..... |      | BRIMFIELD.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 62,489.....                                                     |                                             | 348.....                                   |                                                                  |                                            |                                                | 48,000.....                    | 09/03/2019                                |
| 7000242758..... |      | BENTON.....            | AR..... |           | 10/23/2019.....  | 5.20.....        | 101,022.....                                                    |                                             | 1,297.....                                 |                                                                  |                                            |                                                | 137,000.....                   | 07/30/2019                                |
| 7000238051..... |      | GAINESVILLE.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 70,817.....                                                     |                                             | (818).....                                 |                                                                  |                                            |                                                | 170,000.....                   | 07/24/2019                                |
| 7000238860..... |      | LAKE CHARLES.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 119,644.....                                                    |                                             | 1,503.....                                 |                                                                  |                                            |                                                | 165,000.....                   | 07/29/2019                                |
| 7000240899..... |      | SPRING.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 120,413.....                                                    |                                             | 287.....                                   |                                                                  |                                            |                                                | 196,994.....                   | 10/23/2019                                |
| 7000239246..... |      | GATES.....             | TN..... |           | 10/23/2019.....  | 5.20.....        | 41,523.....                                                     |                                             | 80.....                                    |                                                                  |                                            |                                                | 73,500.....                    | 07/26/2019                                |
| 7000249133..... |      | STERLING HEIGHTS.....  | MI..... |           | 10/23/2019.....  | 5.20.....        | 86,972.....                                                     |                                             | (193).....                                 |                                                                  |                                            |                                                | 138,084.....                   | 10/23/2019                                |
| 7000240233..... |      | MINNEOLA.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 235,056.....                                                    |                                             | 399.....                                   |                                                                  |                                            |                                                | 270,000.....                   | 10/03/2019                                |
| 7000240566..... |      | HOWELL.....            | MI..... |           | 10/23/2019.....  | 5.20.....        | 121,214.....                                                    |                                             | 347.....                                   |                                                                  |                                            |                                                | 226,000.....                   | 07/26/2019                                |
| 7000241428..... |      | BROOKLYN.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 44,748.....                                                     |                                             | (93).....                                  |                                                                  |                                            |                                                | 389,995.....                   | 10/23/2019                                |
| 7000239051..... |      | BROOKLYN.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 302,021.....                                                    |                                             | 1,148.....                                 |                                                                  |                                            |                                                | 466,993.....                   | 10/23/2019                                |
| 7000237918..... |      | WILMINGTON.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 126,510.....                                                    |                                             | 1,580.....                                 |                                                                  |                                            |                                                | 196,900.....                   | 07/22/2019                                |
| 7000238578..... |      | DARLINGTON.....        | SC..... |           | 10/23/2019.....  | 5.20.....        | 130,909.....                                                    |                                             | 136.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/22/2019                                |
| 7000238245..... |      | HOUSE SPRINGS.....     | MO..... |           | 10/23/2019.....  | 5.20.....        | 118,350.....                                                    |                                             | 695.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/24/2019                                |
| 7000244278..... |      | AUGUSTA.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 17,669.....                                                     |                                             | 37.....                                    |                                                                  |                                            |                                                | 132,000.....                   | 08/04/2019                                |
| 7000238050..... |      | CADILLAC.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 39,694.....                                                     |                                             | 77.....                                    |                                                                  |                                            |                                                | 80,000.....                    | 07/27/2019                                |
| 7000242759..... |      | ETTERS.....            | PA..... |           | 10/23/2019.....  | 5.20.....        | 100,728.....                                                    |                                             | 325.....                                   |                                                                  |                                            |                                                | 117,000.....                   | 07/24/2019                                |
| 7000237723..... |      | FRISCO.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 113,158.....                                                    |                                             | 295.....                                   |                                                                  |                                            |                                                | 155,706.....                   | 10/23/2019                                |
| 7000238863..... |      | INVERNESS.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 62,818.....                                                     |                                             | 763.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 10/03/2019                                |
| 7000238530..... |      | VILLE PLATTE.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 56,422.....                                                     |                                             | 149.....                                   |                                                                  |                                            |                                                | 71,000.....                    | 07/23/2019                                |
| 7000244425..... |      | CORVALLIS.....         | OR..... |           | 10/23/2019.....  | 5.20.....        | 186,132.....                                                    |                                             | (1,996).....                               |                                                                  |                                            |                                                | 300,700.....                   | 02/01/2019                                |
| 7000241711..... |      | BACLIFF.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 125,730.....                                                    |                                             | 1,498.....                                 |                                                                  |                                            |                                                | 235,000.....                   | 07/26/2019                                |
| 7000239243..... |      | BUCHANON.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 55,587.....                                                     |                                             | 69.....                                    |                                                                  |                                            |                                                | 114,000.....                   | 08/13/2019                                |
| 7000243370..... |      | SAYBROOK TOWNSHIP..... | OH..... |           | 10/23/2019.....  | 5.20.....        | 100,379.....                                                    |                                             | 589.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/24/2019                                |
| 7000237388..... |      | BRONX.....             | NY..... |           | 10/23/2019.....  | 5.20.....        | 308,070.....                                                    |                                             | 738.....                                   |                                                                  |                                            |                                                | 536,721.....                   | 10/23/2019                                |
| 7000240232..... |      | GOOSE CREEK.....       | SC..... |           | 10/23/2019.....  | 5.20.....        | 239,865.....                                                    |                                             | 1,549.....                                 |                                                                  |                                            |                                                | 270,000.....                   | 07/24/2019                                |



SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.40

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000242904..... |      | LEHIGH ACRES.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 78,777.....                                                     |                                             | 1,032.....                                 |                                                                  |                                            |                                                | 135,000.....                   | 10/03/2019                                |
| 7000241040..... |      | CHARLESTON.....       | WV..... |           | 10/23/2019.....  | 5.20.....        | 105,141.....                                                    |                                             | 179.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 09/12/2019                                |
| 7000238248..... |      | AULT.....             | CO..... |           | 10/23/2019.....  | 5.20.....        | 207,836.....                                                    |                                             | 401.....                                   |                                                                  |                                            |                                                | 350,000.....                   | 07/24/2019                                |
| 7000240759..... |      | GRANITE SHOALS.....   | TX..... |           | 10/23/2019.....  | 5.20.....        | 95,017.....                                                     |                                             | (1,102).....                               |                                                                  |                                            |                                                | 189,000.....                   | 08/26/2019                                |
| 7000238386..... |      | QUANAH.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 60,251.....                                                     |                                             | 722.....                                   |                                                                  |                                            |                                                | 97,000.....                    | 09/18/2019                                |
| 7000244230..... |      | WYOMING.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 72,428.....                                                     |                                             | 111.....                                   |                                                                  |                                            |                                                | 110,761.....                   | 10/23/2019                                |
| 7000237726..... |      | DENVER.....           | CO..... |           | 10/23/2019.....  | 5.20.....        | 111,956.....                                                    |                                             | 1,706.....                                 |                                                                  |                                            |                                                | 162,901.....                   | 10/23/2019                                |
| 7000242371..... |      | CLIFTON.....          | AZ..... |           | 10/23/2019.....  | 5.20.....        | 76,483.....                                                     |                                             | 177.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 08/21/2019                                |
| 7000238053..... |      | BASTROP.....          | LA..... |           | 10/23/2019.....  | 5.20.....        | 49,240.....                                                     |                                             | 39.....                                    |                                                                  |                                            |                                                | 65,000.....                    | 08/12/2019                                |
| 7000240088..... |      | LAKE JACKSON.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 164,251.....                                                    |                                             | 132.....                                   |                                                                  |                                            |                                                | 184,301.....                   | 10/23/2019                                |
| 7000241041..... |      | WATERTOWN.....        | WI..... |           | 10/23/2019.....  | 5.20.....        | 91,256.....                                                     |                                             | 206.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/22/2019                                |
| 7000244424..... |      | FORTVILLE.....        | IN..... |           | 10/23/2019.....  | 5.20.....        | 94,776.....                                                     |                                             | 246.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 07/19/2019                                |
| 7000239720..... |      | CHESTER.....          | SC..... |           | 10/23/2019.....  | 5.20.....        | 166,684.....                                                    |                                             | 357.....                                   |                                                                  |                                            |                                                | 168,000.....                   | 07/26/2019                                |
| 7000242567..... |      | SALISBURY MILLS.....  | NY..... |           | 10/23/2019.....  | 5.20.....        | 275,463.....                                                    |                                             | 787.....                                   |                                                                  |                                            |                                                | 245,110.....                   | 10/23/2019                                |
| 7000238191..... |      | BOONVILLE.....        | MO..... |           | 10/23/2019.....  | 5.20.....        | 49,890.....                                                     |                                             | (947).....                                 |                                                                  |                                            |                                                | 75,000.....                    | 07/29/2019                                |
| 7000239244..... |      | EDWARD.....           | MS..... |           | 10/23/2019.....  | 5.20.....        | 107,669.....                                                    |                                             | 157.....                                   |                                                                  |                                            |                                                | 138,000.....                   | 08/10/2019                                |
| 7000238109..... |      | CHARLESTOWN.....      | IN..... |           | 10/23/2019.....  | 5.20.....        | 78,901.....                                                     |                                             | 169.....                                   |                                                                  |                                            |                                                | 138,000.....                   | 07/25/2019                                |
| 7000243564..... |      | MCDONOUGH.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 125,097.....                                                    |                                             | 301.....                                   |                                                                  |                                            |                                                | 178,000.....                   | 07/25/2019                                |
| 7000249131..... |      | PROVIDENCE.....       | RI..... |           | 10/23/2019.....  | 5.20.....        | 138,435.....                                                    |                                             | 334.....                                   |                                                                  |                                            |                                                | 261,193.....                   | 10/23/2019                                |
| 7000244618..... |      | BROOKHAVEN.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 75,262.....                                                     |                                             | 174.....                                   |                                                                  |                                            |                                                | 90,461.....                    | 10/23/2019                                |
| 7000237530..... |      | DURHAM.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 108,145.....                                                    |                                             | 247.....                                   |                                                                  |                                            |                                                | 146,278.....                   | 10/23/2019                                |
| 7000243426..... |      | MIMS.....             | FL..... |           | 10/23/2019.....  | 5.20.....        | 85,909.....                                                     |                                             | 204.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 10/03/2019                                |
| 7000238917..... |      | CLEVER.....           | MO..... |           | 10/23/2019.....  | 5.20.....        | 78,824.....                                                     |                                             | 462.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/19/2019                                |
| 7000238723..... |      | FREEPORT.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 46,960.....                                                     |                                             | (708).....                                 |                                                                  |                                            |                                                | 95,000.....                    | 07/27/2019                                |
| 7000237863..... |      | DAFTER.....           | MI..... |           | 10/23/2019.....  | 5.20.....        | 43,760.....                                                     |                                             | 583.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 09/25/2019                                |
| 7000238052..... |      | SAN ANTONIO.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 143,012.....                                                    |                                             | 449.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 07/20/2019                                |
| 7000240230..... |      | WRIGHT CITY.....      | MO..... |           | 10/23/2019.....  | 5.20.....        | 121,324.....                                                    |                                             | (1,709).....                               |                                                                  |                                            |                                                | 158,000.....                   | 08/01/2019                                |
| 7000238385..... |      | HUSTONVILLE.....      | KY..... |           | 10/23/2019.....  | 5.20.....        | 99,931.....                                                     |                                             | 146.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/29/2019                                |
| 7000241180..... |      | COCOA.....            | FL..... |           | 10/23/2019.....  | 5.20.....        | 99,427.....                                                     |                                             | 1,242.....                                 |                                                                  |                                            |                                                | 155,000.....                   | 10/03/2019                                |
| 7000239439..... |      | SMYRNA.....           | TN..... |           | 10/23/2019.....  | 5.20.....        | 85,179.....                                                     |                                             | 1,320.....                                 |                                                                  |                                            |                                                | 95,940.....                    | 10/23/2019                                |
| 7000239577..... |      | HEBER.....            | CA..... |           | 10/23/2019.....  | 5.20.....        | 182,754.....                                                    |                                             | 1,130.....                                 |                                                                  |                                            |                                                | 265,000.....                   | 07/29/2019                                |
| 7000239106..... |      | DENVER.....           | CO..... |           | 10/23/2019.....  | 5.20.....        | 159,182.....                                                    |                                             | 376.....                                   |                                                                  |                                            |                                                | 235,564.....                   | 10/23/2019                                |
| 7000241907..... |      | BELLEVILLE.....       | NJ..... |           | 10/23/2019.....  | 5.20.....        | 217,151.....                                                    |                                             | 271.....                                   |                                                                  |                                            |                                                | 360,599.....                   | 10/23/2019                                |
| 7000238104..... |      | NATCHITOCHEs.....     | LA..... |           | 10/23/2019.....  | 5.20.....        | 69,276.....                                                     |                                             | 12.....                                    |                                                                  |                                            |                                                | 123,000.....                   | 08/13/2019                                |
| 7000244089..... |      | PORT SAINT LUCIE..... | FL..... |           | 10/23/2019.....  | 5.20.....        | 124,406.....                                                    |                                             | 130.....                                   |                                                                  |                                            |                                                | 205,000.....                   | 10/03/2019                                |
| 7000241042..... |      | BRANDENTON.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 83,787.....                                                     |                                             | 122.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 10/03/2019                                |
| 7000238099..... |      | FORT WORTH.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 117,069.....                                                    |                                             | 1,890.....                                 |                                                                  |                                            |                                                | 215,000.....                   | 07/20/2019                                |
| 7000238575..... |      | PALESTINE.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 106,303.....                                                    |                                             | 1,342.....                                 |                                                                  |                                            |                                                | 70,900.....                    | 08/14/2019                                |
| 7000243234..... |      | LEANDER.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 132,597.....                                                    |                                             | (607).....                                 |                                                                  |                                            |                                                | 235,000.....                   | 07/29/2019                                |
| 7000242906..... |      | WRIGHT.....           | WY..... |           | 10/23/2019.....  | 5.20.....        | 98,530.....                                                     |                                             | 35.....                                    |                                                                  |                                            |                                                | 125,000.....                   | 09/19/2019                                |
| 7000242850..... |      | KINGS MOUNTAIN.....   | NC..... |           | 10/23/2019.....  | 5.20.....        | 66,380.....                                                     |                                             | 1,177.....                                 |                                                                  |                                            |                                                | 120,000.....                   | 07/22/2019                                |
| 7000241851..... |      | HUNTERSVILLE.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 239,967.....                                                    |                                             | 354.....                                   |                                                                  |                                            |                                                | 377,000.....                   | 08/05/2019                                |
| 7000237915..... |      | ALTON BAY.....        | NH..... |           | 10/23/2019.....  | 5.20.....        | 142,480.....                                                    |                                             | (282).....                                 |                                                                  |                                            |                                                | 280,000.....                   | 08/23/2019                                |
| 7000238380..... |      | FLORENCE.....         | SC..... |           | 10/23/2019.....  | 5.20.....        | 105,535.....                                                    |                                             | 245.....                                   |                                                                  |                                            |                                                | 103,000.....                   | 08/07/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location               |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                        |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                   | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000242711..... |      | SHIPPENSBURG.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 86,838.....                                                     |                                             | 1,332.....                                 |                                                                  |                                            |                                                | 125,000.....                   | 07/25/2019                                |
| 7000242373..... |      | ROXBORO.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 77,823.....                                                     |                                             | 459.....                                   |                                                                  |                                            |                                                | 134,753.....                   | 10/23/2019                                |
| 7000237914..... |      | SCOTTSBLUFF.....       | NE..... |           | 10/23/2019.....  | 5.20.....        | 68,321.....                                                     |                                             | 45.....                                    |                                                                  |                                            |                                                | 99,000.....                    | 08/27/2019                                |
| 7000240086..... |      | BROOKLYN.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 255,028.....                                                    |                                             | 478.....                                   |                                                                  |                                            |                                                | 454,966.....                   | 10/23/2019                                |
| 7000244565..... |      | NEW BEDFORD.....       | MA..... |           | 10/23/2019.....  | 5.20.....        | 106,873.....                                                    |                                             | 181.....                                   |                                                                  |                                            |                                                | 145,815.....                   | 10/23/2019                                |
| 7000242040..... |      | POTTSTOWN.....         | PA..... |           | 10/23/2019.....  | 5.20.....        | 188,135.....                                                    |                                             | (372).....                                 |                                                                  |                                            |                                                | 249,529.....                   | 10/23/2019                                |
| 7000240424..... |      | KATY.....              | TX..... |           | 10/23/2019.....  | 5.20.....        | 121,396.....                                                    |                                             | 178.....                                   |                                                                  |                                            |                                                | 141,770.....                   | 10/23/2019                                |
| 7000242235..... |      | DENISON.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 82,848.....                                                     |                                             | (560).....                                 |                                                                  |                                            |                                                | 273,000.....                   | 08/19/2019                                |
| 7000238769..... |      | CARSONVILLE.....       | MI..... |           | 10/23/2019.....  | 5.20.....        | 47,747.....                                                     |                                             | (270).....                                 |                                                                  |                                            |                                                | 125,000.....                   | 07/26/2019                                |
| 7000239241..... |      | CLARKSVILLE.....       | AR..... |           | 10/23/2019.....  | 5.20.....        | 44,162.....                                                     |                                             | 7.....                                     |                                                                  |                                            |                                                | 82,900.....                    | 07/26/2019                                |
| 7000238436..... |      | GALLIPOLIS.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 55,061.....                                                     |                                             | 673.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 08/19/2019                                |
| 7000243040..... |      | KOSCIUSKO.....         | MS..... |           | 10/23/2019.....  | 5.20.....        | 64,159.....                                                     |                                             | (15).....                                  |                                                                  |                                            |                                                | 45,000.....                    | 08/01/2019                                |
| 7000244426..... |      | MARIETTA.....          | PA..... |           | 10/23/2019.....  | 5.20.....        | 109,030.....                                                    |                                             | (117).....                                 |                                                                  |                                            |                                                | 145,000.....                   | 07/23/2019                                |
| 7000240618..... |      | NORTH LITTLE ROCK..... | AR..... |           | 10/23/2019.....  | 5.20.....        | 75,987.....                                                     |                                             | 111.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/30/2019                                |
| 7000242180..... |      | GROVETOWN.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 124,027.....                                                    |                                             | (1,428).....                               |                                                                  |                                            |                                                | 189,900.....                   | 08/02/2019                                |
| 7000241852..... |      | MUSCATINE.....         | IA..... |           | 10/23/2019.....  | 5.20.....        | 83,702.....                                                     |                                             | 1,028.....                                 |                                                                  |                                            |                                                | 75,302.....                    | 10/23/2019                                |
| 7000240756..... |      | GREENWOOD.....         | MS..... |           | 10/23/2019.....  | 5.20.....        | 59,050.....                                                     |                                             | 160.....                                   |                                                                  |                                            |                                                | 40,000.....                    | 08/01/2019                                |
| 7000243899..... |      | MARYLAND.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 170,185.....                                                    |                                             | 534.....                                   |                                                                  |                                            |                                                | 105,052.....                   | 10/23/2019                                |
| 7000243233..... |      | PRAIRIEVILLE.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 173,532.....                                                    |                                             | 382.....                                   |                                                                  |                                            |                                                | 245,000.....                   | 07/31/2019                                |
| 7000244370..... |      | ROCHESTER.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 98,395.....                                                     |                                             | 158.....                                   |                                                                  |                                            |                                                | 100,420.....                   | 10/23/2019                                |
| 7000249081..... |      | DOUGLAS.....           | WY..... |           | 10/23/2019.....  | 5.20.....        | 165,171.....                                                    |                                             | (2,185).....                               |                                                                  |                                            |                                                | 190,000.....                   | 08/05/2019                                |
| 7000239104..... |      | LYNBROOK.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 216,580.....                                                    |                                             | (594).....                                 |                                                                  |                                            |                                                | 383,232.....                   | 10/23/2019                                |
| 7000242041..... |      | WINDSOR.....           | VT..... |           | 10/23/2019.....  | 5.20.....        | 148,368.....                                                    |                                             | 384.....                                   |                                                                  |                                            |                                                | 142,463.....                   | 10/23/2019                                |
| 7000240894..... |      | DULUTH.....            | GA..... |           | 10/23/2019.....  | 5.20.....        | 109,761.....                                                    |                                             | 78.....                                    |                                                                  |                                            |                                                | 153,331.....                   | 10/23/2019                                |
| 7000238768..... |      | PARIS.....             | TN..... |           | 10/23/2019.....  | 5.20.....        | 70,769.....                                                     |                                             | (2).....                                   |                                                                  |                                            |                                                | 99,900.....                    | 07/30/2019                                |
| 7000238915..... |      | LANDRUM.....           | SC..... |           | 10/23/2019.....  | 5.20.....        | 87,853.....                                                     |                                             | (22).....                                  |                                                                  |                                            |                                                | 173,000.....                   | 08/14/2019                                |
| 7000242569..... |      | MILWAUKEE.....         | WI..... |           | 10/23/2019.....  | 5.20.....        | 93,174.....                                                     |                                             | 264.....                                   |                                                                  |                                            |                                                | 139,991.....                   | 10/23/2019                                |
| 7000241182..... |      | BROOKLYN.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 112,870.....                                                    |                                             | 142.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/26/2019                                |
| 7000241991..... |      | KEYPORT.....           | NJ..... |           | 10/23/2019.....  | 5.20.....        | 38,020.....                                                     |                                             | 106.....                                   |                                                                  |                                            |                                                | 255,000.....                   | 07/20/2019                                |
| 7000242236..... |      | HOUSTON.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 111,400.....                                                    |                                             | 297.....                                   |                                                                  |                                            |                                                | 186,140.....                   | 10/23/2019                                |
| 7000237722..... |      | ARLINGTON.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 140,768.....                                                    |                                             | 2,305.....                                 |                                                                  |                                            |                                                | 170,622.....                   | 10/23/2019                                |
| 7000237384..... |      | CORPUS CHRISTI.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 105,889.....                                                    |                                             | 50.....                                    |                                                                  |                                            |                                                | 118,795.....                   | 10/23/2019                                |
| 7000240279..... |      | HARDEEVILLE.....       | SC..... |           | 10/23/2019.....  | 5.20.....        | 184,045.....                                                    |                                             | 341.....                                   |                                                                  |                                            |                                                | 365,000.....                   | 08/16/2019                                |
| 7000240617..... |      | ANNA.....              | TX..... |           | 10/23/2019.....  | 5.20.....        | 151,378.....                                                    |                                             | 283.....                                   |                                                                  |                                            |                                                | 265,000.....                   | 07/25/2019                                |
| 7000243569..... |      | OLD FORT.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 108,816.....                                                    |                                             | 303.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 08/21/2019                                |
| 7000249136..... |      | VANCOUVER.....         | WA..... |           | 10/23/2019.....  | 5.20.....        | 123,960.....                                                    |                                             | 236.....                                   |                                                                  |                                            |                                                | 289,000.....                   | 07/23/2019                                |
| 7000243236..... |      | POOLER.....            | GA..... |           | 10/23/2019.....  | 5.20.....        | 156,980.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 160,000.....                   | 08/04/2019                                |
| 7000241044..... |      | BELLEFONTAINE.....     | OH..... |           | 10/23/2019.....  | 5.20.....        | 73,062.....                                                     |                                             | (14).....                                  |                                                                  |                                            |                                                | 75,000.....                    | 07/23/2019                                |
| 7000240755..... |      | TUMWATER.....          | WA..... |           | 10/23/2019.....  | 5.20.....        | 173,098.....                                                    |                                             | 2,739.....                                 |                                                                  |                                            |                                                | 233,000.....                   | 07/23/2019                                |
| 7000244373..... |      | WEST MEMPHIS.....      | AR..... |           | 10/23/2019.....  | 5.20.....        | 28,827.....                                                     |                                             | 99.....                                    |                                                                  |                                            |                                                | 85,000.....                    | 07/29/2019                                |
| 7000238244..... |      | AUBURN.....            | WA..... |           | 10/23/2019.....  | 5.20.....        | 183,835.....                                                    |                                             | (1,885).....                               |                                                                  |                                            |                                                | 420,000.....                   | 07/25/2019                                |
| 7000244235..... |      | UXBRIDGE.....          | MA..... |           | 10/23/2019.....  | 5.20.....        | 95,581.....                                                     |                                             | 1,298.....                                 |                                                                  |                                            |                                                | 146,564.....                   | 10/23/2019                                |
| 7000240893..... |      | REX.....               | GA..... |           | 10/23/2019.....  | 5.20.....        | 70,144.....                                                     |                                             | 882.....                                   |                                                                  |                                            |                                                | 122,861.....                   | 10/23/2019                                |
| 7000238382..... |      | PERKINSTON.....        | MS..... |           | 10/23/2019.....  | 5.20.....        | 61,200.....                                                     |                                             | 37.....                                    |                                                                  |                                            |                                                | 45,000.....                    | 09/06/2019                                |
| 7000240560..... |      | ROYERSFORD.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 331,118.....                                                    |                                             | 3,971.....                                 |                                                                  |                                            |                                                | 470,900.....                   | 07/21/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.42

| 1               | 2    | Location               |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                        |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                   | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000242713..... |      | SUMTER.....            | SC..... |           | 10/23/2019.....  | 5.20.....        | 100,660.....                                                    |                                             | 621.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 08/05/2019                                |
| 7000242908..... |      | KISSIMMEE.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 62,594.....                                                     |                                             | 79.....                                    |                                                                  |                                            |                                                | 195,000.....                   | 10/03/2019                                |
| 7000244567..... |      | TULSA.....             | OK..... |           | 10/23/2019.....  | 5.20.....        | 161,078.....                                                    |                                             | 397.....                                   |                                                                  |                                            |                                                | 266,127.....                   | 10/23/2019                                |
| 7000237860..... |      | CHOUTEAU.....          | OK..... |           | 10/23/2019.....  | 5.20.....        | 108,970.....                                                    |                                             | 219.....                                   |                                                                  |                                            |                                                | 310,900.....                   | 08/02/2019                                |
| 7000243042..... |      | IRON GATE.....         | VA..... |           | 10/23/2019.....  | 5.20.....        | 72,683.....                                                     |                                             | 923.....                                   |                                                                  |                                            |                                                | 65,000.....                    | 08/22/2019                                |
| 7000243713..... |      | LINDALE.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 154,493.....                                                    |                                             | 77.....                                    |                                                                  |                                            |                                                | 239,000.....                   | 07/30/2019                                |
| 7000241045..... |      | RICHMOND.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 145,003.....                                                    |                                             | 86.....                                    |                                                                  |                                            |                                                | 178,000.....                   | 07/22/2019                                |
| 7000241992..... |      | DOVER.....             | DE..... |           | 10/23/2019.....  | 5.20.....        | 92,532.....                                                     |                                             | 287.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 07/31/2019                                |
| 7000241183..... |      | NEW LONDON.....        | IA..... |           | 10/23/2019.....  | 5.20.....        | 59,946.....                                                     |                                             | 34.....                                    |                                                                  |                                            |                                                | 75,000.....                    | 08/01/2019                                |
| 7000238105..... |      | LONSDALE.....          | MN..... |           | 10/23/2019.....  | 5.20.....        | 115,678.....                                                    |                                             | (4,848).....                               |                                                                  |                                            |                                                | 255,000.....                   | 07/22/2019                                |
| 7000243711..... |      | GARLAND.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 53,309.....                                                     |                                             | 126.....                                   |                                                                  |                                            |                                                | 98,722.....                    | 10/23/2019                                |
| 7000243235..... |      | BUCKEYE.....           | AZ..... |           | 10/23/2019.....  | 5.20.....        | 69,796.....                                                     |                                             | (338).....                                 |                                                                  |                                            |                                                | 200,000.....                   | 07/19/2019                                |
| 7000249135..... |      | RACINE.....            | WI..... |           | 10/23/2019.....  | 5.20.....        | 43,309.....                                                     |                                             | 241.....                                   |                                                                  |                                            |                                                | 61,273.....                    | 10/23/2019                                |
| 7000240421..... |      | DOVER.....             | DE..... |           | 10/23/2019.....  | 5.20.....        | 139,515.....                                                    |                                             | (37).....                                  |                                                                  |                                            |                                                | 210,000.....                   | 07/29/2019                                |
| 7000242377..... |      | NEW RICHMOND.....      | IN..... |           | 10/23/2019.....  | 5.20.....        | 95,362.....                                                     |                                             | 203.....                                   |                                                                  |                                            |                                                | 102,087.....                   | 10/23/2019                                |
| 7000243568..... |      | DAVENPORT.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 129,282.....                                                    |                                             | 312.....                                   |                                                                  |                                            |                                                | 240,000.....                   | 10/03/2019                                |
| 7000241716..... |      | SUCCASUNNA.....        | NJ..... |           | 10/23/2019.....  | 5.20.....        | 187,755.....                                                    |                                             | 574.....                                   |                                                                  |                                            |                                                | 392,128.....                   | 10/23/2019                                |
| 7000239767..... |      | PORTAGE.....           | WI..... |           | 10/23/2019.....  | 5.20.....        | 102,404.....                                                    |                                             | 197.....                                   |                                                                  |                                            |                                                | 179,000.....                   | 09/12/2019                                |
| 7000244710..... |      | EL PASO.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 103,592.....                                                    |                                             | (311).....                                 |                                                                  |                                            |                                                | 174,103.....                   | 10/23/2019                                |
| 7000237916..... |      | AURORA.....            | IN..... |           | 10/23/2019.....  | 5.20.....        | 56,605.....                                                     |                                             | 31.....                                    |                                                                  |                                            |                                                | 115,000.....                   | 07/31/2019                                |
| 7000244233..... |      | DETROIT.....           | MI..... |           | 10/23/2019.....  | 5.20.....        | 77,000.....                                                     |                                             | 462.....                                   |                                                                  |                                            |                                                | 54,500.....                    | 07/23/2019                                |
| 7000239102..... |      | ALLISON PARK.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 87,519.....                                                     |                                             | 247.....                                   |                                                                  |                                            |                                                | 150,968.....                   | 10/23/2019                                |
| 7000242714..... |      | IOWA.....              | LA..... |           | 10/23/2019.....  | 5.20.....        | 109,767.....                                                    |                                             | (3,205).....                               |                                                                  |                                            |                                                | 159,000.....                   | 08/01/2019                                |
| 7000239911..... |      | VANCLEAVE.....         | MS..... |           | 10/23/2019.....  | 5.20.....        | 80,628.....                                                     |                                             | 996.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 08/11/2019                                |
| 7000241046..... |      | DEXTER.....            | KY..... |           | 10/23/2019.....  | 5.20.....        | 101,882.....                                                    |                                             | (1,234).....                               |                                                                  |                                            |                                                | 147,000.....                   | 08/24/2019                                |
| 7000240139..... |      | MOUNT VERNON.....      | NY..... |           | 10/23/2019.....  | 5.20.....        | 243,750.....                                                    |                                             | (1,639).....                               |                                                                  |                                            |                                                | 286,155.....                   | 10/23/2019                                |
| 7000238913..... |      | WAIPAHU.....           | HI..... |           | 10/23/2019.....  | 5.20.....        | 474,071.....                                                    |                                             | 1,033.....                                 |                                                                  |                                            |                                                | 716,500.....                   | 08/01/2019                                |
| 7000239240..... |      | GLASGOW.....           | VA..... |           | 10/23/2019.....  | 5.20.....        | 55,055.....                                                     |                                             | (34).....                                  |                                                                  |                                            |                                                | 65,000.....                    | 08/30/2019                                |
| 7000241993..... |      | SOUTH AMBOY.....       | NJ..... |           | 10/23/2019.....  | 5.20.....        | 105,549.....                                                    |                                             | 179.....                                   |                                                                  |                                            |                                                | 125,901.....                   | 10/23/2019                                |
| 7000242854..... |      | BIXBY.....             | OK..... |           | 10/23/2019.....  | 5.20.....        | 118,532.....                                                    |                                             | (1,248).....                               |                                                                  |                                            |                                                | 135,000.....                   | 07/24/2019                                |
| 7000239202..... |      | PITTSFIELD.....        | IL..... |           | 10/23/2019.....  | 5.20.....        | 40,322.....                                                     |                                             | 62.....                                    |                                                                  |                                            |                                                | 80,000.....                    | 09/18/2019                                |
| 7000242521..... |      | PEARLAND.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 188,799.....                                                    |                                             | 465.....                                   |                                                                  |                                            |                                                | 285,000.....                   | 07/24/2019                                |
| 7000237538..... |      | STOCKTON.....          | CA..... |           | 10/23/2019.....  | 5.20.....        | 136,610.....                                                    |                                             | (88).....                                  |                                                                  |                                            |                                                | 333,072.....                   | 10/23/2019                                |
| 7000244375..... |      | TEHACHAPI.....         | CA..... |           | 10/23/2019.....  | 5.20.....        | 20,001.....                                                     |                                             | 22.....                                    |                                                                  |                                            |                                                | 237,000.....                   | 07/21/2019                                |
| 7000242183..... |      | PENSACOLA.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 118,878.....                                                    |                                             | 105.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 10/03/2019                                |
| 7000239673..... |      | DAYTON.....            | TN..... |           | 10/23/2019.....  | 5.20.....        | 60,006.....                                                     |                                             | 143.....                                   |                                                                  |                                            |                                                | 124,000.....                   | 08/01/2019                                |
| 7000238869..... |      | GLOSTER.....           | LA..... |           | 10/23/2019.....  | 5.20.....        | 112,960.....                                                    |                                             | 1,462.....                                 |                                                                  |                                            |                                                | 115,000.....                   | 07/30/2019                                |
| 7000243520..... |      | FRANKLIN.....          | ID..... |           | 10/23/2019.....  | 5.20.....        | 87,061.....                                                     |                                             | (150).....                                 |                                                                  |                                            |                                                | 245,000.....                   | 08/31/2019                                |
| 7000238536..... |      | VILONIA.....           | AR..... |           | 10/23/2019.....  | 5.20.....        | 120,643.....                                                    |                                             | 152.....                                   |                                                                  |                                            |                                                | 128,000.....                   | 07/24/2019                                |
| 7000243182..... |      | LLANO.....             | TX..... |           | 10/23/2019.....  | 5.20.....        | 96,376.....                                                     |                                             | 1,210.....                                 |                                                                  |                                            |                                                | 83,000.....                    | 09/10/2019                                |
| 7000241856..... |      | ALTAMONTE SPRINGS..... | FL..... |           | 10/23/2019.....  | 5.20.....        | 82,978.....                                                     |                                             | (85).....                                  |                                                                  |                                            |                                                | 230,000.....                   | 10/03/2019                                |
| 7000237481..... |      | MUSKOGEE.....          | OK..... |           | 10/23/2019.....  | 5.20.....        | 125,003.....                                                    |                                             | 135.....                                   |                                                                  |                                            |                                                | 120,540.....                   | 10/23/2019                                |
| 7000243377..... |      | THEODORE.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 95,868.....                                                     |                                             | 78.....                                    |                                                                  |                                            |                                                | 132,500.....                   | 07/29/2019                                |
| 7000243044..... |      | PARAGOULD.....         | AR..... |           | 10/23/2019.....  | 5.20.....        | 51,008.....                                                     |                                             | 18.....                                    |                                                                  |                                            |                                                | 70,100.....                    | 07/31/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.43

| 1               | 2    | Location           |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|--------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                    |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City               | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000238674..... |      | WESTERLY.....      | RI..... |           | 10/23/2019.....  | 5.20.....        | 238,448.....                                                    |                                             | 404.....                                   |                                                                  |                                            |                                                | 255,000.....                   | 07/22/2019                                |
| 7000242715..... |      | GREAT BEND.....    | KS..... |           | 10/23/2019.....  | 5.20.....        | 104,650.....                                                    |                                             | 176.....                                   |                                                                  |                                            |                                                | 162,000.....                   | 08/13/2019                                |
| 7000242992..... |      | ROCKINGHAM.....    | NC..... |           | 10/23/2019.....  | 5.20.....        | 60,070.....                                                     |                                             | (381).....                                 |                                                                  |                                            |                                                | 120,000.....                   | 07/23/2019                                |
| 7000239059..... |      | RALEIGH.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 89,266.....                                                     |                                             | (321).....                                 |                                                                  |                                            |                                                | 120,865.....                   | 10/23/2019                                |
| 7000241994..... |      | NEW HAVEN.....     | CT..... |           | 10/23/2019.....  | 5.20.....        | 95,871.....                                                     |                                             | 596.....                                   |                                                                  |                                            |                                                | 99,744.....                    | 10/23/2019                                |
| 7000243715..... |      | FOLSOM.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 43,449.....                                                     |                                             | (82).....                                  |                                                                  |                                            |                                                | 168,192.....                   | 10/23/2019                                |
| 7000241523..... |      | HOUSTON.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 76,399.....                                                     |                                             | 960.....                                   |                                                                  |                                            |                                                | 226,631.....                   | 10/23/2019                                |
| 7000249085..... |      | LELAND.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 137,231.....                                                    |                                             | 23.....                                    |                                                                  |                                            |                                                | 151,000.....                   | 07/26/2019                                |
| 7000240752..... |      | HEARTLAND.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 108,474.....                                                    |                                             | 87.....                                    |                                                                  |                                            |                                                | 165,000.....                   | 07/20/2019                                |
| 7000237342..... |      | CAMDEN.....        | NJ..... |           | 10/23/2019.....  | 5.20.....        | 15,446.....                                                     |                                             | (126).....                                 |                                                                  |                                            |                                                | 42,900.....                    | 08/09/2019                                |
| 7000244374..... |      | AUBURN.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 34,657.....                                                     |                                             | 92.....                                    |                                                                  |                                            |                                                | 98,150.....                    | 10/23/2019                                |
| 7000239536..... |      | ALANSON.....       | MI..... |           | 10/23/2019.....  | 5.20.....        | 63,306.....                                                     |                                             | 144.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 08/02/2019                                |
| 7000241662..... |      | ALEXANDRIA.....    | VA..... |           | 10/23/2019.....  | 5.20.....        | 411,753.....                                                    |                                             | (2,091).....                               |                                                                  |                                            |                                                | 805,960.....                   | 10/23/2019                                |
| 7000241718..... |      | WOONSOCKET.....    | RI..... |           | 10/23/2019.....  | 5.20.....        | 101,103.....                                                    |                                             | (790).....                                 |                                                                  |                                            |                                                | 150,055.....                   | 10/23/2019                                |
| 7000239674..... |      | HAMILTON.....      | OH..... |           | 10/23/2019.....  | 5.20.....        | 74,444.....                                                     |                                             | 475.....                                   |                                                                  |                                            |                                                | 78,000.....                    | 08/02/2019                                |
| 7000238868..... |      | ALBERT LEA.....    | MN..... |           | 10/23/2019.....  | 5.20.....        | 74,552.....                                                     |                                             | (585).....                                 |                                                                  |                                            |                                                | 150,000.....                   | 08/01/2019                                |
| 7000240081..... |      | RUTHER GLEN.....   | VA..... |           | 10/23/2019.....  | 5.20.....        | 165,653.....                                                    |                                             | 279.....                                   |                                                                  |                                            |                                                | 238,000.....                   | 10/09/2018                                |
| 7000238535..... |      | BLAIRS.....        | VA..... |           | 10/23/2019.....  | 5.20.....        | 125,922.....                                                    |                                             | 187.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/30/2019                                |
| 7000243181..... |      | SAND LAKE.....     | MI..... |           | 10/23/2019.....  | 5.20.....        | 88,817.....                                                     |                                             | 51.....                                    |                                                                  |                                            |                                                | 182,900.....                   | 08/09/2019                                |
| 7000244236..... |      | KNIGHTDALE.....    | NC..... |           | 10/23/2019.....  | 5.20.....        | 136,522.....                                                    |                                             | 175.....                                   |                                                                  |                                            |                                                | 149,568.....                   | 10/23/2019                                |
| 7000238673..... |      | LOCUST GROVE.....  | GA..... |           | 10/23/2019.....  | 5.20.....        | 94,082.....                                                     |                                             | 327.....                                   |                                                                  |                                            |                                                | 187,000.....                   | 07/21/2019                                |
| 7000244568..... |      | FRUITLAND.....     | MD..... |           | 10/23/2019.....  | 5.20.....        | 57,584.....                                                     |                                             | 123.....                                   |                                                                  |                                            |                                                | 85,000.....                    | 07/20/2019                                |
| 7000239342..... |      | ABERDEEN.....      | MS..... |           | 10/23/2019.....  | 5.20.....        | 75,144.....                                                     |                                             | 77.....                                    |                                                                  |                                            |                                                | 60,000.....                    | 07/27/2019                                |
| 7000241186..... |      | NEOSHO.....        | MO..... |           | 10/23/2019.....  | 5.20.....        | 95,004.....                                                     |                                             | 139.....                                   |                                                                  |                                            |                                                | 141,000.....                   | 07/26/2019                                |
| 7000242993..... |      | ANDERSON.....      | SC..... |           | 10/23/2019.....  | 5.20.....        | 114,095.....                                                    |                                             | 1,401.....                                 |                                                                  |                                            |                                                | 153,000.....                   | 07/25/2019                                |
| 7000240946..... |      | JACKSONVILLE.....  | FL..... |           | 10/23/2019.....  | 5.20.....        | 109,019.....                                                    |                                             | 1,330.....                                 |                                                                  |                                            |                                                | 170,000.....                   | 10/03/2019                                |
| 7000244041..... |      | JASPER.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 47,518.....                                                     |                                             | (128).....                                 |                                                                  |                                            |                                                | 56,606.....                    | 10/23/2019                                |
| 7000237675..... |      | ABINGTON.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 221,738.....                                                    |                                             | 176.....                                   |                                                                  |                                            |                                                | 250,001.....                   | 10/23/2019                                |
| 7000244715..... |      | BROWNSBURG.....    | IN..... |           | 10/23/2019.....  | 5.20.....        | 131,685.....                                                    |                                             | (1,861).....                               |                                                                  |                                            |                                                | 161,133.....                   | 10/23/2019                                |
| 7000244044..... |      | COPPERAS COVE..... | TX..... |           | 10/23/2019.....  | 5.20.....        | 79,826.....                                                     |                                             | 119.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 07/31/2019                                |
| 7000238820..... |      | FOWLERVILLE.....   | MI..... |           | 10/23/2019.....  | 5.20.....        | 105,574.....                                                    |                                             | (529).....                                 |                                                                  |                                            |                                                | 230,000.....                   | 07/23/2019                                |
| 7000238482..... |      | CHESTER.....       | SC..... |           | 10/23/2019.....  | 5.20.....        | 63,064.....                                                     |                                             | 81.....                                    |                                                                  |                                            |                                                | 81,900.....                    | 08/02/2019                                |
| 7000241996..... |      | MACON.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 58,634.....                                                     |                                             | 75.....                                    |                                                                  |                                            |                                                | 92,980.....                    | 10/23/2019                                |
| 7000242523..... |      | DELAWARE.....      | OH..... |           | 10/23/2019.....  | 5.20.....        | 122,162.....                                                    |                                             | 290.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 07/22/2019                                |
| 7000243522..... |      | PARAGOULD.....     | AR..... |           | 10/23/2019.....  | 5.20.....        | 61,440.....                                                     |                                             | 126.....                                   |                                                                  |                                            |                                                | 80,900.....                    | 08/09/2019                                |
| 7000237822..... |      | KISSIMEE.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 64,747.....                                                     |                                             | 140.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 10/03/2019                                |
| 7000242718..... |      | TAFT.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 73,291.....                                                     |                                             | 15.....                                    |                                                                  |                                            |                                                | 115,000.....                   | 07/23/2019                                |
| 7000238538..... |      | MADISONVILLE.....  | LA..... |           | 10/23/2019.....  | 5.20.....        | 149,142.....                                                    |                                             | 937.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/23/2019                                |
| 7000240469..... |      | ROMNEY.....        | IN..... |           | 10/23/2019.....  | 5.20.....        | 50,392.....                                                     |                                             | 114.....                                   |                                                                  |                                            |                                                | 75,000.....                    | 08/25/2019                                |
| 7000237821..... |      | CALHOUN.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 30,224.....                                                     |                                             | (190).....                                 |                                                                  |                                            |                                                | 145,000.....                   | 08/04/2019                                |
| 7000243379..... |      | PUXICO.....        | MO..... |           | 10/23/2019.....  | 5.20.....        | 60,804.....                                                     |                                             | 291.....                                   |                                                                  |                                            |                                                | 119,900.....                   | 09/18/2019                                |
| 7000239728..... |      | KEARNEYSVILLE..... | WV..... |           | 10/23/2019.....  | 5.20.....        | 195,582.....                                                    |                                             | 725.....                                   |                                                                  |                                            |                                                | 285,000.....                   | 07/23/2019                                |
| 7000244182..... |      | DONALSONVILLE..... | GA..... |           | 10/23/2019.....  | 5.20.....        | 43,751.....                                                     |                                             | 85.....                                    |                                                                  |                                            |                                                | 52,314.....                    | 10/23/2019                                |
| 7000240612..... |      | LANCASTER.....     | KY..... |           | 10/23/2019.....  | 5.20.....        | 84,448.....                                                     |                                             | 241.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/30/2019                                |

**SCHEDULE B - PART 1**

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.44

| 1               | 2    | Location             |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                      |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                 | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000242185..... |      | ARANSAS PASS.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 90,041.....                                                     |                                             | 55.....                                    |                                                                  |                                            |                                                | 145,000.....                   | 07/26/2019                                |
| 7000240945..... |      | JACKSONVILLE.....    | AR..... |           | 10/23/2019.....  | 5.20.....        | 59,297.....                                                     |                                             | 372.....                                   |                                                                  |                                            |                                                | 71,000.....                    | 07/30/2019                                |
| 7000239533..... |      | ARLINGTON.....       | WA..... |           | 10/23/2019.....  | 5.20.....        | 96,907.....                                                     |                                             | 303.....                                   |                                                                  |                                            |                                                | 250,000.....                   | 08/15/2019                                |
| 7000239866..... |      | JEFFERSON.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 91,869.....                                                     |                                             | 1,094.....                                 |                                                                  |                                            |                                                | 180,000.....                   | 07/20/2019                                |
| 7000239057..... |      | NAPERVILLE.....      | IL..... |           | 10/23/2019.....  | 5.20.....        | 215,162.....                                                    |                                             | 363.....                                   |                                                                  |                                            |                                                | 275,000.....                   | 10/05/2018                                |
| 7000242048..... |      | LAS CRUCES.....      | NM..... |           | 10/23/2019.....  | 5.20.....        | 263,719.....                                                    |                                             | 386.....                                   |                                                                  |                                            |                                                | 265,000.....                   | 09/23/2019                                |
| 7000237539..... |      | KANSAS CITY.....     | MO..... |           | 10/23/2019.....  | 5.20.....        | 112,265.....                                                    |                                             | 64.....                                    |                                                                  |                                            |                                                | 191,033.....                   | 10/23/2019                                |
| 7000239534..... |      | LA GRANDE.....       | OR..... |           | 10/23/2019.....  | 5.20.....        | 83,654.....                                                     |                                             | 223.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 08/07/2019                                |
| 7000239672..... |      | HAYDEN.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 83,458.....                                                     |                                             | 218.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/22/2019                                |
| 7000243183..... |      | NEW LONDON.....      | WI..... |           | 10/23/2019.....  | 5.20.....        | 59,819.....                                                     |                                             | 129.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 07/22/2019                                |
| 7000238199..... |      | MADISON.....         | MS..... |           | 10/23/2019.....  | 5.20.....        | 102,557.....                                                    |                                             | 151.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 07/24/2019                                |
| 7000242662..... |      | HOUSTON.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 69,055.....                                                     |                                             | (387).....                                 |                                                                  |                                            |                                                | 118,406.....                   | 10/23/2019                                |
| 7000242995..... |      | BRIDGEPORT.....      | MI..... |           | 10/23/2019.....  | 5.20.....        | 57,284.....                                                     |                                             | 313.....                                   |                                                                  |                                            |                                                | 105,000.....                   | 07/25/2019                                |
| 7000243045..... |      | HOUMA.....           | LA..... |           | 10/23/2019.....  | 5.20.....        | 173,876.....                                                    |                                             | 2,195.....                                 |                                                                  |                                            |                                                | 130,000.....                   | 07/25/2019                                |
| 7000240806..... |      | WEBSTER.....         | MA..... |           | 10/23/2019.....  | 5.20.....        | 167,996.....                                                    |                                             | 321.....                                   |                                                                  |                                            |                                                | 270,000.....                   | 07/23/2019                                |
| 7000240944..... |      | WINDER.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 106,602.....                                                    |                                             | 255.....                                   |                                                                  |                                            |                                                | 132,478.....                   | 10/23/2019                                |
| 7000240468..... |      | CANTON.....          | MS..... |           | 10/23/2019.....  | 5.20.....        | 63,564.....                                                     |                                             | (7).....                                   |                                                                  |                                            |                                                | 92,000.....                    | 07/23/2019                                |
| 7000242524..... |      | BROOKSHIRE.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 192,913.....                                                    |                                             | 284.....                                   |                                                                  |                                            |                                                | 221,000.....                   | 07/25/2019                                |
| 7000242186..... |      | MERRILLVILLE.....    | IN..... |           | 10/23/2019.....  | 5.20.....        | 159,218.....                                                    |                                             | 340.....                                   |                                                                  |                                            |                                                | 190,000.....                   | 07/29/2019                                |
| 7000240273..... |      | PHILADELPHIA.....    | PA..... |           | 10/23/2019.....  | 5.20.....        | 100,897.....                                                    |                                             | 1,372.....                                 |                                                                  |                                            |                                                | 152,544.....                   | 10/23/2019                                |
| 7000239867..... |      | STEVENSVILLE.....    | MD..... |           | 10/23/2019.....  | 5.20.....        | 125,539.....                                                    |                                             | 356.....                                   |                                                                  |                                            |                                                | 305,000.....                   | 07/27/2019                                |
| 7000243716..... |      | KINGSLAND.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 108,922.....                                                    |                                             | 87.....                                    |                                                                  |                                            |                                                | 134,000.....                   | 07/23/2019                                |
| 7000239058..... |      | CHESAPEAKE CITY..... | MD..... |           | 10/23/2019.....  | 5.20.....        | 200,547.....                                                    |                                             | 114.....                                   |                                                                  |                                            |                                                | 247,525.....                   | 10/23/2019                                |
| 7000238865..... |      | LITTLE ELM.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 105,188.....                                                    |                                             | 227.....                                   |                                                                  |                                            |                                                | 243,000.....                   | 07/25/2019                                |
| 7000244046..... |      | DALLAS.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 80,674.....                                                     |                                             | 1,007.....                                 |                                                                  |                                            |                                                | 109,523.....                   | 10/23/2019                                |
| 7000243524..... |      | ELLETTSVILLE.....    | IN..... |           | 10/23/2019.....  | 5.20.....        | 96,296.....                                                     |                                             | (41).....                                  |                                                                  |                                            |                                                | 172,000.....                   | 07/22/2019                                |
| 7000240805..... |      | BROOKLYN.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 317,288.....                                                    |                                             | 3,782.....                                 |                                                                  |                                            |                                                | 584,272.....                   | 10/23/2019                                |
| 7000240329..... |      | FLAT ROCK.....       | MI..... |           | 10/23/2019.....  | 5.20.....        | 63,815.....                                                     |                                             | 788.....                                   |                                                                  |                                            |                                                | 106,091.....                   | 10/23/2019                                |
| 7000243048..... |      | PORT WENTWORTH.....  | GA..... |           | 10/23/2019.....  | 5.20.....        | 117,277.....                                                    |                                             | 37.....                                    |                                                                  |                                            |                                                | 162,500.....                   | 07/24/2019                                |
| 7000242996..... |      | SCOTTSBORO.....      | AL..... |           | 10/23/2019.....  | 5.20.....        | 102,260.....                                                    |                                             | 36.....                                    |                                                                  |                                            |                                                | 174,000.....                   | 08/09/2019                                |
| 7000239726..... |      | SAN TAN VALLEY.....  | AZ..... |           | 10/23/2019.....  | 5.20.....        | 80,685.....                                                     |                                             | 967.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 07/21/2019                                |
| 7000240467..... |      | EUSTIS.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 200,503.....                                                    |                                             | 436.....                                   |                                                                  |                                            |                                                | 300,000.....                   | 10/03/2019                                |
| 7000240943..... |      | ROCKY MOUNT.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 96,107.....                                                     |                                             | (1,242).....                               |                                                                  |                                            |                                                | 186,057.....                   | 10/23/2019                                |
| 7000243719..... |      | WINSTON SALEM.....   | NC..... |           | 10/23/2019.....  | 5.20.....        | 94,805.....                                                     |                                             | 53.....                                    |                                                                  |                                            |                                                | 118,684.....                   | 10/23/2019                                |
| 7000244522..... |      | DELMAR.....          | MD..... |           | 10/23/2019.....  | 5.20.....        | 164,268.....                                                    |                                             | 999.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/31/2019                                |
| 7000239531..... |      | COTTAGE HILLS.....   | IL..... |           | 10/23/2019.....  | 5.20.....        | 65,808.....                                                     |                                             | (12).....                                  |                                                                  |                                            |                                                | 82,000.....                    | 07/22/2019                                |
| 7000239193..... |      | MT PLEASANT.....     | IA..... |           | 10/23/2019.....  | 5.20.....        | 52,308.....                                                     |                                             | (37).....                                  |                                                                  |                                            |                                                | 90,000.....                    | 08/01/2019                                |
| 7000241527..... |      | LAREDO.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 121,847.....                                                    |                                             | 750.....                                   |                                                                  |                                            |                                                | 216,075.....                   | 10/23/2019                                |
| 7000238726..... |      | GONZALES.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 104,865.....                                                    |                                             | 1,332.....                                 |                                                                  |                                            |                                                | 119,000.....                   | 07/25/2019                                |
| 7000242525..... |      | MC CLURE.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 85,972.....                                                     |                                             | 488.....                                   |                                                                  |                                            |                                                | 115,468.....                   | 10/23/2019                                |
| 7000239864..... |      | BYRAM.....           | MS..... |           | 10/23/2019.....  | 5.20.....        | 70,693.....                                                     |                                             | 853.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/24/2019                                |
| 7000240610..... |      | TOOELE.....          | UT..... |           | 10/23/2019.....  | 5.20.....        | 141,800.....                                                    |                                             | 271.....                                   |                                                                  |                                            |                                                | 260,000.....                   | 07/29/2019                                |
| 7000240328..... |      | BROOKLYN.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 340,384.....                                                    |                                             | 4,080.....                                 |                                                                  |                                            |                                                | 616,613.....                   | 10/23/2019                                |
| 7000238864..... |      | SALEM.....           | VA..... |           | 10/23/2019.....  | 5.20.....        | 119,621.....                                                    |                                             | 255.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 08/04/2019                                |
| 7000237389..... |      | LUBBOCK.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 51,117.....                                                     |                                             | 29.....                                    |                                                                  |                                            |                                                | 75,268.....                    | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.45

| 1               | 2    | Location                 |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|--------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                          |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                     | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000240466..... |      | ARAB.....                | AL..... |           | 10/23/2019.....  | 5.20.....        | 68,613.....                                                     |                                             | 147.....                                   |                                                                  |                                            |                                                | 85,000.....                    | 07/27/2019                                |
| 7000243185..... |      | PRESCOTT.....            | AR..... |           | 10/23/2019.....  | 5.20.....        | 44,024.....                                                     |                                             | (104).....                                 |                                                                  |                                            |                                                | 50,000.....                    | 08/02/2019                                |
| 7000237866..... |      | MARTINS FERRY.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 32,112.....                                                     |                                             | 69.....                                    |                                                                  |                                            |                                                | 51,000.....                    | 08/15/2019                                |
| 7000237533..... |      | TALLAHASSEE.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 58,019.....                                                     |                                             | 109.....                                   |                                                                  |                                            |                                                | 105,000.....                   | 10/03/2019                                |
| 7000240804..... |      | GROVETOWN.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 126,494.....                                                    |                                             | 218.....                                   |                                                                  |                                            |                                                | 173,000.....                   | 08/02/2019                                |
| 7000237865..... |      | HAMILTON.....            | MT..... |           | 10/23/2019.....  | 5.20.....        | 57,965.....                                                     |                                             | (1,121).....                               |                                                                  |                                            |                                                | 190,000.....                   | 09/04/2019                                |
| 7000244183..... |      | ROCKFORD.....            | IL..... |           | 10/23/2019.....  | 5.20.....        | 83,647.....                                                     |                                             | 1,051.....                                 |                                                                  |                                            |                                                | 105,618.....                   | 10/23/2019                                |
| 7000238249..... |      | COLLEGE STATION.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 102,262.....                                                    |                                             | 151.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 07/31/2019                                |
| 7000239865..... |      | BYHALIA.....             | MS..... |           | 10/23/2019.....  | 5.20.....        | 164,034.....                                                    |                                             | 1,917.....                                 |                                                                  |                                            |                                                | 235,000.....                   | 08/01/2019                                |
| 7000237727..... |      | RALEIGH.....             | NC..... |           | 10/23/2019.....  | 5.20.....        | 62,112.....                                                     |                                             | 600.....                                   |                                                                  |                                            |                                                | 97,870.....                    | 10/23/2019                                |
| 7000238387..... |      | WEST COLUMBIA.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 46,113.....                                                     |                                             | 595.....                                   |                                                                  |                                            |                                                | 62,500.....                    | 08/10/2019                                |
| 7000249089..... |      | GRAND ISLAND.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 117,059.....                                                    |                                             | 119.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 10/03/2019                                |
| 7000239194..... |      | DELHI.....               | LA..... |           | 10/23/2019.....  | 5.20.....        | 37,923.....                                                     |                                             | 365.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 08/01/2019                                |
| 7000239532..... |      | PORT ANGELES.....        | WA..... |           | 10/23/2019.....  | 5.20.....        | 118,915.....                                                    |                                             | 1,443.....                                 |                                                                  |                                            |                                                | 165,000.....                   | 08/07/2019                                |
| 7000237341..... |      | PORTSMOUTH.....          | VA..... |           | 10/23/2019.....  | 5.20.....        | 11,715.....                                                     |                                             | (131).....                                 |                                                                  |                                            |                                                | 81,000.....                    | 07/30/2019                                |
| 7000239918..... |      | BUCKEYE.....             | AZ..... |           | 10/23/2019.....  | 5.20.....        | 120,674.....                                                    |                                             | 796.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 07/19/2019                                |
| 7000237869..... |      | COLUMBUS.....            | MS..... |           | 10/23/2019.....  | 5.20.....        | 40,570.....                                                     |                                             | (437).....                                 |                                                                  |                                            |                                                | 73,500.....                    | 08/26/2019                                |
| 7000240803..... |      | CULPEPER.....            | VA..... |           | 10/23/2019.....  | 5.20.....        | 217,362.....                                                    |                                             | 423.....                                   |                                                                  |                                            |                                                | 289,449.....                   | 10/23/2019                                |
| 7000239385..... |      | SPRINGFIELD GARDENS..... | NY..... |           | 10/23/2019.....  | 5.20.....        | 311,518.....                                                    |                                             | 896.....                                   |                                                                  |                                            |                                                | 396,712.....                   | 10/23/2019                                |
| 7000239723..... |      | STANFIELD.....           | OR..... |           | 10/23/2019.....  | 5.20.....        | 48,569.....                                                     |                                             | 130.....                                   |                                                                  |                                            |                                                | 158,000.....                   | 08/27/2019                                |
| 7000238196..... |      | DADE CITY.....           | FL..... |           | 10/23/2019.....  | 5.20.....        | 126,341.....                                                    |                                             | 1,447.....                                 |                                                                  |                                            |                                                | 270,000.....                   | 10/03/2019                                |
| 7000240270..... |      | NEWTON.....              | KS..... |           | 10/23/2019.....  | 5.20.....        | 132,813.....                                                    |                                             | 433.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/20/2019                                |
| 7000241473..... |      | UNIVERSITY PLACE.....    | WA..... |           | 10/23/2019.....  | 5.20.....        | 28,194.....                                                     |                                             | (140).....                                 |                                                                  |                                            |                                                | 190,000.....                   | 10/15/2018                                |
| 7000240941..... |      | MCDONOUGH.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 127,022.....                                                    |                                             | (721).....                                 |                                                                  |                                            |                                                | 205,000.....                   | 07/20/2019                                |
| 7000239053..... |      | BRONX.....               | NY..... |           | 10/23/2019.....  | 5.20.....        | 319,098.....                                                    |                                             | (600).....                                 |                                                                  |                                            |                                                | 535,534.....                   | 10/23/2019                                |
| 7000239191..... |      | GREENWOOD.....           | DE..... |           | 10/23/2019.....  | 5.20.....        | 89,647.....                                                     |                                             | (631).....                                 |                                                                  |                                            |                                                | 145,000.....                   | 07/20/2019                                |
| 7000242527..... |      | BRONX.....               | NY..... |           | 10/23/2019.....  | 5.20.....        | 113,208.....                                                    |                                             | 354.....                                   |                                                                  |                                            |                                                | 114,572.....                   | 10/23/2019                                |
| 7000238057..... |      | FOREST CITY.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 58,790.....                                                     |                                             | 22.....                                    |                                                                  |                                            |                                                | 150,000.....                   | 08/17/2019                                |
| 7000237673..... |      | CORPUS CHRISTI.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 157,021.....                                                    |                                             | 259.....                                   |                                                                  |                                            |                                                | 192,432.....                   | 10/23/2019                                |
| 7000243525..... |      | ST MATTHEWS.....         | SC..... |           | 10/23/2019.....  | 5.20.....        | 94,698.....                                                     |                                             | 315.....                                   |                                                                  |                                            |                                                | 89,000.....                    | 07/24/2019                                |
| 7000238200..... |      | CLOVERDALE.....          | CA..... |           | 10/23/2019.....  | 5.20.....        | 180,879.....                                                    |                                             | 70.....                                    |                                                                  |                                            |                                                | 480,000.....                   | 07/20/2019                                |
| 7000239248..... |      | AIKEN.....               | SC..... |           | 10/23/2019.....  | 5.20.....        | 100,547.....                                                    |                                             | 36.....                                    |                                                                  |                                            |                                                | 146,000.....                   | 07/23/2019                                |
| 7000240797..... |      | GALLOWAY.....            | NJ..... |           | 10/23/2019.....  | 5.20.....        | 180,665.....                                                    |                                             | 87.....                                    |                                                                  |                                            |                                                | 183,000.....                   | 08/13/2019                                |
| 7000237868..... |      | HERNANDO.....            | MS..... |           | 10/23/2019.....  | 5.20.....        | 139,807.....                                                    |                                             | 332.....                                   |                                                                  |                                            |                                                | 173,000.....                   | 07/30/2019                                |
| 7000244185..... |      | LOCUST GROVE.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 95,796.....                                                     |                                             | 230.....                                   |                                                                  |                                            |                                                | 108,501.....                   | 10/23/2019                                |
| 7000241141..... |      | ISANTI.....              | MN..... |           | 10/23/2019.....  | 5.20.....        | 177,940.....                                                    |                                             | 591.....                                   |                                                                  |                                            |                                                | 242,000.....                   | 08/04/2019                                |
| 7000241950..... |      | TOLEDO.....              | OH..... |           | 10/23/2019.....  | 5.20.....        | 108,399.....                                                    |                                             | 86.....                                    |                                                                  |                                            |                                                | 120,684.....                   | 10/23/2019                                |
| 7000241003..... |      | NOBLESVILLE.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 178,014.....                                                    |                                             | 2,226.....                                 |                                                                  |                                            |                                                | 194,228.....                   | 10/23/2019                                |
| 7000240658..... |      | CLIO.....                | MI..... |           | 10/23/2019.....  | 5.20.....        | 93,240.....                                                     |                                             | 1,429.....                                 |                                                                  |                                            |                                                | 108,000.....                   | 07/24/2019                                |
| 7000238770..... |      | ROCKFORD.....            | OH..... |           | 10/23/2019.....  | 5.20.....        | 59,585.....                                                     |                                             | (1,516).....                               |                                                                  |                                            |                                                | 80,000.....                    | 08/19/2019                                |
| 7000240476..... |      | FROSTPROOF.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 84,825.....                                                     |                                             | 203.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 10/03/2019                                |
| 7000239154..... |      | WARD.....                | AR..... |           | 10/23/2019.....  | 5.20.....        | 67,133.....                                                     |                                             | 104.....                                   |                                                                  |                                            |                                                | 118,050.....                   | 08/02/2019                                |
| 7000237828..... |      | CALDWELL.....            | OH..... |           | 10/23/2019.....  | 5.20.....        | 44,973.....                                                     |                                             | (157).....                                 |                                                                  |                                            |                                                | 72,000.....                    | 08/29/2019                                |
| 7000239487..... |      | ALBUQUERQUE.....         | NM..... |           | 10/23/2019.....  | 5.20.....        | 145,919.....                                                    |                                             | 412.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 07/25/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000239963..... |      | MADISON.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 86,273.....                                                     |                                             | (1,696).....                               |                                                                  |                                            |                                                | 100,000.....                   | 08/02/2019                                |
| 7000241518..... |      | ORLANDO.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 77,177.....                                                     |                                             | 968.....                                   |                                                                  |                                            |                                                | 50,000.....                    | 10/03/2019                                |
| 7000242655..... |      | ATLANTA.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 154,569.....                                                    |                                             | 332.....                                   |                                                                  |                                            |                                                | 178,000.....                   | 07/24/2019                                |
| 7000243654..... |      | PFLUGERVILLE.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 96,761.....                                                     |                                             | (149).....                                 |                                                                  |                                            |                                                | 177,461.....                   | 10/23/2019                                |
| 7000242849..... |      | BOWLING GREEN.....    | FL..... |           | 10/23/2019.....  | 5.20.....        | 107,268.....                                                    |                                             | (57).....                                  |                                                                  |                                            |                                                | 110,000.....                   | 10/03/2019                                |
| 7000237771..... |      | CHARLOTTE.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 73,527.....                                                     |                                             | 58.....                                    |                                                                  |                                            |                                                | 141,353.....                   | 10/23/2019                                |
| 7000238631..... |      | OSBURN.....           | ID..... |           | 10/23/2019.....  | 5.20.....        | 99,235.....                                                     |                                             | 1,260.....                                 |                                                                  |                                            |                                                | 80,000.....                    | 08/09/2019                                |
| 7000240004..... |      | MENLO.....            | GA..... |           | 10/23/2019.....  | 5.20.....        | 43,106.....                                                     |                                             | 116.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 07/25/2019                                |
| 7000241462..... |      | BATON ROUGE.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 79,263.....                                                     |                                             | 489.....                                   |                                                                  |                                            |                                                | 123,422.....                   | 10/23/2019                                |
| 7000237633..... |      | BEGGS.....            | OK..... |           | 10/23/2019.....  | 5.20.....        | 119,767.....                                                    |                                             | 2,105.....                                 |                                                                  |                                            |                                                | 165,000.....                   | 07/24/2019                                |
| 7000239016..... |      | JAMAICA.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 347,675.....                                                    |                                             | 835.....                                   |                                                                  |                                            |                                                | 396,112.....                   | 10/23/2019                                |
| 7000237966..... |      | SAINT ALBANS.....     | VT..... |           | 10/23/2019.....  | 5.20.....        | 131,869.....                                                    |                                             | 379.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/23/2019                                |
| 7000240142..... |      | JAMAICA.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 220,003.....                                                    |                                             | 2,764.....                                 |                                                                  |                                            |                                                | 419,694.....                   | 10/23/2019                                |
| 7000239488..... |      | HYDE PARK.....        | MA..... |           | 10/23/2019.....  | 5.20.....        | 237,277.....                                                    |                                             | 239.....                                   |                                                                  |                                            |                                                | 405,000.....                   | 11/22/2018                                |
| 7000242656..... |      | CHICAGO.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 109,972.....                                                    |                                             | (431).....                                 |                                                                  |                                            |                                                | 156,038.....                   | 10/23/2019                                |
| 7000239826..... |      | MACUNGIE.....         | PA..... |           | 10/23/2019.....  | 5.20.....        | 112,503.....                                                    |                                             | 146.....                                   |                                                                  |                                            |                                                | 174,700.....                   | 07/25/2019                                |
| 7000238349..... |      | GROVE CITY.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 69,118.....                                                     |                                             | 878.....                                   |                                                                  |                                            |                                                | 152,208.....                   | 10/23/2019                                |
| 7000237489..... |      | BURTONSVILLE.....     | MD..... |           | 10/23/2019.....  | 5.20.....        | 462,939.....                                                    |                                             | 686.....                                   |                                                                  |                                            |                                                | 451,092.....                   | 10/23/2019                                |
| 7000243038..... |      | WENDELL.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 136,963.....                                                    |                                             | 169.....                                   |                                                                  |                                            |                                                | 252,000.....                   | 07/31/2019                                |
| 7000241463..... |      | MEMPHIS.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 86,097.....                                                     |                                             | (324).....                                 |                                                                  |                                            |                                                | 140,903.....                   | 10/23/2019                                |
| 7000242518..... |      | AUBURN.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 308,386.....                                                    |                                             | 595.....                                   |                                                                  |                                            |                                                | 423,000.....                   | 08/02/2019                                |
| 7000244175..... |      | NEWARK.....           | NJ..... |           | 10/23/2019.....  | 5.20.....        | 171,820.....                                                    |                                             | 1,099.....                                 |                                                                  |                                            |                                                | 169,814.....                   | 10/23/2019                                |
| 7000238016..... |      | SHERIDAN.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 120,700.....                                                    |                                             | (143).....                                 |                                                                  |                                            |                                                | 174,000.....                   | 07/22/2019                                |
| 7000238487..... |      | SCHUYLKILL HAVEN..... | PA..... |           | 10/23/2019.....  | 5.20.....        | 44,355.....                                                     |                                             | (94).....                                  |                                                                  |                                            |                                                | 70,000.....                    | 07/24/2019                                |
| 7000239155..... |      | LINCOLN.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 31,548.....                                                     |                                             | (56).....                                  |                                                                  |                                            |                                                | 18,000.....                    | 08/01/2019                                |
| 7000239631..... |      | GREENBRIER.....       | TN..... |           | 10/23/2019.....  | 5.20.....        | 132,330.....                                                    |                                             | 1.....                                     |                                                                  |                                            |                                                | 180,000.....                   | 07/23/2019                                |
| 7000243320..... |      | RHODES.....           | MI..... |           | 10/23/2019.....  | 5.20.....        | 46,652.....                                                     |                                             | (31).....                                  |                                                                  |                                            |                                                | 120,000.....                   | 08/01/2019                                |
| 7000241658..... |      | CINCINNATI.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 106,101.....                                                    |                                             | 465.....                                   |                                                                  |                                            |                                                | 118,000.....                   | 11/14/2018                                |
| 7000239770..... |      | MULBERRY.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 119,127.....                                                    |                                             | (739).....                                 |                                                                  |                                            |                                                | 180,000.....                   | 10/03/2019                                |
| 7000238630..... |      | BRISTOL.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 131,034.....                                                    |                                             | 488.....                                   |                                                                  |                                            |                                                | 235,000.....                   | 08/07/2019                                |
| 7000238292..... |      | LUVERNE.....          | MN..... |           | 10/23/2019.....  | 5.20.....        | 112,788.....                                                    |                                             | 305.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 09/24/2019                                |
| 7000239294..... |      | LONDON.....           | KY..... |           | 10/23/2019.....  | 5.20.....        | 90,627.....                                                     |                                             | 577.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 07/27/2019                                |
| 7000242461..... |      | WILLINGBORO.....      | NJ..... |           | 10/23/2019.....  | 5.20.....        | 174,790.....                                                    |                                             | 2,197.....                                 |                                                                  |                                            |                                                | 201,407.....                   | 10/23/2019                                |
| 7000237632..... |      | FRANKLIN.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 260,045.....                                                    |                                             | 206.....                                   |                                                                  |                                            |                                                | 550,000.....                   | 07/22/2019                                |
| 7000240812..... |      | GRANITE CITY.....     | IL..... |           | 10/23/2019.....  | 5.20.....        | 16,213.....                                                     |                                             | 4.....                                     |                                                                  |                                            |                                                | 80,000.....                    | 07/23/2019                                |
| 7000238772..... |      | PALATINE BRIDGE.....  | NY..... |           | 10/23/2019.....  | 5.20.....        | 62,028.....                                                     |                                             | 125.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/29/2019                                |
| 7000242657..... |      | MEMPHIS.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 129,515.....                                                    |                                             | 404.....                                   |                                                                  |                                            |                                                | 168,596.....                   | 10/23/2019                                |
| 7000243461..... |      | LAGUNA VISTA.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 162,476.....                                                    |                                             | 2,040.....                                 |                                                                  |                                            |                                                | 155,000.....                   | 07/23/2019                                |
| 7000243794..... |      | SOUTH HOLLAND.....    | IL..... |           | 10/23/2019.....  | 5.20.....        | 151,810.....                                                    |                                             | 844.....                                   |                                                                  |                                            |                                                | 166,029.....                   | 10/23/2019                                |
| 7000243323..... |      | OZARK.....            | AR..... |           | 10/23/2019.....  | 5.20.....        | 56,065.....                                                     |                                             | 70.....                                    |                                                                  |                                            |                                                | 89,900.....                    | 07/29/2019                                |
| 7000241131..... |      | AVE MARIA.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 262,132.....                                                    |                                             | 272.....                                   |                                                                  |                                            |                                                | 290,000.....                   | 10/03/2019                                |
| 7000237773..... |      | MOBILE.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 197,198.....                                                    |                                             | 2,449.....                                 |                                                                  |                                            |                                                | 260,015.....                   | 10/23/2019                                |
| 7000243656..... |      | OVERLAND PARK.....    | KS..... |           | 10/23/2019.....  | 5.20.....        | 103,730.....                                                    |                                             | 271.....                                   |                                                                  |                                            |                                                | 130,193.....                   | 10/23/2019                                |
| 7000238157..... |      | SAN ANTONIO.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 101,473.....                                                    |                                             | (957).....                                 |                                                                  |                                            |                                                | 153,000.....                   | 07/20/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location               |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                        |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                   | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000244321..... |      | BEAUMONT.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 40,788.....                                                     |                                             | 27.....                                    |                                                                  |                                            |                                                | 45,000.....                    | 12/04/2018                                |
| 7000238633..... |      | MECHANIC FALLS.....    | ME..... |           | 10/23/2019.....  | 5.20.....        | 25,699.....                                                     |                                             | (1,305).....                               |                                                                  |                                            |                                                | 68,000.....                    | 08/06/2019                                |
| 7000243518..... |      | FLORA.....             | MS..... |           | 10/23/2019.....  | 5.20.....        | 135,305.....                                                    |                                             | (925).....                                 |                                                                  |                                            |                                                | 205,000.....                   | 07/23/2019                                |
| 7000244654..... |      | HAMMOND.....           | IN..... |           | 10/23/2019.....  | 5.20.....        | 45,388.....                                                     |                                             | 27.....                                    |                                                                  |                                            |                                                | 59,770.....                    | 10/23/2019                                |
| 7000238295..... |      | SAN ANTONIO.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 100,030.....                                                    |                                             | 606.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 07/27/2019                                |
| 7000239824..... |      | PASCO.....             | WA..... |           | 10/23/2019.....  | 5.20.....        | 180,340.....                                                    |                                             | 1,187.....                                 |                                                                  |                                            |                                                | 309,000.....                   | 10/08/2019                                |
| 7000242325..... |      | CYPRESS.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 100,183.....                                                    |                                             | 58.....                                    |                                                                  |                                            |                                                | 112,246.....                   | 10/23/2019                                |
| 7000240473..... |      | RAYVILLE.....          | LA..... |           | 10/23/2019.....  | 5.20.....        | 38,857.....                                                     |                                             | 121.....                                   |                                                                  |                                            |                                                | 33,000.....                    | 07/19/2019                                |
| 7000239291..... |      | BRAZIL.....            | IN..... |           | 10/23/2019.....  | 5.20.....        | 69,306.....                                                     |                                             | 346.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/26/2019                                |
| 7000244709..... |      | PERU.....              | NY..... |           | 10/23/2019.....  | 5.20.....        | 188,153.....                                                    |                                             | 524.....                                   |                                                                  |                                            |                                                | 222,500.....                   | 09/04/2019                                |
| 7000240334..... |      | STRONGSVILLE.....      | OH..... |           | 10/23/2019.....  | 5.20.....        | 77,428.....                                                     |                                             | 61.....                                    |                                                                  |                                            |                                                | 98,703.....                    | 10/23/2019                                |
| 7000249078..... |      | TEMPLE.....            | GA..... |           | 10/23/2019.....  | 5.20.....        | 120,718.....                                                    |                                             | (1,208).....                               |                                                                  |                                            |                                                | 148,000.....                   | 07/23/2019                                |
| 7000243179..... |      | SAINT CLOUD.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 76,045.....                                                     |                                             | 237.....                                   |                                                                  |                                            |                                                | 220,000.....                   | 10/03/2019                                |
| 7000242463..... |      | EASTPOINTE.....        | MI..... |           | 10/23/2019.....  | 5.20.....        | 76,476.....                                                     |                                             | 911.....                                   |                                                                  |                                            |                                                | 130,109.....                   | 10/23/2019                                |
| 7000244320..... |      | SAINT LOUIS.....       | MO..... |           | 10/23/2019.....  | 5.20.....        | 114,291.....                                                    |                                             | 361.....                                   |                                                                  |                                            |                                                | 117,298.....                   | 10/23/2019                                |
| 7000243517..... |      | MIDDLETON.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 58,012.....                                                     |                                             | (49).....                                  |                                                                  |                                            |                                                | 105,000.....                   | 07/24/2019                                |
| 7000239348..... |      | WALNUT COVE.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 45,452.....                                                     |                                             | 78.....                                    |                                                                  |                                            |                                                | 55,000.....                    | 07/26/2019                                |
| 7000244518..... |      | BENLD.....             | IL..... |           | 10/23/2019.....  | 5.20.....        | 51,767.....                                                     |                                             | 29.....                                    |                                                                  |                                            |                                                | 50,000.....                    | 07/30/2019                                |
| 7000241133..... |      | TERRA ALTA.....        | WV..... |           | 10/23/2019.....  | 5.20.....        | 85,113.....                                                     |                                             | 222.....                                   |                                                                  |                                            |                                                | 95,000.....                    | 09/24/2019                                |
| 7000243130..... |      | WALKER.....            | LA..... |           | 10/23/2019.....  | 5.20.....        | 95,322.....                                                     |                                             | 297.....                                   |                                                                  |                                            |                                                | 149,000.....                   | 08/13/2019                                |
| 7000242659..... |      | TALLASSEE.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 50,431.....                                                     |                                             | 214.....                                   |                                                                  |                                            |                                                | 75,462.....                    | 10/23/2019                                |
| 7000237962..... |      | MCALESTER.....         | OK..... |           | 10/23/2019.....  | 5.20.....        | 69,186.....                                                     |                                             | (1,105).....                               |                                                                  |                                            |                                                | 82,000.....                    | 09/04/2019                                |
| 7000242270..... |      | TEMPLE.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 55,111.....                                                     |                                             | (156).....                                 |                                                                  |                                            |                                                | 79,067.....                    | 10/23/2019                                |
| 7000243325..... |      | WEST MONROE.....       | LA..... |           | 10/23/2019.....  | 5.20.....        | 93,932.....                                                     |                                             | (4,717).....                               |                                                                  |                                            |                                                | 120,000.....                   | 07/21/2019                                |
| 7000238484..... |      | JAY.....               | FL..... |           | 10/23/2019.....  | 5.20.....        | 211,897.....                                                    |                                             | (182).....                                 |                                                                  |                                            |                                                | 155,000.....                   | 10/03/2019                                |
| 7000239539..... |      | BURKESVILLE.....       | KY..... |           | 10/23/2019.....  | 5.20.....        | 88,477.....                                                     |                                             | (65).....                                  |                                                                  |                                            |                                                | 90,000.....                    | 08/20/2019                                |
| 7000241942..... |      | CLOVIS.....            | CA..... |           | 10/23/2019.....  | 5.20.....        | 278,118.....                                                    |                                             | 673.....                                   |                                                                  |                                            |                                                | 428,120.....                   | 10/23/2019                                |
| 7000239345..... |      | HARPER.....            | KS..... |           | 10/23/2019.....  | 5.20.....        | 33,564.....                                                     |                                             | 84.....                                    |                                                                  |                                            |                                                | 38,600.....                    | 09/16/2019                                |
| 7000244461..... |      | ORLANDO.....           | FL..... |           | 10/23/2019.....  | 5.20.....        | 109,731.....                                                    |                                             | 112.....                                   |                                                                  |                                            |                                                | 245,000.....                   | 10/03/2019                                |
| 7000239678..... |      | LOCK HAVEN.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 44,270.....                                                     |                                             | 531.....                                   |                                                                  |                                            |                                                | 55,000.....                    | 07/30/2019                                |
| 7000239821..... |      | VERNAL.....            | UT..... |           | 10/23/2019.....  | 5.20.....        | 130,660.....                                                    |                                             | 1,528.....                                 |                                                                  |                                            |                                                | 163,000.....                   | 08/23/2019                                |
| 7000239483..... |      | GRAND PRAIRIE.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 92,573.....                                                     |                                             | (545).....                                 |                                                                  |                                            |                                                | 150,073.....                   | 10/23/2019                                |
| 7000244656..... |      | OMAHA.....             | NE..... |           | 10/23/2019.....  | 5.20.....        | 46,642.....                                                     |                                             | 36.....                                    |                                                                  |                                            |                                                | 119,980.....                   | 10/23/2019                                |
| 7000244179..... |      | LOWELL.....            | IN..... |           | 10/23/2019.....  | 5.20.....        | 132,520.....                                                    |                                             | 406.....                                   |                                                                  |                                            |                                                | 174,689.....                   | 10/23/2019                                |
| 7000243795..... |      | FRENCH SETTLEMENT..... | LA..... |           | 10/23/2019.....  | 5.20.....        | 105,951.....                                                    |                                             | 87.....                                    |                                                                  |                                            |                                                | 110,733.....                   | 10/23/2019                                |
| 7000243462..... |      | RICHMOND.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 105,068.....                                                    |                                             | 1,402.....                                 |                                                                  |                                            |                                                | 154,000.....                   | 07/23/2019                                |
| 7000242942..... |      | OSCEOLA.....           | AR..... |           | 10/23/2019.....  | 5.20.....        | 54,296.....                                                     |                                             | 841.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 08/01/2019                                |
| 7000241610..... |      | LAWRENCEVILLE.....     | GA..... |           | 10/23/2019.....  | 5.20.....        | 246,591.....                                                    |                                             | 679.....                                   |                                                                  |                                            |                                                | 305,000.....                   | 07/23/2019                                |
| 7000243324..... |      | CAMERON.....           | WV..... |           | 10/23/2019.....  | 5.20.....        | 52,398.....                                                     |                                             | 291.....                                   |                                                                  |                                            |                                                | 71,685.....                    | 10/23/2019                                |
| 7000238539..... |      | BURLINGTON.....        | NJ..... |           | 10/23/2019.....  | 5.20.....        | 118,952.....                                                    |                                             | 284.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 07/19/2019                                |
| 7000244460..... |      | ATLANTA.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 75,669.....                                                     |                                             | 1,196.....                                 |                                                                  |                                            |                                                | 141,241.....                   | 10/23/2019                                |
| 7000238206..... |      | FLEMINGTON.....        | WV..... |           | 10/23/2019.....  | 5.20.....        | 121,374.....                                                    |                                             | 1,523.....                                 |                                                                  |                                            |                                                | 139,849.....                   | 10/23/2019                                |
| 7000249171..... |      | RADCLIFF.....          | KY..... |           | 10/23/2019.....  | 5.20.....        | 158,661.....                                                    |                                             | 457.....                                   |                                                                  |                                            |                                                | 203,000.....                   | 07/23/2019                                |
| 7000241611..... |      | ISLAND LAKE.....       | IL..... |           | 10/23/2019.....  | 5.20.....        | 78,333.....                                                     |                                             | (426).....                                 |                                                                  |                                            |                                                | 67,306.....                    | 10/23/2019                                |
| 7000238677..... |      | ATWATER.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 66,310.....                                                     |                                             | 111.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/23/2019                                |



SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.48

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000239822..... |      | SHELBYVILLE.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 109,797.....                                                    |                                             | 1,316.....                                 |                                                                  |                                            |                                                | 147,000.....                   | 11/30/2018.....                           |
| 7000237964..... |      | DEXTER.....           | MO..... |           | 10/23/2019.....  | 5.20.....        | 87,034.....                                                     |                                             | (175).....                                 |                                                                  |                                            |                                                | 97,000.....                    | 09/10/2019.....                           |
| 7000243327..... |      | DAVENPORT.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 148,882.....                                                    |                                             | 94.....                                    |                                                                  |                                            |                                                | 240,000.....                   | 10/03/2019.....                           |
| 7000238348..... |      | BIRMINGHAM.....       | AL..... |           | 10/23/2019.....  | 5.20.....        | 69,772.....                                                     |                                             | (1,895).....                               |                                                                  |                                            |                                                | 100,213.....                   | 10/23/2019.....                           |
| 7000238824..... |      | DOVER.....            | AR..... |           | 10/23/2019.....  | 5.20.....        | 99,988.....                                                     |                                             | 145.....                                   |                                                                  |                                            |                                                | 184,800.....                   | 08/04/2019.....                           |
| 7000238486..... |      | PARAGOULD.....        | AR..... |           | 10/23/2019.....  | 5.20.....        | 50,830.....                                                     |                                             | 771.....                                   |                                                                  |                                            |                                                | 39,000.....                    | 07/23/2019.....                           |
| 7000237826..... |      | SCOTT DEPOT.....      | WV..... |           | 10/23/2019.....  | 5.20.....        | 81,022.....                                                     |                                             | (1,221).....                               |                                                                  |                                            |                                                | 170,000.....                   | 09/04/2019.....                           |
| 7000241944..... |      | WHITEWATER.....       | WI..... |           | 10/23/2019.....  | 5.20.....        | 135,311.....                                                    |                                             | 1,613.....                                 |                                                                  |                                            |                                                | 176,214.....                   | 10/23/2019.....                           |
| 7000240664..... |      | MOUNT PLEASANT.....   | MI..... |           | 10/23/2019.....  | 5.20.....        | 87,709.....                                                     |                                             | 161.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/26/2019.....                           |
| 7000239204..... |      | HART.....             | MI..... |           | 10/23/2019.....  | 5.20.....        | 79,380.....                                                     |                                             | 135.....                                   |                                                                  |                                            |                                                | 89,476.....                    | 10/23/2019.....                           |
| 7000240188..... |      | MOORE.....            | OK..... |           | 10/23/2019.....  | 5.20.....        | 90,059.....                                                     |                                             | 151.....                                   |                                                                  |                                            |                                                | 145,858.....                   | 10/23/2019.....                           |
| 7000240997..... |      | PORTSMOUTH.....       | VA..... |           | 10/23/2019.....  | 5.20.....        | 239,015.....                                                    |                                             | 521.....                                   |                                                                  |                                            |                                                | 280,000.....                   | 07/23/2019.....                           |
| 7000242799..... |      | COWPENS.....          | SC..... |           | 10/23/2019.....  | 5.20.....        | 34,239.....                                                     |                                             | 428.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 08/02/2019.....                           |
| 7000244325..... |      | BEAUMONT.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 54,922.....                                                     |                                             | 106.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/19/2019.....                           |
| 7000244658..... |      | MUNCIE.....           | IN..... |           | 10/23/2019.....  | 5.20.....        | 52,166.....                                                     |                                             | 289.....                                   |                                                                  |                                            |                                                | 64,375.....                    | 10/23/2019.....                           |
| 7000243466..... |      | NORTH WILKESBORO..... | NC..... |           | 10/23/2019.....  | 5.20.....        | 64,047.....                                                     |                                             | 108.....                                   |                                                                  |                                            |                                                | 59,000.....                    | 09/18/2019.....                           |
| 7000242328..... |      | SEGUIN.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 129,735.....                                                    |                                             | 1,609.....                                 |                                                                  |                                            |                                                | 146,557.....                   | 10/23/2019.....                           |
| 7000238347..... |      | SUMTER.....           | SC..... |           | 10/23/2019.....  | 5.20.....        | 69,739.....                                                     |                                             | (483).....                                 |                                                                  |                                            |                                                | 124,000.....                   | 08/11/2019.....                           |
| 7000240858..... |      | MONTEBELLO.....       | CA..... |           | 10/23/2019.....  | 5.20.....        | 225,913.....                                                    |                                             | (570).....                                 |                                                                  |                                            |                                                | 616,920.....                   | 10/23/2019.....                           |
| 7000237630..... |      | ROBBINSDALE.....      | MN..... |           | 10/23/2019.....  | 5.20.....        | 163,946.....                                                    |                                             | 245.....                                   |                                                                  |                                            |                                                | 209,743.....                   | 10/23/2019.....                           |
| 7000243464..... |      | MOSES LAKE.....       | WA..... |           | 10/23/2019.....  | 5.20.....        | 134,888.....                                                    |                                             | 421.....                                   |                                                                  |                                            |                                                | 235,000.....                   | 08/09/2019.....                           |
| 7000240525..... |      | GREENEVILLE.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 103,105.....                                                    |                                             | (587).....                                 |                                                                  |                                            |                                                | 89,000.....                    | 08/02/2019.....                           |
| 7000242273..... |      | DEL CITY.....         | OK..... |           | 10/23/2019.....  | 5.20.....        | 83,921.....                                                     |                                             | (2,235).....                               |                                                                  |                                            |                                                | 135,000.....                   | 07/23/2019.....                           |
| 7000240049..... |      | RICHLANDS.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 142,046.....                                                    |                                             | 2,154.....                                 |                                                                  |                                            |                                                | 205,000.....                   | 07/23/2019.....                           |
| 7000238823..... |      | ATHENS.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 107,184.....                                                    |                                             | 84.....                                    |                                                                  |                                            |                                                | 152,000.....                   | 09/10/2019.....                           |
| 7000239538..... |      | POPLAR BLUFF.....     | MO..... |           | 10/23/2019.....  | 5.20.....        | 88,569.....                                                     |                                             | 171.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/27/2019.....                           |
| 7000243326..... |      | FAIRLAWN.....         | VA..... |           | 10/23/2019.....  | 5.20.....        | 90,990.....                                                     |                                             | (561).....                                 |                                                                  |                                            |                                                | 75,000.....                    | 09/02/2019.....                           |
| 7000243659..... |      | SPRING.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 118,749.....                                                    |                                             | (268).....                                 |                                                                  |                                            |                                                | 211,000.....                   | 07/24/2019.....                           |
| 7000238152..... |      | BEDFORD.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 147,439.....                                                    |                                             | 317.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/31/2019.....                           |
| 7000237349..... |      | MINERAL WELLS.....    | WV..... |           | 10/23/2019.....  | 5.20.....        | 105,086.....                                                    |                                             | (97).....                                  |                                                                  |                                            |                                                | 147,510.....                   | 10/23/2019.....                           |
| 7000242805..... |      | ROLAND.....           | OK..... |           | 10/23/2019.....  | 5.20.....        | 76,163.....                                                     |                                             | 235.....                                   |                                                                  |                                            |                                                | 127,000.....                   | 07/25/2019.....                           |
| 7000241613..... |      | BUFFALO GROVE.....    | IL..... |           | 10/23/2019.....  | 5.20.....        | 196,445.....                                                    |                                             | (104).....                                 |                                                                  |                                            |                                                | 289,963.....                   | 10/23/2019.....                           |
| 7000238208..... |      | GLENPOOL.....         | OK..... |           | 10/23/2019.....  | 5.20.....        | 98,350.....                                                     |                                             | (753).....                                 |                                                                  |                                            |                                                | 127,000.....                   | 07/22/2019.....                           |
| 7000242329..... |      | CEDAR PARK.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 155,689.....                                                    |                                             | (37).....                                  |                                                                  |                                            |                                                | 257,000.....                   | 08/06/2019.....                           |
| 7000241751..... |      | OKLAHOMA CI.....      | OK..... |           | 10/23/2019.....  | 5.20.....        | 18,019.....                                                     |                                             | (128).....                                 |                                                                  |                                            |                                                | 160,000.....                   | 08/02/2019.....                           |
| 7000240186..... |      | VALLEY GRANDE.....    | AL..... |           | 10/23/2019.....  | 5.20.....        | 86,146.....                                                     |                                             | 1,335.....                                 |                                                                  |                                            |                                                | 121,483.....                   | 10/23/2019.....                           |
| 7000243329..... |      | STOCKBRIDGE.....      | MI..... |           | 10/23/2019.....  | 5.20.....        | 57,848.....                                                     |                                             | 45.....                                    |                                                                  |                                            |                                                | 195,000.....                   | 07/31/2019.....                           |
| 7000238922..... |      | BYRAM.....            | MS..... |           | 10/23/2019.....  | 5.20.....        | 110,807.....                                                    |                                             | 649.....                                   |                                                                  |                                            |                                                | 138,000.....                   | 07/24/2019.....                           |
| 7000238778..... |      | LAKE CITY.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 43,810.....                                                     |                                             | 86.....                                    |                                                                  |                                            |                                                | 40,000.....                    | 07/30/2019.....                           |
| 7000239582..... |      | CHELSEA.....          | OK..... |           | 10/23/2019.....  | 5.20.....        | 72,631.....                                                     |                                             | 222.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/25/2019.....                           |
| 7000244327..... |      | KENNEWICK.....        | WA..... |           | 10/23/2019.....  | 5.20.....        | 136,974.....                                                    |                                             | (26).....                                  |                                                                  |                                            |                                                | 185,175.....                   | 10/23/2019.....                           |
| 7000238445..... |      | HORN LAKE.....        | MS..... |           | 10/23/2019.....  | 5.20.....        | 115,704.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 167,000.....                   | 08/12/2019.....                           |
| 7000241614..... |      | LIMA.....             | OH..... |           | 10/23/2019.....  | 5.20.....        | 91,015.....                                                     |                                             | 175.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 07/29/2019.....                           |
| 7000242468..... |      | LANSDALE.....         | PA..... |           | 10/23/2019.....  | 5.20.....        | 219,487.....                                                    |                                             | 2,696.....                                 |                                                                  |                                            |                                                | 262,499.....                   | 10/23/2019.....                           |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.49

| 1               | 2    | Location           |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|--------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                    |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City               | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000242806..... |      | OCEAN SPRINGS..... | MS..... |           | 10/23/2019.....  | 5.20.....        | 99,588.....                                                     |                                             | 88.....                                    |                                                                  |                                            |                                                | 100,000.....                   | 07/23/2019                                |
| 7000238250..... |      | VICKSBURG.....     | MS..... |           | 10/23/2019.....  | 5.20.....        | 129,863.....                                                    |                                             | 190.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 08/30/2019                                |
| 7000243806..... |      | FRIENDSWOOD.....   | TX..... |           | 10/23/2019.....  | 5.20.....        | 128,795.....                                                    |                                             | 781.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 07/24/2019                                |
| 7000239306..... |      | ELKTON.....        | MD..... |           | 10/23/2019.....  | 5.20.....        | 137,103.....                                                    |                                             | 1,732.....                                 |                                                                  |                                            |                                                | 186,000.....                   | 07/29/2019                                |
| 7000241752..... |      | TYLER.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 2,550.....                                                      |                                             | (39).....                                  |                                                                  |                                            |                                                | 176,610.....                   | 08/14/2019                                |
| 7000240718..... |      | SPARTA.....        | KY..... |           | 10/23/2019.....  | 5.20.....        | 94,430.....                                                     |                                             | (109).....                                 |                                                                  |                                            |                                                | 151,000.....                   | 07/25/2019                                |
| 7000244271..... |      | FAYETTEVILLE.....  | NC..... |           | 10/23/2019.....  | 5.20.....        | 98,163.....                                                     |                                             | (721).....                                 |                                                                  |                                            |                                                | 112,500.....                   | 08/01/2019                                |
| 7000237923..... |      | RISING SUN.....    | MD..... |           | 10/23/2019.....  | 5.20.....        | 106,298.....                                                    |                                             | 19.....                                    |                                                                  |                                            |                                                | 119,000.....                   | 08/01/2019                                |
| 7000241891..... |      | LYKENS.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 130,340.....                                                    |                                             | 18.....                                    |                                                                  |                                            |                                                | 167,971.....                   | 10/23/2019                                |
| 7000239445..... |      | LOGANVILLE.....    | GA..... |           | 10/23/2019.....  | 5.20.....        | 98,039.....                                                     |                                             | 188.....                                   |                                                                  |                                            |                                                | 181,801.....                   | 10/23/2019                                |
| 7000240994..... |      | BRONX.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 299,128.....                                                    |                                             | 372.....                                   |                                                                  |                                            |                                                | 397,603.....                   | 10/23/2019                                |
| 7000239307..... |      | NEW PARIS.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 58,700.....                                                     |                                             | 355.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 07/23/2019                                |
| 7000241420..... |      | MIAMI.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 27,498.....                                                     |                                             | (58).....                                  |                                                                  |                                            |                                                | 335,000.....                   | 10/03/2019                                |
| 7000244132..... |      | WINDSOR.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 71,960.....                                                     |                                             | 121.....                                   |                                                                  |                                            |                                                | 115,192.....                   | 10/23/2019                                |
| 7000242808..... |      | WEST MONROE.....   | LA..... |           | 10/23/2019.....  | 5.20.....        | 75,897.....                                                     |                                             | 974.....                                   |                                                                  |                                            |                                                | 89,000.....                    | 07/30/2019                                |
| 7000238777..... |      | DRESSER.....       | WI..... |           | 10/23/2019.....  | 5.20.....        | 59,399.....                                                     |                                             | 59.....                                    |                                                                  |                                            |                                                | 110,000.....                   | 08/10/2019                                |
| 7000240661..... |      | NEWCASTLE.....     | OK..... |           | 10/23/2019.....  | 5.20.....        | 136,053.....                                                    |                                             | (1,656).....                               |                                                                  |                                            |                                                | 170,000.....                   | 07/24/2019                                |
| 7000238444..... |      | WEST MONROE.....   | LA..... |           | 10/23/2019.....  | 5.20.....        | 87,664.....                                                     |                                             | 31.....                                    |                                                                  |                                            |                                                | 115,000.....                   | 09/04/2019                                |
| 7000239112..... |      | RAMSEY.....        | IL..... |           | 10/23/2019.....  | 5.20.....        | 78,760.....                                                     |                                             | 36.....                                    |                                                                  |                                            |                                                | 55,000.....                    | 09/05/2019                                |
| 7000241277..... |      | MARANA.....        | AZ..... |           | 10/23/2019.....  | 5.20.....        | 115,006.....                                                    |                                             | 340.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/29/2019                                |
| 7000249037..... |      | LAKE PLACID.....   | FL..... |           | 10/23/2019.....  | 5.20.....        | 88,331.....                                                     |                                             | 50.....                                    |                                                                  |                                            |                                                | 165,000.....                   | 10/03/2019                                |
| 7000242807..... |      | NATCHEZ.....       | MS..... |           | 10/23/2019.....  | 5.20.....        | 105,415.....                                                    |                                             | 1,294.....                                 |                                                                  |                                            |                                                | 135,000.....                   | 08/02/2019                                |
| 7000244659..... |      | CLAYTON.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 119,729.....                                                    |                                             | 725.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 09/12/2019                                |
| 7000238582..... |      | TAYLOR.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 92,129.....                                                     |                                             | 548.....                                   |                                                                  |                                            |                                                | 179,000.....                   | 07/30/2019                                |
| 7000242751..... |      | STERLING.....      | CT..... |           | 10/23/2019.....  | 5.20.....        | 123,501.....                                                    |                                             | 592.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 07/20/2019                                |
| 7000241753..... |      | SAN ANTONIO.....   | TX..... |           | 10/23/2019.....  | 5.20.....        | 35,085.....                                                     |                                             | 22.....                                    |                                                                  |                                            |                                                | 140,000.....                   | 07/26/2019                                |
| 7000243805..... |      | MAUREPAS.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 139,561.....                                                    |                                             | 295.....                                   |                                                                  |                                            |                                                | 188,858.....                   | 10/23/2019                                |
| 7000240046..... |      | DUNEDIN.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 209,876.....                                                    |                                             | 450.....                                   |                                                                  |                                            |                                                | 295,000.....                   | 10/03/2019                                |
| 7000242080..... |      | SCRANTON.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 145,428.....                                                    |                                             | 1,818.....                                 |                                                                  |                                            |                                                | 271,948.....                   | 10/23/2019                                |
| 7000240855..... |      | RIO RICO.....      | AZ..... |           | 10/23/2019.....  | 5.20.....        | 82,763.....                                                     |                                             | 159.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 03/05/2019                                |
| 7000238253..... |      | ALBEMARLE.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 66,036.....                                                     |                                             | 123.....                                   |                                                                  |                                            |                                                | 190,000.....                   | 07/26/2019                                |
| 7000241421..... |      | EL PASO.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 62,243.....                                                     |                                             | (280).....                                 |                                                                  |                                            |                                                | 132,670.....                   | 10/23/2019                                |
| 7000240522..... |      | CARENCRO.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 133,899.....                                                    |                                             | 165.....                                   |                                                                  |                                            |                                                | 158,850.....                   | 07/25/2019                                |
| 7000238391..... |      | LOVINGTON.....     | NM..... |           | 10/23/2019.....  | 5.20.....        | 65,654.....                                                     |                                             | 820.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 09/03/2019                                |
| 7000239442..... |      | ALBANY.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 229,293.....                                                    |                                             | 801.....                                   |                                                                  |                                            |                                                | 296,000.....                   | 08/02/2019                                |
| 7000239580..... |      | MANVEL.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 130,675.....                                                    |                                             | 223.....                                   |                                                                  |                                            |                                                | 212,000.....                   | 07/21/2019                                |
| 7000238920..... |      | NEW PARIS.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 115,575.....                                                    |                                             | (1,051).....                               |                                                                  |                                            |                                                | 175,000.....                   | 08/25/2019                                |
| 7000243613..... |      | ALMENA.....        | WI..... |           | 10/23/2019.....  | 5.20.....        | 90,051.....                                                     |                                             | 574.....                                   |                                                                  |                                            |                                                | 122,000.....                   | 09/09/2019                                |
| 7000242138..... |      | NEWPORT NEWS.....  | VA..... |           | 10/23/2019.....  | 5.20.....        | 157,646.....                                                    |                                             | 337.....                                   |                                                                  |                                            |                                                | 194,000.....                   | 07/26/2019                                |
| 7000240660..... |      | SENATOBIA.....     | MS..... |           | 10/23/2019.....  | 5.20.....        | 83,714.....                                                     |                                             | 498.....                                   |                                                                  |                                            |                                                | 118,257.....                   | 08/05/2019                                |
| 7000243275..... |      | PIPESTONE.....     | MN..... |           | 10/23/2019.....  | 5.20.....        | 66,516.....                                                     |                                             | 390.....                                   |                                                                  |                                            |                                                | 41,000.....                    | 08/21/2019                                |
| 7000242081..... |      | SAINT ALBANS.....  | NY..... |           | 10/23/2019.....  | 5.20.....        | 288,283.....                                                    |                                             | 660.....                                   |                                                                  |                                            |                                                | 422,820.....                   | 10/23/2019                                |
| 7000239637..... |      | CARO.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 41,310.....                                                     |                                             | 112.....                                   |                                                                  |                                            |                                                | 79,000.....                    | 08/14/2019                                |
| 7000239775..... |      | CORNING.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 31,164.....                                                     |                                             | 64.....                                    |                                                                  |                                            |                                                | 65,000.....                    | 09/03/2019                                |
| 7000244611..... |      | GLENARM.....       | IL..... |           | 10/23/2019.....  | 5.20.....        | 66,188.....                                                     |                                             | (84).....                                  |                                                                  |                                            |                                                | 103,500.....                   | 08/15/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000237449..... |      | TALLAHASSEE.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 146,410.....                                                    |                                             | 218.....                                   |                                                                  |                                            |                                                | 168,000.....                   | 10/03/2019                                |
| 7000241616..... |      | CHICAGO.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 311,501.....                                                    |                                             | 330.....                                   |                                                                  |                                            |                                                | 304,929.....                   | 10/23/2019                                |
| 7000240854..... |      | EL PASO.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 84,808.....                                                     |                                             | (135).....                                 |                                                                  |                                            |                                                | 191,000.....                   | 02/06/2019                                |
| 7000239110..... |      | TRAVELERS REST.....   | SC..... |           | 10/23/2019.....  | 5.20.....        | 71,299.....                                                     |                                             | (826).....                                 |                                                                  |                                            |                                                | 175,000.....                   | 07/23/2019                                |
| 7000244134..... |      | KILLEEN.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 60,473.....                                                     |                                             | (83).....                                  |                                                                  |                                            |                                                | 135,000.....                   | 07/22/2019                                |
| 7000242139..... |      | ROANOKE.....          | VA..... |           | 10/23/2019.....  | 5.20.....        | 43,016.....                                                     |                                             | 82.....                                    |                                                                  |                                            |                                                | 116,493.....                   | 10/23/2019                                |
| 7000244467..... |      | HAYES.....            | VA..... |           | 10/23/2019.....  | 5.20.....        | 167,456.....                                                    |                                             | (1,415).....                               |                                                                  |                                            |                                                | 197,000.....                   | 07/30/2019                                |
| 7000239581..... |      | DANIELSON.....        | CT..... |           | 10/23/2019.....  | 5.20.....        | 124,534.....                                                    |                                             | 334.....                                   |                                                                  |                                            |                                                | 190,000.....                   | 07/24/2019                                |
| 7000240239..... |      | CAPE CORAL.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 328,600.....                                                    |                                             | 784.....                                   |                                                                  |                                            |                                                | 350,000.....                   | 10/03/2019                                |
| 7000242948..... |      | LONGS.....            | SC..... |           | 10/23/2019.....  | 5.20.....        | 114,236.....                                                    |                                             | 356.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/22/2019                                |
| 7000243136..... |      | PHENIX.....           | VA..... |           | 10/23/2019.....  | 5.20.....        | 70,071.....                                                     |                                             | 43.....                                    |                                                                  |                                            |                                                | 87,000.....                    | 08/21/2019                                |
| 7000238113..... |      | HAZEL.....            | KY..... |           | 10/23/2019.....  | 5.20.....        | 51,477.....                                                     |                                             | 96.....                                    |                                                                  |                                            |                                                | 58,000.....                    | 07/29/2019                                |
| 7000240182..... |      | AURORA.....           | CO..... |           | 10/23/2019.....  | 5.20.....        | 148,314.....                                                    |                                             | 218.....                                   |                                                                  |                                            |                                                | 428,000.....                   | 10/18/2018                                |
| 7000239638..... |      | SEBRING.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 77,784.....                                                     |                                             | 150.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 10/03/2019                                |
| 7000241617..... |      | ELMWOOD PARK.....     | IL..... |           | 10/23/2019.....  | 5.20.....        | 285,614.....                                                    |                                             | (3,642).....                               |                                                                  |                                            |                                                | 350,831.....                   | 10/23/2019                                |
| 7000244272..... |      | WEBSTER.....          | MA..... |           | 10/23/2019.....  | 5.20.....        | 122,000.....                                                    |                                             | (247).....                                 |                                                                  |                                            |                                                | 168,570.....                   | 10/23/2019                                |
| 7000238251..... |      | DINUBA.....           | CA..... |           | 10/23/2019.....  | 5.20.....        | 145,333.....                                                    |                                             | (742).....                                 |                                                                  |                                            |                                                | 260,000.....                   | 07/21/2019                                |
| 7000243807..... |      | JACKSONVILLE.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 172,663.....                                                    |                                             | 2,070.....                                 |                                                                  |                                            |                                                | 190,000.....                   | 10/03/2019                                |
| 7000238298..... |      | MANSFIELD.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 65,339.....                                                     |                                             | (585).....                                 |                                                                  |                                            |                                                | 230,000.....                   | 07/20/2019                                |
| 7000238774..... |      | OZARK.....            | MO..... |           | 10/23/2019.....  | 5.20.....        | 84,126.....                                                     |                                             | 689.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/19/2019                                |
| 7000242893..... |      | PRAIRIEVILLE.....     | LA..... |           | 10/23/2019.....  | 5.20.....        | 139,428.....                                                    |                                             | (1,254).....                               |                                                                  |                                            |                                                | 225,000.....                   | 07/24/2019                                |
| 7000241561..... |      | NORFOLK.....          | VA..... |           | 10/23/2019.....  | 5.20.....        | 93,909.....                                                     |                                             | 223.....                                   |                                                                  |                                            |                                                | 128,000.....                   | 07/23/2019                                |
| 7000242949..... |      | MONROE.....           | LA..... |           | 10/23/2019.....  | 5.20.....        | 42,417.....                                                     |                                             | 12.....                                    |                                                                  |                                            |                                                | 55,000.....                    | 08/22/2019                                |
| 7000242560..... |      | RACINE.....           | WI..... |           | 10/23/2019.....  | 5.20.....        | 147,528.....                                                    |                                             | (29).....                                  |                                                                  |                                            |                                                | 203,632.....                   | 10/23/2019                                |
| 7000243139..... |      | BOAZ.....             | AL..... |           | 10/23/2019.....  | 5.20.....        | 53,692.....                                                     |                                             | (84).....                                  |                                                                  |                                            |                                                | 65,000.....                    | 07/26/2019                                |
| 7000242421..... |      | HASLET.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 200,832.....                                                    |                                             | (393).....                                 |                                                                  |                                            |                                                | 234,000.....                   | 01/17/2019                                |
| 7000240376..... |      | ANAHEIM.....          | CA..... |           | 10/23/2019.....  | 5.20.....        | 179,396.....                                                    |                                             | 346.....                                   |                                                                  |                                            |                                                | 378,336.....                   | 10/23/2019                                |
| 7000240714..... |      | BENTON.....           | LA..... |           | 10/23/2019.....  | 5.20.....        | 157,006.....                                                    |                                             | (125).....                                 |                                                                  |                                            |                                                | 185,000.....                   | 07/26/2019                                |
| 7000242892..... |      | WILLMAR.....          | MN..... |           | 10/23/2019.....  | 5.20.....        | 125,006.....                                                    |                                             | 464.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 09/18/2019                                |
| 7000239773..... |      | PAHRUMP.....          | NV..... |           | 10/23/2019.....  | 5.20.....        | 137,003.....                                                    |                                             | 1,662.....                                 |                                                                  |                                            |                                                | 312,000.....                   | 07/30/2019                                |
| 7000238159..... |      | BROKEN ARROW.....     | OK..... |           | 10/23/2019.....  | 5.20.....        | 90,901.....                                                     |                                             | 113.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/24/2019                                |
| 7000243421..... |      | BENTON.....           | AR..... |           | 10/23/2019.....  | 5.20.....        | 51,197.....                                                     |                                             | (372).....                                 |                                                                  |                                            |                                                | 50,500.....                    | 08/01/2019                                |
| 7000243892..... |      | PLATTSBURGH.....      | NY..... |           | 10/23/2019.....  | 5.20.....        | 71,243.....                                                     |                                             | 55.....                                    |                                                                  |                                            |                                                | 119,032.....                   | 10/23/2019                                |
| 7000242754..... |      | CHAPMANSBORO.....     | TN..... |           | 10/23/2019.....  | 5.20.....        | 104,460.....                                                    |                                             | 152.....                                   |                                                                  |                                            |                                                | 200,000.....                   | 07/31/2019                                |
| 7000243081..... |      | DELPHOS.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 54,211.....                                                     |                                             | 117.....                                   |                                                                  |                                            |                                                | 65,000.....                    | 08/01/2019                                |
| 7000243752..... |      | KILLEEN.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 120,152.....                                                    |                                             | (27).....                                  |                                                                  |                                            |                                                | 129,000.....                   | 07/29/2019                                |
| 7000238302..... |      | CAMBRIDGE.....        | MN..... |           | 10/23/2019.....  | 5.20.....        | 78,171.....                                                     |                                             | (16).....                                  |                                                                  |                                            |                                                | 210,000.....                   | 08/01/2019                                |
| 7000239441..... |      | SAINT ALBANS.....     | NY..... |           | 10/23/2019.....  | 5.20.....        | 425,880.....                                                    |                                             | 1,210.....                                 |                                                                  |                                            |                                                | 489,185.....                   | 10/23/2019                                |
| 7000238773..... |      | SORRENTO.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 98,240.....                                                     |                                             | 232.....                                   |                                                                  |                                            |                                                | 225,000.....                   | 07/26/2019                                |
| 7000242894..... |      | DENHAM SPRINGS.....   | LA..... |           | 10/23/2019.....  | 5.20.....        | 141,163.....                                                    |                                             | (416).....                                 |                                                                  |                                            |                                                | 168,000.....                   | 08/19/2019                                |
| 7000238440..... |      | DELMAR.....           | MD..... |           | 10/23/2019.....  | 5.20.....        | 181,502.....                                                    |                                             | 1,138.....                                 |                                                                  |                                            |                                                | 195,000.....                   | 07/20/2019                                |
| 7000243276..... |      | HICKORY.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 55,965.....                                                     |                                             | (16).....                                  |                                                                  |                                            |                                                | 130,000.....                   | 07/22/2019                                |
| 7000240713..... |      | SAINTE GENEVIEVE..... | MO..... |           | 10/23/2019.....  | 5.20.....        | 71,344.....                                                     |                                             | 12.....                                    |                                                                  |                                            |                                                | 100,000.....                   | 07/31/2019                                |
| 7000242561..... |      | BROOKLYN.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 428,276.....                                                    |                                             | (4,170).....                               |                                                                  |                                            |                                                | 491,340.....                   | 10/23/2019                                |

**SCHEDULE B - PART 1**

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.51

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000241424..... |      | MT SOLON.....       | VA..... |           | 10/23/2019.....  | 5.20.....        | 69,651.....                                                     |                                             | (440).....                                 |                                                                  |                                            |                                                | 222,347.....                   | 10/23/2019                                |
| 7000243138..... |      | BEAVER.....         | PA..... |           | 10/23/2019.....  | 5.20.....        | 91,600.....                                                     |                                             | 1,568.....                                 |                                                                  |                                            |                                                | 195,000.....                   | 08/16/2019                                |
| 7000244750..... |      | DOUGLASVILLE.....   | GA..... |           | 10/23/2019.....  | 5.20.....        | 17,242.....                                                     |                                             | (370).....                                 |                                                                  |                                            |                                                | 155,000.....                   | 07/25/2019                                |
| 7000239969..... |      | SHELBY.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 69,075.....                                                     |                                             | 1,023.....                                 |                                                                  |                                            |                                                | 119,000.....                   | 08/07/2019                                |
| 7000244080..... |      | HENDERSONVILLE..... | TN..... |           | 10/23/2019.....  | 5.20.....        | 170,579.....                                                    |                                             | 370.....                                   |                                                                  |                                            |                                                | 210,813.....                   | 10/23/2019                                |
| 7000240042..... |      | SOMERSET.....       | KY..... |           | 10/23/2019.....  | 5.20.....        | 97,952.....                                                     |                                             | 1,175.....                                 |                                                                  |                                            |                                                | 130,000.....                   | 07/27/2019                                |
| 7000241563..... |      | CINCINNATI.....     | OH..... |           | 10/23/2019.....  | 5.20.....        | 42,174.....                                                     |                                             | 114.....                                   |                                                                  |                                            |                                                | 92,505.....                    | 10/23/2019                                |
| 7000242617..... |      | FRESNO.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 160,312.....                                                    |                                             | 205.....                                   |                                                                  |                                            |                                                | 185,233.....                   | 10/23/2019                                |
| 7000239298..... |      | CALHOUN.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 163,388.....                                                    |                                             | 237.....                                   |                                                                  |                                            |                                                | 190,000.....                   | 07/22/2019                                |
| 7000240569..... |      | HOUMA.....          | LA..... |           | 10/23/2019.....  | 5.20.....        | 139,626.....                                                    |                                             | 1,653.....                                 |                                                                  |                                            |                                                | 180,000.....                   | 07/25/2019                                |
| 7000238305..... |      | OCALA.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 75,954.....                                                     |                                             | 112.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 10/03/2019                                |
| 7000237445..... |      | RALEIGH.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 93,640.....                                                     |                                             | 138.....                                   |                                                                  |                                            |                                                | 170,613.....                   | 10/23/2019                                |
| 7000249179..... |      | SAINT CLOUD.....    | FL..... |           | 10/23/2019.....  | 5.20.....        | 168,009.....                                                    |                                             | 317.....                                   |                                                                  |                                            |                                                | 265,000.....                   | 10/03/2019                                |
| 7000239827..... |      | ELEANOR.....        | WV..... |           | 10/23/2019.....  | 5.20.....        | 128,392.....                                                    |                                             | 859.....                                   |                                                                  |                                            |                                                | 183,000.....                   | 08/06/2019                                |
| 7000240907..... |      | FRISCO.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 172,703.....                                                    |                                             | 2,676.....                                 |                                                                  |                                            |                                                | 300,000.....                   | 11/14/2018                                |
| 7000244421..... |      | GUYTON.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 98,403.....                                                     |                                             | (2).....                                   |                                                                  |                                            |                                                | 168,000.....                   | 07/25/2019                                |
| 7000241896..... |      | PUEBLO.....         | CO..... |           | 10/23/2019.....  | 5.20.....        | 176,949.....                                                    |                                             | 2,211.....                                 |                                                                  |                                            |                                                | 260,000.....                   | 03/18/2019                                |
| 7000240712..... |      | HANNIBAL.....       | MO..... |           | 10/23/2019.....  | 5.20.....        | 131,732.....                                                    |                                             | 254.....                                   |                                                                  |                                            |                                                | 149,750.....                   | 08/04/2019                                |
| 7000238776..... |      | RICHMOND.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 97,622.....                                                     |                                             | 622.....                                   |                                                                  |                                            |                                                | 147,000.....                   | 07/23/2019                                |
| 7000242895..... |      | PERRY.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 79,893.....                                                     |                                             | (85).....                                  |                                                                  |                                            |                                                | 112,500.....                   | 07/30/2019                                |
| 7000241425..... |      | CAMDEN.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 58,126.....                                                     |                                             | 730.....                                   |                                                                  |                                            |                                                | 74,648.....                    | 10/23/2019                                |
| 7000239965..... |      | COCOA.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 73,231.....                                                     |                                             | 192.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 10/03/2019                                |
| 7000243561..... |      | MARICOPA.....       | AZ..... |           | 10/23/2019.....  | 5.20.....        | 56,266.....                                                     |                                             | (231).....                                 |                                                                  |                                            |                                                | 175,000.....                   | 07/22/2019                                |
| 7000242756..... |      | PENSACOLA.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 98,487.....                                                     |                                             | 326.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 10/03/2019                                |
| 7000243894..... |      | ABSECON.....        | NJ..... |           | 10/23/2019.....  | 5.20.....        | 136,285.....                                                    |                                             | (1,492).....                               |                                                                  |                                            |                                                | 151,326.....                   | 10/23/2019                                |
| 7000238110..... |      | GREENVILLE.....     | SC..... |           | 10/23/2019.....  | 5.20.....        | 102,852.....                                                    |                                             | 151.....                                   |                                                                  |                                            |                                                | 197,000.....                   | 07/23/2019                                |
| 7000241902..... |      | BRONX.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 696,345.....                                                    |                                             | 727.....                                   |                                                                  |                                            |                                                | 531,093.....                   | 10/23/2019                                |
| 7000238581..... |      | TRINIDAD.....       | CO..... |           | 10/23/2019.....  | 5.20.....        | 109,746.....                                                    |                                             | 166.....                                   |                                                                  |                                            |                                                | 174,183.....                   | 10/23/2019                                |
| 7000240374..... |      | UPPER DARBY.....    | PA..... |           | 10/23/2019.....  | 5.20.....        | 45,601.....                                                     |                                             | (545).....                                 |                                                                  |                                            |                                                | 121,241.....                   | 10/23/2019                                |
| 7000244083..... |      | SOUTH JORDAN.....   | UT..... |           | 10/23/2019.....  | 5.20.....        | 166,137.....                                                    |                                             | 393.....                                   |                                                                  |                                            |                                                | 345,110.....                   | 10/23/2019                                |
| 7000242618..... |      | FAYETTEVILLE.....   | NC..... |           | 10/23/2019.....  | 5.20.....        | 141,586.....                                                    |                                             | 325.....                                   |                                                                  |                                            |                                                | 112,000.....                   | 07/29/2019                                |
| 7000244139..... |      | EVANSVILLE.....     | IN..... |           | 10/23/2019.....  | 5.20.....        | 110,635.....                                                    |                                             | 325.....                                   |                                                                  |                                            |                                                | 117,073.....                   | 10/23/2019                                |
| 7000238299..... |      | CHALMETTE.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 88,802.....                                                     |                                             | 222.....                                   |                                                                  |                                            |                                                | 142,000.....                   | 07/24/2019                                |
| 7000242563..... |      | ROCK HILL.....      | SC..... |           | 10/23/2019.....  | 5.20.....        | 161,639.....                                                    |                                             | 424.....                                   |                                                                  |                                            |                                                | 147,680.....                   | 10/23/2019                                |
| 7000242230..... |      | CLOVIS.....         | NM..... |           | 10/23/2019.....  | 5.20.....        | 123,193.....                                                    |                                             | 75.....                                    |                                                                  |                                            |                                                | 165,000.....                   | 07/24/2019                                |
| 7000237920..... |      | EVANSVILLE.....     | IN..... |           | 10/23/2019.....  | 5.20.....        | 145,093.....                                                    |                                             | (782).....                                 |                                                                  |                                            |                                                | 190,000.....                   | 07/22/2019                                |
| 7000243278..... |      | LOWELL.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 95,725.....                                                     |                                             | 77.....                                    |                                                                  |                                            |                                                | 180,000.....                   | 07/29/2019                                |
| 7000243949..... |      | MISHAWAKA.....      | IN..... |           | 10/23/2019.....  | 5.20.....        | 26,845.....                                                     |                                             | (143).....                                 |                                                                  |                                            |                                                | 105,000.....                   | 08/16/2019                                |
| 7000242896..... |      | BARTOW.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 116,323.....                                                    |                                             | (29).....                                  |                                                                  |                                            |                                                | 165,000.....                   | 10/03/2019                                |
| 7000239157..... |      | MUSKEGON.....       | MI..... |           | 10/23/2019.....  | 5.20.....        | 77,691.....                                                     |                                             | (146).....                                 |                                                                  |                                            |                                                | 160,500.....                   | 08/19/2019                                |
| 7000238580..... |      | MCCOMB.....         | MS..... |           | 10/23/2019.....  | 5.20.....        | 70,969.....                                                     |                                             | (485).....                                 |                                                                  |                                            | 55,000.....                                    | 55,000.....                    | 09/05/2019                                |
| 7000241898..... |      | JERSEY CITY.....    | NJ..... |           | 10/23/2019.....  | 5.20.....        | 288,423.....                                                    |                                             | 432.....                                   |                                                                  |                                            |                                                | 395,875.....                   | 10/23/2019                                |
| 7000240040..... |      | BAY.....            | AR..... |           | 10/23/2019.....  | 5.20.....        | 113,529.....                                                    |                                             | 1,370.....                                 |                                                                  |                                            |                                                | 134,000.....                   | 07/29/2019                                |
| 7000244138..... |      | MATTHEWS.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 110,333.....                                                    |                                             | (1,541).....                               |                                                                  |                                            |                                                | 250,000.....                   | 08/12/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243422..... |      | PECULIAR.....       | MO..... |           | 10/23/2019.....  | 5.20.....        | 120,938.....                                                    |                                             | 71.....                                    |                                                                  |                                            |                                                | 225,000.....                   | 07/26/2019                                |
| 7000243084..... |      | PLAIN DEALING.....  | LA..... |           | 10/23/2019.....  | 5.20.....        | 109,411.....                                                    |                                             | 1,673.....                                 |                                                                  |                                            |                                                | 101,000.....                   | 08/09/2019                                |
| 7000240429..... |      | MIAMI GARDENS.....  | FL..... |           | 10/23/2019.....  | 5.20.....        | 146,544.....                                                    |                                             | 151.....                                   |                                                                  |                                            |                                                | 260,000.....                   | 10/03/2019                                |
| 7000244127..... |      | BALTIMORE.....      | MD..... |           | 10/23/2019.....  | 5.20.....        | 220,042.....                                                    |                                             | 171.....                                   |                                                                  |                                            |                                                | 224,805.....                   | 10/23/2019                                |
| 7000243882..... |      | NORWOOD.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 257,021.....                                                    |                                             | 3,208.....                                 |                                                                  |                                            |                                                | 197,256.....                   | 10/23/2019                                |
| 7000243885..... |      | HASLET.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 208,874.....                                                    |                                             | 3,127.....                                 |                                                                  |                                            |                                                | 354,000.....                   | 11/15/2018                                |
| 7000249129..... |      | COLUMBUS.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 203,052.....                                                    |                                             | (112).....                                 |                                                                  |                                            |                                                | 293,000.....                   | 07/20/2019                                |
| 7000243842..... |      | MYRTLE BEACH.....   | SC..... |           | 10/23/2019.....  | 5.20.....        | 229,373.....                                                    |                                             | 2,879.....                                 |                                                                  |                                            |                                                | 342,000.....                   | 07/26/2019                                |
| 7000249127..... |      | SAVANNAH.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 212,803.....                                                    |                                             | 323.....                                   |                                                                  |                                            |                                                | 236,000.....                   | 07/30/2019                                |
| 7000243228..... |      | CUMMING.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 192,786.....                                                    |                                             | 770.....                                   |                                                                  |                                            |                                                | 300,000.....                   | 07/25/2019                                |
| 7000244702..... |      | CENTREVILLE.....    | VA..... |           | 10/23/2019.....  | 5.20.....        | 191,690.....                                                    |                                             | 1,162.....                                 |                                                                  |                                            |                                                | 320,000.....                   | 07/22/2019                                |
| 7000242983..... |      | MOUNT SHASTA.....   | CA..... |           | 10/23/2019.....  | 5.20.....        | 212,423.....                                                    |                                             | (282).....                                 |                                                                  |                                            |                                                | 300,000.....                   | 08/01/2019                                |
| 7000243982..... |      | MESQUITE.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 265,793.....                                                    |                                             | 1,820.....                                 |                                                                  |                                            |                                                | 237,783.....                   | 10/23/2019                                |
| 7000242846..... |      | BRANDYWINE.....     | MD..... |           | 10/23/2019.....  | 5.20.....        | 261,941.....                                                    |                                             | 3,221.....                                 |                                                                  |                                            |                                                | 310,000.....                   | 07/22/2019                                |
| 7000244174..... |      | PLYMPTON.....       | MA..... |           | 10/23/2019.....  | 5.20.....        | 245,263.....                                                    |                                             | 817.....                                   |                                                                  |                                            |                                                | 304,362.....                   | 10/23/2019                                |
| 7000244505..... |      | JAMAICA.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 669,425.....                                                    |                                             | 1,926.....                                 |                                                                  |                                            |                                                | 649,359.....                   | 10/23/2019                                |
| 7000243933..... |      | UPPER MARLBORO..... | MD..... |           | 10/23/2019.....  | 5.20.....        | 228,894.....                                                    |                                             | 2,742.....                                 |                                                                  |                                            |                                                | 323,927.....                   | 10/23/2019                                |
| 7000243459..... |      | NORTH BEND.....     | WA..... |           | 10/23/2019.....  | 5.20.....        | 334,299.....                                                    |                                             | (8,643).....                               |                                                                  |                                            |                                                | 630,000.....                   | 07/20/2019                                |
| 7000244405..... |      | CHICAGO.....        | IL..... |           | 10/23/2019.....  | 5.20.....        | 340,272.....                                                    |                                             | 1,195.....                                 |                                                                  |                                            |                                                | 506,267.....                   | 10/23/2019                                |
| 7000244684..... |      | BRISTOW.....        | VA..... |           | 10/23/2019.....  | 5.20.....        | 422,904.....                                                    |                                             | 33.....                                    |                                                                  |                                            |                                                | 560,000.....                   | 07/22/2019                                |
| 7000243685..... |      | DENTON.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 212,575.....                                                    |                                             | 510.....                                   |                                                                  |                                            |                                                | 352,000.....                   | 07/24/2019                                |
| 7000244069..... |      | CLINTON.....        | MD..... |           | 10/23/2019.....  | 5.20.....        | 255,083.....                                                    |                                             | 493.....                                   |                                                                  |                                            |                                                | 293,787.....                   | 10/23/2019                                |
| 7000244687..... |      | ROSLINDALE.....     | MA..... |           | 10/23/2019.....  | 5.20.....        | 188,339.....                                                    |                                             | 992.....                                   |                                                                  |                                            |                                                | 452,377.....                   | 10/23/2019                                |
| 7000249055..... |      | OXFORD.....         | CT..... |           | 10/23/2019.....  | 5.20.....        | 259,538.....                                                    |                                             | 3,131.....                                 |                                                                  |                                            |                                                | 325,000.....                   | 07/23/2019                                |
| 7000244486..... |      | ZEBULON.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 209,551.....                                                    |                                             | (1,880).....                               |                                                                  |                                            |                                                | 315,000.....                   | 07/22/2019                                |
| 7000244017..... |      | VALRICO.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 268,648.....                                                    |                                             | 890.....                                   |                                                                  |                                            |                                                | 285,000.....                   | 10/03/2019                                |
| 7000244155..... |      | CIBOLO.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 214,703.....                                                    |                                             | (1,541).....                               |                                                                  |                                            |                                                | 240,000.....                   | 07/22/2019                                |
| 7000244637..... |      | QUINCY.....         | MA..... |           | 10/23/2019.....  | 5.20.....        | 226,877.....                                                    |                                             | 387.....                                   |                                                                  |                                            |                                                | 434,250.....                   | 10/23/2019                                |
| 7000243776..... |      | LA PLACE.....       | LA..... |           | 10/23/2019.....  | 5.20.....        | 232,826.....                                                    |                                             | 666.....                                   |                                                                  |                                            |                                                | 282,000.....                   | 07/25/2019                                |
| 7000244113..... |      | HANOVER.....        | MA..... |           | 10/23/2019.....  | 5.20.....        | 344,248.....                                                    |                                             | 1,151.....                                 |                                                                  |                                            |                                                | 390,000.....                   | 07/23/2019                                |
| 7000243860..... |      | LOMPOC.....         | CA..... |           | 10/23/2019.....  | 5.20.....        | 343,717.....                                                    |                                             | 1,832.....                                 |                                                                  |                                            |                                                | 455,000.....                   | 07/25/2019                                |
| 7000244720..... |      | PLYMOUTH.....       | MA..... |           | 10/23/2019.....  | 5.20.....        | 184,445.....                                                    |                                             | 1,136.....                                 |                                                                  |                                            |                                                | 362,032.....                   | 10/23/2019                                |
| 7000244724..... |      | BRICK.....          | NJ..... |           | 10/23/2019.....  | 5.20.....        | 243,477.....                                                    |                                             | (878).....                                 |                                                                  |                                            |                                                | 264,656.....                   | 10/23/2019                                |
| 7000244722..... |      | DESERT HILLS.....   | AZ..... |           | 10/23/2019.....  | 5.20.....        | 342,475.....                                                    |                                             | 5,298.....                                 |                                                                  |                                            |                                                | 600,000.....                   | 07/23/2019                                |
| 7000244248..... |      | SUITLAND.....       | MD..... |           | 10/23/2019.....  | 5.20.....        | 225,292.....                                                    |                                             | 761.....                                   |                                                                  |                                            |                                                | 198,022.....                   | 10/23/2019                                |
| 7000249101..... |      | WILMINGTON.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 200,260.....                                                    |                                             | 622.....                                   |                                                                  |                                            |                                                | 250,000.....                   | 07/25/2019                                |
| 7000244676..... |      | VANCOUVER.....      | WA..... |           | 10/23/2019.....  | 5.20.....        | 250,383.....                                                    |                                             | 200.....                                   |                                                                  |                                            |                                                | 375,000.....                   | 07/22/2019                                |
| 7000243012..... |      | JAMUL.....          | CA..... |           | 10/23/2019.....  | 5.20.....        | 317,858.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 485,000.....                   | 07/23/2019                                |
| 7000243205..... |      | DYERSBURG.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 179,815.....                                                    |                                             | 1,150.....                                 |                                                                  |                                            |                                                | 186,000.....                   | 07/23/2019                                |
| 7000244674..... |      | BRONX.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 403,309.....                                                    |                                             | 448.....                                   |                                                                  |                                            |                                                | 526,843.....                   | 10/23/2019                                |
| 7000244334..... |      | DURHAM.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 221,957.....                                                    |                                             | 234.....                                   |                                                                  |                                            |                                                | 236,713.....                   | 10/23/2019                                |
| 7000242814..... |      | ACUSHNET.....       | MA..... |           | 10/23/2019.....  | 5.20.....        | 230,945.....                                                    |                                             | 2,785.....                                 |                                                                  |                                            |                                                | 255,000.....                   | 07/23/2019                                |
| 7000243476..... |      | MANDEVILLE.....     | LA..... |           | 10/23/2019.....  | 5.20.....        | 203,572.....                                                    |                                             | 629.....                                   |                                                                  |                                            |                                                | 255,000.....                   | 07/23/2019                                |
| 7000249182..... |      | ALBUQUERQUE.....    | NM..... |           | 10/23/2019.....  | 5.20.....        | 198,504.....                                                    |                                             | 565.....                                   |                                                                  |                                            |                                                | 260,000.....                   | 07/19/2019                                |
| 7000244284..... |      | TAUNTON.....        | MA..... |           | 10/23/2019.....  | 5.20.....        | 205,722.....                                                    |                                             | 446.....                                   |                                                                  |                                            |                                                | 239,094.....                   | 10/23/2019                                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1                                                                                                | 2       | Location                 |         | 5         | 6               | 7                | 8                                                         | Change in Book Value/Recorded Investment |                                         |                                                           |                                         |                                             | 14                          | 15                                  |
|--------------------------------------------------------------------------------------------------|---------|--------------------------|---------|-----------|-----------------|------------------|-----------------------------------------------------------|------------------------------------------|-----------------------------------------|-----------------------------------------------------------|-----------------------------------------|---------------------------------------------|-----------------------------|-------------------------------------|
|                                                                                                  |         |                          |         |           |                 |                  |                                                           | 9                                        | 10                                      | 11                                                        | 12                                      | 13                                          |                             |                                     |
| Loan Number                                                                                      | Code    | City                     | State   | Loan Type | Date Acquired   | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7000243479.....                                                                                  |         | SHREVEPORT.....          | LA..... |           | 10/23/2019..... | 5.20.....        | 206,568.....                                              |                                          | 1,149.....                              |                                                           |                                         |                                             | 188,000.....                | 07/26/2019                          |
| 7000244623.....                                                                                  |         | AUBURN.....              | ME..... |           | 10/23/2019..... | 5.20.....        | 48,496.....                                               |                                          | (4,312).....                            |                                                           |                                         |                                             | 305,398.....                | 10/23/2019                          |
| 7000244147.....                                                                                  |         | HEPHZIBAH.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 183,973.....                                              |                                          | 499.....                                |                                                           |                                         |                                             | 131,885.....                | 10/23/2019                          |
| 7000243912.....                                                                                  |         | WOODHAVEN.....           | NY..... |           | 10/23/2019..... | 5.20.....        | 427,758.....                                              |                                          | 1,030.....                              |                                                           |                                         |                                             | 662,408.....                | 10/23/2019                          |
| 7000243098.....                                                                                  |         | SHERWOOD.....            | OR..... |           | 10/23/2019..... | 5.20.....        | 193,113.....                                              |                                          | 2,453.....                              |                                                           |                                         |                                             | 299,000.....                | 07/21/2019                          |
| 7000244085.....                                                                                  |         | WORCESTER.....           | MA..... |           | 10/23/2019..... | 5.20.....        | 187,744.....                                              |                                          | 194.....                                |                                                           |                                         |                                             | 380,782.....                | 10/23/2019                          |
| 7000243903.....                                                                                  |         | TEMPLE HILLS.....        | MD..... |           | 10/23/2019..... | 5.20.....        | 394,288.....                                              |                                          | 2,444.....                              |                                                           |                                         |                                             | 260,000.....                | 07/23/2019                          |
| 7000243902.....                                                                                  |         | RANDALLSTOWN.....        | MD..... |           | 10/23/2019..... | 5.20.....        | 254,971.....                                              |                                          | 274.....                                |                                                           |                                         |                                             | 251,153.....                | 10/23/2019                          |
| 7000244086.....                                                                                  |         | FAIRHAVEN.....           | MA..... |           | 10/23/2019..... | 5.20.....        | 294,418.....                                              |                                          | 1,841.....                              |                                                           |                                         |                                             | 270,000.....                | 07/24/2019                          |
| 7000243992.....                                                                                  |         | BAYTOWN.....             | TX..... |           | 10/23/2019..... | 5.20.....        | 203,042.....                                              |                                          | 1,955.....                              |                                                           |                                         |                                             | 207,972.....                | 10/23/2019                          |
| 7000244661.....                                                                                  |         | SNOHOMISH.....           | WA..... |           | 10/23/2019..... | 5.20.....        | 322,160.....                                              |                                          | 733.....                                |                                                           |                                         |                                             | 565,000.....                | 07/21/2019                          |
| 7000244184.....                                                                                  |         | DISTRICT HEIGHTS.....    | MD..... |           | 10/23/2019..... | 5.20.....        | 185,517.....                                              |                                          | 441.....                                |                                                           |                                         |                                             | 230,863.....                | 10/23/2019                          |
| 7000243997.....                                                                                  |         | MILTON.....              | FL..... |           | 10/23/2019..... | 5.20.....        | 260,828.....                                              |                                          | 141.....                                |                                                           |                                         |                                             | 180,000.....                | 10/03/2019                          |
| 7000243664.....                                                                                  |         | RIO RANCHO.....          | NM..... |           | 10/23/2019..... | 5.20.....        | 228,196.....                                              |                                          | 541.....                                |                                                           |                                         |                                             | 270,000.....                | 07/25/2019                          |
| 7000244718.....                                                                                  |         | RINGOES.....             | NJ..... |           | 10/23/2019..... | 5.20.....        | 199,757.....                                              |                                          | 513.....                                |                                                           |                                         |                                             | 352,011.....                | 10/23/2019                          |
| 7000249079.....                                                                                  |         | PEGRAM.....              | TN..... |           | 10/23/2019..... | 5.20.....        | 184,124.....                                              |                                          | 435.....                                |                                                           |                                         |                                             | 250,000.....                | 07/22/2019                          |
| 7000244515.....                                                                                  |         | WASHINGTON.....          | DC..... |           | 10/23/2019..... | 5.20.....        | 197,952.....                                              |                                          | 316.....                                |                                                           |                                         |                                             | 372,687.....                | 10/23/2019                          |
| 7000244130.....                                                                                  |         | ALBUQUERQUE.....         | NM..... |           | 10/23/2019..... | 5.20.....        | 205,156.....                                              |                                          | 1,232.....                              |                                                           |                                         |                                             | 204,832.....                | 10/23/2019                          |
| 7000244274.....                                                                                  |         | WORCESTER.....           | MA..... |           | 10/23/2019..... | 5.20.....        | 243,447.....                                              |                                          | (48).....                               |                                                           |                                         |                                             | 270,105.....                | 10/23/2019                          |
| 0299999. Total - Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed..... |         |                          |         |           |                 |                  | 282,589,422.....                                          | 0.....                                   | 590,906.....                            | 0.....                                                    | 0.....                                  | 0.....                                      | 423,349,970.....            | XXX                                 |
| Mortgages in Good Standing - Residential Mortgages - All Other                                   |         |                          |         |           |                 |                  |                                                           |                                          |                                         |                                                           |                                         |                                             |                             |                                     |
| OV2525390.....                                                                                   | CF..... | SAN BERNARDINO.....      | CA..... |           | 12/18/2019..... | 5.05.....        | 218,412.....                                              |                                          | (14).....                               |                                                           |                                         |                                             | 265,000.....                | 06/06/2018                          |
| OV2525553.....                                                                                   | CF..... | TEMECULA.....            | CA..... |           | 12/18/2019..... | 5.22.....        | 406,308.....                                              |                                          | (22).....                               |                                                           |                                         |                                             | 590,000.....                | 05/31/2018                          |
| OV2525743.....                                                                                   | CF..... | STOCKTON.....            | CA..... |           | 12/18/2019..... | 5.48.....        | 229,867.....                                              |                                          | (12).....                               |                                                           |                                         |                                             | 300,000.....                | 05/24/2018                          |
| OV2529160.....                                                                                   | CF..... | SAINT SIMONS ISLAND..... | GA..... |           | 12/18/2019..... | 5.07.....        | 283,623.....                                              |                                          | (17).....                               |                                                           |                                         |                                             | 335,000.....                | 06/06/2018                          |
| OV2529507.....                                                                                   | CF..... | UPLAND.....              | CA..... |           | 12/18/2019..... | 5.64.....        | 367,785.....                                              |                                          | (16).....                               |                                                           |                                         |                                             | 456,500.....                | 05/17/2018                          |
| OV2529961.....                                                                                   | CF..... | LA MESA.....             | CA..... |           | 12/18/2019..... | 4.96.....        | 327,821.....                                              |                                          | (19).....                               |                                                           |                                         |                                             | 450,000.....                | 06/25/2018                          |
| OV2530894.....                                                                                   | CF..... | YUBA CITY.....           | CA..... |           | 12/18/2019..... | 4.97.....        | 191,855.....                                              |                                          | (11).....                               |                                                           |                                         |                                             | 250,000.....                | 06/04/2018                          |
| OV2530898.....                                                                                   | CF..... | EL SOBRANTE.....         | CA..... |           | 12/18/2019..... | 5.60.....        | 206,710.....                                              |                                          | (11).....                               |                                                           |                                         |                                             | 253,000.....                | 06/11/2018                          |
| OV2530916.....                                                                                   | CF..... | CHICAGO.....             | IL..... |           | 12/18/2019..... | 5.45.....        | 266,689.....                                              |                                          | (15).....                               |                                                           |                                         |                                             | 339,000.....                | 06/22/2018                          |
| OV2531085.....                                                                                   | CF..... | ELLENWOOD.....           | GA..... |           | 12/18/2019..... | 5.14.....        | 187,500.....                                              |                                          | (13).....                               |                                                           |                                         |                                             | 220,000.....                | 06/05/2018                          |
| OV2531343.....                                                                                   | CF..... | LA MESA.....             | CA..... |           | 12/18/2019..... | 5.26.....        | 347,963.....                                              |                                          | (24).....                               |                                                           |                                         |                                             | 420,000.....                | 07/03/2018                          |
| OV2531741.....                                                                                   | CF..... | STANSBURY PARK.....      | UT..... |           | 12/18/2019..... | 5.02.....        | 184,512.....                                              |                                          | (13).....                               |                                                           |                                         |                                             | 225,000.....                | 05/24/2018                          |
| OV2531747.....                                                                                   | CF..... | BRADENTON.....           | FL..... |           | 12/18/2019..... | 4.97.....        | 182,111.....                                              |                                          | (22).....                               |                                                           |                                         |                                             | 227,000.....                | 06/26/2018                          |
| OV2532173.....                                                                                   | CF..... | LOS ANGELES.....         | CA..... |           | 12/18/2019..... | 5.39.....        | 321,241.....                                              |                                          | (15).....                               |                                                           |                                         |                                             | 395,000.....                | 05/17/2018                          |
| OV2532376.....                                                                                   | CF..... | ATLANTA.....             | GA..... |           | 12/18/2019..... | 4.66.....        | 71,454.....                                               |                                          | (10).....                               |                                                           |                                         |                                             | 135,000.....                | 06/26/2018                          |
| OV2532645.....                                                                                   | CF..... | NASHUA.....              | NH..... |           | 12/18/2019..... | 5.15.....        | 239,793.....                                              |                                          | (16).....                               |                                                           |                                         |                                             | 295,000.....                | 07/16/2018                          |
| OV2533114.....                                                                                   | CF..... | RANCHO CUCAMONGA.....    | CA..... |           | 12/18/2019..... | 4.98.....        | 394,623.....                                              |                                          | (30).....                               |                                                           |                                         |                                             | 545,000.....                | 06/16/2018                          |
| OV2533122.....                                                                                   | CF..... | SAN JOSE.....            | CA..... |           | 12/18/2019..... | 5.38.....        | 787,893.....                                              |                                          | (18).....                               |                                                           |                                         |                                             | 1,050,000.....              | 06/15/2018                          |
| OV2533136.....                                                                                   | CF..... | KNOXVILLE.....           | TN..... |           | 12/18/2019..... | 5.02.....        | 187,246.....                                              |                                          | (17).....                               |                                                           |                                         |                                             | 237,000.....                | 06/26/2018                          |
| OV2533137.....                                                                                   | CF..... | MIAMI.....               | FL..... |           | 12/18/2019..... | 4.91.....        | 213,082.....                                              |                                          | (28).....                               |                                                           |                                         |                                             | 280,000.....                | 05/20/2018                          |
| OV2533163.....                                                                                   | CF..... | WEST CHESTER.....        | PA..... |           | 12/18/2019..... | 5.48.....        | 237,071.....                                              |                                          | (17).....                               |                                                           |                                         |                                             | 286,000.....                | 05/11/2018                          |
| OV2533240.....                                                                                   | CF..... | GRANADA HILLS.....       | CA..... |           | 12/18/2019..... | 5.41.....        | 592,268.....                                              |                                          | (24).....                               |                                                           |                                         |                                             | 731,000.....                | 06/14/2018                          |
| OV2533597.....                                                                                   | CF..... | SAN DIEGO.....           | CA..... |           | 12/18/2019..... | 5.00.....        | 585,451.....                                              |                                          | (15).....                               |                                                           |                                         |                                             | 825,000.....                | 06/15/2018                          |

**SCHEDULE B - PART 1**

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.54

| 1              | 2       | Location                           |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|------------------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                                    |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                               | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2534578..... | CF..... | BEND.....                          | OR..... |           | 12/18/2019.....  | 4.46.....        | 239,748.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 295,000.....                   | 06/14/2018.....                           |
| OV2534709..... | CF..... | LONG BEACH.....                    | CA..... |           | 12/18/2019.....  | 5.60.....        | 294,304.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 365,000.....                   | 07/19/2018.....                           |
| OV2534788..... | CF..... | EAGLE RIVER.....                   | WI..... |           | 12/18/2019.....  | 5.19.....        | 369,974.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 451,900.....                   | 07/03/2018.....                           |
| OV2534811..... | CF..... | GARLAND.....                       | TX..... |           | 12/18/2019.....  | 5.32.....        | 225,916.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 275,000.....                   | 07/02/2018.....                           |
| OV2534880..... | CF..... | CHARLOTTE.....                     | NC..... |           | 12/18/2019.....  | 5.58.....        | 257,491.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 316,000.....                   | 07/17/2018.....                           |
| OV2535140..... | CF..... | ROCHESTER.....                     | MN..... |           | 12/18/2019.....  | 4.95.....        | 158,474.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 195,000.....                   | 06/28/2018.....                           |
| OV2535148..... | CF..... | MIDWAY.....                        | WV..... |           | 12/18/2019.....  | 5.54.....        | 91,358.....                                                     |                                             | (2).....                                   |                                                                  |                                            |                                                | 122,300.....                   | 05/18/2018.....                           |
| OV2535448..... | CF..... | SAN BERNARDINO.....                | CA..... |           | 12/18/2019.....  | 5.50.....        | 298,996.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 370,000.....                   | 06/07/2018.....                           |
| OV2535589..... | CF..... | PORTLAND.....                      | OR..... |           | 12/18/2019.....  | 5.49.....        | 267,852.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 07/04/2018.....                           |
| OV2535652..... | CF..... | VISTA.....                         | CA..... |           | 12/18/2019.....  | 5.01.....        | 566,349.....                                                    |                                             | (40).....                                  |                                                                  |                                            |                                                | 780,000.....                   | 07/11/2018.....                           |
| OV2536562..... | CF..... | BROOKLYN.....                      | NY..... |           | 12/18/2019.....  | 5.14.....        | 595,578.....                                                    |                                             | (41).....                                  |                                                                  |                                            |                                                | 865,000.....                   | 06/20/2018.....                           |
| OV2536632..... | CF..... | EAGLE RIVER.....                   | WI..... |           | 12/18/2019.....  | 5.53.....        | 219,356.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 284,000.....                   | 07/03/2019.....                           |
| OV2536852..... | CF..... | OXNARD.....                        | CA..... |           | 12/18/2019.....  | 5.52.....        | 363,992.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 440,000.....                   | 07/01/2018.....                           |
| OV2537444..... | CF..... | BRONX.....                         | NY..... |           | 12/18/2019.....  | 6.33.....        | 485,954.....                                                    |                                             | .41.....                                   |                                                                  |                                            |                                                | 775,000.....                   | 06/11/2018.....                           |
| OV2537640..... | CF..... | NEWPORT NEWS.....                  | VA..... |           | 12/18/2019.....  | 5.90.....        | 49,720.....                                                     |                                             | (2).....                                   |                                                                  |                                            |                                                | 65,000.....                    | 07/11/2018.....                           |
| OV2537659..... | CF..... | WALTON.....                        | KY..... |           | 12/18/2019.....  | 5.22.....        | 203,199.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 265,000.....                   | 07/17/2018.....                           |
| OV2537873..... | CF..... | DUNCANVILLE.....                   | TX..... |           | 12/18/2019.....  | 4.99.....        | 142,420.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 173,000.....                   | 07/13/2018.....                           |
| OV2538170..... | CF..... | CARROLLTON.....                    | TX..... |           | 12/18/2019.....  | 5.35.....        | 264,498.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 318,000.....                   | 07/02/2018.....                           |
| OV2538416..... | CF..... | BAKERSFIELD.....                   | CA..... |           | 12/18/2019.....  | 4.88.....        | 178,574.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 219,000.....                   | 06/25/2018.....                           |
| OV2538593..... | CF..... | PFLUGERVILLE.....                  | TX..... |           | 12/18/2019.....  | 5.39.....        | 456,018.....                                                    |                                             | (30).....                                  |                                                                  |                                            |                                                | 553,000.....                   | 07/11/2018.....                           |
| OV2538953..... | CF..... | BROOKHAVEN.....                    | GA..... |           | 12/18/2019.....  | 5.37.....        | 425,586.....                                                    |                                             | (30).....                                  |                                                                  |                                            |                                                | 630,000.....                   | 07/25/2018.....                           |
| OV2539197..... | CF..... | CULVER.....                        | IN..... |           | 12/18/2019.....  | 4.56.....        | 91,100.....                                                     |                                             | (14).....                                  |                                                                  |                                            |                                                | 120,000.....                   | 05/24/2018.....                           |
| OV2539302..... | CF..... | AUSTIN.....                        | TX..... |           | 12/18/2019.....  | 4.89.....        | 194,821.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 255,000.....                   | 07/27/2018.....                           |
| OV2539384..... | CF..... | LOS ANGELES (NORTHRIDGE AREA)..... | CA..... |           | 12/18/2019.....  | 5.26.....        | 565,305.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 695,000.....                   | 07/20/2018.....                           |
| OV2539533..... | CF..... | CHICAGO.....                       | IL..... |           | 12/18/2019.....  | 5.31.....        | 200,840.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 265,000.....                   | 06/12/2018.....                           |
| OV2539534..... | CF..... | LOUISVILLE.....                    | KY..... |           | 12/18/2019.....  | 5.21.....        | 106,334.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 129,000.....                   | 06/15/2018.....                           |
| OV2539932..... | CF..... | LAS VEGAS.....                     | NV..... |           | 12/18/2019.....  | 5.61.....        | 257,041.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 330,000.....                   | 07/19/2018.....                           |
| OV2539960..... | CF..... | LODI.....                          | CA..... |           | 12/18/2019.....  | 5.40.....        | 314,133.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 380,000.....                   | 07/12/2018.....                           |
| OV2540134..... | CF..... | BAYTOWN.....                       | TX..... |           | 12/18/2019.....  | 5.20.....        | 174,253.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 230,000.....                   | 05/14/2018.....                           |
| OV2540223..... | CF..... | HERMITAGE.....                     | TN..... |           | 12/18/2019.....  | 4.77.....        | 243,110.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 07/31/2018.....                           |
| OV2540499..... | CF..... | GRANBURY.....                      | TX..... |           | 12/18/2019.....  | 5.35.....        | 229,370.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 260,000.....                   | 07/24/2018.....                           |
| OV2540544..... | CF..... | SAN DIEGO.....                     | CA..... |           | 12/18/2019.....  | 5.49.....        | 336,861.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 470,000.....                   | 06/04/2018.....                           |
| OV2540555..... | CF..... | GRASS VALLEY.....                  | CA..... |           | 12/18/2019.....  | 4.91.....        | 277,102.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 382,000.....                   | 07/13/2018.....                           |
| OV2540986..... | CF..... | DENVER.....                        | CO..... |           | 12/18/2019.....  | 5.44.....        | 380,433.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 470,000.....                   | 07/19/2018.....                           |
| OV2541077..... | CF..... | BURBANK.....                       | CA..... |           | 12/18/2019.....  | 5.42.....        | 555,609.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 685,000.....                   | 07/31/2018.....                           |
| OV2541560..... | CF..... | JERSEY CITY.....                   | NJ..... |           | 12/18/2019.....  | 5.20.....        | 1,080,080.....                                                  |                                             | (62).....                                  |                                                                  |                                            |                                                | 1,584,000.....                 | 06/28/2018.....                           |
| OV2541854..... | CF..... | RENTON.....                        | WA..... |           | 12/18/2019.....  | 5.38.....        | 349,900.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 450,000.....                   | 06/11/2018.....                           |
| OV2542099..... | CF..... | BAYTOWN.....                       | TX..... |           | 12/18/2019.....  | 5.26.....        | 197,545.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 263,000.....                   | 05/14/2018.....                           |
| OV2542189..... | CF..... | BALTIMORE.....                     | MD..... |           | 12/18/2019.....  | 5.71.....        | 262,446.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 320,000.....                   | 07/09/2018.....                           |
| OV2542433..... | CF..... | PORTLAND.....                      | OR..... |           | 12/18/2019.....  | 5.51.....        | 422,521.....                                                    |                                             | (29).....                                  |                                                                  |                                            |                                                | 510,000.....                   | 08/06/2018.....                           |
| OV2542497..... | CF..... | MORENO VALLEY.....                 | CA..... |           | 12/18/2019.....  | 5.49.....        | 287,087.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 345,000.....                   | 08/11/2018.....                           |
| OV2542552..... | CF..... | SEVIERVILLE.....                   | TN..... |           | 12/18/2019.....  | 5.15.....        | 238,553.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 07/27/2018.....                           |
| OV2542650..... | CF..... | DANA POINT.....                    | CA..... |           | 12/18/2019.....  | 5.57.....        | 398,429.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 495,000.....                   | 06/28/2018.....                           |
| OV2542954..... | CF..... | PALM SPRINGS.....                  | CA..... |           | 12/18/2019.....  | 5.95.....        | 391,583.....                                                    |                                             | 5.....                                     |                                                                  |                                            |                                                | 575,000.....                   | 07/03/2018.....                           |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2       | Location               |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                        |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                   | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2542962..... | CF..... | NASHVILLE.....         | TN..... |           | 12/18/2019.....  | 5.35.....        | 225,645.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 285,000.....                   | 07/06/2018.....                           |
| OV2542972..... | CF..... | NASHVILLE.....         | TN..... |           | 12/18/2019.....  | 5.77.....        | 259,074.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 340,000.....                   | 04/13/2019.....                           |
| OV2542973..... | CF..... | PINEY CREEK.....       | NC..... |           | 12/18/2019.....  | 5.09.....        | 180,667.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 220,000.....                   | 06/21/2018.....                           |
| OV2542990..... | CF..... | NORCROSS.....          | GA..... |           | 12/18/2019.....  | 5.38.....        | 190,994.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 230,000.....                   | 08/02/2018.....                           |
| OV2543022..... | CF..... | SACRAMENTO.....        | CA..... |           | 12/18/2019.....  | 5.38.....        | 232,233.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 280,000.....                   | 07/03/2018.....                           |
| OV2543054..... | CF..... | SAINT CHARLES.....     | MO..... |           | 12/18/2019.....  | 5.25.....        | 258,567.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 07/20/2018.....                           |
| OV2543369..... | CF..... | PANAMA CITY BEACH..... | FL..... |           | 12/18/2019.....  | 5.39.....        | 278,077.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 339,000.....                   | 07/23/2018.....                           |
| OV2543562..... | CF..... | AUSTIN.....            | TX..... |           | 12/18/2019.....  | 4.89.....        | 210,307.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 255,000.....                   | 07/30/2018.....                           |
| OV2543672..... | CF..... | BUCKEYE.....           | AZ..... |           | 12/18/2019.....  | 5.21.....        | 193,135.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 235,000.....                   | 07/31/2018.....                           |
| OV2543697..... | CF..... | VENTURA.....           | CA..... |           | 12/18/2019.....  | 5.57.....        | 437,353.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 532,000.....                   | 07/11/2018.....                           |
| OV2543925..... | CF..... | AUSTIN.....            | TX..... |           | 12/18/2019.....  | 4.96.....        | 231,179.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 283,000.....                   | 07/24/2018.....                           |
| OV2544169..... | CF..... | OXNARD.....            | CA..... |           | 12/18/2019.....  | 5.43.....        | 381,086.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 435,000.....                   | 08/16/2018.....                           |
| OV2544263..... | CF..... | SAN LUIS.....          | AZ..... |           | 12/18/2019.....  | 5.27.....        | 108,724.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 135,000.....                   | 07/11/2018.....                           |
| OV2545526..... | CF..... | SACRAMENTO.....        | CA..... |           | 12/18/2019.....  | 4.71.....        | 237,008.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 305,000.....                   | 08/13/2018.....                           |
| OV2545627..... | CF..... | PARKER.....            | CO..... |           | 12/18/2019.....  | 5.13.....        | 341,044.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 430,000.....                   | 07/12/2018.....                           |
| OV2545631..... | CF..... | MORENO VALLEY.....     | CA..... |           | 12/18/2019.....  | 5.11.....        | 253,909.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 310,000.....                   | 08/07/2018.....                           |
| OV2547118..... | CF..... | NASHVILLE.....         | TN..... |           | 12/18/2019.....  | 5.14.....        | 391,966.....                                                    |                                             | (27).....                                  |                                                                  |                                            |                                                | 540,000.....                   | 07/31/2018.....                           |
| OV2547158..... | CF..... | FONTANA.....           | CA..... |           | 12/18/2019.....  | 5.14.....        | 327,747.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 421,000.....                   | 08/03/2018.....                           |
| OV2547263..... | CF..... | CHICAGO.....           | IL..... |           | 12/18/2019.....  | 5.25.....        | 198,618.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 240,000.....                   | 07/21/2018.....                           |
| OV2547315..... | CF..... | HILLSBORO.....         | OR..... |           | 12/18/2019.....  | 5.76.....        | 343,645.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 390,000.....                   | 07/23/2019.....                           |
| OV2547323..... | CF..... | ASHBURN.....           | VA..... |           | 12/18/2019.....  | 5.50.....        | 255,598.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 308,000.....                   | 07/23/2018.....                           |
| OV2547402..... | CF..... | LOS ANGELES.....       | CA..... |           | 12/18/2019.....  | 5.38.....        | 357,332.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 430,000.....                   | 07/21/2018.....                           |
| OV2547560..... | CF..... | CATHEDRAL CITY.....    | CA..... |           | 12/18/2019.....  | 5.12.....        | 281,093.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 360,000.....                   | 08/18/2018.....                           |
| OV2547635..... | CF..... | STANSBURY PARK.....    | UT..... |           | 12/18/2019.....  | 5.71.....        | 199,399.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 225,000.....                   | 08/07/2018.....                           |
| OV2547727..... | CF..... | WHEAT RIDGE.....       | CO..... |           | 12/18/2019.....  | 5.88.....        | 407,864.....                                                    |                                             | 10.....                                    |                                                                  |                                            |                                                | 602,000.....                   | 08/10/2018.....                           |
| OV2547767..... | CF..... | SPRING.....            | TX..... |           | 12/18/2019.....  | 5.28.....        | 295,445.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 360,000.....                   | 08/15/2018.....                           |
| OV2547785..... | CF..... | CORONA.....            | CA..... |           | 12/18/2019.....  | 5.48.....        | 333,226.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 587,000.....                   | 07/25/2018.....                           |
| OV2547788..... | CF..... | ELK GROVE.....         | CA..... |           | 12/18/2019.....  | 5.58.....        | 271,368.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 345,000.....                   | 08/01/2018.....                           |
| OV2547924..... | CF..... | MORTON GROVE.....      | IL..... |           | 12/18/2019.....  | 5.65.....        | 288,931.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 355,000.....                   | 07/28/2018.....                           |
| OV2548020..... | CF..... | ELK GROVE VILLAGE..... | IL..... |           | 12/18/2019.....  | 5.53.....        | 210,815.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 240,000.....                   | 08/14/2018.....                           |
| OV2548180..... | CF..... | DENVER.....            | CO..... |           | 12/18/2019.....  | 5.45.....        | 319,735.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 415,000.....                   | 08/03/2018.....                           |
| OV2548187..... | CF..... | THE WOODLANDS.....     | TX..... |           | 12/18/2019.....  | 5.18.....        | 214,704.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 260,000.....                   | 08/14/2018.....                           |
| OV2548229..... | CF..... | PROVO.....             | UT..... |           | 12/18/2019.....  | 5.25.....        | 456,096.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 534,000.....                   | 07/17/2018.....                           |
| OV2548310..... | CF..... | SACRAMENTO.....        | CA..... |           | 12/18/2019.....  | 5.62.....        | 252,415.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 335,000.....                   | 08/10/2018.....                           |
| OV2548315..... | CF..... | BLUE RIDGE.....        | GA..... |           | 12/18/2019.....  | 5.29.....        | 308,115.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 390,000.....                   | 08/06/2018.....                           |
| OV2548684..... | CF..... | WHITTIER.....          | CA..... |           | 12/18/2019.....  | 5.19.....        | 412,370.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 555,000.....                   | 06/29/2018.....                           |
| OV2548765..... | CF..... | SEVIERVILLE.....       | TN..... |           | 12/18/2019.....  | 5.26.....        | 160,488.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 187,000.....                   | 08/22/2019.....                           |
| OV2548834..... | CF..... | JERSEY CITY.....       | NJ..... |           | 12/18/2019.....  | 5.15.....        | 354,092.....                                                    |                                             | (31).....                                  |                                                                  |                                            |                                                | 480,000.....                   | 07/18/2018.....                           |
| OV2548893..... | CF..... | SPRING HILL.....       | FL..... |           | 12/18/2019.....  | 5.18.....        | 107,200.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 127,000.....                   | 08/16/2018.....                           |
| OV2548944..... | CF..... | STOUGHTON.....         | MA..... |           | 12/18/2019.....  | 5.51.....        | 435,481.....                                                    |                                             | (29).....                                  |                                                                  |                                            |                                                | 570,000.....                   | 07/23/2018.....                           |
| OV2549017..... | CF..... | OAK HILLS.....         | CA..... |           | 12/18/2019.....  | 5.38.....        | 282,647.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 340,000.....                   | 08/09/2018.....                           |
| OV2549407..... | CF..... | DENVER.....            | CO..... |           | 12/18/2019.....  | 5.09.....        | 254,122.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 330,000.....                   | 08/24/2018.....                           |
| OV2549447..... | CF..... | SILVER SPRING.....     | MD..... |           | 12/18/2019.....  | 5.59.....        | 250,100.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 305,000.....                   | 07/26/2018.....                           |
| OV2549463..... | CF..... | SOUTH LAKE TAHOE.....  | CA..... |           | 12/18/2019.....  | 5.60.....        | 456,525.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 568,000.....                   | 08/14/2018.....                           |
| OV2549465..... | CF..... | MARIPOSA.....          | CA..... |           | 12/18/2019.....  | 5.50.....        | 260,892.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 319,000.....                   | 08/10/2018.....                           |



SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2       | Location                          |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-----------------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                                   |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                              | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2549941..... | CF..... | LOS ANGELES.....                  | CA..... |           | 12/18/2019.....  | 5.49.....        | 353,980.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 550,000.....                   | 08/23/2018                                |
| OV2550617..... | CF..... | LOS ANGELES.....                  | CA..... |           | 12/18/2019.....  | 5.97.....        | 876,611.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 2,200,000.....                 | 06/26/2018                                |
| OV2550718..... | CF..... | FRESNO.....                       | CA..... |           | 12/18/2019.....  | 5.40.....        | 249,357.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 285,000.....                   | 08/13/2018                                |
| OV2550720..... | CF..... | PEARLAND.....                     | TX..... |           | 12/18/2019.....  | 5.52.....        | 244,351.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 295,000.....                   | 08/21/2018                                |
| OV2551116..... | CF..... | SPANAWAY.....                     | WA..... |           | 12/18/2019.....  | 5.73.....        | 266,265.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 320,000.....                   | 08/28/2018                                |
| OV2551206..... | CF..... | ALAMO HEIGHTS.....                | TX..... |           | 12/18/2019.....  | 5.53.....        | 331,432.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 408,000.....                   | 08/18/2018                                |
| OV2551230..... | CF..... | SAN DIEGO.....                    | CA..... |           | 12/18/2019.....  | 5.94.....        | 686,716.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 980,000.....                   | 08/24/2018                                |
| OV2551254..... | CF..... | PATERSON.....                     | NJ..... |           | 12/18/2019.....  | 4.79.....        | 189,437.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 252,000.....                   | 08/09/2018                                |
| OV2551387..... | CF..... | SOUTH SAN FRANCISCO.....          | CA..... |           | 12/18/2019.....  | 5.01.....        | 592,952.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 790,000.....                   | 08/01/2018                                |
| OV2551397..... | CF..... | EL CAJON.....                     | CA..... |           | 12/18/2019.....  | 5.16.....        | 223,541.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 280,000.....                   | 07/26/2018                                |
| OV2551418..... | CF..... | AURORA.....                       | CO..... |           | 12/18/2019.....  | 5.51.....        | 281,559.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 348,000.....                   | 09/04/2018                                |
| OV2551430..... | CF..... | NORTH HOLLYWOOD.....              | CA..... |           | 12/18/2019.....  | 5.40.....        | 314,784.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 585,000.....                   | 03/12/2019                                |
| OV2551455..... | CF..... | ROCKLIN.....                      | CA..... |           | 12/18/2019.....  | 5.17.....        | 350,342.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 432,102.....                   | 08/21/2018                                |
| OV2551478..... | CF..... | BOUNTIFUL.....                    | UT..... |           | 12/18/2019.....  | 5.34.....        | 240,173.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 312,000.....                   | 08/24/2018                                |
| OV2551562..... | CF..... | LONG BEACH.....                   | CA..... |           | 12/18/2019.....  | 4.91.....        | 466,634.....                                                    |                                             | (31).....                                  |                                                                  |                                            |                                                | 600,000.....                   | 08/27/2018                                |
| OV2551566..... | CF..... | MATTAPAN.....                     | MA..... |           | 12/18/2019.....  | 5.03.....        | 466,642.....                                                    |                                             | (31).....                                  |                                                                  |                                            |                                                | 652,000.....                   | 07/10/2018                                |
| OV2551570..... | CF..... | FRANKFORT.....                    | KY..... |           | 12/18/2019.....  | 5.67.....        | 209,760.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 253,000.....                   | 09/04/2018                                |
| OV2551749..... | CF..... | LAS VEGAS.....                    | NV..... |           | 12/18/2019.....  | 5.35.....        | 211,143.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 253,000.....                   | 08/22/2018                                |
| OV2551825..... | CF..... | COLONIAL HEIGHTS.....             | VA..... |           | 12/18/2019.....  | 4.83.....        | 125,843.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 160,000.....                   | 08/21/2018                                |
| OV2551846..... | CF..... | MIAMI.....                        | FL..... |           | 12/18/2019.....  | 5.64.....        | 378,215.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 470,000.....                   | 08/14/2018                                |
| OV2551991..... | CF..... | PORTLAND.....                     | OR..... |           | 12/18/2019.....  | 5.44.....        | 288,005.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 08/22/2018                                |
| OV2552071..... | CF..... | CLOVIS.....                       | CA..... |           | 12/18/2019.....  | 5.46.....        | 258,453.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 330,000.....                   | 07/30/2018                                |
| OV2552073..... | CF..... | SACRAMENTO.....                   | CA..... |           | 12/18/2019.....  | 5.54.....        | 195,602.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 225,000.....                   | 08/08/2018                                |
| OV2552479..... | CF..... | STOCKTON.....                     | CA..... |           | 12/18/2019.....  | 5.54.....        | 232,255.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 309,000.....                   | 08/14/2018                                |
| OV2552629..... | CF..... | HOUSTON.....                      | TX..... |           | 12/18/2019.....  | 5.61.....        | 226,986.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 278,000.....                   | 07/25/2018                                |
| OV2552707..... | CF..... | WILMINGTON AREA, LOS ANGELES..... | CA..... |           | 12/18/2019.....  | 5.27.....        | 326,301.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 420,000.....                   | 08/17/2018                                |
| OV2552721..... | CF..... | LOGAN.....                        | UT..... |           | 12/18/2019.....  | 4.62.....        | 190,823.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 235,000.....                   | 09/04/2018                                |
| OV2552723..... | CF..... | GIG HARBOR.....                   | WA..... |           | 12/18/2019.....  | 5.33.....        | 251,254.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 340,000.....                   | 08/15/2018                                |
| OV2553035..... | CF..... | DALTON.....                       | GA..... |           | 12/18/2019.....  | 5.47.....        | 145,541.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 167,000.....                   | 07/16/2018                                |
| OV2553041..... | CF..... | COLLINSVILLE.....                 | OK..... |           | 12/18/2019.....  | 4.94.....        | 92,217.....                                                     |                                             | (15).....                                  |                                                                  |                                            |                                                | 109,000.....                   | 08/23/2018                                |
| OV2553150..... | CF..... | DOWNEY.....                       | CA..... |           | 12/18/2019.....  | 5.41.....        | 626,142.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 800,000.....                   | 07/28/2018                                |
| OV2553156..... | CF..... | HURRICANE.....                    | UT..... |           | 12/18/2019.....  | 5.10.....        | 320,040.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 390,000.....                   | 08/31/2018                                |
| OV2553157..... | CF..... | SANTA ANA AREA.....               | CA..... |           | 12/18/2019.....  | 5.67.....        | 662,056.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 840,000.....                   | 08/21/2018                                |
| OV2553214..... | CF..... | LOS ANGELES.....                  | CA..... |           | 12/18/2019.....  | 5.49.....        | 437,263.....                                                    |                                             | (31).....                                  |                                                                  |                                            |                                                | 600,000.....                   | 08/29/2018                                |
| OV2555266..... | CF..... | HOUSTON.....                      | TX..... |           | 12/18/2019.....  | 5.52.....        | 311,912.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 380,000.....                   | 09/12/2018                                |
| OV2555270..... | CF..... | ELK GROVE.....                    | CA..... |           | 12/18/2019.....  | 4.78.....        | 437,999.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 542,000.....                   | 08/28/2018                                |
| OV2555313..... | CF..... | ATLANTA.....                      | GA..... |           | 12/18/2019.....  | 6.02.....        | 119,887.....                                                    |                                             | 3.....                                     |                                                                  |                                            |                                                | 157,000.....                   | 09/17/2018                                |
| OV2555467..... | CF..... | ENGLEWOOD.....                    | CO..... |           | 12/18/2019.....  | 5.22.....        | 402,509.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 492,000.....                   | 09/04/2018                                |
| OV2556002..... | CF..... | SAINT SIMONS ISLAND.....          | GA..... |           | 12/18/2019.....  | 5.14.....        | 341,918.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 420,000.....                   | 09/04/2018                                |
| OV2556181..... | CF..... | VICTORVILLE.....                  | CA..... |           | 12/18/2019.....  | 5.23.....        | 216,988.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 265,000.....                   | 09/11/2018                                |
| OV2556195..... | CF..... | AUSTIN.....                       | TX..... |           | 12/18/2019.....  | 5.40.....        | 442,448.....                                                    |                                             | (38).....                                  |                                                                  |                                            |                                                | 600,000.....                   | 09/14/2018                                |
| OV2557381..... | CF..... | FALL RIVER.....                   | MA..... |           | 12/18/2019.....  | 4.90.....        | 248,535.....                                                    |                                             | (28).....                                  |                                                                  |                                            |                                                | 330,000.....                   | 08/30/2018                                |
| OV2557641..... | CF..... | AUSTIN.....                       | TX..... |           | 12/18/2019.....  | 5.49.....        | 357,145.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 430,000.....                   | 08/28/2018                                |
| OV2558108..... | CF..... | AZUSA.....                        | CA..... |           | 12/18/2019.....  | 5.29.....        | 314,451.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 400,000.....                   | 09/17/2018                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2       | Location                |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                         |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                    | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2558706..... | CF..... | PARK RIDGE.....         | IL..... |           | 12/18/2019.....  | 5.50.....        | 270,186.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 326,000.....                   | 09/13/2018                                |
| OV2559050..... | CF..... | BENTONVILLE.....        | AR..... |           | 12/18/2019.....  | 5.15.....        | 98,932.....                                                     |                                             | (17).....                                  |                                                                  |                                            |                                                | 120,000.....                   | 09/10/2018                                |
| OV2559106..... | CF..... | SACRAMENTO.....         | CA..... |           | 12/18/2019.....  | 5.26.....        | 220,010.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 277,500.....                   | 08/20/2018                                |
| OV2559184..... | CF..... | AUSTIN.....             | TX..... |           | 12/18/2019.....  | 5.14.....        | 291,307.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 09/10/2018                                |
| OV2559438..... | CF..... | ROCKLIN.....            | CA..... |           | 12/18/2019.....  | 5.21.....        | 372,533.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 460,000.....                   | 09/14/2018                                |
| OV2559451..... | CF..... | LAKE WORTH.....         | FL..... |           | 12/18/2019.....  | 5.14.....        | 114,818.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 140,000.....                   | 09/11/2018                                |
| OV2559859..... | CF..... | ROUND ROCK.....         | TX..... |           | 12/18/2019.....  | 7.44.....        | 154,323.....                                                    |                                             | 47.....                                    |                                                                  |                                            |                                                | 245,000.....                   | 07/26/2018                                |
| OV2559864..... | CF..... | NASHVILLE.....          | TN..... |           | 12/18/2019.....  | 5.17.....        | 450,991.....                                                    |                                             | (28).....                                  |                                                                  |                                            |                                                | 550,000.....                   | 09/12/2018                                |
| OV2559905..... | CF..... | CANTON.....             | GA..... |           | 12/18/2019.....  | 5.57.....        | 399,562.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 500,000.....                   | 09/21/2018                                |
| OV2559973..... | CF..... | MERCED.....             | CA..... |           | 12/18/2019.....  | 5.12.....        | 222,389.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 267,000.....                   | 08/07/2018                                |
| OV2559977..... | CF..... | SAN DIEGO.....          | CA..... |           | 12/18/2019.....  | 4.74.....        | 363,713.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 475,000.....                   | 08/24/2018                                |
| OV2568727..... | CF..... | CHANDLER.....           | AZ..... |           | 12/18/2019.....  | 5.61.....        | 286,594.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 336,000.....                   | 09/25/2018                                |
| OV2568773..... | CF..... | RICHMOND.....           | CA..... |           | 12/18/2019.....  | 5.66.....        | 310,191.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 400,000.....                   | 08/07/2018                                |
| OV2568834..... | CF..... | LA QUINTA.....          | CA..... |           | 12/18/2019.....  | 5.51.....        | 385,276.....                                                    |                                             | (26).....                                  |                                                                  |                                            |                                                | 465,000.....                   | 09/11/2018                                |
| OV2568875..... | CF..... | HOUSTON.....            | TX..... |           | 12/18/2019.....  | 5.53.....        | 344,210.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 435,000.....                   | 09/13/2018                                |
| OV2569086..... | CF..... | WESTMINSTER.....        | CA..... |           | 12/18/2019.....  | 5.01.....        | 461,894.....                                                    |                                             | (32).....                                  |                                                                  |                                            |                                                | 670,000.....                   | 09/25/2018                                |
| OV2569101..... | CF..... | CERES.....              | CA..... |           | 12/18/2019.....  | 4.80.....        | 210,673.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 265,000.....                   | 09/25/2018                                |
| OV2569107..... | CF..... | POMONA.....             | CA..... |           | 12/18/2019.....  | 5.12.....        | 469,633.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 575,000.....                   | 09/21/2018                                |
| OV2569520..... | CF..... | SAN ANTONIO.....        | TX..... |           | 12/18/2019.....  | 5.50.....        | 217,878.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 270,000.....                   | 06/25/2018                                |
| OV2569521..... | CF..... | NEW BRAUNFELS.....      | TX..... |           | 12/18/2019.....  | 6.03.....        | 199,491.....                                                    |                                             | 6.....                                     |                                                                  |                                            |                                                | 285,000.....                   | 07/24/2018                                |
| OV2569743..... | CF..... | EDGEWATER.....          | NJ..... |           | 12/18/2019.....  | 5.13.....        | 400,627.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 495,000.....                   | 09/10/2018                                |
| OV2569858..... | CF..... | CLOVIS.....             | CA..... |           | 12/18/2019.....  | 5.05.....        | 242,339.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 09/18/2018                                |
| OV2569860..... | CF..... | ANCHORAGE.....          | AK..... |           | 12/18/2019.....  | 5.71.....        | 218,077.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 246,000.....                   | 09/26/2018                                |
| OV2570004..... | CF..... | CHICAGO.....            | IL..... |           | 12/18/2019.....  | 5.52.....        | 269,855.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 333,000.....                   | 09/11/2018                                |
| OV2571457..... | CF..... | BROOKLYN.....           | NY..... |           | 12/18/2019.....  | 5.39.....        | 897,488.....                                                    |                                             | (60).....                                  |                                                                  |                                            |                                                | 1,440,000.....                 | 09/30/2018                                |
| OV2573337..... | CF..... | RIVERSIDE.....          | CA..... |           | 12/18/2019.....  | 5.47.....        | 316,332.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 380,000.....                   | 09/26/2018                                |
| OV2573342..... | CF..... | ALPHARETTA.....         | GA..... |           | 12/18/2019.....  | 4.71.....        | 261,901.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 318,000.....                   | 09/14/2018                                |
| OV2574805..... | CF..... | DENVER.....             | CO..... |           | 12/18/2019.....  | 6.06.....        | 177,520.....                                                    |                                             | 20.....                                    |                                                                  |                                            |                                                | 290,000.....                   | 08/31/2018                                |
| OV2575293..... | CF..... | CHULA VISTA.....        | CA..... |           | 12/18/2019.....  | 5.48.....        | 391,644.....                                                    |                                             | (28).....                                  |                                                                  |                                            |                                                | 500,000.....                   | 08/27/2018                                |
| OV2575404..... | CF..... | HIDDEN VALLEY LAKE..... | CA..... |           | 12/18/2019.....  | 5.13.....        | 293,395.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 340,000.....                   | 10/18/2018                                |
| OV2575449..... | CF..... | LONG BEACH.....         | CA..... |           | 12/18/2019.....  | 5.05.....        | 375,867.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 438,000.....                   | 10/11/2018                                |
| OV2576732..... | CF..... | MANTECA.....            | CA..... |           | 12/18/2019.....  | 5.81.....        | 288,461.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 355,000.....                   | 10/13/2018                                |
| OV2576953..... | CF..... | SAN ANTONIO.....        | TX..... |           | 12/18/2019.....  | 5.85.....        | 262,454.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 335,000.....                   | 10/23/2018                                |
| OV2577089..... | CF..... | FONTANA.....            | CA..... |           | 12/18/2019.....  | 4.98.....        | 270,145.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 345,000.....                   | 10/06/2018                                |
| OV2577505..... | CF..... | OLYMPIA.....            | WA..... |           | 12/18/2019.....  | 5.69.....        | 437,322.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 500,000.....                   | 10/31/2018                                |
| OV2577940..... | CF..... | HOLLADAY.....           | UT..... |           | 12/18/2019.....  | 6.85.....        | 293,062.....                                                    |                                             | 25.....                                    |                                                                  |                                            |                                                | 420,000.....                   | 11/05/2018                                |
| OV2577988..... | CF..... | PHOENIX.....            | AZ..... |           | 12/18/2019.....  | 5.46.....        | 204,752.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 230,000.....                   | 10/15/2018                                |
| OV2578195..... | CF..... | SPRING VALLEY.....      | CA..... |           | 12/18/2019.....  | 5.30.....        | 343,684.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 415,000.....                   | 09/28/2018                                |
| OV2578231..... | CF..... | PIGEON FORGE.....       | TN..... |           | 12/18/2019.....  | 5.67.....        | 305,842.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 375,000.....                   | 10/25/2018                                |
| OV2578346..... | CF..... | FLAGSTAFF.....          | AZ..... |           | 12/18/2019.....  | 5.51.....        | 345,361.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 415,000.....                   | 10/15/2018                                |
| OV2580933..... | CF..... | FAIR OAKS.....          | CA..... |           | 12/18/2019.....  | 5.16.....        | 310,510.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 392,000.....                   | 09/06/2018                                |
| OV2581025..... | CF..... | PALMDALE.....           | CA..... |           | 12/18/2019.....  | 5.48.....        | 271,754.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 325,000.....                   | 11/08/2018                                |
| OV2581220..... | CF..... | HIGHLANDS RANCH.....    | CO..... |           | 12/18/2019.....  | 5.56.....        | 358,609.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 409,000.....                   | 11/12/2018                                |
| OV2581624..... | CF..... | SEVIERVILLE.....        | TN..... |           | 12/18/2019.....  | 5.90.....        | 217,887.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 265,000.....                   | 09/28/2018                                |
| OV2581690..... | CF..... | SHERMAN OAKS.....       | CA..... |           | 12/18/2019.....  | 5.41.....        | 636,988.....                                                    |                                             | (26).....                                  |                                                                  |                                            |                                                | 801,000.....                   | 11/09/2018                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.58

| 1              | 2       | Location                       |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|--------------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                                |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                           | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2594422..... | CF..... | SACRAMENTO.....                | CA..... |           | 12/18/2019.....  | 5.12.....        | 279,229.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 335,000.....                   | 10/16/2018                                |
| OV2594599..... | CF..... | FAR ROCKAWAY.....              | NY..... |           | 12/18/2019.....  | 5.16.....        | 479,022.....                                                    |                                             | (52).....                                  |                                                                  |                                            |                                                | 635,000.....                   | 08/30/2018                                |
| OV2594774..... | CF..... | MADERA.....                    | CA..... |           | 12/18/2019.....  | 5.50.....        | 243,637.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 296,000.....                   | 10/23/2018                                |
| OV2594879..... | CF..... | WHITTIER.....                  | CA..... |           | 12/18/2019.....  | 5.15.....        | 403,165.....                                                    |                                             | (26).....                                  |                                                                  |                                            |                                                | 495,000.....                   | 11/03/2018                                |
| OV2595471..... | CF..... | NEW HUDSON.....                | MI..... |           | 12/18/2019.....  | 5.37.....        | 383,183.....                                                    |                                             | (27).....                                  |                                                                  |                                            |                                                | 490,000.....                   | 10/21/2018                                |
| OV2595672..... | CF..... | AURORA.....                    | CO..... |           | 12/18/2019.....  | 5.95.....        | 263,408.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 320,000.....                   | 10/05/2018                                |
| OV2596266..... | CF..... | ANAHEIM.....                   | CA..... |           | 12/18/2019.....  | 5.79.....        | 512,766.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 595,000.....                   | 10/19/2018                                |
| OV2596561..... | CF..... | ADELPHI.....                   | MD..... |           | 12/18/2019.....  | 5.50.....        | 274,606.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 336,000.....                   | 10/29/2018                                |
| OV2596671..... | CF..... | HAWTHORNE.....                 | CA..... |           | 12/18/2019.....  | 5.50.....        | 412,553.....                                                    |                                             | (28).....                                  |                                                                  |                                            |                                                | 495,000.....                   | 11/06/2018                                |
| OV2597243..... | CF..... | STATHAM.....                   | GA..... |           | 12/18/2019.....  | 5.26.....        | 233,439.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 283,000.....                   | 10/16/2018                                |
| OV2597275..... | CF..... | SAN FERNANDO.....              | CA..... |           | 12/18/2019.....  | 5.64.....        | 411,082.....                                                    |                                             | (27).....                                  |                                                                  |                                            |                                                | 494,000.....                   | 10/25/2018                                |
| OV2597314..... | CF..... | MADERA.....                    | CA..... |           | 12/18/2019.....  | 5.50.....        | 249,880.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 11/14/2018                                |
| OV2597433..... | CF..... | HOUSTON.....                   | TX..... |           | 12/18/2019.....  | 5.86.....        | 244,225.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 293,000.....                   | 10/22/2018                                |
| OV2597440..... | CF..... | FORT WORTH.....                | TX..... |           | 12/18/2019.....  | 5.72.....        | 158,417.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 200,000.....                   | 11/19/2018                                |
| OV2597529..... | CF..... | DALLAS.....                    | TX..... |           | 12/18/2019.....  | 5.58.....        | 325,788.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 395,000.....                   | 11/13/2018                                |
| OV2597542..... | CF..... | ESSEX.....                     | CT..... |           | 12/18/2019.....  | 5.84.....        | 188,423.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 230,000.....                   | 11/08/2018                                |
| OV2597625..... | CF..... | AVONDALE.....                  | AZ..... |           | 12/18/2019.....  | 7.31.....        | 149,461.....                                                    |                                             | .41.....                                   |                                                                  |                                            |                                                | 258,000.....                   | 11/08/2018                                |
| OV2597899..... | CF..... | STOCKTON.....                  | CA..... |           | 12/18/2019.....  | 5.38.....        | 441,572.....                                                    |                                             | (30).....                                  |                                                                  |                                            |                                                | 530,000.....                   | 10/04/2018                                |
| OV2598212..... | CF..... | SHORELINE.....                 | WA..... |           | 12/18/2019.....  | 5.58.....        | 362,330.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 416,000.....                   | 11/16/2018                                |
| OV2598220..... | CF..... | ASHLAND.....                   | OR..... |           | 12/18/2019.....  | 5.83.....        | 236,076.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 355,000.....                   | 11/09/2018                                |
| OV2598474..... | CF..... | CANTON.....                    | GA..... |           | 12/18/2019.....  | 5.92.....        | 286,146.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 325,000.....                   | 11/27/2018                                |
| OV2598666..... | CF..... | (RESEDA AREA) LOS ANGELES..... | CA..... |           | 12/18/2019.....  | 5.17.....        | 465,247.....                                                    |                                             | (29).....                                  |                                                                  |                                            |                                                | 573,000.....                   | 12/03/2018                                |
| OV2598851..... | CF..... | VIRGINIA BEACH.....            | VA..... |           | 12/18/2019.....  | 5.73.....        | 358,207.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 420,000.....                   | 11/19/2018                                |
| OV2598867..... | CF..... | TAMPA.....                     | FL..... |           | 12/18/2019.....  | 5.47.....        | 223,070.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 270,000.....                   | 11/23/2018                                |
| OV2598879..... | CF..... | KANSAS CITY.....               | MO..... |           | 12/18/2019.....  | 5.52.....        | 249,295.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 11/17/2018                                |
| OV2599115..... | CF..... | LAKEWOOD.....                  | WA..... |           | 12/18/2019.....  | 6.17.....        | 241,908.....                                                    |                                             | .13.....                                   |                                                                  |                                            |                                                | 364,000.....                   | 11/13/2018                                |
| OV2599132..... | CF..... | PALM CITY.....                 | FL..... |           | 12/18/2019.....  | 5.80.....        | 370,266.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 477,000.....                   | 12/03/2018                                |
| OV2599134..... | CF..... | RICHMOND.....                  | TX..... |           | 12/18/2019.....  | 5.74.....        | 272,092.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 327,000.....                   | 11/23/2018                                |
| OV2599231..... | CF..... | CHANDLER.....                  | AZ..... |           | 12/18/2019.....  | 5.54.....        | 296,046.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 360,000.....                   | 11/09/2018                                |
| OV2599312..... | CF..... | CHARLOTTESVILLE.....           | VA..... |           | 12/18/2019.....  | 5.69.....        | 323,268.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 371,000.....                   | 10/22/2018                                |
| OV2599468..... | CF..... | WEST COVINA.....               | CA..... |           | 12/18/2019.....  | 5.39.....        | 571,660.....                                                    |                                             | (26).....                                  |                                                                  |                                            |                                                | 698,000.....                   | 11/26/2018                                |
| OV2599471..... | CF..... | SILVER SPRING.....             | MD..... |           | 12/18/2019.....  | 5.17.....        | 264,493.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 347,500.....                   | 11/27/2018                                |
| OV2599523..... | CF..... | LOS ANGELES.....               | CA..... |           | 12/18/2019.....  | 5.35.....        | 313,960.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 375,000.....                   | 11/28/2018                                |
| OV2599918..... | CF..... | SOUTH LAKE TAHOE.....          | CA..... |           | 12/18/2019.....  | 5.20.....        | 381,847.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 463,000.....                   | 11/08/2018                                |
| OV2600293..... | CF..... | PERRIS.....                    | CA..... |           | 12/18/2019.....  | 5.55.....        | 301,881.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 370,000.....                   | 11/28/2018                                |
| OV2600483..... | CF..... | LAS VEGAS.....                 | NV..... |           | 12/18/2019.....  | 5.42.....        | 209,066.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 255,000.....                   | 12/05/2018                                |
| OV2600561..... | CF..... | CORVALLIS.....                 | OR..... |           | 12/18/2019.....  | 5.36.....        | 303,032.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 415,000.....                   | 10/01/2018                                |
| OV2600719..... | CF..... | ONTARIO.....                   | CA..... |           | 12/18/2019.....  | 5.60.....        | 391,010.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 475,000.....                   | 11/10/2018                                |
| OV2600960..... | CF..... | SCOTTSDALE.....                | AZ..... |           | 12/18/2019.....  | 5.63.....        | 189,731.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 234,000.....                   | 12/05/2018                                |
| OV2601130..... | CF..... | TURLOCK.....                   | CA..... |           | 12/18/2019.....  | 5.63.....        | 232,335.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 283,000.....                   | 11/26/2018                                |
| OV2601203..... | CF..... | VICTORVILLE.....               | CA..... |           | 12/18/2019.....  | 5.81.....        | 297,833.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 360,000.....                   | 11/26/2018                                |
| OV2601522..... | CF..... | WEXFORD.....                   | PA..... |           | 12/18/2019.....  | 5.67.....        | 238,175.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 290,000.....                   | 11/30/2018                                |
| OV2601829..... | CF..... | WELLINGTON.....                | FL..... |           | 12/18/2019.....  | 5.47.....        | 226,242.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 295,000.....                   | 12/12/2018                                |
| OV2601901..... | CF..... | CHICAGO.....                   | IL..... |           | 12/18/2019.....  | 5.05.....        | 420,315.....                                                    |                                             | (26).....                                  |                                                                  |                                            |                                                | 540,000.....                   | 10/25/2018                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2       | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2602000..... | CF..... | BELMONT.....        | MI..... |           | 12/18/2019.....  | 5.78.....        | 281,105.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 335,000.....                   | 11/08/2018                                |
| OV2602039..... | CF..... | ONTARIO.....        | CA..... |           | 12/18/2019.....  | 5.45.....        | 318,475.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 411,000.....                   | 11/15/2018                                |
| OV2602141..... | CF..... | MERRITT ISLAND..... | FL..... |           | 12/18/2019.....  | 5.53.....        | 299,199.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 360,000.....                   | 12/03/2018                                |
| OV2602188..... | CF..... | NORTHLAKE.....      | TX..... |           | 12/18/2019.....  | 5.17.....        | 225,468.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 274,000.....                   | 12/17/2018                                |
| OV2602270..... | CF..... | RIVERSIDE.....      | CA..... |           | 12/18/2019.....  | 5.42.....        | 279,963.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 360,000.....                   | 11/18/2018                                |
| OV2602320..... | CF..... | WINDER.....         | GA..... |           | 12/18/2019.....  | 5.76.....        | 119,078.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 143,000.....                   | 11/30/2018                                |
| OV2602334..... | CF..... | PLANO.....          | TX..... |           | 12/18/2019.....  | 5.19.....        | 279,265.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 340,000.....                   | 12/13/2018                                |
| OV2602431..... | CF..... | BOCA RATON.....     | FL..... |           | 12/18/2019.....  | 5.55.....        | 171,642.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 208,000.....                   | 11/30/2018                                |
| OV2602496..... | CF..... | BRAINTREE.....      | MA..... |           | 12/18/2019.....  | 5.66.....        | 309,096.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 400,000.....                   | 11/14/2018                                |
| OV2602692..... | CF..... | LAGUNA NIGUEL.....  | CA..... |           | 12/18/2019.....  | 5.43.....        | 534,092.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 700,000.....                   | 12/10/2018                                |
| OV2602695..... | CF..... | PARKER.....         | CO..... |           | 12/18/2019.....  | 5.61.....        | 268,842.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 12/05/2018                                |
| OV2602729..... | CF..... | MESA.....           | AZ..... |           | 12/18/2019.....  | 4.81.....        | 283,545.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 345,000.....                   | 12/18/2018                                |
| OV2602805..... | CF..... | HENDERSON.....      | NV..... |           | 12/18/2019.....  | 5.31.....        | 450,358.....                                                    |                                             | (27).....                                  |                                                                  |                                            |                                                | 550,000.....                   | 12/09/2018                                |
| OV2602947..... | CF..... | FRESNO.....         | CA..... |           | 12/18/2019.....  | 5.65.....        | 183,000.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 220,000.....                   | 12/03/2018                                |
| OV2602953..... | CF..... | KAAAWA.....         | HI..... |           | 12/18/2019.....  | 5.79.....        | 692,866.....                                                    |                                             | (27).....                                  |                                                                  |                                            |                                                | 860,000.....                   | 11/21/2018                                |
| OV2603030..... | CF..... | SALT LAKE CITY..... | UT..... |           | 12/18/2019.....  | 5.67.....        | 233,185.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 330,000.....                   | 12/18/2018                                |
| OV2603078..... | CF..... | BROCKTON.....       | MA..... |           | 12/18/2019.....  | 5.66.....        | 380,952.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 525,000.....                   | 12/03/2018                                |
| OV2603121..... | CF..... | CHICAGO.....        | IL..... |           | 12/18/2019.....  | 5.53.....        | 345,653.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 475,000.....                   | 12/17/2018                                |
| OV2604204..... | CF..... | MORENO VALLEY.....  | CA..... |           | 12/18/2019.....  | 5.02.....        | 246,987.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 328,000.....                   | 11/30/2018                                |
| OV2604376..... | CF..... | OCEANSIDE.....      | CA..... |           | 12/18/2019.....  | 5.37.....        | 385,481.....                                                    |                                             | (27).....                                  |                                                                  |                                            |                                                | 500,000.....                   | 12/04/2018                                |
| OV2604460..... | CF..... | BOCA RATON.....     | FL..... |           | 12/18/2019.....  | 5.73.....        | 234,019.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 265,000.....                   | 12/04/2018                                |
| OV2604472..... | CF..... | AUSTIN.....         | TX..... |           | 12/18/2019.....  | 5.54.....        | 331,636.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 400,000.....                   | 12/04/2018                                |
| OV2604476..... | CF..... | WESTMINSTER.....    | CO..... |           | 12/18/2019.....  | 5.88.....        | 366,485.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 477,000.....                   | 12/06/2018                                |
| OV2604539..... | CF..... | RIVERVIEW.....      | FL..... |           | 12/18/2019.....  | 5.56.....        | 434,532.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 545,000.....                   | 11/26/2018                                |
| OV2604540..... | CF..... | SACRAMENTO.....     | CA..... |           | 12/18/2019.....  | 5.67.....        | 439,560.....                                                    |                                             | (26).....                                  |                                                                  |                                            |                                                | 531,000.....                   | 11/27/2018                                |
| OV2604704..... | CF..... | SOUTH RIDING.....   | VA..... |           | 12/18/2019.....  | 5.52.....        | 331,089.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 425,000.....                   | 12/07/2018                                |
| OV2604708..... | CF..... | APPLE VALLEY.....   | CA..... |           | 12/18/2019.....  | 5.68.....        | 268,819.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 325,000.....                   | 12/05/2018                                |
| OV2604765..... | CF..... | PAHRUMP.....        | NV..... |           | 12/18/2019.....  | 5.61.....        | 176,528.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 225,000.....                   | 11/14/2018                                |
| OV2604771..... | CF..... | MIAMI.....          | FL..... |           | 12/18/2019.....  | 4.95.....        | 351,281.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 414,000.....                   | 12/05/2018                                |
| OV2604912..... | CF..... | CANBY.....          | OR..... |           | 12/18/2019.....  | 4.67.....        | 289,515.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 349,000.....                   | 12/12/2018                                |
| OV2605017..... | CF..... | SAN RAFAEL.....     | CA..... |           | 12/18/2019.....  | 5.67.....        | 387,097.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 475,000.....                   | 11/16/2018                                |
| OV2605110..... | CF..... | WINCHESTER.....     | CA..... |           | 12/18/2019.....  | 5.71.....        | 310,555.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 400,000.....                   | 10/06/2018                                |
| OV2605145..... | CF..... | NASHVILLE.....      | TN..... |           | 12/18/2019.....  | 5.82.....        | 301,165.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 355,000.....                   | 12/18/2018                                |
| OV2605153..... | CF..... | DALLAS.....         | TX..... |           | 12/18/2019.....  | 5.64.....        | 195,177.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 265,000.....                   | 11/05/2018                                |
| OV2605351..... | CF..... | STOCKTON.....       | CA..... |           | 12/18/2019.....  | 5.37.....        | 206,042.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 249,000.....                   | 11/20/2018                                |
| OV2605361..... | CF..... | SPRING VALLEY.....  | NY..... |           | 12/18/2019.....  | 5.64.....        | 299,770.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 375,000.....                   | 12/07/2018                                |
| OV2605399..... | CF..... | PFLUGERVILLE.....   | TX..... |           | 12/18/2019.....  | 4.90.....        | 224,732.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 270,500.....                   | 12/18/2018                                |
| OV2605416..... | CF..... | RIVERSIDE.....      | CA..... |           | 12/18/2019.....  | 5.61.....        | 258,803.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 315,000.....                   | 12/13/2018                                |
| OV2605462..... | CF..... | GLENARDEN.....      | MD..... |           | 12/18/2019.....  | 5.80.....        | 211,809.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 265,000.....                   | 11/23/2018                                |
| OV2605537..... | CF..... | HENDERSONVILLE..... | NC..... |           | 12/18/2019.....  | 5.73.....        | 201,766.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 242,000.....                   | 12/18/2018                                |
| OV2605546..... | CF..... | BRYN MAWR.....      | PA..... |           | 12/18/2019.....  | 5.38.....        | 587,158.....                                                    |                                             | (40).....                                  |                                                                  |                                            |                                                | 760,000.....                   | 12/05/2018                                |
| OV2605568..... | CF..... | FERNLEY.....        | NV..... |           | 12/18/2019.....  | 5.74.....        | 242,124.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 291,000.....                   | 11/15/2018                                |
| OV2605593..... | CF..... | SPRINGFIELD.....    | OR..... |           | 12/18/2019.....  | 5.78.....        | 189,186.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 243,000.....                   | 12/14/2018                                |
| OV2605594..... | CF..... | ZAP.....            | ND..... |           | 12/18/2019.....  | 5.54.....        | 128,452.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 165,000.....                   | 11/08/2018                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.60

| 1              | 2       | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2605601..... | CF..... | LEXINGTON.....        | SC..... |           | 12/18/2019.....  | 5.93.....        | 117,846.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 149,000.....                   | 11/27/2018                                |
| OV2605608..... | CF..... | CHANDLER.....         | AZ..... |           | 12/18/2019.....  | 5.84.....        | 145,877.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 165,000.....                   | 11/29/2018                                |
| OV2605674..... | CF..... | NEWPORT.....          | WA..... |           | 12/18/2019.....  | 5.79.....        | 82,007.....                                                     |                                             | (5).....                                   |                                                                  |                                            |                                                | 115,000.....                   | 12/06/2018                                |
| OV2605772..... | CF..... | FORT MILL.....        | SC..... |           | 12/18/2019.....  | 5.63.....        | 229,681.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 306,000.....                   | 12/03/2018                                |
| OV2605814..... | CF..... | SEVIERVILLE.....      | TN..... |           | 12/18/2019.....  | 5.70.....        | 165,993.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 201,000.....                   | 12/06/2018                                |
| OV2605839..... | CF..... | BOISE.....            | ID..... |           | 12/18/2019.....  | 5.04.....        | 224,171.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 281,000.....                   | 11/14/2018                                |
| OV2605854..... | CF..... | COLORADO SPRINGS..... | CO..... |           | 12/18/2019.....  | 5.45.....        | 268,516.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 327,000.....                   | 12/21/2018                                |
| OV2605855..... | CF..... | COLORADO SPRINGS..... | CO..... |           | 12/18/2019.....  | 5.45.....        | 260,324.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 315,000.....                   | 12/07/2018                                |
| OV2606012..... | CF..... | PFLUGERVILLE.....     | TX..... |           | 12/18/2019.....  | 4.90.....        | 225,543.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 270,500.....                   | 12/18/2018                                |
| OV2606031..... | CF..... | BUFORD.....           | GA..... |           | 12/18/2019.....  | 5.42.....        | 388,839.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 515,000.....                   | 11/27/2018                                |
| OV2606163..... | CF..... | PROVIDENCE.....       | RI..... |           | 12/18/2019.....  | 5.53.....        | 234,014.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 315,000.....                   | 11/28/2018                                |
| OV2606275..... | CF..... | JOHNS CREEK.....      | GA..... |           | 12/18/2019.....  | 5.03.....        | 291,033.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 410,000.....                   | 11/12/2018                                |
| OV2606316..... | CF..... | KISSIMEE.....         | FL..... |           | 12/18/2019.....  | 5.58.....        | 288,094.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 12/17/2018                                |
| OV2606372..... | CF..... | PEMBROKE PINES.....   | FL..... |           | 12/18/2019.....  | 5.64.....        | 364,755.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 425,000.....                   | 12/17/2018                                |
| OV2606375..... | CF..... | SAN JACINTO.....      | CA..... |           | 12/18/2019.....  | 5.56.....        | 281,668.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 340,000.....                   | 11/16/2018                                |
| OV2606402..... | CF..... | MAMMOTH LAKES.....    | CA..... |           | 12/18/2019.....  | 5.26.....        | 173,477.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 210,000.....                   | 12/11/2018                                |
| OV2606418..... | CF..... | SANTA MARIA.....      | CA..... |           | 12/18/2019.....  | 5.67.....        | 326,256.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 417,000.....                   | 12/05/2018                                |
| OV2606420..... | CF..... | ANTIOCH.....          | CA..... |           | 12/18/2019.....  | 5.62.....        | 484,260.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 595,000.....                   | 12/21/2018                                |
| OV2606423..... | CF..... | ROHNERT PARK.....     | CA..... |           | 12/18/2019.....  | 5.85.....        | 347,397.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 450,000.....                   | 12/21/2018                                |
| OV2606476..... | CF..... | WASHINGTON.....       | DC..... |           | 12/18/2019.....  | 5.49.....        | 380,321.....                                                    |                                             | (26).....                                  |                                                                  |                                            |                                                | 590,000.....                   | 12/04/2018                                |
| OV2606480..... | CF..... | LOOMIS.....           | CA..... |           | 12/18/2019.....  | 5.83.....        | 287,364.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 380,000.....                   | 12/27/2018                                |
| OV2606499..... | CF..... | MANCHESTER.....       | NH..... |           | 12/18/2019.....  | 5.53.....        | 113,076.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 145,000.....                   | 12/20/2018                                |
| OV2606586..... | CF..... | BRIDGEPORT.....       | CT..... |           | 12/18/2019.....  | 5.55.....        | 147,672.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 178,000.....                   | 11/30/2018                                |
| OV2606598..... | CF..... | CHARLOTTE.....        | NC..... |           | 12/18/2019.....  | 5.50.....        | 171,409.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 205,800.....                   | 12/07/2018                                |
| OV2606654..... | CF..... | GRANTS PASS.....      | OR..... |           | 12/18/2019.....  | 5.15.....        | 219,744.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 281,000.....                   | 12/10/2018                                |
| OV2606668..... | CF..... | GARDEN GROVE.....     | CA..... |           | 12/18/2019.....  | 5.02.....        | 478,736.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 570,000.....                   | 12/13/2018                                |
| OV2606713..... | CF..... | MCDONOUGH.....        | GA..... |           | 12/18/2019.....  | 5.80.....        | 219,720.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 265,000.....                   | 12/19/2018                                |
| OV2606761..... | CF..... | BALTIMORE.....        | MD..... |           | 12/18/2019.....  | 5.58.....        | 212,775.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 277,000.....                   | 12/14/2018                                |
| OV2606762..... | CF..... | RIDGEDALE.....        | MO..... |           | 12/18/2019.....  | 5.75.....        | 131,932.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 175,000.....                   | 11/28/2018                                |
| OV2606768..... | CF..... | NEWHALL.....          | CA..... |           | 12/18/2019.....  | 5.23.....        | 515,874.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 680,000.....                   | 01/01/2019                                |
| OV2606871..... | CF..... | FRESNO.....           | CA..... |           | 12/18/2019.....  | 5.42.....        | 237,103.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 305,000.....                   | 12/05/2018                                |
| OV2606959..... | CF..... | KNOXVILLE.....        | TN..... |           | 12/18/2019.....  | 5.46.....        | 265,074.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 332,000.....                   | 12/11/2018                                |
| OV2607075..... | CF..... | WASHINGTON.....       | DC..... |           | 12/18/2019.....  | 5.61.....        | 378,307.....                                                    |                                             | (26).....                                  |                                                                  |                                            |                                                | 540,000.....                   | 11/16/2018                                |
| OV2607127..... | CF..... | TULARE.....           | CA..... |           | 12/18/2019.....  | 5.49.....        | 164,239.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 185,000.....                   | 11/26/2018                                |
| OV2607131..... | CF..... | TUMWATER.....         | WA..... |           | 12/18/2019.....  | 5.81.....        | 257,020.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 333,000.....                   | 12/05/2018                                |
| OV2607137..... | CF..... | COARSEGOLD.....       | CA..... |           | 12/18/2019.....  | 5.62.....        | 241,299.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 289,000.....                   | 12/10/2018                                |
| OV2607139..... | CF..... | MURPHYS.....          | CA..... |           | 12/18/2019.....  | 5.94.....        | 205,595.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 249,000.....                   | 12/09/2018                                |
| OV2607152..... | CF..... | OAKLAND.....          | CA..... |           | 12/18/2019.....  | 5.14.....        | 397,466.....                                                    |                                             | (27).....                                  |                                                                  |                                            |                                                | 545,000.....                   | 12/13/2018                                |
| OV2607172..... | CF..... | SACRAMENTO.....       | CA..... |           | 12/18/2019.....  | 5.13.....        | 288,201.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 345,000.....                   | 11/26/2018                                |
| OV2607257..... | CF..... | MIDLAND.....          | TX..... |           | 12/18/2019.....  | 5.89.....        | 186,274.....                                                    |                                             | (3).....                                   |                                                                  |                                            |                                                | 241,000.....                   | 12/26/2018                                |
| OV2607264..... | CF..... | JACKSONVILLE.....     | FL..... |           | 12/18/2019.....  | 5.65.....        | 134,832.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 163,000.....                   | 12/11/2018                                |
| OV2607448..... | CF..... | HOUSTON.....          | TX..... |           | 12/18/2019.....  | 5.06.....        | 226,947.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 285,000.....                   | 01/11/2019                                |
| OV2607486..... | CF..... | SAN DIEGO.....        | CA..... |           | 12/18/2019.....  | 5.49.....        | 354,657.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 455,000.....                   | 11/14/2018                                |
| OV2607501..... | CF..... | LAKE HAVASU CITY..... | AZ..... |           | 12/18/2019.....  | 5.66.....        | 222,994.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 286,000.....                   | 01/08/2019                                |
| OV2607502..... | CF..... | LAKE HAVASU CITY..... | AZ..... |           | 12/18/2019.....  | 5.69.....        | 339,628.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 438,000.....                   | 01/10/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2       | Location                |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                         |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                    | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2607891..... | CF..... | LOS ANGELES.....        | CA..... |           | 12/18/2019.....  | 5.58.....        | 351,144.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 445,000.....                   | 12/20/2018                                |
| OV2607922..... | CF..... | LAS VEGAS.....          | NV..... |           | 12/18/2019.....  | 5.55.....        | 338,239.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 435,000.....                   | 12/18/2018                                |
| OV2607943..... | CF..... | MERCED.....             | CA..... |           | 12/18/2019.....  | 5.46.....        | 217,857.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 265,000.....                   | 01/09/2019                                |
| OV2607985..... | CF..... | MIAMI GARDENS.....      | FL..... |           | 12/18/2019.....  | 5.69.....        | 256,713.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 295,000.....                   | 12/06/2018                                |
| OV2607991..... | CF..... | REDONDO BEACH.....      | CA..... |           | 12/18/2019.....  | 5.14.....        | 641,352.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 850,000.....                   | 12/27/2018                                |
| OV2608020..... | CF..... | LUBBOCK.....            | TX..... |           | 12/18/2019.....  | 5.43.....        | 283,683.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 365,000.....                   | 12/13/2018                                |
| OV2608055..... | CF..... | INGLEWOOD.....          | CA..... |           | 12/18/2019.....  | 5.41.....        | 331,204.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 425,000.....                   | 10/26/2018                                |
| OV2608057..... | CF..... | COVENTRY.....           | RI..... |           | 12/18/2019.....  | 5.75.....        | 244,186.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 315,000.....                   | 12/07/2018                                |
| OV2608145..... | CF..... | MIAMI.....              | FL..... |           | 12/18/2019.....  | 5.74.....        | 215,492.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 275,000.....                   | 11/21/2018                                |
| OV2608267..... | CF..... | SEATTLE.....            | WA..... |           | 12/18/2019.....  | 5.12.....        | 428,275.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 556,000.....                   | 01/02/2019                                |
| OV2608624..... | CF..... | DAVENPORT.....          | FL..... |           | 12/18/2019.....  | 5.52.....        | 116,447.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 140,000.....                   | 12/07/2018                                |
| OV2608670..... | CF..... | WALDPOR.....            | OR..... |           | 12/18/2019.....  | 5.38.....        | 198,293.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 245,000.....                   | 12/27/2018                                |
| OV2608674..... | CF..... | FAIR OAKS.....          | CA..... |           | 12/18/2019.....  | 5.62.....        | 287,502.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 395,000.....                   | 01/03/2019                                |
| OV2608692..... | CF..... | NORTH LOGAN.....        | UT..... |           | 12/18/2019.....  | 5.55.....        | 176,419.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 215,000.....                   | 12/17/2018                                |
| OV2608716..... | CF..... | ANAHEIM.....            | CA..... |           | 12/18/2019.....  | 5.01.....        | 482,017.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 630,000.....                   | 01/08/2019                                |
| OV2608837..... | CF..... | BROOKLYN.....           | NY..... |           | 12/18/2019.....  | 5.79.....        | 741,085.....                                                    |                                             | (28).....                                  |                                                                  |                                            |                                                | 975,000.....                   | 12/28/2018                                |
| OV2609113..... | CF..... | BLOOMINGTON.....        | MN..... |           | 12/18/2019.....  | 5.51.....        | 151,132.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 190,000.....                   | 01/18/2019                                |
| OV2609164..... | CF..... | SPRING VALLEY.....      | NY..... |           | 12/18/2019.....  | 5.80.....        | 373,321.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 494,000.....                   | 12/10/2018                                |
| OV2609207..... | CF..... | NEWMAN.....             | GA..... |           | 12/18/2019.....  | 5.00.....        | 202,938.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 288,000.....                   | 11/27/2018                                |
| OV2609228..... | CF..... | LOVELAND.....           | CO..... |           | 12/18/2019.....  | 5.59.....        | 294,480.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 336,000.....                   | 07/12/2019                                |
| OV2609288..... | CF..... | METHUEN.....            | MA..... |           | 12/18/2019.....  | 5.38.....        | 270,565.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 370,000.....                   | 12/17/2018                                |
| OV2609583..... | CF..... | COMMERCE CITY.....      | CO..... |           | 12/18/2019.....  | 5.21.....        | 289,506.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 374,000.....                   | 01/10/2019                                |
| OV2609674..... | CF..... | MEDFORD.....            | MA..... |           | 12/18/2019.....  | 5.14.....        | 525,651.....                                                    |                                             | (36).....                                  |                                                                  |                                            |                                                | 720,000.....                   | 01/03/2019                                |
| OV2609675..... | CF..... | PINE MOUNTAIN CLUB..... | CA..... |           | 12/18/2019.....  | 5.68.....        | 222,281.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 270,000.....                   | 12/11/2018                                |
| OV2609676..... | CF..... | BATTLE GROUND.....      | WA..... |           | 12/18/2019.....  | 5.42.....        | 228,427.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 275,000.....                   | 01/08/2019                                |
| OV2609691..... | CF..... | GLENDALE.....           | AZ..... |           | 12/18/2019.....  | 5.73.....        | 259,137.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 336,000.....                   | 01/16/2019                                |
| OV2609922..... | CF..... | PROVIDENCE.....         | RI..... |           | 12/18/2019.....  | 5.03.....        | 619,512.....                                                    |                                             | (41).....                                  |                                                                  |                                            |                                                | 850,000.....                   | 12/18/2018                                |
| OV2610025..... | CF..... | SALINAS.....            | CA..... |           | 12/18/2019.....  | 5.68.....        | 434,872.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 538,000.....                   | 12/31/2018                                |
| OV2610090..... | CF..... | BAKERSFIELD.....        | CA..... |           | 12/18/2019.....  | 6.02.....        | 230,127.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 280,000.....                   | 11/30/2018                                |
| OV2610096..... | CF..... | CHARLES TOWN.....       | WV..... |           | 12/18/2019.....  | 5.04.....        | 321,471.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 415,000.....                   | 01/02/2019                                |
| OV2610196..... | CF..... | SEVIERVILLE.....        | TN..... |           | 12/18/2019.....  | 5.33.....        | 271,186.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 330,000.....                   | 01/16/2019                                |
| OV2610213..... | CF..... | SARASOTA.....           | FL..... |           | 12/18/2019.....  | 5.37.....        | 213,359.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 257,000.....                   | 11/26/2018                                |
| OV2610217..... | CF..... | CASTLE ROCK.....        | CO..... |           | 12/18/2019.....  | 4.99.....        | 341,622.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 420,000.....                   | 01/09/2019                                |
| OV2610301..... | CF..... | KEOKUK.....             | IA..... |           | 12/18/2019.....  | 5.25.....        | 188,105.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 240,000.....                   | 01/02/2019                                |
| OV2610329..... | CF..... | NASHVILLE.....          | TN..... |           | 12/18/2019.....  | 5.19.....        | 277,506.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 335,000.....                   | 01/03/2019                                |
| OV2610385..... | CF..... | LAFAYETTE.....          | OR..... |           | 12/18/2019.....  | 5.20.....        | 250,590.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 306,000.....                   | 01/14/2019                                |
| OV2610410..... | CF..... | WILMINGTON.....         | CA..... |           | 12/18/2019.....  | 5.53.....        | 312,144.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 455,000.....                   | 12/11/2018                                |
| OV2610470..... | CF..... | CHARLOTTE.....          | NC..... |           | 12/18/2019.....  | 5.54.....        | 232,618.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 292,000.....                   | 01/22/2019                                |
| OV2610493..... | CF..... | LONG LAKE.....          | MN..... |           | 12/18/2019.....  | 5.56.....        | 219,251.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 266,000.....                   | 12/04/2018                                |
| OV2610976..... | CF..... | BEAVERTON.....          | OR..... |           | 12/18/2019.....  | 5.44.....        | 212,203.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 277,000.....                   | 01/14/2019                                |
| OV2611094..... | CF..... | RANCHO MIRAGE.....      | CA..... |           | 12/18/2019.....  | 5.58.....        | 467,386.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 625,000.....                   | 11/20/2018                                |
| OV2611095..... | CF..... | ELK GROVE.....          | CA..... |           | 12/18/2019.....  | 4.71.....        | 328,498.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 397,000.....                   | 12/28/2018                                |
| OV2611100..... | CF..... | MADISON.....            | AL..... |           | 12/18/2019.....  | 5.74.....        | 160,184.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 206,000.....                   | 01/07/2019                                |
| OV2611107..... | CF..... | FLORIDA CITY.....       | FL..... |           | 12/18/2019.....  | 5.37.....        | 138,940.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 165,000.....                   | 01/08/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.62

| 1              | 2       | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2612538..... | CF..... | SACRAMENTO.....       | CA..... |           | 12/18/2019.....  | 5.25.....        | 226,360.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 295,000.....                   | 11/09/2018                                |
| OV2612541..... | CF..... | LOS ANGELES.....      | CA..... |           | 12/18/2019.....  | 5.39.....        | 353,705.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 485,000.....                   | 11/11/2018                                |
| OV2612583..... | CF..... | OAKLAND.....          | CA..... |           | 12/18/2019.....  | 5.15.....        | 541,917.....                                                    |                                             | (36).....                                  |                                                                  |                                            |                                                | 745,000.....                   | 12/27/2018                                |
| OV2612604..... | CF..... | JERSEY CITY.....      | NJ..... |           | 12/18/2019.....  | 4.91.....        | 310,424.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 375,000.....                   | 12/20/2018                                |
| OV2612606..... | CF..... | OAK PARK.....         | IL..... |           | 12/18/2019.....  | 5.66.....        | 207,995.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 250,000.....                   | 01/04/2019                                |
| OV2612607..... | CF..... | ORANGE.....           | CA..... |           | 12/18/2019.....  | 5.09.....        | 467,232.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 675,000.....                   | 01/13/2019                                |
| OV2612612..... | CF..... | MELROSE PARK.....     | IL..... |           | 12/18/2019.....  | 5.64.....        | 117,273.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 141,000.....                   | 01/17/2019                                |
| OV2612624..... | CF..... | FONTANA.....          | CA..... |           | 12/18/2019.....  | 5.21.....        | 440,733.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 569,000.....                   | 12/12/2018                                |
| OV2612678..... | CF..... | TRACY.....            | CA..... |           | 12/18/2019.....  | 5.26.....        | 387,936.....                                                    |                                             | (27).....                                  |                                                                  |                                            |                                                | 530,000.....                   | 01/21/2019                                |
| OV2612679..... | CF..... | LOS ANGELES.....      | CA..... |           | 12/18/2019.....  | 5.26.....        | 381,722.....                                                    |                                             | (26).....                                  |                                                                  |                                            |                                                | 555,000.....                   | 01/23/2019                                |
| OV2612721..... | CF..... | MIAMI.....            | FL..... |           | 12/18/2019.....  | 5.16.....        | 426,812.....                                                    |                                             | (28).....                                  |                                                                  |                                            |                                                | 540,000.....                   | 12/07/2018                                |
| OV2612748..... | CF..... | LONG BEACH.....       | CA..... |           | 12/18/2019.....  | 5.19.....        | 424,169.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 545,000.....                   | 01/21/2019                                |
| OV2612752..... | CF..... | ROELAND PARK.....     | KS..... |           | 12/18/2019.....  | 5.38.....        | 218,301.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 265,000.....                   | 01/24/2019                                |
| OV2612994..... | CF..... | CHICAGO.....          | IL..... |           | 12/18/2019.....  | 5.57.....        | 268,983.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 325,000.....                   | 12/09/2018                                |
| OV2613183..... | CF..... | LEBANON.....          | OR..... |           | 12/18/2019.....  | 5.15.....        | 474,140.....                                                    |                                             | (31).....                                  |                                                                  |                                            |                                                | 650,000.....                   | 09/17/2018                                |
| OV2613217..... | CF..... | SOUTH GATE.....       | CA..... |           | 12/18/2019.....  | 5.17.....        | 316,452.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 412,000.....                   | 01/08/2019                                |
| OV2613263..... | CF..... | WASHINGTON.....       | DC..... |           | 12/18/2019.....  | 5.80.....        | 355,430.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 545,000.....                   | 01/18/2019                                |
| OV2613264..... | CF..... | FORT WASHINGTON.....  | MD..... |           | 12/18/2019.....  | 5.88.....        | 233,256.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 316,000.....                   | 01/17/2019                                |
| OV2613344..... | CF..... | BOCA RATON.....       | FL..... |           | 12/18/2019.....  | 4.64.....        | 324,007.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 403,000.....                   | 01/17/2019                                |
| OV2613421..... | CF..... | NORTH LAS VEGAS.....  | NV..... |           | 12/18/2019.....  | 5.87.....        | 240,730.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 293,000.....                   | 01/21/2019                                |
| OV2613424..... | CF..... | MERRITT ISLAND.....   | FL..... |           | 12/18/2019.....  | 5.53.....        | 299,976.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 360,000.....                   | 01/11/2019                                |
| OV2613518..... | CF..... | MURRIETA.....         | CA..... |           | 12/18/2019.....  | 4.68.....        | 366,419.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 460,000.....                   | 01/19/2019                                |
| OV2613552..... | CF..... | PORTLAND.....         | OR..... |           | 12/18/2019.....  | 5.13.....        | 213,339.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 255,000.....                   | 01/20/2019                                |
| OV2613566..... | CF..... | MILFORD.....          | CT..... |           | 12/18/2019.....  | 5.41.....        | 324,757.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 395,600.....                   | 01/23/2019                                |
| OV2613582..... | CF..... | BAKERSFIELD.....      | CA..... |           | 12/18/2019.....  | 5.66.....        | 227,621.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 260,000.....                   | 01/21/2019                                |
| OV2613595..... | CF..... | PHILADELPHIA.....     | PA..... |           | 12/18/2019.....  | 5.13.....        | 316,970.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 404,000.....                   | 01/20/2019                                |
| OV2613666..... | CF..... | NEWBERG.....          | OR..... |           | 12/18/2019.....  | 5.85.....        | 250,571.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 325,000.....                   | 12/12/2018                                |
| OV2613675..... | CF..... | PHOENIX.....          | AZ..... |           | 12/18/2019.....  | 5.17.....        | 254,788.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 311,000.....                   | 01/27/2019                                |
| OV2613701..... | CF..... | CHINO.....            | CA..... |           | 12/18/2019.....  | 5.01.....        | 441,773.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 555,000.....                   | 01/31/2019                                |
| OV2613732..... | CF..... | BALTIMORE.....        | MD..... |           | 12/18/2019.....  | 5.60.....        | 118,245.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 156,000.....                   | 12/27/2018                                |
| OV2613751..... | CF..... | GOODYEAR.....         | AZ..... |           | 12/18/2019.....  | 5.42.....        | 290,076.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 355,000.....                   | 12/14/2018                                |
| OV2613756..... | CF..... | WILMINGTON.....       | NC..... |           | 12/18/2019.....  | 5.37.....        | 224,202.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 270,000.....                   | 01/07/2019                                |
| OV2613977..... | CF..... | KEAAU.....            | HI..... |           | 12/18/2019.....  | 5.31.....        | 332,131.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 400,000.....                   | 01/15/2019                                |
| OV2614117..... | CF..... | LOS ANGELES.....      | CA..... |           | 12/18/2019.....  | 5.27.....        | 405,402.....                                                    |                                             | (27).....                                  |                                                                  |                                            |                                                | 555,000.....                   | 01/24/2019                                |
| OV2614301..... | CF..... | EAST STROUDSBURG..... | PA..... |           | 12/18/2019.....  | 5.58.....        | 175,395.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 260,000.....                   | 12/16/2018                                |
| OV2614361..... | CF..... | LAS VEGAS.....        | NV..... |           | 12/18/2019.....  | 5.29.....        | 311,969.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 400,000.....                   | 01/23/2019                                |
| OV2614362..... | CF..... | CHASKA.....           | MN..... |           | 12/18/2019.....  | 5.77.....        | 162,233.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 200,000.....                   | 01/17/2019                                |
| OV2614524..... | CF..... | SAN JOSE.....         | CA..... |           | 12/18/2019.....  | 5.52.....        | 472,589.....                                                    |                                             | (31).....                                  |                                                                  |                                            |                                                | 1,925,000.....                 | 01/29/2019                                |
| OV2614569..... | CF..... | SAN JACINTO.....      | CA..... |           | 12/18/2019.....  | 5.57.....        | 289,411.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 390,000.....                   | 01/05/2019                                |
| OV2614802..... | CF..... | EAGLE MOUNTAIN.....   | UT..... |           | 12/18/2019.....  | 4.64.....        | 368,263.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 422,000.....                   | 02/01/2019                                |
| OV2614803..... | CF..... | EAGLE MOUNTAIN.....   | UT..... |           | 12/18/2019.....  | 4.63.....        | 369,171.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 422,000.....                   | 02/01/2019                                |
| OV2614804..... | CF..... | SAN TAN VALLEY.....   | AZ..... |           | 12/18/2019.....  | 5.77.....        | 212,665.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 260,000.....                   | 12/20/2018                                |
| OV2614811..... | CF..... | BROCKTON.....         | MA..... |           | 12/18/2019.....  | 5.70.....        | 254,578.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 290,000.....                   | 01/23/2019                                |
| OV2614866..... | CF..... | CHICAGO.....          | IL..... |           | 12/18/2019.....  | 5.48.....        | 304,114.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 422,000.....                   | 01/26/2019                                |
| OV2614877..... | CF..... | WESTBURY.....         | NY..... |           | 12/18/2019.....  | 5.11.....        | 377,938.....                                                    |                                             | (28).....                                  |                                                                  |                                            |                                                | 480,000.....                   | 01/02/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2       | Location                |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                         |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                    | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2614908..... | CF..... | BAKERSFIELD.....        | CA..... |           | 12/18/2019.....  | 5.78.....        | 216,056.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 260,000.....                   | 12/17/2018                                |
| OV2614909..... | CF..... | SAN DIEGO.....          | CA..... |           | 12/18/2019.....  | 5.50.....        | 399,577.....                                                    |                                             | (27).....                                  |                                                                  |                                            |                                                | 550,000.....                   | 10/23/2018                                |
| OV2614913..... | CF..... | MONMOUTH.....           | OR..... |           | 12/18/2019.....  | 5.31.....        | 280,569.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 360,000.....                   | 01/17/2019                                |
| OV2614945..... | CF..... | PALM BEACH GARDENS..... | FL..... |           | 12/18/2019.....  | 5.78.....        | 228,755.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 277,000.....                   | 01/29/2019                                |
| OV2614973..... | CF..... | DALLAS.....             | TX..... |           | 12/18/2019.....  | 4.95.....        | 271,163.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 02/03/2019                                |
| OV2615172..... | CF..... | WITTMANN.....           | AZ..... |           | 12/18/2019.....  | 5.83.....        | 318,410.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 385,000.....                   | 02/05/2019                                |
| OV2615316..... | CF..... | CHARLOTTE.....          | NC..... |           | 12/18/2019.....  | 5.52.....        | 250,110.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 320,000.....                   | 02/06/2019                                |
| OV2615440..... | CF..... | FRANKLIN.....           | TN..... |           | 12/18/2019.....  | 5.48.....        | 445,044.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 545,000.....                   | 01/29/2019                                |
| OV2615589..... | CF..... | CHICAGO.....            | IL..... |           | 12/18/2019.....  | 5.60.....        | 346,347.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 490,000.....                   | 01/21/2019                                |
| OV2615741..... | CF..... | EAST WATERBORO.....     | ME..... |           | 12/18/2019.....  | 5.57.....        | 232,852.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 316,000.....                   | 02/01/2019                                |
| OV2616012..... | CF..... | HAWTHORNE.....          | CA..... |           | 12/18/2019.....  | 5.40.....        | 592,893.....                                                    |                                             | (38).....                                  |                                                                  |                                            |                                                | 760,000.....                   | 12/14/2018                                |
| OV2616205..... | CF..... | BRIDGEVIEW.....         | IL..... |           | 12/18/2019.....  | 5.50.....        | 295,625.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 382,000.....                   | 02/06/2019                                |
| OV2616287..... | CF..... | WINNETKA.....           | CA..... |           | 12/18/2019.....  | 5.85.....        | 472,661.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 540,000.....                   | 01/22/2019                                |
| OV2616340..... | CF..... | ASHBURN.....            | VA..... |           | 12/18/2019.....  | 5.72.....        | 355,386.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 460,000.....                   | 01/25/2019                                |
| OV2616405..... | CF..... | SCOTTSDALE.....         | AZ..... |           | 12/18/2019.....  | 6.01.....        | 249,262.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 305,000.....                   | 02/06/2019                                |
| OV2616411..... | CF..... | MONTGOMERY.....         | IL..... |           | 12/18/2019.....  | 5.48.....        | 220,740.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 275,000.....                   | 10/12/2018                                |
| OV2616450..... | CF..... | ATLANTA.....            | GA..... |           | 12/18/2019.....  | 5.45.....        | 217,277.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 295,000.....                   | 01/22/2019                                |
| OV2616451..... | CF..... | LAS VEGAS.....          | NV..... |           | 12/18/2019.....  | 4.57.....        | 299,086.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 360,000.....                   | 01/02/2019                                |
| OV2616491..... | CF..... | LAKE ELSINORE.....      | CA..... |           | 12/18/2019.....  | 5.39.....        | 547,950.....                                                    |                                             | (36).....                                  |                                                                  |                                            |                                                | 761,000.....                   | 01/10/2019                                |
| OV2616552..... | CF..... | ATLANTA.....            | GA..... |           | 12/18/2019.....  | 5.42.....        | 477,409.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 550,000.....                   | 01/29/2019                                |
| OV2616557..... | CF..... | TACOMA.....             | WA..... |           | 12/18/2019.....  | 5.40.....        | 195,508.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 250,000.....                   | 02/05/2019                                |
| OV2616793..... | CF..... | CHARLOTTE.....          | NC..... |           | 12/18/2019.....  | 5.96.....        | 145,271.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 173,000.....                   | 01/28/2019                                |
| OV2616806..... | CF..... | BROOKLYN.....           | NY..... |           | 12/18/2019.....  | 5.19.....        | 588,244.....                                                    |                                             | (35).....                                  |                                                                  |                                            |                                                | 810,000.....                   | 01/28/2019                                |
| OV2616864..... | CF..... | ASHEVILLE.....          | NC..... |           | 12/18/2019.....  | 5.20.....        | 247,903.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 322,000.....                   | 02/13/2019                                |
| OV2616951..... | CF..... | PUYALLUP.....           | WA..... |           | 12/18/2019.....  | 5.20.....        | 295,304.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 360,000.....                   | 02/13/2019                                |
| OV2616961..... | CF..... | RIVERSIDE.....          | CA..... |           | 12/18/2019.....  | 5.82.....        | 351,673.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 425,000.....                   | 01/30/2019                                |
| OV2616972..... | CF..... | SILVERDALE.....         | WA..... |           | 12/18/2019.....  | 5.20.....        | 247,666.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 320,000.....                   | 02/05/2019                                |
| OV2616974..... | CF..... | SOUTH AMBOY.....        | NJ..... |           | 12/18/2019.....  | 5.79.....        | 232,748.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 285,000.....                   | 01/22/2019                                |
| OV2617192..... | CF..... | DUNEDIN.....            | FL..... |           | 12/18/2019.....  | 5.26.....        | 213,138.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 260,000.....                   | 05/10/2019                                |
| OV2617223..... | CF..... | FOREST GROVE.....       | OR..... |           | 12/18/2019.....  | 5.31.....        | 300,185.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 370,000.....                   | 01/29/2019                                |
| OV2617232..... | CF..... | LAS VEGAS.....          | NV..... |           | 12/18/2019.....  | 5.50.....        | 182,492.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 222,000.....                   | 02/01/2019                                |
| OV2617238..... | CF..... | MINDEN.....             | NV..... |           | 12/18/2019.....  | 5.07.....        | 278,899.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 360,000.....                   | 02/01/2019                                |
| OV2617256..... | CF..... | NORTH OGDEN.....        | UT..... |           | 12/18/2019.....  | 5.58.....        | 212,539.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 280,000.....                   | 01/23/2019                                |
| OV2617257..... | CF..... | HENDERSON.....          | NV..... |           | 12/18/2019.....  | 5.10.....        | 308,961.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 390,000.....                   | 02/07/2019                                |
| OV2617345..... | CF..... | TOLLESON.....           | AZ..... |           | 12/18/2019.....  | 5.15.....        | 168,033.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 215,000.....                   | 01/22/2019                                |
| OV2617358..... | CF..... | RIALTO.....             | CA..... |           | 12/18/2019.....  | 4.71.....        | 227,861.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 260,000.....                   | 02/02/2019                                |
| OV2617461..... | CF..... | SOUTH GATE.....         | CA..... |           | 12/18/2019.....  | 5.17.....        | 435,278.....                                                    |                                             | (27).....                                  |                                                                  |                                            |                                                | 598,000.....                   | 02/15/2019                                |
| OV2617467..... | CF..... | PHOENIX.....            | AZ..... |           | 12/18/2019.....  | 4.94.....        | 257,316.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 310,000.....                   | 02/04/2019                                |
| OV2617485..... | CF..... | CAROL STREAM.....       | IL..... |           | 12/18/2019.....  | 5.49.....        | 257,778.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 295,000.....                   | 02/08/2019                                |
| OV2617525..... | CF..... | MISSOURI CITY.....      | TX..... |           | 12/18/2019.....  | 5.48.....        | 379,459.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 465,000.....                   | 02/18/2019                                |
| OV2617533..... | CF..... | STOCKTON.....           | CA..... |           | 12/18/2019.....  | 5.71.....        | 225,977.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 270,000.....                   | 02/07/2019                                |
| OV2617621..... | CF..... | LAS VEGAS.....          | NV..... |           | 12/18/2019.....  | 5.72.....        | 403,005.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 489,000.....                   | 01/22/2019                                |
| OV2617638..... | CF..... | MOUNTAIN VIEW.....      | HI..... |           | 12/18/2019.....  | 5.31.....        | 189,553.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 217,000.....                   | 01/12/2019                                |
| OV2617644..... | CF..... | PHOENIX.....            | AZ..... |           | 12/18/2019.....  | 5.59.....        | 216,317.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 280,000.....                   | 02/14/2019                                |



SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.64

| 1              | 2       | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2617737..... | CF..... | GATLINBURG.....     | TN..... |           | 12/18/2019.....  | 5.24.....        | 314,937.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 360,000.....                   | 01/22/2019                                |
| OV2617753..... | CF..... | CLAREMONT.....      | NH..... |           | 12/18/2019.....  | 5.66.....        | 108,070.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 130,000.....                   | 02/11/2019                                |
| OV2617771..... | CF..... | GREELEY.....        | CO..... |           | 12/18/2019.....  | 5.45.....        | 260,755.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 323,000.....                   | 02/07/2019                                |
| OV2618808..... | CF..... | TEMPE.....          | AZ..... |           | 12/18/2019.....  | 5.06.....        | 257,609.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 320,000.....                   | 02/08/2019                                |
| OV2618809..... | CF..... | MURRIETA.....       | CA..... |           | 12/18/2019.....  | 5.56.....        | 305,423.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 375,000.....                   | 02/05/2019                                |
| OV2618830..... | CF..... | LOS ANGELES.....    | CA..... |           | 12/18/2019.....  | 5.60.....        | 358,575.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 448,000.....                   | 12/17/2018                                |
| OV2619008..... | CF..... | SAN ANTONIO.....    | TX..... |           | 12/18/2019.....  | 5.48.....        | 188,068.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 250,000.....                   | 02/19/2019                                |
| OV2619209..... | CF..... | RALEIGH.....        | NC..... |           | 12/18/2019.....  | 5.70.....        | 284,870.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 370,000.....                   | 02/11/2019                                |
| OV2619325..... | CF..... | GLENWOOD.....       | MN..... |           | 12/18/2019.....  | 5.56.....        | 248,902.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 323,000.....                   | 01/17/2019                                |
| OV2619431..... | CF..... | LANCASTER.....      | CA..... |           | 12/18/2019.....  | 5.66.....        | 266,038.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 320,000.....                   | 02/07/2019                                |
| OV2619701..... | CF..... | HAMDEN.....         | CT..... |           | 12/18/2019.....  | 5.16.....        | 239,674.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 310,000.....                   | 01/25/2019                                |
| OV2619913..... | CF..... | TUCSON.....         | AZ..... |           | 12/18/2019.....  | 5.55.....        | 302,694.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 375,000.....                   | 02/23/2019                                |
| OV2619930..... | CF..... | FELTON.....         | CA..... |           | 12/18/2019.....  | 5.08.....        | 667,014.....                                                    |                                             | (38).....                                  |                                                                  |                                            |                                                | 920,000.....                   | 02/04/2019                                |
| OV2620152..... | CF..... | IRVING.....         | TX..... |           | 12/18/2019.....  | 5.51.....        | 253,159.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 310,000.....                   | 02/15/2019                                |
| OV2620260..... | CF..... | MOUNTVILLE.....     | PA..... |           | 12/18/2019.....  | 5.53.....        | 156,777.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 178,000.....                   | 01/25/2019                                |
| OV2620277..... | CF..... | POWDER SPRINGS..... | GA..... |           | 12/18/2019.....  | 5.64.....        | 152,546.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 184,000.....                   | 02/07/2019                                |
| OV2620419..... | CF..... | TACOMA.....         | WA..... |           | 12/18/2019.....  | 5.62.....        | 259,913.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 345,000.....                   | 01/28/2019                                |
| OV2620491..... | CF..... | MERCED.....         | CA..... |           | 12/18/2019.....  | 5.27.....        | 296,160.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 385,000.....                   | 03/01/2019                                |
| OV2620501..... | CF..... | SURPRISE.....       | AZ..... |           | 12/18/2019.....  | 5.75.....        | 206,761.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 251,000.....                   | 02/15/2019                                |
| OV2620591..... | CF..... | WAIPAHU.....        | HI..... |           | 12/18/2019.....  | 4.77.....        | 513,386.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 680,000.....                   | 03/01/2019                                |
| OV2620796..... | CF..... | LAS VEGAS.....      | NV..... |           | 12/18/2019.....  | 5.96.....        | 206,434.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 257,000.....                   | 02/04/2019                                |
| OV2620799..... | CF..... | BAKERSFIELD.....    | CA..... |           | 12/18/2019.....  | 5.92.....        | 326,705.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 450,000.....                   | 02/11/2019                                |
| OV2620806..... | CF..... | AMMON.....          | ID..... |           | 12/18/2019.....  | 5.63.....        | 262,603.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 320,000.....                   | 01/17/2019                                |
| OV2620808..... | CF..... | SPOKANE.....        | WA..... |           | 12/18/2019.....  | 5.62.....        | 179,661.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 215,000.....                   | 02/07/2019                                |
| OV2620935..... | CF..... | AURORA.....         | CO..... |           | 12/18/2019.....  | 4.83.....        | 294,094.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 357,000.....                   | 02/05/2019                                |
| OV2620937..... | CF..... | PLYMOUTH.....       | MI..... |           | 12/18/2019.....  | 5.62.....        | 279,657.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 01/19/2019                                |
| OV2620940..... | CF..... | MORENO VALLEY.....  | CA..... |           | 12/18/2019.....  | 5.06.....        | 306,886.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 370,000.....                   | 12/19/2018                                |
| OV2621080..... | CF..... | CHARLOTTE.....      | NC..... |           | 12/18/2019.....  | 5.19.....        | 224,262.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 270,000.....                   | 02/26/2019                                |
| OV2621149..... | CF..... | RIALTO.....         | CA..... |           | 12/18/2019.....  | 5.54.....        | 204,943.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 420,000.....                   | 01/10/2019                                |
| OV2621152..... | CF..... | SCOTTSDALE.....     | AZ..... |           | 12/18/2019.....  | 5.86.....        | 386,917.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 470,000.....                   | 02/15/2019                                |
| OV2621162..... | CF..... | LAS VEGAS.....      | NV..... |           | 12/18/2019.....  | 6.03.....        | 233,020.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 290,000.....                   | 02/04/2019                                |
| OV2621163..... | CF..... | CITRUS HEIGHTS..... | CA..... |           | 12/18/2019.....  | 6.09.....        | 226,551.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 298,000.....                   | 02/14/2019                                |
| OV2621165..... | CF..... | LAS VEGAS.....      | NV..... |           | 12/18/2019.....  | 5.70.....        | 288,021.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 348,000.....                   | 09/17/2019                                |
| OV2621199..... | CF..... | LOUISVILLE.....     | CO..... |           | 12/18/2019.....  | 5.62.....        | 459,516.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 600,000.....                   | 02/20/2019                                |
| OV2621267..... | CF..... | TAUNTON.....        | MA..... |           | 12/18/2019.....  | 5.54.....        | 261,403.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 348,000.....                   | 02/12/2019                                |
| OV2621269..... | CF..... | NASHVILLE.....      | TN..... |           | 12/18/2019.....  | 5.34.....        | 459,376.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 562,000.....                   | 12/05/2018                                |
| OV2621581..... | CF..... | YUCAIPA.....        | CA..... |           | 12/18/2019.....  | 5.84.....        | 243,795.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 315,000.....                   | 02/20/2019                                |
| OV2621628..... | CF..... | LAWRENCE.....       | MA..... |           | 12/18/2019.....  | 5.13.....        | 325,740.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 445,000.....                   | 02/15/2019                                |
| OV2621744..... | CF..... | SCOTTSDALE.....     | AZ..... |           | 12/18/2019.....  | 5.49.....        | 301,498.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 390,000.....                   | 01/29/2019                                |
| OV2621779..... | CF..... | CANYON COUNTRY..... | CA..... |           | 12/18/2019.....  | 5.18.....        | 311,861.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 375,000.....                   | 02/22/2019                                |
| OV2621812..... | CF..... | SANFORD.....        | FL..... |           | 12/18/2019.....  | 5.23.....        | 269,552.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 335,000.....                   | 08/09/2019                                |
| OV2621885..... | CF..... | N MYRTLE BCH.....   | SC..... |           | 12/18/2019.....  | 5.62.....        | 497,651.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 624,000.....                   | 02/06/2019                                |
| OV2621886..... | CF..... | NAMPA.....          | ID..... |           | 12/18/2019.....  | 5.47.....        | 211,479.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 265,000.....                   | 02/26/2019                                |
| OV2621914..... | CF..... | PIGEON FORGE.....   | TN..... |           | 12/18/2019.....  | 5.16.....        | 304,491.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 365,000.....                   | 02/25/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.65

| 1              | 2       | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2621934..... | CF..... | DALY CITY.....        | CA..... |           | 12/18/2019.....  | 4.89.....        | 676,820.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 960,000.....                   | 02/16/2019                                |
| OV2621990..... | CF..... | LAS VEGAS.....        | NV..... |           | 12/18/2019.....  | 5.00.....        | 191,513.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 230,000.....                   | 02/06/2019                                |
| OV2621992..... | CF..... | SPRING.....           | TX..... |           | 12/18/2019.....  | 5.56.....        | 340,253.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 427,500.....                   | 03/06/2019                                |
| OV2622007..... | CF..... | WAKE FOREST.....      | NC..... |           | 12/18/2019.....  | 5.63.....        | 255,830.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 296,000.....                   | 02/14/2019                                |
| OV2622042..... | CF..... | BROCKTON.....         | MA..... |           | 12/18/2019.....  | 5.43.....        | 334,202.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 460,000.....                   | 02/06/2019                                |
| OV2622043..... | CF..... | NASHVILLE.....        | TN..... |           | 12/18/2019.....  | 5.52.....        | 525,604.....                                                    |                                             | (34).....                                  |                                                                  |                                            |                                                | 720,000.....                   | 02/01/2019                                |
| OV2622229..... | CF..... | ROSWELL.....          | GA..... |           | 12/18/2019.....  | 5.04.....        | 256,465.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 315,000.....                   | 02/12/2019                                |
| OV2622308..... | CF..... | NORTH LAS VEGAS.....  | NV..... |           | 12/18/2019.....  | 5.75.....        | 177,210.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 207,000.....                   | 03/06/2019                                |
| OV2622339..... | CF..... | WEST PALM BEACH.....  | FL..... |           | 12/18/2019.....  | 5.58.....        | 338,901.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 385,000.....                   | 02/11/2019                                |
| OV2622511..... | CF..... | SACRAMENTO.....       | CA..... |           | 12/18/2019.....  | 5.69.....        | 193,598.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 225,000.....                   | 02/11/2019                                |
| OV2622551..... | CF..... | LAS VEGAS.....        | NV..... |           | 12/18/2019.....  | 5.62.....        | 211,072.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 252,000.....                   | 02/26/2019                                |
| OV2622729..... | CF..... | CORNELIUS.....        | NC..... |           | 12/18/2019.....  | 5.50.....        | 165,603.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 205,000.....                   | 02/09/2019                                |
| OV2622735..... | CF..... | LAKE FOREST.....      | CA..... |           | 12/18/2019.....  | 5.60.....        | 382,571.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 470,000.....                   | 02/14/2019                                |
| OV2622867..... | CF..... | ROUND ROCK.....       | TX..... |           | 12/18/2019.....  | 5.93.....        | 218,726.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 269,000.....                   | 02/26/2019                                |
| OV2622870..... | CF..... | PALM BAY.....         | FL..... |           | 12/18/2019.....  | 5.14.....        | 192,120.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 220,000.....                   | 01/28/2019                                |
| OV2623025..... | CF..... | CELEBRATION.....      | FL..... |           | 12/18/2019.....  | 5.57.....        | 368,108.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 418,000.....                   | 02/06/2019                                |
| OV2623093..... | CF..... | GRANTS PASS.....      | OR..... |           | 12/18/2019.....  | 5.00.....        | 224,041.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 269,000.....                   | 03/01/2019                                |
| OV2623173..... | CF..... | AUSTIN.....           | TX..... |           | 12/18/2019.....  | 5.32.....        | 264,322.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 319,000.....                   | 03/01/2019                                |
| OV2623174..... | CF..... | OAK PARK.....         | IL..... |           | 12/18/2019.....  | 5.21.....        | 543,978.....                                                    |                                             | (30).....                                  |                                                                  |                                            |                                                | 750,000.....                   | 02/14/2019                                |
| OV2623268..... | CF..... | ROUND ROCK.....       | TX..... |           | 12/18/2019.....  | 4.89.....        | 246,256.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 295,000.....                   | 01/18/2019                                |
| OV2623334..... | CF..... | CHESAPEAKE.....       | VA..... |           | 12/18/2019.....  | 5.19.....        | 214,915.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 296,000.....                   | 01/14/2019                                |
| OV2623554..... | CF..... | EVERETT.....          | WA..... |           | 12/18/2019.....  | 5.56.....        | 290,676.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 395,000.....                   | 02/27/2019                                |
| OV2623561..... | CF..... | RANCHO CUCAMONGA..... | CA..... |           | 12/18/2019.....  | 5.20.....        | 331,514.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 402,000.....                   | 02/25/2019                                |
| OV2623565..... | CF..... | PINEVILLE.....        | NC..... |           | 12/18/2019.....  | 5.74.....        | 178,369.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 213,000.....                   | 02/13/2019                                |
| OV2623609..... | CF..... | EAGLE MOUNTAIN.....   | UT..... |           | 12/18/2019.....  | 4.66.....        | 367,866.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 423,000.....                   | 02/21/2019                                |
| OV2623625..... | CF..... | JERSEY CITY.....      | NJ..... |           | 12/18/2019.....  | 4.70.....        | 565,787.....                                                    |                                             | (33).....                                  |                                                                  |                                            |                                                | 780,000.....                   | 02/20/2019                                |
| OV2623746..... | CF..... | FOLSOM.....           | CA..... |           | 12/18/2019.....  | 5.19.....        | 217,950.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 280,000.....                   | 02/20/2019                                |
| OV2623772..... | CF..... | ALBUQUERQUE.....      | NM..... |           | 12/18/2019.....  | 5.28.....        | 221,329.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 265,000.....                   | 02/20/2019                                |
| OV2623836..... | CF..... | CAPE CORAL.....       | FL..... |           | 12/18/2019.....  | 5.74.....        | 234,852.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 335,000.....                   | 02/15/2019                                |
| OV2623857..... | CF..... | SYLMAR.....           | CA..... |           | 12/18/2019.....  | 5.42.....        | 470,403.....                                                    |                                             | (29).....                                  |                                                                  |                                            |                                                | 565,000.....                   | 02/28/2019                                |
| OV2623975..... | CF..... | SPRING VALLEY.....    | NY..... |           | 12/18/2019.....  | 5.52.....        | 368,903.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 450,000.....                   | 01/23/2019                                |
| OV2624106..... | CF..... | JOSHUA TREE.....      | CA..... |           | 12/18/2019.....  | 4.64.....        | 226,556.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 299,000.....                   | 01/30/2019                                |
| OV2624206..... | CF..... | PEARLAND.....         | TX..... |           | 12/18/2019.....  | 5.72.....        | 147,373.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 165,000.....                   | 02/18/2019                                |
| OV2624300..... | CF..... | VANCOUVER.....        | WA..... |           | 12/18/2019.....  | 5.84.....        | 253,762.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 291,000.....                   | 07/10/2019                                |
| OV2624319..... | CF..... | CARMICHAEL.....       | CA..... |           | 12/18/2019.....  | 4.81.....        | 397,280.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 550,000.....                   | 03/01/2019                                |
| OV2624368..... | CF..... | PHILADELPHIA.....     | PA..... |           | 12/18/2019.....  | 4.51.....        | 273,960.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 349,000.....                   | 02/28/2019                                |
| OV2624519..... | CF..... | FORT WORTH.....       | TX..... |           | 12/18/2019.....  | 5.20.....        | 215,612.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 260,000.....                   | 03/02/2019                                |
| OV2624540..... | CF..... | HALLANDALE BEACH..... | FL..... |           | 12/18/2019.....  | 5.27.....        | 223,267.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 285,000.....                   | 03/05/2019                                |
| OV2624565..... | CF..... | WESTON.....           | FL..... |           | 12/18/2019.....  | 5.54.....        | 387,370.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 480,000.....                   | 02/01/2019                                |
| OV2624569..... | CF..... | PASADENA.....         | MD..... |           | 12/18/2019.....  | 5.71.....        | 270,777.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 03/11/2019                                |
| OV2624574..... | CF..... | RIVERSIDE.....        | CA..... |           | 12/18/2019.....  | 5.11.....        | 384,187.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 500,000.....                   | 02/12/2019                                |
| OV2624866..... | CF..... | RANCHO MIRAGE.....    | CA..... |           | 12/18/2019.....  | 5.68.....        | 365,516.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 470,000.....                   | 03/01/2019                                |
| OV2624867..... | CF..... | FRESNO.....           | CA..... |           | 12/18/2019.....  | 4.67.....        | 177,370.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 238,000.....                   | 03/04/2019                                |
| OV2624944..... | CF..... | POST FALLS.....       | ID..... |           | 12/18/2019.....  | 5.21.....        | 241,702.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 325,000.....                   | 02/18/2019                                |
| OV2624966..... | CF..... | CARLSTADT.....        | NJ..... |           | 12/18/2019.....  | 5.30.....        | 400,603.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 550,000.....                   | 12/13/2018                                |

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| 1              | 2       | Location                         |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|----------------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                                  |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                             | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2625262..... | CF..... | SACRAMENTO.....                  | CA..... |           | 12/18/2019.....  | 5.23.....        | 317,802.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 385,000.....                   | 03/06/2019.....                           |
| OV2625335..... | CF..... | MARANA.....                      | AZ..... |           | 12/18/2019.....  | 5.24.....        | 231,530.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 288,000.....                   | 03/08/2019.....                           |
| OV2625338..... | CF..... | SHERRILLS FORD.....              | NC..... |           | 12/18/2019.....  | 5.09.....        | 212,166.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 276,000.....                   | 02/18/2019.....                           |
| OV2625414..... | CF..... | CHICAGO.....                     | IL..... |           | 12/18/2019.....  | 5.61.....        | 213,511.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 269,000.....                   | 02/26/2019.....                           |
| OV2625422..... | CF..... | INGLEWOOD.....                   | CA..... |           | 12/18/2019.....  | 5.28.....        | 860,912.....                                                    |                                             | (36).....                                  |                                                                  |                                            |                                                | 1,200,000.....                 | 02/23/2019.....                           |
| OV2625442..... | CF..... | ATLANTA.....                     | GA..... |           | 12/18/2019.....  | 5.55.....        | 212,022.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 255,000.....                   | 03/02/2019.....                           |
| OV2625585..... | CF..... | SEVIERVILLE.....                 | TN..... |           | 12/18/2019.....  | 5.78.....        | 359,635.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 407,000.....                   | 08/22/2019.....                           |
| OV2625606..... | CF..... | CHARLOTTE.....                   | NC..... |           | 12/18/2019.....  | 5.60.....        | 212,445.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 240,900.....                   | 03/04/2019.....                           |
| OV2625825..... | CF..... | AUSTIN.....                      | TX..... |           | 12/18/2019.....  | 4.99.....        | 242,280.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 288,000.....                   | 03/14/2019.....                           |
| OV2625829..... | CF..... | BOISE.....                       | ID..... |           | 12/18/2019.....  | 5.03.....        | 323,082.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 370,000.....                   | 03/10/2019.....                           |
| OV2626048..... | CF..... | LAWRENCE.....                    | MA..... |           | 12/18/2019.....  | 5.54.....        | 406,960.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 521,000.....                   | 03/11/2019.....                           |
| OV2626051..... | CF..... | MANCHESTER.....                  | NH..... |           | 12/18/2019.....  | 4.97.....        | 271,480.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 03/07/2019.....                           |
| OV2626059..... | CF..... | MARYVILLE.....                   | TN..... |           | 12/18/2019.....  | 5.36.....        | 317,191.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 365,000.....                   | 03/19/2019.....                           |
| OV2626064..... | CF..... | WEYMOUTH.....                    | MA..... |           | 12/18/2019.....  | 5.72.....        | 215,030.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 245,000.....                   | 02/21/2019.....                           |
| OV2626078..... | CF..... | OAKLAND.....                     | CA..... |           | 12/18/2019.....  | 4.90.....        | 532,200.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 805,000.....                   | 03/07/2019.....                           |
| OV2626089..... | CF..... | LA PUENTE.....                   | CA..... |           | 12/18/2019.....  | 5.62.....        | 406,417.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 465,000.....                   | 02/13/2019.....                           |
| OV2626091..... | CF..... | (WINNETKA AREA) LOS ANGELES..... | CA..... |           | 12/18/2019.....  | 5.59.....        | 488,307.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 630,000.....                   | 12/26/2018.....                           |
| OV2626095..... | CF..... | SILVER SPRING.....               | MD..... |           | 12/18/2019.....  | 5.39.....        | 267,274.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 347,000.....                   | 01/03/2019.....                           |
| OV2626104..... | CF..... | PALM SPRINGS.....                | CA..... |           | 12/18/2019.....  | 5.43.....        | 269,593.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 348,000.....                   | 02/07/2019.....                           |
| OV2626105..... | CF..... | BRENTWOOD.....                   | TN..... |           | 12/18/2019.....  | 5.43.....        | 365,159.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 455,000.....                   | 03/26/2019.....                           |
| OV2626246..... | CF..... | PALMDALE.....                    | CA..... |           | 12/18/2019.....  | 5.61.....        | 506,818.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 615,000.....                   | 03/08/2019.....                           |
| OV2626252..... | CF..... | LOS ANGELES.....                 | CA..... |           | 12/18/2019.....  | 5.80.....        | 416,406.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 545,000.....                   | 01/12/2019.....                           |
| OV2626274..... | CF..... | SACRAMENTO.....                  | CA..... |           | 12/18/2019.....  | 4.89.....        | 323,763.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 396,000.....                   | 03/12/2019.....                           |
| OV2626304..... | CF..... | ORLANDO.....                     | FL..... |           | 12/18/2019.....  | 5.05.....        | 212,324.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 255,000.....                   | 03/08/2019.....                           |
| OV2626419..... | CF..... | LAS VEGAS.....                   | NV..... |           | 12/18/2019.....  | 5.96.....        | 214,386.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 268,000.....                   | 02/13/2019.....                           |
| OV2626421..... | CF..... | MERCED.....                      | CA..... |           | 12/18/2019.....  | 4.70.....        | 234,023.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 285,000.....                   | 01/25/2019.....                           |
| OV2626423..... | CF..... | CLOVIS.....                      | CA..... |           | 12/18/2019.....  | 5.78.....        | 294,117.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 376,000.....                   | 02/21/2019.....                           |
| OV2626438..... | CF..... | MORENO VALLEY.....               | CA..... |           | 12/18/2019.....  | 5.32.....        | 256,437.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 310,000.....                   | 02/01/2019.....                           |
| OV2627488..... | CF..... | PANAMA CITY BEACH.....           | FL..... |           | 12/18/2019.....  | 5.61.....        | 276,834.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 312,000.....                   | 03/07/2019.....                           |
| OV2627534..... | CF..... | LAKE FOREST.....                 | CA..... |           | 12/18/2019.....  | 5.49.....        | 261,857.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 325,000.....                   | 02/21/2019.....                           |
| OV2627583..... | CF..... | CHARLOTTE.....                   | NC..... |           | 12/18/2019.....  | 5.57.....        | 207,642.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 251,000.....                   | 02/02/2019.....                           |
| OV2627634..... | CF..... | BAKERSFIELD.....                 | CA..... |           | 12/18/2019.....  | 5.54.....        | 149,663.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 193,000.....                   | 02/22/2019.....                           |
| OV2627650..... | CF..... | PHOENIX.....                     | AZ..... |           | 12/18/2019.....  | 5.49.....        | 148,274.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 196,000.....                   | 03/12/2019.....                           |
| OV2627654..... | CF..... | PUYALLUP.....                    | WA..... |           | 12/18/2019.....  | 5.14.....        | 363,146.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 475,000.....                   | 03/01/2019.....                           |
| OV2627664..... | CF..... | MYRTLE BEACH.....                | SC..... |           | 12/18/2019.....  | 5.16.....        | 225,187.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 275,000.....                   | 03/04/2019.....                           |
| OV2627675..... | CF..... | IMPERIAL BEACH.....              | CA..... |           | 12/18/2019.....  | 5.64.....        | 606,294.....                                                    |                                             | (39).....                                  |                                                                  |                                            |                                                | 900,000.....                   | 03/04/2019.....                           |
| OV2627676..... | CF..... | IMPERIAL BEACH.....              | CA..... |           | 12/18/2019.....  | 5.64.....        | 606,288.....                                                    |                                             | (39).....                                  |                                                                  |                                            |                                                | 890,000.....                   | 02/01/2019.....                           |
| OV2627680..... | CF..... | LOMPOC.....                      | CA..... |           | 12/18/2019.....  | 4.62.....        | 238,993.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 315,000.....                   | 02/26/2019.....                           |
| OV2627703..... | CF..... | CORONA.....                      | CA..... |           | 12/18/2019.....  | 5.65.....        | 423,093.....                                                    |                                             | (27).....                                  |                                                                  |                                            |                                                | 590,000.....                   | 03/13/2019.....                           |
| OV2627748..... | CF..... | LOS ANGELES.....                 | CA..... |           | 12/18/2019.....  | 4.80.....        | 710,699.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 1,045,000.....                 | 02/24/2019.....                           |
| OV2627776..... | CF..... | LAKEWOOD.....                    | NJ..... |           | 12/18/2019.....  | 5.41.....        | 379,460.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 455,000.....                   | 03/03/2019.....                           |
| OV2627813..... | CF..... | PHOENIX.....                     | AZ..... |           | 12/18/2019.....  | 5.53.....        | 263,592.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 316,000.....                   | 03/08/2019.....                           |
| OV2627815..... | CF..... | PHILADELPHIA.....                | PA..... |           | 12/18/2019.....  | 5.01.....        | 237,912.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 295,000.....                   | 01/14/2019.....                           |
| OV2627829..... | CF..... | LOS ANGELES.....                 | CA..... |           | 12/18/2019.....  | 5.13.....        | 585,785.....                                                    |                                             | (28).....                                  |                                                                  |                                            |                                                | 900,000.....                   | 02/15/2019.....                           |

**SCHEDULE B - PART 1**

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.67

| 1              | 2       | Location             |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                      |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                 | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2627836..... | CF..... | LEESBURG.....        | VA..... |           | 12/18/2019.....  | 4.63.....        | 287,870.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 355,000.....                   | 02/28/2019.....                           |
| OV2627857..... | CF..... | SAN BRUNO.....       | CA..... |           | 12/18/2019.....  | 5.10.....        | 401,850.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 550,000.....                   | 01/29/2019.....                           |
| OV2627877..... | CF..... | NEWARK.....          | NJ..... |           | 12/18/2019.....  | 5.39.....        | 281,688.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 385,000.....                   | 02/28/2019.....                           |
| OV2627878..... | CF..... | NEWARK.....          | NJ..... |           | 12/18/2019.....  | 5.39.....        | 288,986.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 395,000.....                   | 02/28/2019.....                           |
| OV2628023..... | CF..... | PLANO.....           | TX..... |           | 12/18/2019.....  | 5.00.....        | 272,975.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 325,000.....                   | 06/10/2019.....                           |
| OV2628048..... | CF..... | LONG BEACH.....      | CA..... |           | 12/18/2019.....  | 4.99.....        | 446,341.....                                                    |                                             | (32).....                                  |                                                                  |                                            |                                                | 610,000.....                   | 03/14/2019.....                           |
| OV2628103..... | CF..... | LAS VEGAS.....       | NV..... |           | 12/18/2019.....  | 5.08.....        | 317,219.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 384,000.....                   | 03/22/2019.....                           |
| OV2628127..... | CF..... | FAIR OAKS.....       | CA..... |           | 12/18/2019.....  | 5.33.....        | 289,163.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 400,000.....                   | 12/20/2018.....                           |
| OV2628256..... | CF..... | OAKLEY.....          | CA..... |           | 12/18/2019.....  | 5.20.....        | 410,227.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 495,000.....                   | 01/25/2019.....                           |
| OV2628261..... | CF..... | BRUNSWICK.....       | ME..... |           | 12/18/2019.....  | 5.19.....        | 254,573.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 02/25/2019.....                           |
| OV2628565..... | CF..... | SANTA MARIA.....     | CA..... |           | 12/18/2019.....  | 4.93.....        | 331,830.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 440,000.....                   | 03/01/2019.....                           |
| OV2628781..... | CF..... | KISSIMMEE.....       | FL..... |           | 12/18/2019.....  | 5.15.....        | 224,019.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 269,000.....                   | 03/13/2019.....                           |
| OV2628879..... | CF..... | WHARTON BOROUGH..... | NJ..... |           | 12/18/2019.....  | 5.51.....        | 274,025.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 315,000.....                   | 01/31/2019.....                           |
| OV2628887..... | CF..... | JERSEY CITY.....     | NJ..... |           | 12/18/2019.....  | 5.38.....        | 304,475.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 430,000.....                   | 02/15/2019.....                           |
| OV2628895..... | CF..... | LEHI.....            | UT..... |           | 12/18/2019.....  | 5.06.....        | 286,847.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 345,057.....                   | 01/16/2019.....                           |
| OV2628932..... | CF..... | MADISON.....         | WI..... |           | 12/18/2019.....  | 4.49.....        | 499,966.....                                                    |                                             | (26).....                                  |                                                                  |                                            |                                                | 660,000.....                   | 02/27/2019.....                           |
| OV2628953..... | CF..... | HERNDON.....         | VA..... |           | 12/18/2019.....  | 5.09.....        | 223,266.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 279,000.....                   | 03/12/2019.....                           |
| OV2629227..... | CF..... | BUFFALO.....         | NY..... |           | 12/18/2019.....  | 5.38.....        | 87,125.....                                                     |                                             | (9).....                                   |                                                                  |                                            |                                                | 115,000.....                   | 02/16/2019.....                           |
| OV2629356..... | CF..... | WALDPORT.....        | OR..... |           | 12/18/2019.....  | 5.26.....        | 234,448.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 320,000.....                   | 03/11/2019.....                           |
| OV2629385..... | CF..... | KATY.....            | TX..... |           | 12/18/2019.....  | 5.74.....        | 211,151.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 252,000.....                   | 01/28/2019.....                           |
| OV2629388..... | CF..... | SANTA MARIA.....     | CA..... |           | 12/18/2019.....  | 5.72.....        | 288,389.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 402,000.....                   | 03/04/2019.....                           |
| OV2629405..... | CF..... | BIG BEAR CITY.....   | CA..... |           | 12/18/2019.....  | 5.63.....        | 304,260.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 370,000.....                   | 03/14/2019.....                           |
| OV2629406..... | CF..... | HENDERSON.....       | NV..... |           | 12/18/2019.....  | 5.18.....        | 254,792.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 306,000.....                   | 03/02/2019.....                           |
| OV2629466..... | CF..... | PFLUGERVILLE.....    | TX..... |           | 12/18/2019.....  | 5.30.....        | 209,427.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 251,500.....                   | 02/27/2019.....                           |
| OV2629474..... | CF..... | ARLINGTON.....       | VA..... |           | 12/18/2019.....  | 4.96.....        | 393,931.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 486,500.....                   | 02/26/2019.....                           |
| OV2629581..... | CF..... | TOWNSEND.....        | DE..... |           | 12/18/2019.....  | 4.30.....        | 216,226.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 270,000.....                   | 02/25/2019.....                           |
| OV2629807..... | CF..... | ANDOVER.....         | MA..... |           | 12/18/2019.....  | 6.17.....        | 247,470.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 285,000.....                   | 02/26/2019.....                           |
| OV2629811..... | CF..... | VANCOUVER.....       | WA..... |           | 12/18/2019.....  | 5.14.....        | 238,165.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 285,000.....                   | 03/08/2019.....                           |
| OV2629890..... | CF..... | DAWSONVILLE.....     | GA..... |           | 12/18/2019.....  | 4.72.....        | 222,313.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 03/05/2019.....                           |
| OV2629925..... | CF..... | COCONUT CREEK.....   | FL..... |           | 12/18/2019.....  | 5.30.....        | 261,619.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 325,000.....                   | 02/28/2019.....                           |
| OV2630042..... | CF..... | PORTLAND.....        | OR..... |           | 12/18/2019.....  | 5.50.....        | 232,940.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 285,000.....                   | 02/26/2019.....                           |
| OV2630109..... | CF..... | AVENTURA.....        | FL..... |           | 12/18/2019.....  | 5.64.....        | 140,250.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 170,000.....                   | 03/04/2019.....                           |
| OV2630230..... | CF..... | LONG BRANCH.....     | NJ..... |           | 12/18/2019.....  | 4.93.....        | 563,935.....                                                    |                                             | (35).....                                  |                                                                  |                                            |                                                | 775,000.....                   | 12/27/2018.....                           |
| OV2630386..... | CF..... | NEW ROCHELLE.....    | NY..... |           | 12/18/2019.....  | 4.56.....        | 352,238.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 525,000.....                   | 02/12/2019.....                           |
| OV2630608..... | CF..... | WOODLAND.....        | CA..... |           | 12/18/2019.....  | 5.13.....        | 213,637.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 331,000.....                   | 11/01/2018.....                           |
| OV2630614..... | CF..... | FORT COLLINS.....    | CO..... |           | 12/18/2019.....  | 4.98.....        | 319,122.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 385,900.....                   | 03/18/2019.....                           |
| OV2630617..... | CF..... | HEMET.....           | CA..... |           | 12/18/2019.....  | 5.36.....        | 273,345.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 312,900.....                   | 03/13/2019.....                           |
| OV2630703..... | CF..... | KISSIMMEE.....       | FL..... |           | 12/18/2019.....  | 5.79.....        | 323,598.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 420,000.....                   | 03/11/2019.....                           |
| OV2630735..... | CF..... | BAKERSFIELD.....     | CA..... |           | 12/18/2019.....  | 5.55.....        | 241,025.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 310,000.....                   | 02/25/2019.....                           |
| OV2630756..... | CF..... | TAMPA.....           | FL..... |           | 12/18/2019.....  | 5.74.....        | 207,840.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 253,000.....                   | 03/14/2019.....                           |
| OV2630827..... | CF..... | FOREST HILL.....     | MD..... |           | 12/18/2019.....  | 5.63.....        | 233,844.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 305,000.....                   | 03/29/2019.....                           |
| OV2630891..... | CF..... | NEWARK.....          | NJ..... |           | 12/18/2019.....  | 4.45.....        | 302,153.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 415,000.....                   | 03/13/2019.....                           |
| OV2630904..... | CF..... | PATERSON.....        | NJ..... |           | 12/18/2019.....  | 5.30.....        | 227,251.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 315,000.....                   | 02/24/2019.....                           |
| OV2631052..... | CF..... | SALEM.....           | OR..... |           | 12/18/2019.....  | 5.97.....        | 368,139.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 423,000.....                   | 02/13/2019.....                           |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2       | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2631057..... | CF..... | PROVIDENCE.....       | RI..... |           | 12/18/2019.....  | 5.90.....        | 193,502.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 252,000.....                   | 03/12/2019                                |
| OV2631060..... | CF..... | SAN DIEGO.....        | CA..... |           | 12/18/2019.....  | 5.40.....        | 667,858.....                                                    |                                             | (43).....                                  |                                                                  |                                            |                                                | 915,000.....                   | 09/11/2019                                |
| OV2631186..... | CF..... | RIVERTON.....         | UT..... |           | 12/18/2019.....  | 5.07.....        | 250,920.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 318,000.....                   | 03/19/2019                                |
| OV2631211..... | CF..... | PUYALLUP.....         | WA..... |           | 12/18/2019.....  | 5.57.....        | 333,562.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 470,000.....                   | 03/14/2019                                |
| OV2631840..... | CF..... | NORTH LAS VEGAS.....  | NV..... |           | 12/18/2019.....  | 4.99.....        | 207,413.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 268,000.....                   | 03/11/2019                                |
| OV2632078..... | CF..... | RESEDA.....           | CA..... |           | 12/18/2019.....  | 5.20.....        | 544,284.....                                                    |                                             | (31).....                                  |                                                                  |                                            |                                                | 750,000.....                   | 01/26/2019                                |
| OV2632082..... | CF..... | REDDING.....          | CA..... |           | 12/18/2019.....  | 5.54.....        | 304,348.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 417,000.....                   | 03/18/2019                                |
| OV2632160..... | CF..... | LAS VEGAS.....        | NV..... |           | 12/18/2019.....  | 5.61.....        | 234,969.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 320,000.....                   | 03/05/2019                                |
| OV2632201..... | CF..... | VISALIA.....          | CA..... |           | 12/18/2019.....  | 4.45.....        | 257,384.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 321,000.....                   | 03/11/2019                                |
| OV2632243..... | CF..... | PORTLAND.....         | ME..... |           | 12/18/2019.....  | 5.65.....        | 449,042.....                                                    |                                             | (28).....                                  |                                                                  |                                            |                                                | 635,000.....                   | 03/05/2019                                |
| OV2632681..... | CF..... | KISSIMMEE.....        | FL..... |           | 12/18/2019.....  | 5.52.....        | 118,645.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 160,000.....                   | 03/14/2018                                |
| OV2632689..... | CF..... | PFLUGERVILLE.....     | TX..... |           | 12/18/2019.....  | 5.02.....        | 199,420.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 254,000.....                   | 03/15/2019                                |
| OV2632801..... | CF..... | MONROE.....           | NY..... |           | 12/18/2019.....  | 5.37.....        | 668,756.....                                                    |                                             | 0.....                                     |                                                                  |                                            |                                                | 920,000.....                   | 02/07/2019                                |
| OV2632873..... | CF..... | DENVER.....           | CO..... |           | 12/18/2019.....  | 4.33.....        | 313,489.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 394,000.....                   | 03/12/2019                                |
| OV2632950..... | CF..... | SPRINGFIELD.....      | NJ..... |           | 12/18/2019.....  | 5.04.....        | 336,095.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 460,000.....                   | 03/18/2019                                |
| OV2632981..... | CF..... | COMPTON.....          | CA..... |           | 12/18/2019.....  | 4.58.....        | 435,944.....                                                    |                                             | (26).....                                  |                                                                  |                                            |                                                | 660,000.....                   | 02/26/2019                                |
| OV2632994..... | CF..... | SPARKS GLENCOE.....   | MD..... |           | 12/18/2019.....  | 5.68.....        | 381,175.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 480,000.....                   | 02/10/2019                                |
| OV2633097..... | CF..... | HAVERHILL.....        | MA..... |           | 12/18/2019.....  | 5.67.....        | 250,348.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 347,000.....                   | 02/22/2019                                |
| OV2633150..... | CF..... | EAST PALO ALTO.....   | CA..... |           | 12/18/2019.....  | 5.10.....        | 712,735.....                                                    |                                             | (38).....                                  |                                                                  |                                            |                                                | 1,000,000.....                 | 03/30/2019                                |
| OV2633345..... | CF..... | SAN BERNARDINO.....   | CA..... |           | 12/18/2019.....  | 5.23.....        | 313,509.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 384,000.....                   | 03/11/2019                                |
| OV2633355..... | CF..... | KENT.....             | WA..... |           | 12/18/2019.....  | 4.74.....        | 288,502.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 370,000.....                   | 03/19/2019                                |
| OV2633405..... | CF..... | MIRAMAR.....          | FL..... |           | 12/18/2019.....  | 5.40.....        | 284,356.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 340,000.....                   | 03/28/2019                                |
| OV2633412..... | CF..... | SAN DIEGO.....        | CA..... |           | 12/18/2019.....  | 4.89.....        | 366,183.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 500,000.....                   | 03/20/2019                                |
| OV2633480..... | CF..... | MAHWAH.....           | NJ..... |           | 12/18/2019.....  | 5.33.....        | 245,494.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 03/11/2019                                |
| OV2633518..... | CF..... | MARYSVILLE.....       | CA..... |           | 12/18/2019.....  | 5.27.....        | 292,797.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 400,000.....                   | 03/22/2019                                |
| OV2633715..... | CF..... | DURHAM.....           | NC..... |           | 12/18/2019.....  | 4.95.....        | 261,050.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 314,000.....                   | 03/27/2019                                |
| OV2633763..... | CF..... | COLUMBIA.....         | MD..... |           | 12/18/2019.....  | 4.95.....        | 278,699.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 340,000.....                   | 03/13/2019                                |
| OV2633806..... | CF..... | WADDELL.....          | AZ..... |           | 12/18/2019.....  | 5.49.....        | 238,885.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 294,000.....                   | 03/06/2019                                |
| OV2633810..... | CF..... | OXNARD.....           | CA..... |           | 12/18/2019.....  | 5.34.....        | 344,634.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 492,000.....                   | 03/11/2019                                |
| OV2634024..... | CF..... | BROKEN BOW.....       | OK..... |           | 12/18/2019.....  | 4.99.....        | 405,883.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 506,000.....                   | 03/25/2019                                |
| OV2634058..... | CF..... | ALLIGATOR POINT.....  | FL..... |           | 12/18/2019.....  | 5.49.....        | 290,782.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 355,000.....                   | 03/15/2019                                |
| OV2634139..... | CF..... | VALRICO.....          | FL..... |           | 12/18/2019.....  | 5.76.....        | 220,122.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 273,000.....                   | 03/14/2019                                |
| OV2634171..... | CF..... | EAGLE MOUNTAIN.....   | UT..... |           | 12/18/2019.....  | 4.68.....        | 355,673.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 409,000.....                   | 04/08/2019                                |
| OV2634301..... | CF..... | EVERETT.....          | WA..... |           | 12/18/2019.....  | 5.13.....        | 565,018.....                                                    |                                             | (39).....                                  |                                                                  |                                            |                                                | 770,000.....                   | 03/19/2019                                |
| OV2634309..... | CF..... | OAKLAND.....          | CA..... |           | 12/18/2019.....  | 5.32.....        | 392,355.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 505,000.....                   | 03/07/2019                                |
| OV2634341..... | CF..... | VANCOUVER.....        | WA..... |           | 12/18/2019.....  | 5.21.....        | 182,455.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 220,000.....                   | 03/26/2019                                |
| OV2634422..... | CF..... | CHATTANOOGA.....      | TN..... |           | 12/18/2019.....  | 5.20.....        | 302,885.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 365,000.....                   | 03/22/2019                                |
| OV2634441..... | CF..... | MIAMI.....            | FL..... |           | 12/18/2019.....  | 4.53.....        | 222,153.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 276,000.....                   | 02/18/2019                                |
| OV2634450..... | CF..... | EXCELSIOR.....        | MN..... |           | 12/18/2019.....  | 5.27.....        | 271,828.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 340,000.....                   | 03/08/2019                                |
| OV2634452..... | CF..... | TAMPA.....            | FL..... |           | 12/18/2019.....  | 4.68.....        | 280,370.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 340,000.....                   | 03/13/2019                                |
| OV2634453..... | CF..... | GRAFTON.....          | WI..... |           | 12/18/2019.....  | 5.12.....        | 216,770.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 295,000.....                   | 03/19/2019                                |
| OV2634660..... | CF..... | SAINT PETERSBURG..... | FL..... |           | 12/18/2019.....  | 4.91.....        | 334,489.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 400,000.....                   | 03/21/2019                                |
| OV2634851..... | CF..... | ATLANTA.....          | GA..... |           | 12/18/2019.....  | 5.57.....        | 247,158.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 303,000.....                   | 03/25/2019                                |
| OV2634856..... | CF..... | DALLAS.....           | TX..... |           | 12/18/2019.....  | 5.51.....        | 277,819.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 370,000.....                   | 03/29/2019                                |
| OV2634871..... | CF..... | CAPE CORAL.....       | FL..... |           | 12/18/2019.....  | 5.66.....        | 455,296.....                                                    |                                             | (28).....                                  |                                                                  |                                            |                                                | 565,000.....                   | 03/29/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.69

| 1              | 2       | Location                 |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|--------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                          |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                     | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2634894..... | CF..... | HOUSTON.....             | TX..... |           | 12/18/2019.....  | 4.91.....        | 275,859.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 345,000.....                   | 02/05/2019                                |
| OV2635066..... | CF..... | LOS ANGELES.....         | CA..... |           | 12/18/2019.....  | 5.22.....        | 592,856.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 780,000.....                   | 03/06/2019                                |
| OV2635067..... | CF..... | INVERNESS.....           | IL..... |           | 12/18/2019.....  | 5.60.....        | 209,078.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 238,000.....                   | 03/11/2019                                |
| OV2635133..... | CF..... | HASLET.....              | TX..... |           | 12/18/2019.....  | 5.68.....        | 423,864.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 480,000.....                   | 03/26/2019                                |
| OV2635384..... | CF..... | NORTH TOPSAIL BEACH..... | NC..... |           | 12/18/2019.....  | 5.14.....        | 215,855.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 261,000.....                   | 03/07/2019                                |
| OV2635416..... | CF..... | FONTANA.....             | CA..... |           | 12/18/2019.....  | 5.54.....        | 397,879.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 510,000.....                   | 03/01/2019                                |
| OV2635507..... | CF..... | NORTH LAS VEGAS.....     | NV..... |           | 12/18/2019.....  | 5.73.....        | 192,084.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 248,000.....                   | 03/19/2019                                |
| OV2635653..... | CF..... | AUSTIN.....              | TX..... |           | 12/18/2019.....  | 5.23.....        | 360,007.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 436,000.....                   | 04/03/2019                                |
| OV2635668..... | CF..... | HOLLYWOOD.....           | FL..... |           | 12/18/2019.....  | 4.57.....        | 226,577.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 290,500.....                   | 02/26/2019                                |
| OV2635670..... | CF..... | DALLAS.....              | TX..... |           | 12/18/2019.....  | 5.19.....        | 279,160.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 342,000.....                   | 03/06/2019                                |
| OV2635715..... | CF..... | VANCOUVER.....           | WA..... |           | 12/18/2019.....  | 5.20.....        | 223,735.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 270,000.....                   | 03/13/2019                                |
| OV2635871..... | CF..... | RICHMOND.....            | CA..... |           | 12/18/2019.....  | 5.54.....        | 234,588.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 02/25/2019                                |
| OV2636016..... | CF..... | GIG HARBOR.....          | WA..... |           | 12/18/2019.....  | 5.53.....        | 296,449.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 356,000.....                   | 04/01/2019                                |
| OV2636020..... | CF..... | CENTENNIAL.....          | CO..... |           | 12/18/2019.....  | 4.98.....        | 298,641.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 405,000.....                   | 04/09/2019                                |
| OV2636112..... | CF..... | CARTERSVILLE.....        | GA..... |           | 12/18/2019.....  | 5.27.....        | 241,005.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 310,000.....                   | 04/11/2019                                |
| OV2636240..... | CF..... | DENVER.....              | CO..... |           | 12/18/2019.....  | 4.92.....        | 483,612.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 555,000.....                   | 03/04/2019                                |
| OV2636285..... | CF..... | EWA BEACH.....           | HI..... |           | 12/18/2019.....  | 5.21.....        | 502,504.....                                                    |                                             | (28).....                                  |                                                                  |                                            |                                                | 678,000.....                   | 02/20/2019                                |
| OV2636292..... | CF..... | NORTH BERGEN.....        | NJ..... |           | 12/18/2019.....  | 4.84.....        | 356,951.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 510,000.....                   | 01/16/2019                                |
| OV2636322..... | CF..... | NEWMARKET.....           | NH..... |           | 12/18/2019.....  | 5.54.....        | 291,692.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 400,000.....                   | 03/21/2019                                |
| OV2636326..... | CF..... | SEVIERVILLE.....         | TN..... |           | 12/18/2019.....  | 5.31.....        | 226,388.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 275,000.....                   | 03/28/2019                                |
| OV2636347..... | CF..... | CARSON.....              | CA..... |           | 12/18/2019.....  | 5.15.....        | 292,352.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 440,000.....                   | 03/01/2019                                |
| OV2636348..... | CF..... | AUSTIN.....              | TX..... |           | 12/18/2019.....  | 5.38.....        | 314,645.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 378,000.....                   | 03/11/2019                                |
| OV2636524..... | CF..... | MODESTO.....             | CA..... |           | 12/18/2019.....  | 5.82.....        | 217,849.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 295,000.....                   | 04/10/2019                                |
| OV2636619..... | CF..... | BAKERSFIELD.....         | CA..... |           | 12/18/2019.....  | 5.24.....        | 268,088.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 04/05/2019                                |
| OV2636668..... | CF..... | WINTER PARK.....         | FL..... |           | 12/18/2019.....  | 5.16.....        | 311,219.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 390,000.....                   | 03/27/2019                                |
| OV2636754..... | CF..... | THORNTON.....            | CO..... |           | 12/18/2019.....  | 4.67.....        | 285,138.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 330,000.....                   | 03/11/2019                                |
| OV2636770..... | CF..... | AUSTIN.....              | TX..... |           | 12/18/2019.....  | 5.40.....        | 366,349.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 440,000.....                   | 03/07/2019                                |
| OV2636931..... | CF..... | BRENTWOOD.....           | TN..... |           | 12/18/2019.....  | 5.62.....        | 214,021.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 263,000.....                   | 03/26/2019                                |
| OV2636932..... | CF..... | DALLAS.....              | TX..... |           | 12/18/2019.....  | 5.06.....        | 231,678.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 04/14/2019                                |
| OV2637012..... | CF..... | GILBERT.....             | AZ..... |           | 12/18/2019.....  | 5.18.....        | 306,934.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 370,000.....                   | 04/01/2019                                |
| OV2637092..... | CF..... | DUNDEE.....              | OR..... |           | 12/18/2019.....  | 5.67.....        | 273,190.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 03/21/2019                                |
| OV2637168..... | CF..... | CANOGA PARK.....         | CA..... |           | 12/18/2019.....  | 5.20.....        | 466,914.....                                                    |                                             | (26).....                                  |                                                                  |                                            |                                                | 650,000.....                   | 04/16/2019                                |
| OV2637277..... | CF..... | MARYSVILLE.....          | CA..... |           | 12/18/2019.....  | 5.24.....        | 293,403.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 400,000.....                   | 04/02/2019                                |
| OV2637280..... | CF..... | SEVIERVILLE.....         | TN..... |           | 12/18/2019.....  | 5.25.....        | 259,401.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 296,000.....                   | 03/12/2019                                |
| OV2637444..... | CF..... | PHOENIX.....             | AZ..... |           | 12/18/2019.....  | 5.26.....        | 230,355.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 275,000.....                   | 04/05/2019                                |
| OV2637463..... | CF..... | GLENDALE HEIGHTS.....    | IL..... |           | 12/18/2019.....  | 5.37.....        | 202,619.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 227,000.....                   | 03/26/2019                                |
| OV2637715..... | CF..... | MORENO VALLEY.....       | CA..... |           | 12/18/2019.....  | 5.30.....        | 331,931.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 376,000.....                   | 04/02/2019                                |
| OV2637837..... | CF..... | HOUSTON.....             | TX..... |           | 12/18/2019.....  | 4.90.....        | 287,741.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 04/05/2019                                |
| OV2637903..... | CF..... | DOYLESTOWN.....          | PA..... |           | 12/18/2019.....  | 5.20.....        | 323,748.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 391,000.....                   | 04/04/2019                                |
| OV2637918..... | CF..... | RIVERSIDE.....           | CA..... |           | 12/18/2019.....  | 4.59.....        | 350,733.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 520,000.....                   | 04/08/2019                                |
| OV2638032..... | CF..... | VIRGINIA BEACH.....      | VA..... |           | 12/18/2019.....  | 5.80.....        | 284,336.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 349,000.....                   | 04/09/2019                                |
| OV2638162..... | CF..... | DELAWARE.....            | OH..... |           | 12/18/2019.....  | 4.90.....        | 328,311.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 405,000.....                   | 04/08/2019                                |
| OV2638552..... | CF..... | APEX.....                | NC..... |           | 12/18/2019.....  | 4.94.....        | 252,671.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 308,000.....                   | 03/26/2019                                |
| OV2638604..... | CF..... | LAS VEGAS.....           | NV..... |           | 12/18/2019.....  | 4.65.....        | 305,228.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 395,000.....                   | 04/02/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.70

| 1              | 2       | Location                |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                         |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                    | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2638608..... | CF..... | VAN NUYS.....           | CA..... |           | 12/18/2019.....  | 4.64.....        | 601,535.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 740,000.....                   | 03/12/2019                                |
| OV2638609..... | CF..... | ISSUE.....              | MD..... |           | 12/18/2019.....  | 4.58.....        | 292,310.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 353,000.....                   | 03/05/2019                                |
| OV2638959..... | CF..... | EDMONDS.....            | WA..... |           | 12/18/2019.....  | 4.84.....        | 207,128.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 235,000.....                   | 04/11/2019                                |
| OV2639006..... | CF..... | MINNETRISTA.....        | MN..... |           | 12/18/2019.....  | 5.80.....        | 494,005.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 615,000.....                   | 03/29/2019                                |
| OV2639056..... | CF..... | TIGARD.....             | OR..... |           | 12/18/2019.....  | 5.37.....        | 337,740.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 460,000.....                   | 03/27/2019                                |
| OV2639057..... | CF..... | MINNEAPOLIS.....        | MN..... |           | 12/18/2019.....  | 5.41.....        | 301,127.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 361,000.....                   | 02/28/2019                                |
| OV2639216..... | CF..... | ROUND ROCK.....         | TX..... |           | 12/18/2019.....  | 5.01.....        | 237,944.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 285,000.....                   | 04/17/2019                                |
| OV2639298..... | CF..... | SUMMERVILLE.....        | SC..... |           | 12/18/2019.....  | 5.15.....        | 309,108.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 375,000.....                   | 04/04/2019                                |
| OV2639487..... | CF..... | LAS VEGAS.....          | NV..... |           | 12/18/2019.....  | 5.40.....        | 312,214.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 380,000.....                   | 03/27/2019                                |
| OV2639522..... | CF..... | GILBERT.....            | AZ..... |           | 12/18/2019.....  | 5.66.....        | 405,356.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 495,000.....                   | 02/13/2019                                |
| OV2639805..... | CF..... | WINCHESTER.....         | CA..... |           | 12/18/2019.....  | 5.06.....        | 316,091.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 390,000.....                   | 03/29/2019                                |
| OV2639807..... | CF..... | PHOENIX.....            | AZ..... |           | 12/18/2019.....  | 5.15.....        | 351,557.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 485,000.....                   | 04/17/2019                                |
| OV2639926..... | CF..... | RIDGEFIELD.....         | WA..... |           | 12/18/2019.....  | 4.60.....        | 299,349.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 377,000.....                   | 04/11/2019                                |
| OV2639927..... | CF..... | SEVIERVILLE.....        | TN..... |           | 12/18/2019.....  | 4.70.....        | 294,893.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 356,000.....                   | 04/08/2019                                |
| OV2639928..... | CF..... | WOODINVILLE.....        | WA..... |           | 12/18/2019.....  | 5.20.....        | 477,340.....                                                    |                                             | (27).....                                  |                                                                  |                                            |                                                | 575,000.....                   | 02/05/2019                                |
| OV2640043..... | CF..... | DALLAS.....             | TX..... |           | 12/18/2019.....  | 4.54.....        | 435,547.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 538,000.....                   | 04/10/2019                                |
| OV2640187..... | CF..... | CARROLLTON.....         | TX..... |           | 12/18/2019.....  | 4.58.....        | 216,303.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 04/17/2019                                |
| OV2640265..... | CF..... | ESCONDIDO.....          | CA..... |           | 12/18/2019.....  | 5.10.....        | 347,440.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 422,000.....                   | 04/01/2019                                |
| OV2640278..... | CF..... | LAWRENCE.....           | MA..... |           | 12/18/2019.....  | 5.23.....        | 312,482.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 432,000.....                   | 03/28/2019                                |
| OV2640294..... | CF..... | BOERNE.....             | TX..... |           | 12/18/2019.....  | 5.27.....        | 235,332.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 03/20/2019                                |
| OV2640315..... | CF..... | TEMPE.....              | AZ..... |           | 12/18/2019.....  | 5.53.....        | 319,139.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 407,000.....                   | 03/29/2019                                |
| OV2640464..... | CF..... | TEMPE.....              | AZ..... |           | 12/18/2019.....  | 5.49.....        | 202,464.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 251,000.....                   | 03/28/2019                                |
| OV2641668..... | CF..... | SAN BERNARDINO.....     | CA..... |           | 12/18/2019.....  | 5.28.....        | 235,182.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 319,500.....                   | 02/06/2019                                |
| OV2641672..... | CF..... | HILTON HEAD ISLAND..... | SC..... |           | 12/18/2019.....  | 5.20.....        | 42,820.....                                                     |                                             | (2).....                                   |                                                                  |                                            |                                                | 430,000.....                   | 03/21/2019                                |
| OV2641675..... | CF..... | VIRGINIA BEACH.....     | VA..... |           | 12/18/2019.....  | 5.03.....        | 204,362.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 250,000.....                   | 04/19/2019                                |
| OV2641781..... | CF..... | LITTLETON.....          | CO..... |           | 12/18/2019.....  | 5.00.....        | 282,284.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 365,000.....                   | 04/05/2019                                |
| OV2641805..... | CF..... | NEWMAN.....             | CA..... |           | 12/18/2019.....  | 4.96.....        | 208,539.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 268,000.....                   | 04/12/2019                                |
| OV2641806..... | CF..... | GILBERT.....            | AZ..... |           | 12/18/2019.....  | 5.48.....        | 271,541.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 353,000.....                   | 04/08/2019                                |
| OV2641807..... | CF..... | MANSFIELD.....          | GA..... |           | 12/18/2019.....  | 4.82.....        | 211,162.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 280,000.....                   | 04/10/2019                                |
| OV2641837..... | CF..... | SALT LAKE CITY.....     | UT..... |           | 12/18/2019.....  | 5.29.....        | 312,286.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 399,000.....                   | 04/25/2019                                |
| OV2641960..... | CF..... | BRIGHTON.....           | CO..... |           | 12/18/2019.....  | 5.10.....        | 247,782.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 320,000.....                   | 04/04/2019                                |
| OV2641971..... | CF..... | GRAND JUNCTION.....     | CO..... |           | 12/18/2019.....  | 5.71.....        | 264,475.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 355,000.....                   | 04/03/2019                                |
| OV2641990..... | CF..... | MARICOPA.....           | AZ..... |           | 12/18/2019.....  | 4.90.....        | 188,601.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 230,000.....                   | 04/14/2019                                |
| OV2642008..... | CF..... | SAN TAN VALLEY.....     | AZ..... |           | 12/18/2019.....  | 5.52.....        | 311,979.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 357,000.....                   | 04/01/2019                                |
| OV2642136..... | CF..... | ASHEVILLE.....          | NC..... |           | 12/18/2019.....  | 4.98.....        | 297,789.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 360,000.....                   | 04/11/2019                                |
| OV2642142..... | CF..... | HONOLULU.....           | HI..... |           | 12/18/2019.....  | 5.36.....        | 267,227.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 320,000.....                   | 03/19/2019                                |
| OV2642146..... | CF..... | NASHVILLE.....          | TN..... |           | 12/18/2019.....  | 5.31.....        | 321,293.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 412,000.....                   | 04/13/2019                                |
| OV2642155..... | CF..... | NASHVILLE.....          | TN..... |           | 12/18/2019.....  | 4.97.....        | 410,025.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 500,000.....                   | 04/15/2019                                |
| OV2642286..... | CF..... | MEDFORD.....            | OR..... |           | 12/18/2019.....  | 4.80.....        | 217,658.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 261,000.....                   | 04/03/2019                                |
| OV2642340..... | CF..... | SOUTH LAKE TAHOE.....   | CA..... |           | 12/18/2019.....  | 4.90.....        | 238,023.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 04/12/2019                                |
| OV2642360..... | CF..... | RANCHO CUCAMONGA.....   | CA..... |           | 12/18/2019.....  | 5.29.....        | 379,956.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 480,000.....                   | 02/22/2019                                |
| OV2642416..... | CF..... | THORNTON.....           | CO..... |           | 12/18/2019.....  | 4.68.....        | 284,728.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 330,000.....                   | 03/11/2019                                |
| OV2642440..... | CF..... | SOMERVILLE.....         | MA..... |           | 12/18/2019.....  | 4.74.....        | 624,812.....                                                    |                                             | (32).....                                  |                                                                  |                                            |                                                | 930,000.....                   | 04/05/2019                                |
| OV2642506..... | CF..... | PHOENIX.....            | AZ..... |           | 12/18/2019.....  | 5.55.....        | 262,287.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 315,000.....                   | 03/20/2019                                |
| OV2642760..... | CF..... | MESA.....               | AZ..... |           | 12/18/2019.....  | 5.39.....        | 216,950.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 260,000.....                   | 04/18/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2       | Location             |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                      |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                 | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2642958..... | CF..... | DECATUR.....         | GA..... |           | 12/18/2019.....  | 4.86.....        | 305,894.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 370,000.....                   | 03/11/2019.....                           |
| OV2642993..... | CF..... | KESWICK.....         | VA..... |           | 12/18/2019.....  | 4.88.....        | 401,085.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 490,000.....                   | 03/20/2019.....                           |
| OV2643259..... | CF..... | ADAIRSVILLE.....     | GA..... |           | 12/18/2019.....  | 4.73.....        | 260,819.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 325,000.....                   | 04/15/2019.....                           |
| OV2643506..... | CF..... | WENDELL.....         | NC..... |           | 12/18/2019.....  | 5.89.....        | 218,465.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 268,000.....                   | 03/06/2019.....                           |
| OV2643901..... | CF..... | HACKENSACK.....      | NJ..... |           | 12/18/2019.....  | 5.76.....        | 339,542.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 430,000.....                   | 03/06/2019.....                           |
| OV2643960..... | CF..... | MARICOPA.....        | AZ..... |           | 12/18/2019.....  | 5.33.....        | 253,590.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 295,000.....                   | 03/14/2019.....                           |
| OV2644007..... | CF..... | MANCHESTER.....      | NH..... |           | 12/18/2019.....  | 4.55.....        | 226,942.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 311,000.....                   | 04/17/2019.....                           |
| OV2644037..... | CF..... | LOS ANGELES.....     | CA..... |           | 12/18/2019.....  | 4.54.....        | 596,851.....                                                    |                                             | (26).....                                  |                                                                  |                                            |                                                | 835,000.....                   | 03/14/2019.....                           |
| OV2644039..... | CF..... | SAN DIEGO.....       | CA..... |           | 12/18/2019.....  | 5.30.....        | 271,020.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 325,000.....                   | 04/19/2019.....                           |
| OV2644056..... | CF..... | LA PUENTE.....       | CA..... |           | 12/18/2019.....  | 5.58.....        | 428,915.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 520,000.....                   | 03/26/2019.....                           |
| OV2644059..... | CF..... | LITTLEROCK.....      | CA..... |           | 12/18/2019.....  | 5.56.....        | 211,385.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 255,000.....                   | 03/28/2019.....                           |
| OV2644065..... | CF..... | MINNEAPOLIS.....     | MN..... |           | 12/18/2019.....  | 5.13.....        | 185,739.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 222,000.....                   | 04/01/2019.....                           |
| OV2644410..... | CF..... | BIG BEAR LAKE.....   | CA..... |           | 12/18/2019.....  | 5.37.....        | 329,879.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 400,000.....                   | 04/05/2019.....                           |
| OV2644414..... | CF..... | HOLLISTER.....       | CA..... |           | 12/18/2019.....  | 4.96.....        | 311,432.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 385,000.....                   | 03/31/2019.....                           |
| OV2644531..... | CF..... | SUWANEE.....         | GA..... |           | 12/18/2019.....  | 5.42.....        | 250,862.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 321,000.....                   | 04/08/2019.....                           |
| OV2644877..... | CF..... | PASADENA.....        | CA..... |           | 12/18/2019.....  | 5.25.....        | 613,764.....                                                    |                                             | (29).....                                  |                                                                  |                                            |                                                | 850,000.....                   | 04/18/2019.....                           |
| OV2645072..... | CF..... | BEND.....            | OR..... |           | 12/18/2019.....  | 5.18.....        | 234,219.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 04/11/2019.....                           |
| OV2645094..... | CF..... | SANTA MARIA.....     | CA..... |           | 12/18/2019.....  | 5.26.....        | 346,029.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 420,000.....                   | 04/19/2019.....                           |
| OV2645370..... | CF..... | POCONO PINES.....    | PA..... |           | 12/18/2019.....  | 5.12.....        | 267,886.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 306,000.....                   | 03/25/2019.....                           |
| OV2646889..... | CF..... | PHILADELPHIA.....    | PA..... |           | 12/18/2019.....  | 5.16.....        | 277,198.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 367,000.....                   | 04/22/2019.....                           |
| OV2646902..... | CF..... | HEMPSTEAD.....       | NY..... |           | 12/18/2019.....  | 4.68.....        | 285,048.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 322,000.....                   | 04/03/2019.....                           |
| OV2646988..... | CF..... | NORTH BETHESDA.....  | MD..... |           | 12/18/2019.....  | 5.41.....        | 259,552.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 298,000.....                   | 04/01/2019.....                           |
| OV2647055..... | CF..... | FORT LAUDERDALE..... | FL..... |           | 12/18/2019.....  | 5.32.....        | 211,353.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 288,000.....                   | 04/07/2019.....                           |
| OV2647306..... | CF..... | BALTIMORE.....       | MD..... |           | 12/18/2019.....  | 5.45.....        | 396,037.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 545,000.....                   | 04/11/2019.....                           |
| OV2647541..... | CF..... | PLANO.....           | TX..... |           | 12/18/2019.....  | 4.70.....        | 231,841.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 282,000.....                   | 03/20/2019.....                           |
| OV2648663..... | CF..... | PUNTA GORDA.....     | FL..... |           | 12/18/2019.....  | 4.92.....        | 224,022.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 04/18/2019.....                           |
| OV2648697..... | CF..... | SANTA CLARITA.....   | CA..... |           | 12/18/2019.....  | 5.68.....        | 257,715.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 315,000.....                   | 04/17/2019.....                           |
| OV2648708..... | CF..... | ARVADA.....          | CO..... |           | 12/18/2019.....  | 5.02.....        | 341,408.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 390,000.....                   | 04/11/2019.....                           |
| OV2648882..... | CF..... | PHOENIX.....         | AZ..... |           | 12/18/2019.....  | 5.15.....        | 150,613.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 180,000.....                   | 04/26/2019.....                           |
| OV2649012..... | CF..... | MANALAPAN.....       | NJ..... |           | 12/18/2019.....  | 5.32.....        | 432,429.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 525,000.....                   | 04/24/2019.....                           |
| OV2649041..... | CF..... | WASHINGTON.....      | DC..... |           | 12/18/2019.....  | 5.10.....        | 652,876.....                                                    |                                             | (34).....                                  |                                                                  |                                            |                                                | 900,000.....                   | 03/15/2019.....                           |
| OV2649042..... | CF..... | TAKOMA PARK.....     | MD..... |           | 12/18/2019.....  | 5.18.....        | 441,250.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 577,500.....                   | 04/26/2019.....                           |
| OV2649210..... | CF..... | FORT WORTH.....      | TX..... |           | 12/18/2019.....  | 4.52.....        | 180,873.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 220,000.....                   | 04/29/2019.....                           |
| OV2649211..... | CF..... | SAGINAW.....         | TX..... |           | 12/18/2019.....  | 4.55.....        | 169,497.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 205,000.....                   | 04/18/2019.....                           |
| OV2649437..... | CF..... | ROWLETT.....         | TX..... |           | 12/18/2019.....  | 4.81.....        | 167,854.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 215,000.....                   | 04/15/2019.....                           |
| OV2649441..... | CF..... | DETROIT.....         | MI..... |           | 12/18/2019.....  | 4.54.....        | 157,229.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 200,000.....                   | 01/21/2019.....                           |
| OV2649467..... | CF..... | COTTONWOOD.....      | CA..... |           | 12/18/2019.....  | 4.45.....        | 309,833.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 383,000.....                   | 04/27/2019.....                           |
| OV2649518..... | CF..... | UPPER MARLBORO.....  | MD..... |           | 12/18/2019.....  | 5.09.....        | 235,403.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 355,000.....                   | 04/29/2019.....                           |
| OV2649519..... | CF..... | NASHVILLE.....       | TN..... |           | 12/18/2019.....  | 5.19.....        | 212,433.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 240,000.....                   | 05/01/2019.....                           |
| OV2649537..... | CF..... | BOZEMAN.....         | MT..... |           | 12/18/2019.....  | 5.12.....        | 351,978.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 435,000.....                   | 04/22/2019.....                           |
| OV2649556..... | CF..... | NORCO.....           | CA..... |           | 12/18/2019.....  | 5.12.....        | 375,693.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 455,000.....                   | 04/26/2019.....                           |
| OV2649559..... | CF..... | SAN DIEGO.....       | CA..... |           | 12/18/2019.....  | 5.21.....        | 777,731.....                                                    |                                             | (43).....                                  |                                                                  |                                            |                                                | 1,150,000.....                 | 04/11/2019.....                           |
| OV2649578..... | CF..... | PARAMOUNT.....       | CA..... |           | 12/18/2019.....  | 4.90.....        | 720,038.....                                                    |                                             | (32).....                                  |                                                                  |                                            |                                                | 1,000,000.....                 | 04/18/2019.....                           |
| OV2649991..... | CF..... | FLAGSTAFF.....       | AZ..... |           | 12/18/2019.....  | 4.97.....        | 423,812.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 585,000.....                   | 04/12/2019.....                           |



SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.72

| 1              | 2       | Location                |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                         |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                    | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2649993..... | CF..... | LIHUE.....              | HI..... |           | 12/18/2019.....  | 4.78.....        | 545,497.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 670,000.....                   | 04/13/2019                                |
| OV2650117..... | CF..... | DEERFIELD BEACH.....    | FL..... |           | 12/18/2019.....  | 4.60.....        | 284,775.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 346,000.....                   | 04/03/2019                                |
| OV2650270..... | CF..... | MCKINNEY.....           | TX..... |           | 12/18/2019.....  | 4.62.....        | 211,743.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 04/22/2019                                |
| OV2650321..... | CF..... | FRIENDSWOOD.....        | TX..... |           | 12/18/2019.....  | 4.75.....        | 293,065.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 378,000.....                   | 03/13/2019                                |
| OV2650334..... | CF..... | DEDHAM.....             | MA..... |           | 12/18/2019.....  | 5.00.....        | 585,872.....                                                    |                                             | (29).....                                  |                                                                  |                                            |                                                | 810,000.....                   | 04/15/2019                                |
| OV2650391..... | CF..... | PEMBROKE PINES.....     | FL..... |           | 12/18/2019.....  | 5.28.....        | 368,844.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 450,000.....                   | 02/07/2019                                |
| OV2650393..... | CF..... | MERRIMACK.....          | NH..... |           | 12/18/2019.....  | 5.19.....        | 134,139.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 172,000.....                   | 04/01/2019                                |
| OV2650506..... | CF..... | SEVIERVILLE.....        | TN..... |           | 12/18/2019.....  | 5.66.....        | 371,316.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 475,000.....                   | 05/08/2019                                |
| OV2650558..... | CF..... | PEMBROKE PINES.....     | FL..... |           | 12/18/2019.....  | 5.71.....        | 293,696.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 355,000.....                   | 04/25/2019                                |
| OV2650844..... | CF..... | SAN BERNARDINO.....     | CA..... |           | 12/18/2019.....  | 5.26.....        | 252,597.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 327,000.....                   | 04/16/2019                                |
| OV2650994..... | CF..... | RIO LINDA.....          | CA..... |           | 12/18/2019.....  | 5.56.....        | 498,722.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 665,000.....                   | 04/25/2019                                |
| OV2651082..... | CF..... | LONG BEACH.....         | CA..... |           | 12/18/2019.....  | 5.09.....        | 444,981.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 550,000.....                   | 04/15/2019                                |
| OV2651213..... | CF..... | SYLMAR.....             | CA..... |           | 12/18/2019.....  | 5.47.....        | 244,681.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 315,000.....                   | 05/02/2019                                |
| OV2651233..... | CF..... | LYONS.....              | IL..... |           | 12/18/2019.....  | 5.16.....        | 237,654.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 325,000.....                   | 04/04/2019                                |
| OV2651252..... | CF..... | WALDPORT.....           | OR..... |           | 12/18/2019.....  | 5.74.....        | 452,413.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 550,000.....                   | 04/22/2019                                |
| OV2651446..... | CF..... | EASTHAM.....            | MA..... |           | 12/18/2019.....  | 5.48.....        | 289,413.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 386,000.....                   | 04/30/2019                                |
| OV2651501..... | CF..... | ARDEN.....              | NC..... |           | 12/18/2019.....  | 4.72.....        | 289,541.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 352,000.....                   | 04/17/2019                                |
| OV2651502..... | CF..... | CELEBRATION.....        | FL..... |           | 12/18/2019.....  | 5.01.....        | 180,751.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 203,000.....                   | 04/23/2019                                |
| OV2651503..... | CF..... | ORLANDO.....            | FL..... |           | 12/18/2019.....  | 4.66.....        | 196,665.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 254,000.....                   | 04/18/2019                                |
| OV2651547..... | CF..... | NORTHBROOK.....         | IL..... |           | 12/18/2019.....  | 5.82.....        | 241,162.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 280,000.....                   | 03/30/2019                                |
| OV2651552..... | CF..... | UNION CITY.....         | NJ..... |           | 12/18/2019.....  | 5.39.....        | 394,845.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 550,000.....                   | 12/04/2018                                |
| OV2651560..... | CF..... | LAS VEGAS.....          | NV..... |           | 12/18/2019.....  | 4.99.....        | 289,072.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 365,000.....                   | 05/01/2019                                |
| OV2651561..... | CF..... | COMPTON.....            | CA..... |           | 12/18/2019.....  | 4.79.....        | 277,412.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 360,000.....                   | 04/12/2019                                |
| OV2651589..... | CF..... | NORTH MYRTLE BEACH..... | SC..... |           | 12/18/2019.....  | 5.20.....        | 311,585.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 375,000.....                   | 04/20/2019                                |
| OV2652822..... | CF..... | PEMBROKE PINES.....     | FL..... |           | 12/18/2019.....  | 5.71.....        | 293,711.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 355,000.....                   | 04/22/2019                                |
| OV2653025..... | CF..... | LAKE FOREST.....        | CA..... |           | 12/18/2019.....  | 5.48.....        | 496,456.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 650,000.....                   | 05/06/2019                                |
| OV2653109..... | CF..... | ROGERS.....             | AR..... |           | 12/18/2019.....  | 5.53.....        | 208,465.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 255,600.....                   | 05/12/2019                                |
| OV2653144..... | CF..... | COLORADO SPRINGS.....   | CO..... |           | 12/18/2019.....  | 4.99.....        | 279,154.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 338,000.....                   | 04/25/2019                                |
| OV2653152..... | CF..... | CASTLE ROCK.....        | CO..... |           | 12/18/2019.....  | 4.65.....        | 322,311.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 392,000.....                   | 05/09/2019                                |
| OV2653182..... | CF..... | LADY LAKE.....          | FL..... |           | 12/18/2019.....  | 4.74.....        | 283,112.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 04/22/2019                                |
| OV2653622..... | CF..... | PORT SAINT LUCIE.....   | FL..... |           | 12/18/2019.....  | 5.48.....        | 227,223.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 275,000.....                   | 04/30/2019                                |
| OV2653871..... | CF..... | RIVERSIDE.....          | CA..... |           | 12/18/2019.....  | 5.22.....        | 278,126.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 358,500.....                   | 08/09/2019                                |
| OV2653899..... | CF..... | AUSTIN.....             | TX..... |           | 12/18/2019.....  | 5.85.....        | 221,157.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 255,500.....                   | 04/26/2019                                |
| OV2653904..... | CF..... | VISTA.....              | CA..... |           | 12/18/2019.....  | 5.27.....        | 449,079.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 582,000.....                   | 03/27/2019                                |
| OV2653953..... | CF..... | LILBURN.....            | GA..... |           | 12/18/2019.....  | 5.00.....        | 264,669.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 324,000.....                   | 04/16/2019                                |
| OV2654341..... | CF..... | SANTA CLARITA.....      | CA..... |           | 12/18/2019.....  | 5.18.....        | 418,637.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 545,000.....                   | 05/07/2019                                |
| OV2654421..... | CF..... | EVERETT.....            | MA..... |           | 12/18/2019.....  | 5.32.....        | 383,177.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 526,000.....                   | 05/06/2019                                |
| OV2654477..... | CF..... | MALDEN.....             | MA..... |           | 12/18/2019.....  | 4.85.....        | 575,655.....                                                    |                                             | (31).....                                  |                                                                  |                                            |                                                | 800,000.....                   | 05/02/2019                                |
| OV2654627..... | CF..... | TUSTIN.....             | CA..... |           | 12/18/2019.....  | 5.27.....        | 274,242.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 345,000.....                   | 04/24/2019                                |
| OV2654630..... | CF..... | GUADALUPE.....          | CA..... |           | 12/18/2019.....  | 5.16.....        | 221,027.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 285,000.....                   | 04/22/2019                                |
| OV2654726..... | CF..... | KLAMATH FALLS.....      | OR..... |           | 12/18/2019.....  | 5.23.....        | 220,653.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 269,000.....                   | 04/18/2019                                |
| OV2654758..... | CF..... | CAMAS.....              | WA..... |           | 12/18/2019.....  | 4.32.....        | 286,235.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 05/13/2019                                |
| OV2654803..... | CF..... | BOSTON.....             | MA..... |           | 12/18/2019.....  | 5.07.....        | 938,216.....                                                    |                                             | (33).....                                  |                                                                  |                                            |                                                | 1,300,000.....                 | 05/08/2019                                |
| OV2654958..... | CF..... | MERIDIAN.....           | ID..... |           | 12/18/2019.....  | 4.66.....        | 213,964.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 264,000.....                   | 05/15/2019                                |

**SCHEDULE B - PART 1**

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.73

| 1              | 2       | Location             |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                      |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                 | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2654965..... | CF..... | TOLLESON.....        | AZ..... |           | 12/18/2019.....  | 5.37.....        | 189,222.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 225,000.....                   | 04/20/2019                                |
| OV2654970..... | CF..... | MESQUITE.....        | TX..... |           | 12/18/2019.....  | 4.64.....        | 168,155.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 202,000.....                   | 04/30/2019                                |
| OV2655138..... | CF..... | SAVANNAH.....        | GA..... |           | 12/18/2019.....  | 5.16.....        | 190,874.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 225,000.....                   | 05/09/2019                                |
| OV2655172..... | CF..... | MYRTLE BEACH.....    | SC..... |           | 12/18/2019.....  | 5.17.....        | 249,418.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 303,000.....                   | 04/20/2019                                |
| OV2655202..... | CF..... | SACRAMENTO.....      | CA..... |           | 12/18/2019.....  | 5.09.....        | 289,232.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 335,000.....                   | 04/19/2019                                |
| OV2655216..... | CF..... | COLUMBUS.....        | OH..... |           | 12/18/2019.....  | 5.34.....        | 216,453.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 250,000.....                   | 04/26/2019                                |
| OV2655222..... | CF..... | AURORA.....          | CO..... |           | 12/18/2019.....  | 5.65.....        | 271,294.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 330,000.....                   | 04/24/2019                                |
| OV2655224..... | CF..... | HIALEAH.....         | FL..... |           | 12/18/2019.....  | 4.66.....        | 253,106.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 352,000.....                   | 05/07/2019                                |
| OV2655316..... | CF..... | INDEPENDENCE.....    | OR..... |           | 12/18/2019.....  | 5.87.....        | 229,898.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 280,000.....                   | 04/24/2019                                |
| OV2655320..... | CF..... | JERSEY CITY.....     | NJ..... |           | 12/18/2019.....  | 5.05.....        | 548,222.....                                                    |                                             | (34).....                                  |                                                                  |                                            |                                                | 784,000.....                   | 04/17/2019                                |
| OV2655364..... | CF..... | LAWRENCE.....        | MA..... |           | 12/18/2019.....  | 5.27.....        | 366,341.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 502,000.....                   | 05/08/2019                                |
| OV2655421..... | CF..... | DALLAS.....          | TX..... |           | 12/18/2019.....  | 5.17.....        | 466,691.....                                                    |                                             | (29).....                                  |                                                                  |                                            |                                                | 560,000.....                   | 04/12/2019                                |
| OV2655663..... | CF..... | SWEET HOME.....      | OR..... |           | 12/18/2019.....  | 4.54.....        | 121,918.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 160,000.....                   | 05/04/2019                                |
| OV2655664..... | CF..... | LAS VEGAS.....       | NV..... |           | 12/18/2019.....  | 5.00.....        | 205,770.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 245,000.....                   | 05/07/2019                                |
| OV2655701..... | CF..... | CHARLOTTE.....       | NC..... |           | 12/18/2019.....  | 4.93.....        | 317,930.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 435,000.....                   | 04/25/2019                                |
| OV2655853..... | CF..... | PLANTATION.....      | FL..... |           | 12/18/2019.....  | 5.57.....        | 254,513.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 315,000.....                   | 05/15/2019                                |
| OV2655860..... | CF..... | KENNESAW.....        | GA..... |           | 12/18/2019.....  | 5.60.....        | 248,232.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 306,000.....                   | 04/28/2019                                |
| OV2655936..... | CF..... | SACRAMENTO.....      | CA..... |           | 12/18/2019.....  | 4.80.....        | 298,065.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 363,500.....                   | 04/28/2019                                |
| OV2655998..... | CF..... | HEYBURN.....         | ID..... |           | 12/18/2019.....  | 5.87.....        | 221,428.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 310,000.....                   | 05/16/2019                                |
| OV2655999..... | CF..... | CONROE.....          | TX..... |           | 12/18/2019.....  | 4.55.....        | 208,389.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 256,000.....                   | 04/14/2019                                |
| OV2656029..... | CF..... | MODESTO.....         | CA..... |           | 12/18/2019.....  | 5.32.....        | 253,827.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 305,000.....                   | 04/19/2019                                |
| OV2656050..... | CF..... | PLANO.....           | TX..... |           | 12/18/2019.....  | 5.28.....        | 241,855.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 295,000.....                   | 05/04/2019                                |
| OV2656052..... | CF..... | KISSIMMEE.....       | FL..... |           | 12/18/2019.....  | 5.61.....        | 302,035.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 372,000.....                   | 05/08/2019                                |
| OV2656110..... | CF..... | KEY WEST.....        | FL..... |           | 12/18/2019.....  | 4.74.....        | 350,304.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 439,000.....                   | 04/26/2019                                |
| OV2656135..... | CF..... | COLCHESTER.....      | VT..... |           | 12/18/2019.....  | 5.39.....        | 209,997.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 272,000.....                   | 03/26/2019                                |
| OV2656165..... | CF..... | LAKEWOOD.....        | CO..... |           | 12/18/2019.....  | 4.79.....        | 301,660.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 440,000.....                   | 05/08/2019                                |
| OV2656253..... | CF..... | ASHEVILLE.....       | NC..... |           | 12/18/2019.....  | 4.73.....        | 252,461.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 305,000.....                   | 05/06/2019                                |
| OV2656344..... | CF..... | NORTH LAS VEGAS..... | NV..... |           | 12/18/2019.....  | 5.20.....        | 237,495.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 305,000.....                   | 04/29/2019                                |
| OV2656347..... | CF..... | LAS VEGAS.....       | NV..... |           | 12/18/2019.....  | 5.14.....        | 186,395.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 237,000.....                   | 05/03/2019                                |
| OV2656371..... | CF..... | EUREKA.....          | CA..... |           | 12/18/2019.....  | 5.20.....        | 412,197.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 505,000.....                   | 05/08/2019                                |
| OV2656516..... | CF..... | GRAPEVINE.....       | TX..... |           | 12/18/2019.....  | 5.57.....        | 230,591.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 285,000.....                   | 05/17/2019                                |
| OV2656584..... | CF..... | SYKESVILLE.....      | MD..... |           | 12/18/2019.....  | 5.20.....        | 219,979.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 270,000.....                   | 03/23/2019                                |
| OV2656727..... | CF..... | GILBERT.....         | AZ..... |           | 12/18/2019.....  | 4.78.....        | 393,530.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 515,000.....                   | 05/16/2019                                |
| OV2656736..... | CF..... | DALLAS.....          | TX..... |           | 12/18/2019.....  | 5.09.....        | 231,961.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 287,000.....                   | 04/08/2019                                |
| OV2656742..... | CF..... | MERRILLVILLE.....    | IN..... |           | 12/18/2019.....  | 5.61.....        | 163,686.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 223,000.....                   | 04/26/2019                                |
| OV2656912..... | CF..... | MEAD.....            | CO..... |           | 12/18/2019.....  | 4.88.....        | 387,840.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 472,000.....                   | 05/06/2019                                |
| OV2656920..... | CF..... | LYNNWOOD.....        | WA..... |           | 12/18/2019.....  | 5.34.....        | 331,303.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 427,000.....                   | 03/08/2019                                |
| OV2656941..... | CF..... | EVERSON.....         | WA..... |           | 12/18/2019.....  | 5.16.....        | 252,125.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 345,000.....                   | 03/22/2019                                |
| OV2656942..... | CF..... | KELSO.....           | WA..... |           | 12/18/2019.....  | 5.18.....        | 158,301.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 190,000.....                   | 05/03/2019                                |
| OV2657047..... | CF..... | PLEASANT GROVE.....  | UT..... |           | 12/18/2019.....  | 5.30.....        | 353,726.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 432,000.....                   | 05/17/2019                                |
| OV2657079..... | CF..... | NASHVILLE.....       | TN..... |           | 12/18/2019.....  | 5.20.....        | 168,365.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 220,000.....                   | 05/01/2019                                |
| OV2657082..... | CF..... | SAN DIEGO.....       | CA..... |           | 12/18/2019.....  | 5.59.....        | 641,988.....                                                    |                                             | (33).....                                  |                                                                  |                                            |                                                | 885,000.....                   | 02/15/2019                                |
| OV2657628..... | CF..... | BARTLETT.....        | IL..... |           | 12/18/2019.....  | 4.57.....        | 113,691.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 137,000.....                   | 05/15/2019                                |
| OV2657788..... | CF..... | TOMS RIVER.....      | NJ..... |           | 12/18/2019.....  | 5.36.....        | 226,338.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 265,000.....                   | 05/07/2019                                |
| OV2657820..... | CF..... | CLERMONT.....        | FL..... |           | 12/18/2019.....  | 5.77.....        | 213,906.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 245,000.....                   | 05/03/2019                                |

**SCHEDULE B - PART 1**

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.74

| 1              | 2       | Location               |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                        |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                   | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2657876..... | CF..... | KENT.....              | WA..... |           | 12/18/2019.....  | 4.78.....        | 262,008.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 330,000.....                   | 05/21/2019                                |
| OV2657884..... | CF..... | GALLATIN.....          | TN..... |           | 12/18/2019.....  | 4.89.....        | 290,429.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 355,000.....                   | 05/08/2019                                |
| OV2657917..... | CF..... | COLORADO SPRINGS.....  | CO..... |           | 12/18/2019.....  | 4.55.....        | 259,413.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 322,000.....                   | 05/17/2019                                |
| OV2657936..... | CF..... | OLD ORCHARD BEACH..... | ME..... |           | 12/18/2019.....  | 5.09.....        | 326,944.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 420,000.....                   | 04/29/2019                                |
| OV2658172..... | CF..... | CITRUS SPRINGS.....    | FL..... |           | 12/18/2019.....  | 5.68.....        | 113,092.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 128,000.....                   | 05/15/2019                                |
| OV2658221..... | CF..... | ROWLETT.....           | TX..... |           | 12/18/2019.....  | 5.51.....        | 261,766.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 325,000.....                   | 05/14/2019                                |
| OV2658229..... | CF..... | BOISE.....             | ID..... |           | 12/18/2019.....  | 5.09.....        | 344,382.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 420,000.....                   | 04/22/2019                                |
| OV2658534..... | CF..... | RAMSEY.....            | MN..... |           | 12/18/2019.....  | 5.61.....        | 234,518.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 303,000.....                   | 04/18/2019                                |
| OV2658536..... | CF..... | LEAD.....              | SD..... |           | 12/18/2019.....  | 4.62.....        | 259,905.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 316,000.....                   | 04/19/2019                                |
| OV2658872..... | CF..... | MIAMI LAKES.....       | FL..... |           | 12/18/2019.....  | 5.58.....        | 222,885.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 287,000.....                   | 03/27/2019                                |
| OV2658996..... | CF..... | WOODBIDGE.....         | VA..... |           | 12/18/2019.....  | 4.90.....        | 251,973.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 292,000.....                   | 05/28/2019                                |
| OV2659009..... | CF..... | BEL AIR.....           | MD..... |           | 12/18/2019.....  | 5.59.....        | 455,462.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 550,000.....                   | 04/30/2019                                |
| OV2659059..... | CF..... | FORT WORTH.....        | TX..... |           | 12/18/2019.....  | 5.23.....        | 403,387.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 489,000.....                   | 04/08/2019                                |
| OV2659258..... | CF..... | LAS VEGAS.....         | NV..... |           | 12/18/2019.....  | 5.38.....        | 273,583.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 355,000.....                   | 04/03/2019                                |
| OV2659504..... | CF..... | HENDERSON.....         | NV..... |           | 12/18/2019.....  | 5.21.....        | 235,769.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 305,000.....                   | 04/22/2019                                |
| OV2659509..... | CF..... | DIXON.....             | CA..... |           | 12/18/2019.....  | 4.75.....        | 536,705.....                                                    |                                             | (26).....                                  |                                                                  |                                            |                                                | 743,266.....                   | 04/13/2019                                |
| OV2659542..... | CF..... | CLINTON.....           | UT..... |           | 12/18/2019.....  | 4.72.....        | 229,575.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 276,500.....                   | 04/12/2019                                |
| OV2659543..... | CF..... | DAVIE.....             | FL..... |           | 12/18/2019.....  | 5.27.....        | 314,788.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 378,000.....                   | 03/01/2019                                |
| OV2659551..... | CF..... | ODESSA.....            | FL..... |           | 12/18/2019.....  | 5.55.....        | 226,736.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 257,000.....                   | 05/08/2019                                |
| OV2659590..... | CF..... | PERTH AMBOY.....       | NJ..... |           | 12/18/2019.....  | 5.21.....        | 221,852.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 305,000.....                   | 05/01/2019                                |
| OV2659672..... | CF..... | SEVIERVILLE.....       | TN..... |           | 12/18/2019.....  | 4.99.....        | 258,365.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 320,000.....                   | 04/30/2019                                |
| OV2659856..... | CF..... | MOUNTLAKE TERRACE..... | WA..... |           | 12/18/2019.....  | 5.48.....        | 273,896.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 354,000.....                   | 04/18/2019                                |
| OV2660111..... | CF..... | BEAUMONT.....          | CA..... |           | 12/18/2019.....  | 5.75.....        | 304,070.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 418,000.....                   | 04/02/2019                                |
| OV2660173..... | CF..... | MENIFEE.....           | CA..... |           | 12/18/2019.....  | 5.09.....        | 313,938.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 386,000.....                   | 05/07/2019                                |
| OV2660219..... | CF..... | BATON ROUGE.....       | LA..... |           | 12/18/2019.....  | 5.59.....        | 263,196.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 319,000.....                   | 05/13/2019                                |
| OV2660220..... | CF..... | SPOKANE VLY.....       | WA..... |           | 12/18/2019.....  | 4.49.....        | 255,925.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 330,000.....                   | 05/02/2019                                |
| OV2660273..... | CF..... | SPOKANE.....           | WA..... |           | 12/18/2019.....  | 5.42.....        | 175,331.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 210,000.....                   | 05/16/2019                                |
| OV2660329..... | CF..... | SALT LAKE CITY.....    | UT..... |           | 12/18/2019.....  | 5.04.....        | 364,152.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 467,000.....                   | 04/25/2019                                |
| OV2660330..... | CF..... | SACRAMENTO.....        | CA..... |           | 12/18/2019.....  | 4.59.....        | 227,140.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 272,000.....                   | 04/26/2019                                |
| OV2660477..... | CF..... | VALLEJO.....           | CA..... |           | 12/18/2019.....  | 5.00.....        | 305,114.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 370,000.....                   | 05/13/2019                                |
| OV2660490..... | CF..... | SPANAWAY.....          | WA..... |           | 12/18/2019.....  | 5.61.....        | 234,404.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 303,000.....                   | 04/09/2019                                |
| OV2660784..... | CF..... | KISSIMEE.....          | FL..... |           | 12/18/2019.....  | 5.24.....        | 304,032.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 368,000.....                   | 04/22/2019                                |
| OV2660791..... | CF..... | JERSEY CITY.....       | NJ..... |           | 12/18/2019.....  | 4.89.....        | 531,743.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 815,000.....                   | 05/01/2019                                |
| OV2660888..... | CF..... | METHUEN.....           | MA..... |           | 12/18/2019.....  | 5.75.....        | 356,772.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 495,000.....                   | 05/10/2019                                |
| OV2660890..... | CF..... | LYNN.....              | MA..... |           | 12/18/2019.....  | 5.48.....        | 325,761.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 450,000.....                   | 05/11/2019                                |
| OV2661113..... | CF..... | FRESNO.....            | CA..... |           | 12/18/2019.....  | 4.63.....        | 230,364.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 279,000.....                   | 05/21/2019                                |
| OV2661134..... | CF..... | ASHLAND.....           | OR..... |           | 12/18/2019.....  | 4.76.....        | 328,502.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 455,000.....                   | 04/22/2019                                |
| OV2661223..... | CF..... | JERSEY CITY.....       | NJ..... |           | 12/18/2019.....  | 5.32.....        | 331,299.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 455,000.....                   | 04/12/2019                                |
| OV2661316..... | CF..... | MATTHEWS.....          | NC..... |           | 12/18/2019.....  | 5.68.....        | 218,445.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 285,000.....                   | 04/01/2019                                |
| OV2661342..... | CF..... | WHEAT RIDGE.....       | CO..... |           | 12/18/2019.....  | 5.27.....        | 544,561.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 755,000.....                   | 05/10/2019                                |
| OV2661343..... | CF..... | PFLUGERVILLE.....      | TX..... |           | 12/18/2019.....  | 5.16.....        | 201,919.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 243,000.....                   | 05/14/2019                                |
| OV2661345..... | CF..... | TUCSON.....            | AZ..... |           | 12/18/2019.....  | 5.23.....        | 179,555.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 208,000.....                   | 05/22/2019                                |
| OV2661350..... | CF..... | CEDAR PARK.....        | TX..... |           | 12/18/2019.....  | 5.21.....        | 348,432.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 420,000.....                   | 05/06/2019                                |
| OV2661370..... | CF..... | SALEM.....             | OR..... |           | 12/18/2019.....  | 4.87.....        | 379,986.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 534,000.....                   | 04/26/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.75

| 1              | 2       | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2661382..... | CF..... | MIAMI.....            | FL..... |           | 12/18/2019.....  | 5.57.....        | 240,294.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 330,000.....                   | 02/16/2019.....                           |
| OV2661383..... | CF..... | MIAMI.....            | FL..... |           | 12/18/2019.....  | 5.58.....        | 294,546.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 405,000.....                   | 02/15/2019.....                           |
| OV2661384..... | CF..... | MIAMI.....            | FL..... |           | 12/18/2019.....  | 5.57.....        | 291,064.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 420,000.....                   | 02/23/2019.....                           |
| OV2661483..... | CF..... | VERO BEACH.....       | FL..... |           | 12/18/2019.....  | 5.63.....        | 293,799.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 370,000.....                   | 04/18/2019.....                           |
| OV2661574..... | CF..... | REDDING.....          | CA..... |           | 12/18/2019.....  | 4.75.....        | 305,336.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 380,000.....                   | 05/11/2019.....                           |
| OV2661772..... | CF..... | RICHMOND.....         | VA..... |           | 12/18/2019.....  | 4.32.....        | 285,835.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 364,000.....                   | 05/13/2019.....                           |
| OV2661807..... | CF..... | METAIRIE.....         | LA..... |           | 12/18/2019.....  | 5.55.....        | 181,138.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 232,000.....                   | 05/03/2019.....                           |
| OV2661938..... | CF..... | CHICAGO.....          | IL..... |           | 12/18/2019.....  | 5.66.....        | 235,005.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 305,000.....                   | 05/29/2019.....                           |
| OV2661969..... | CF..... | BUCKEYE.....          | AZ..... |           | 12/18/2019.....  | 5.16.....        | 159,971.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 207,000.....                   | 05/20/2019.....                           |
| OV2661979..... | CF..... | ARLINGTON.....        | TX..... |           | 12/18/2019.....  | 4.48.....        | 178,580.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 230,000.....                   | 05/29/2019.....                           |
| OV2661988..... | CF..... | TUMWATER.....         | WA..... |           | 12/18/2019.....  | 5.00.....        | 306,060.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 395,000.....                   | 04/30/2019.....                           |
| OV2661993..... | CF..... | PRESCOTT VALLEY.....  | AZ..... |           | 12/18/2019.....  | 5.21.....        | 219,730.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 265,000.....                   | 05/17/2019.....                           |
| OV2661994..... | CF..... | COMMERCE CITY.....    | CO..... |           | 12/18/2019.....  | 4.90.....        | 314,904.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 405,000.....                   | 05/18/2019.....                           |
| OV2662028..... | CF..... | HIALEAH.....          | FL..... |           | 12/18/2019.....  | 5.41.....        | 295,580.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 372,000.....                   | 05/17/2019.....                           |
| OV2662115..... | CF..... | HENDERSONVILLE.....   | NC..... |           | 12/18/2019.....  | 5.24.....        | 226,591.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 275,000.....                   | 05/24/2019.....                           |
| OV2662134..... | CF..... | CHARLOTTE.....        | NC..... |           | 12/18/2019.....  | 5.18.....        | 135,337.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 155,000.....                   | 06/08/2019.....                           |
| OV2662156..... | CF..... | MIDLAND.....          | TX..... |           | 12/18/2019.....  | 5.44.....        | 246,364.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 322,000.....                   | 04/29/2019.....                           |
| OV2662187..... | CF..... | FORT COLLINS.....     | CO..... |           | 12/18/2019.....  | 5.54.....        | 294,980.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 383,000.....                   | 05/14/2019.....                           |
| OV2662383..... | CF..... | SHELBY TOWNSHIP.....  | MI..... |           | 12/18/2019.....  | 4.58.....        | 132,735.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 170,000.....                   | 05/21/2019.....                           |
| OV2662495..... | CF..... | AURORA.....           | CO..... |           | 12/18/2019.....  | 4.68.....        | 292,134.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 360,000.....                   | 05/16/2019.....                           |
| OV2662541..... | CF..... | AUSTIN.....           | TX..... |           | 12/18/2019.....  | 5.06.....        | 242,336.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 338,000.....                   | 05/02/2019.....                           |
| OV2663117..... | CF..... | ESCONDIDO.....        | CA..... |           | 12/18/2019.....  | 5.28.....        | 378,348.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 505,000.....                   | 07/18/2019.....                           |
| OV2663121..... | CF..... | BUCKEYE.....          | AZ..... |           | 12/18/2019.....  | 4.44.....        | 181,170.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 221,000.....                   | 05/30/2019.....                           |
| OV2663220..... | CF..... | PRESCOTT.....         | AZ..... |           | 12/18/2019.....  | 5.20.....        | 297,983.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 368,000.....                   | 05/15/2019.....                           |
| OV2663307..... | CF..... | GRIFFITH.....         | IN..... |           | 12/18/2019.....  | 5.29.....        | 158,557.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 235,000.....                   | 05/22/2019.....                           |
| OV2663406..... | CF..... | COLORADO SPRINGS..... | CO..... |           | 12/18/2019.....  | 4.70.....        | 325,709.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 425,000.....                   | 05/06/2019.....                           |
| OV2663545..... | CF..... | MCKINNEY.....         | TX..... |           | 12/18/2019.....  | 5.35.....        | 264,854.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 320,000.....                   | 05/29/2019.....                           |
| OV2663550..... | CF..... | BRISTOW.....          | VA..... |           | 12/18/2019.....  | 4.34.....        | 367,240.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 455,000.....                   | 05/11/2019.....                           |
| OV2663726..... | CF..... | MINNEAPOLIS.....      | MN..... |           | 12/18/2019.....  | 5.07.....        | 575,046.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 750,000.....                   | 05/22/2019.....                           |
| OV2664129..... | CF..... | DUNEDIN.....          | FL..... |           | 12/18/2019.....  | 4.71.....        | 302,195.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 415,000.....                   | 05/10/2019.....                           |
| OV2664282..... | CF..... | AUSTIN.....           | TX..... |           | 12/18/2019.....  | 5.30.....        | 214,981.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 262,000.....                   | 05/28/2019.....                           |
| OV2664284..... | CF..... | HOUSTON.....          | TX..... |           | 12/18/2019.....  | 4.55.....        | 142,447.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 170,000.....                   | 05/29/2019.....                           |
| OV2664371..... | CF..... | BAILEY.....           | CO..... |           | 12/18/2019.....  | 5.43.....        | 256,712.....                                                    |                                             | (4).....                                   |                                                                  |                                            |                                                | 340,500.....                   | 04/20/2019.....                           |
| OV2664404..... | CF..... | CAMAS.....            | WA..... |           | 12/18/2019.....  | 5.38.....        | 347,212.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 434,000.....                   | 05/08/2019.....                           |
| OV2664449..... | CF..... | LONGMONT.....         | CO..... |           | 12/18/2019.....  | 5.19.....        | 262,804.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 398,000.....                   | 05/10/2019.....                           |
| OV2664493..... | CF..... | TEANECK.....          | NJ..... |           | 12/18/2019.....  | 5.35.....        | 240,435.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 290,000.....                   | 05/24/2019.....                           |
| OV2664569..... | CF..... | WEST PALM BEACH.....  | FL..... |           | 12/18/2019.....  | 5.47.....        | 309,217.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 365,000.....                   | 05/10/2019.....                           |
| OV2664594..... | CF..... | NEW ORLEANS.....      | LA..... |           | 12/18/2019.....  | 4.89.....        | 237,194.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 329,000.....                   | 05/23/2019.....                           |
| OV2664661..... | CF..... | LAKEWOOD.....         | CO..... |           | 12/18/2019.....  | 5.82.....        | 244,518.....                                                    |                                             | (2).....                                   |                                                                  |                                            |                                                | 305,000.....                   | 04/26/2019.....                           |
| OV2664851..... | CF..... | AUSTIN.....           | TX..... |           | 12/18/2019.....  | 5.00.....        | 355,989.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 475,000.....                   | 05/24/2019.....                           |
| OV2664882..... | CF..... | SAN LUIS OBISPO.....  | CA..... |           | 12/18/2019.....  | 5.24.....        | 597,732.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 736,000.....                   | 05/31/2019.....                           |
| OV2664884..... | CF..... | BOISE.....            | ID..... |           | 12/18/2019.....  | 5.72.....        | 293,313.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 445,000.....                   | 04/10/2019.....                           |
| OV2664885..... | CF..... | BOISE.....            | ID..... |           | 12/18/2019.....  | 5.72.....        | 293,325.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 445,000.....                   | 05/20/2019.....                           |
| OV2664886..... | CF..... | BOISE.....            | ID..... |           | 12/18/2019.....  | 5.74.....        | 292,593.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 442,000.....                   | 05/20/2019.....                           |

**SCHEDULE B - PART 1**

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.76

| 1              | 2       | Location                |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                         |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                    | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2664887..... | CF..... | BOISE.....              | ID..... |           | 12/18/2019.....  | 5.74.....        | 292,585.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 442,000.....                   | 05/20/2019                                |
| OV2665035..... | CF..... | BALTIMORE.....          | MD..... |           | 12/18/2019.....  | 5.25.....        | 139,209.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 160,000.....                   | 06/05/2019                                |
| OV2665063..... | CF..... | FORT WORTH.....         | TX..... |           | 12/18/2019.....  | 4.86.....        | 234,877.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 289,000.....                   | 05/14/2019                                |
| OV2665076..... | CF..... | POMONA.....             | CA..... |           | 12/18/2019.....  | 5.23.....        | 327,876.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 430,000.....                   | 05/29/2019                                |
| OV2665199..... | CF..... | WEEKI WACHEE.....       | FL..... |           | 12/18/2019.....  | 5.60.....        | 223,423.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 270,000.....                   | 04/29/2019                                |
| OV2665200..... | CF..... | COLUMBUS.....           | OH..... |           | 12/18/2019.....  | 5.27.....        | 262,503.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 352,000.....                   | 06/07/2019                                |
| OV2665206..... | CF..... | ACTON.....              | CA..... |           | 12/18/2019.....  | 5.80.....        | 472,091.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 625,000.....                   | 05/20/2019                                |
| OV2665306..... | CF..... | DENVER.....             | CO..... |           | 12/18/2019.....  | 5.47.....        | 309,102.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 434,000.....                   | 05/09/2019                                |
| OV2665374..... | CF..... | INGLEWOOD.....          | CA..... |           | 12/18/2019.....  | 5.66.....        | 414,386.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 605,000.....                   | 05/20/2019                                |
| OV2665415..... | CF..... | SALEM.....              | OR..... |           | 12/18/2019.....  | 4.77.....        | 325,798.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 401,000.....                   | 06/05/2019                                |
| OV2665487..... | CF..... | BOSTON.....             | MA..... |           | 12/18/2019.....  | 5.60.....        | 394,941.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 555,000.....                   | 05/03/2019                                |
| OV2665511..... | CF..... | CHICAGO.....            | IL..... |           | 12/18/2019.....  | 5.30.....        | 286,595.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 379,000.....                   | 04/22/2019                                |
| OV2665558..... | CF..... | BUFORD.....             | GA..... |           | 12/18/2019.....  | 5.38.....        | 278,182.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 360,000.....                   | 05/02/2019                                |
| OV2665563..... | CF..... | AUBURN.....             | AL..... |           | 12/18/2019.....  | 5.01.....        | 142,914.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 160,000.....                   | 05/16/2019                                |
| OV2665654..... | CF..... | COMMERCE.....           | CA..... |           | 12/18/2019.....  | 4.36.....        | 343,652.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 450,000.....                   | 05/22/2019                                |
| OV2665663..... | CF..... | BUENA VISTA.....        | CO..... |           | 12/18/2019.....  | 5.76.....        | 238,281.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 310,000.....                   | 04/23/2019                                |
| OV2665673..... | CF..... | LITTLE ELM.....         | TX..... |           | 12/18/2019.....  | 5.42.....        | 183,625.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 220,000.....                   | 05/16/2019                                |
| OV2665674..... | CF..... | VICTORVILLE.....        | CA..... |           | 12/18/2019.....  | 5.59.....        | 220,202.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 250,000.....                   | 05/17/2019                                |
| OV2665737..... | CF..... | WESTWOOD.....           | NJ..... |           | 12/18/2019.....  | 5.05.....        | 365,516.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 500,000.....                   | 05/08/2019                                |
| OV2665770..... | CF..... | PALMDALE.....           | CA..... |           | 12/18/2019.....  | 4.57.....        | 175,165.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 240,000.....                   | 05/16/2019                                |
| OV2665772..... | CF..... | CHICAGO.....            | IL..... |           | 12/18/2019.....  | 5.52.....        | 165,175.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 215,000.....                   | 05/15/2019                                |
| OV2665778..... | CF..... | NORFOLK.....            | VA..... |           | 12/18/2019.....  | 5.15.....        | 223,431.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 310,000.....                   | 05/20/2019                                |
| OV2665890..... | CF..... | SILVER SPRING.....      | MD..... |           | 12/18/2019.....  | 5.42.....        | 208,480.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 250,000.....                   | 05/15/2019                                |
| OV2665903..... | CF..... | NASHVILLE.....          | TN..... |           | 12/18/2019.....  | 5.67.....        | 274,147.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 320,000.....                   | 04/16/2019                                |
| OV2665930..... | CF..... | BAY POINT.....          | CA..... |           | 12/18/2019.....  | 5.71.....        | 372,521.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 457,000.....                   | 05/15/2019                                |
| OV2665983..... | CF..... | LACEY.....              | WA..... |           | 12/18/2019.....  | 5.19.....        | 236,977.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 285,000.....                   | 04/22/2019                                |
| OV2665993..... | CF..... | PRESCOTT VALLEY.....    | AZ..... |           | 12/18/2019.....  | 5.20.....        | 249,252.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 370,000.....                   | 05/10/2019                                |
| OV2665996..... | CF..... | GRESHAM.....            | OR..... |           | 12/18/2019.....  | 5.26.....        | 293,165.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 335,000.....                   | 05/16/2019                                |
| OV2666015..... | CF..... | BOISE.....              | ID..... |           | 12/18/2019.....  | 5.72.....        | 316,410.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 415,000.....                   | 05/20/2019                                |
| OV2666019..... | CF..... | PORTLAND.....           | OR..... |           | 12/18/2019.....  | 5.66.....        | 184,496.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 240,000.....                   | 04/25/2019                                |
| OV2666020..... | CF..... | MARIPOSA.....           | CA..... |           | 12/18/2019.....  | 5.55.....        | 191,807.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 250,000.....                   | 04/08/2019                                |
| OV2666040..... | CF..... | WEST PALM BEACH.....    | FL..... |           | 12/18/2019.....  | 5.25.....        | 205,667.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 285,000.....                   | 04/08/2019                                |
| OV2666103..... | CF..... | WYLIE.....              | TX..... |           | 12/18/2019.....  | 5.67.....        | 268,783.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 325,000.....                   | 04/29/2019                                |
| OV2666133..... | CF..... | BETTENDORF.....         | IA..... |           | 12/18/2019.....  | 5.28.....        | 230,938.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 300,000.....                   | 05/08/2019                                |
| OV2666134..... | CF..... | AUSTIN.....             | TX..... |           | 12/18/2019.....  | 4.96.....        | 269,132.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 330,000.....                   | 05/03/2019                                |
| OV2666147..... | CF..... | LAS VEGAS.....          | NV..... |           | 12/18/2019.....  | 5.42.....        | 245,658.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 04/30/2019                                |
| OV2666170..... | CF..... | FALLS CHURCH.....       | VA..... |           | 12/18/2019.....  | 5.13.....        | 154,051.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 179,000.....                   | 05/16/2019                                |
| OV2666173..... | CF..... | NORTH CHESTERFIELD..... | VA..... |           | 12/18/2019.....  | 4.83.....        | 221,036.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 260,000.....                   | 05/23/2019                                |
| OV2666206..... | CF..... | NEW BRUNSWICK.....      | NJ..... |           | 12/18/2019.....  | 5.67.....        | 261,326.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 400,000.....                   | 04/20/2019                                |
| OV2666225..... | CF..... | SAN LEANDRO.....        | CA..... |           | 12/18/2019.....  | 4.41.....        | 484,561.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 695,000.....                   | 06/01/2019                                |
| OV2666557..... | CF..... | HERNDON.....            | VA..... |           | 12/18/2019.....  | 4.38.....        | 351,747.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 430,000.....                   | 05/20/2019                                |
| OV2666756..... | CF..... | BUDA.....               | TX..... |           | 12/18/2019.....  | 4.84.....        | 166,049.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 201,500.....                   | 06/03/2019                                |
| OV2666797..... | CF..... | SALEM.....              | OR..... |           | 12/18/2019.....  | 4.92.....        | 255,686.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 315,000.....                   | 05/23/2019                                |
| OV2666843..... | CF..... | SAN DIEGO.....          | CA..... |           | 12/18/2019.....  | 5.19.....        | 285,993.....                                                    |                                             | (3).....                                   |                                                                  |                                            |                                                | 405,000.....                   | 04/19/2019                                |
| OV2666946..... | CF..... | LONG BEACH.....         | CA..... |           | 12/18/2019.....  | 5.62.....        | 830,574.....                                                    |                                             | (38).....                                  |                                                                  |                                            |                                                | 1,150,000.....                 | 05/01/2019                                |

**SCHEDULE B - PART 1**

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.77

| 1              | 2       | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2666954..... | CF..... | WOODS CROSS.....      | UT..... |           | 12/18/2019.....  | 5.65.....        | 308,473.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 422,000.....                   | 04/17/2019                                |
| OV2667005..... | CF..... | LOS ANGELES.....      | CA..... |           | 12/18/2019.....  | 5.92.....        | 791,707.....                                                    |                                             | (29).....                                  |                                                                  |                                            |                                                | 1,065,000.....                 | 05/20/2019                                |
| OV2667130..... | CF..... | MIAMI.....            | FL..... |           | 12/18/2019.....  | 5.64.....        | 226,364.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 275,000.....                   | 05/29/2019                                |
| OV2667318..... | CF..... | MENDOTA.....          | CA..... |           | 12/18/2019.....  | 4.91.....        | 205,574.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 290,000.....                   | 05/17/2019                                |
| OV2667327..... | CF..... | ATLANTA.....          | GA..... |           | 12/18/2019.....  | 5.72.....        | 193,238.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 221,000.....                   | 05/24/2019                                |
| OV2667415..... | CF..... | JERSEY CITY.....      | NJ..... |           | 12/18/2019.....  | 5.71.....        | 414,701.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 630,000.....                   | 04/05/2019                                |
| OV2667457..... | CF..... | MIAMI.....            | FL..... |           | 12/18/2019.....  | 4.72.....        | 321,007.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 450,000.....                   | 06/06/2019                                |
| OV2667478..... | CF..... | LAWRENCEVILLE.....    | GA..... |           | 12/18/2019.....  | 5.29.....        | 246,274.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 02/25/2019                                |
| OV2667510..... | CF..... | LANEXA.....           | VA..... |           | 12/18/2019.....  | 5.02.....        | 117,487.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 181,000.....                   | 05/30/2019                                |
| OV2667547..... | CF..... | REDMOND.....          | WA..... |           | 12/18/2019.....  | 5.40.....        | 704,911.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 930,000.....                   | 05/28/2019                                |
| OV2667549..... | CF..... | PRESCOTT VALLEY.....  | AZ..... |           | 12/18/2019.....  | 5.27.....        | 243,451.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 298,000.....                   | 05/29/2019                                |
| OV2667586..... | CF..... | SEDRO WOOLLEY.....    | WA..... |           | 12/18/2019.....  | 4.54.....        | 138,589.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 190,000.....                   | 05/23/2019                                |
| OV2667594..... | CF..... | TACOMA.....           | WA..... |           | 12/18/2019.....  | 5.16.....        | 296,064.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 360,000.....                   | 05/16/2019                                |
| OV2667595..... | CF..... | LAS VEGAS.....        | NV..... |           | 12/18/2019.....  | 5.07.....        | 385,136.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 480,000.....                   | 05/17/2019                                |
| OV2667628..... | CF..... | GLENDALE.....         | AZ..... |           | 12/18/2019.....  | 4.69.....        | 214,812.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 300,000.....                   | 06/14/2019                                |
| OV2667637..... | CF..... | IDYLLWILD.....        | CA..... |           | 12/18/2019.....  | 5.41.....        | 209,639.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 255,000.....                   | 05/16/2019                                |
| OV2667674..... | CF..... | LONGWOOD.....         | FL..... |           | 12/18/2019.....  | 5.33.....        | 253,731.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 325,000.....                   | 05/30/2019                                |
| OV2667690..... | CF..... | LAYTON.....           | UT..... |           | 12/18/2019.....  | 5.33.....        | 220,358.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 270,000.....                   | 06/11/2019                                |
| OV2667797..... | CF..... | HYATTSVILLE.....      | MD..... |           | 12/18/2019.....  | 5.71.....        | 230,734.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 302,000.....                   | 05/13/2019                                |
| OV2667828..... | CF..... | WATAUGA.....          | TX..... |           | 12/18/2019.....  | 4.80.....        | 151,343.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 185,000.....                   | 05/22/2019                                |
| OV2667844..... | CF..... | CRYSTAL.....          | MN..... |           | 12/18/2019.....  | 5.53.....        | 223,104.....                                                    |                                             | (4).....                                   |                                                                  |                                            |                                                | 270,000.....                   | 06/01/2019                                |
| OV2667996..... | CF..... | DENVER.....           | CO..... |           | 12/18/2019.....  | 5.20.....        | 206,912.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 270,000.....                   | 05/24/2019                                |
| OV2668085..... | CF..... | PRINCETON.....        | TX..... |           | 12/18/2019.....  | 5.47.....        | 186,603.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 225,000.....                   | 08/22/2019                                |
| OV2668150..... | CF..... | TRABUCO CANYON.....   | CA..... |           | 12/18/2019.....  | 4.77.....        | 398,236.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 492,000.....                   | 06/12/2019                                |
| OV2668184..... | CF..... | SANTA ROSA BEACH..... | FL..... |           | 12/18/2019.....  | 5.34.....        | 406,119.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 500,000.....                   | 06/14/2019                                |
| OV2668217..... | CF..... | SCOTTSDALE.....       | AZ..... |           | 12/18/2019.....  | 5.48.....        | 348,306.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 475,000.....                   | 06/07/2019                                |
| OV2668219..... | CF..... | BURLESON.....         | TX..... |           | 12/18/2019.....  | 5.34.....        | 251,323.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 291,000.....                   | 06/13/2019                                |
| OV2668311..... | CF..... | GARDENA.....          | CA..... |           | 12/18/2019.....  | 5.32.....        | 484,219.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 584,000.....                   | 04/17/2019                                |
| OV2668490..... | CF..... | NORTH BERGEN.....     | NJ..... |           | 12/18/2019.....  | 5.68.....        | 230,471.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 405,000.....                   | 05/28/2019                                |
| OV2668500..... | CF..... | LAS VEGAS.....        | NV..... |           | 12/18/2019.....  | 4.67.....        | 125,141.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 155,000.....                   | 06/04/2019                                |
| OV2668518..... | CF..... | NASHVILLE.....        | TN..... |           | 12/18/2019.....  | 5.63.....        | 231,100.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 280,000.....                   | 06/03/2019                                |
| OV2668586..... | CF..... | PALMDALE.....         | CA..... |           | 12/18/2019.....  | 4.37.....        | 266,495.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 375,000.....                   | 06/10/2019                                |
| OV2668604..... | CF..... | ORLAND PARK.....      | IL..... |           | 12/18/2019.....  | 5.03.....        | 106,523.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 130,000.....                   | 05/24/2019                                |
| OV2668608..... | CF..... | ENGLEWOOD.....        | CO..... |           | 12/18/2019.....  | 5.68.....        | 299,261.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 390,000.....                   | 05/28/2019                                |
| OV2668722..... | CF..... | ATLANTA.....          | GA..... |           | 12/18/2019.....  | 5.30.....        | 225,135.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 260,000.....                   | 06/11/2019                                |
| OV2668805..... | CF..... | FAR ROCKAWAY.....     | NY..... |           | 12/18/2019.....  | 4.91.....        | 340,629.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 530,000.....                   | 04/15/2019                                |
| OV2668817..... | CF..... | TAUNTON.....          | MA..... |           | 12/18/2019.....  | 5.64.....        | 378,107.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 490,000.....                   | 04/12/2019                                |
| OV2668846..... | CF..... | ODESSA.....           | FL..... |           | 12/18/2019.....  | 4.84.....        | 245,095.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 322,000.....                   | 05/17/2019                                |
| OV2668961..... | CF..... | MINNEOLA.....         | FL..... |           | 12/18/2019.....  | 4.82.....        | 158,425.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 195,000.....                   | 05/13/2019                                |
| OV2669151..... | CF..... | CHICAGO.....          | IL..... |           | 12/18/2019.....  | 5.32.....        | 447,574.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 625,000.....                   | 06/04/2019                                |
| OV2669160..... | CF..... | REVERE.....           | MA..... |           | 12/18/2019.....  | 3.84.....        | 624,446.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 855,000.....                   | 05/31/2019                                |
| OV2669191..... | CF..... | ORADELL.....          | NJ..... |           | 12/18/2019.....  | 5.02.....        | 518,665.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 650,000.....                   | 04/24/2019                                |
| OV2669196..... | CF..... | AURORA.....           | CO..... |           | 12/18/2019.....  | 5.46.....        | 258,576.....                                                    |                                             | (2).....                                   |                                                                  |                                            |                                                | 344,000.....                   | 05/16/2019                                |
| OV2669235..... | CF..... | KENNESAW.....         | GA..... |           | 12/18/2019.....  | 5.07.....        | 216,979.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 269,000.....                   | 05/30/2019                                |

**SCHEDULE B - PART 1**

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.78

| 1              | 2       | Location               |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                        |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                   | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2669243..... | CF..... | SOUTH DENNIS.....      | MA..... |           | 12/18/2019.....  | 5.56.....        | 263,827.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 344,000.....                   | 02/01/2019.....                           |
| OV2670014..... | CF..... | SPRING.....            | TX..... |           | 12/18/2019.....  | 4.91.....        | 151,047.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 180,500.....                   | 04/05/2019.....                           |
| OV2670115..... | CF..... | GALVESTON.....         | TX..... |           | 12/18/2019.....  | 5.31.....        | 229,106.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 285,000.....                   | 04/19/2019.....                           |
| OV2670230..... | CF..... | WILMINGTON.....        | NC..... |           | 12/18/2019.....  | 5.09.....        | 82,494.....                                                     |                                             | (5).....                                   |                                                                  |                                            |                                                | 100,000.....                   | 05/02/2019.....                           |
| OV2670236..... | CF..... | LANCASTER.....         | CA..... |           | 12/18/2019.....  | 4.52.....        | 417,606.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 516,000.....                   | 06/17/2019.....                           |
| OV2670339..... | CF..... | PFLUGERVILLE.....      | TX..... |           | 12/18/2019.....  | 4.34.....        | 234,564.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 288,000.....                   | 06/06/2019.....                           |
| OV2670401..... | CF..... | ANTIOCH.....           | CA..... |           | 12/18/2019.....  | 5.61.....        | 551,718.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 725,000.....                   | 04/22/2019.....                           |
| OV2670403..... | CF..... | CHINO.....             | CA..... |           | 12/18/2019.....  | 5.57.....        | 306,620.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 375,000.....                   | 05/03/2019.....                           |
| OV2670456..... | CF..... | NEWNAN.....            | GA..... |           | 12/18/2019.....  | 4.65.....        | 134,358.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 176,000.....                   | 06/11/2019.....                           |
| OV2670642..... | CF..... | FORT MYERS.....        | FL..... |           | 12/18/2019.....  | 5.39.....        | 247,434.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 05/29/2019.....                           |
| OV2670711..... | CF..... | CEDAR HILL.....        | TX..... |           | 12/18/2019.....  | 5.05.....        | 94,105.....                                                     |                                             | (6).....                                   |                                                                  |                                            |                                                | 115,000.....                   | 05/21/2019.....                           |
| OV2670725..... | CF..... | MIDDLETOWN.....        | RI..... |           | 12/18/2019.....  | 5.40.....        | 337,199.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 410,000.....                   | 06/04/2019.....                           |
| OV2670733..... | CF..... | NEWBERG.....           | OR..... |           | 12/18/2019.....  | 5.77.....        | 246,661.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 306,000.....                   | 06/03/2019.....                           |
| OV2670782..... | CF..... | AURORA.....            | CO..... |           | 12/18/2019.....  | 5.26.....        | 282,536.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 343,000.....                   | 05/23/2019.....                           |
| OV2670885..... | CF..... | SAVANNAH.....          | GA..... |           | 12/18/2019.....  | 5.20.....        | 105,212.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 120,000.....                   | 05/17/2019.....                           |
| OV2671089..... | CF..... | OVILLA.....            | TX..... |           | 12/18/2019.....  | 4.85.....        | 302,614.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 372,000.....                   | 04/24/2019.....                           |
| OV2671090..... | CF..... | CHICAGO.....           | IL..... |           | 12/18/2019.....  | 5.45.....        | 336,136.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 440,000.....                   | 04/05/2019.....                           |
| OV2671151..... | CF..... | ESCONDIDO.....         | CA..... |           | 12/18/2019.....  | 4.72.....        | 379,218.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 475,000.....                   | 06/12/2019.....                           |
| OV2671177..... | CF..... | ROCKVILLE.....         | MD..... |           | 12/18/2019.....  | 5.08.....        | 379,668.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 510,000.....                   | 05/27/2019.....                           |
| OV2671181..... | CF..... | GREELEY.....           | CO..... |           | 12/18/2019.....  | 5.75.....        | 332,826.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 449,000.....                   | 05/14/2019.....                           |
| OV2672157..... | CF..... | WILLIS.....            | TX..... |           | 12/18/2019.....  | 4.75.....        | 89,698.....                                                     |                                             | (4).....                                   |                                                                  |                                            |                                                | 120,000.....                   | 06/03/2019.....                           |
| OV2672185..... | CF..... | PLANO.....             | TX..... |           | 12/18/2019.....  | 5.21.....        | 224,262.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 280,000.....                   | 06/10/2019.....                           |
| OV2672188..... | CF..... | EAST ORANGE.....       | NJ..... |           | 12/18/2019.....  | 5.16.....        | 215,963.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 280,000.....                   | 05/29/2019.....                           |
| OV2672281..... | CF..... | FERNDALE.....          | MI..... |           | 12/18/2019.....  | 5.37.....        | 156,776.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 180,000.....                   | 06/14/2019.....                           |
| OV2672333..... | CF..... | MAYS LANDING.....      | NJ..... |           | 12/18/2019.....  | 4.98.....        | 178,432.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 202,600.....                   | 05/08/2019.....                           |
| OV2672362..... | CF..... | PONTE VEDRA BEACH..... | FL..... |           | 12/18/2019.....  | 5.33.....        | 268,911.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 335,000.....                   | 04/23/2019.....                           |
| OV2672408..... | CF..... | KAUFMAN.....           | TX..... |           | 12/18/2019.....  | 4.95.....        | 112,472.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 144,000.....                   | 03/22/2019.....                           |
| OV2672441..... | CF..... | SAN DIEGO.....         | CA..... |           | 12/18/2019.....  | 5.41.....        | 400,875.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 760,000.....                   | 06/10/2019.....                           |
| OV2672446..... | CF..... | APPLE VALLEY.....      | MN..... |           | 12/18/2019.....  | 5.28.....        | 134,007.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 160,000.....                   | 05/16/2019.....                           |
| OV2672536..... | CF..... | FT LAUDERDALE.....     | FL..... |           | 12/18/2019.....  | 5.39.....        | 175,452.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 225,000.....                   | 06/03/2019.....                           |
| OV2672605..... | CF..... | SURF CITY.....         | NC..... |           | 12/18/2019.....  | 5.62.....        | 219,477.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 280,000.....                   | 06/04/2019.....                           |
| OV2672656..... | CF..... | NAMPA.....             | ID..... |           | 12/18/2019.....  | 5.26.....        | 218,654.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 275,000.....                   | 06/11/2019.....                           |
| OV2672702..... | CF..... | AUSTIN.....            | TX..... |           | 12/18/2019.....  | 4.81.....        | 322,158.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 395,000.....                   | 06/11/2019.....                           |
| OV2673148..... | CF..... | NAMPA.....             | ID..... |           | 12/18/2019.....  | 5.63.....        | 206,965.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 251,000.....                   | 06/20/2019.....                           |
| OV2673149..... | CF..... | NORTH RIVERSIDE.....   | IL..... |           | 12/18/2019.....  | 5.40.....        | 219,490.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 305,000.....                   | 05/31/2019.....                           |
| OV2673175..... | CF..... | EVERETT.....           | WA..... |           | 12/18/2019.....  | 5.38.....        | 289,057.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 375,000.....                   | 06/17/2019.....                           |
| OV2673620..... | CF..... | WEST VALLEY CITY.....  | UT..... |           | 12/18/2019.....  | 5.57.....        | 318,192.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 415,000.....                   | 05/22/2019.....                           |
| OV2673661..... | CF..... | EVERETT.....           | WA..... |           | 12/18/2019.....  | 5.63.....        | 360,949.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 500,000.....                   | 05/14/2019.....                           |
| OV2673663..... | CF..... | WINDSOR.....           | CO..... |           | 12/18/2019.....  | 5.06.....        | 270,389.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 331,000.....                   | 05/01/2019.....                           |
| OV2673695..... | CF..... | KILN.....              | MS..... |           | 12/18/2019.....  | 4.37.....        | 239,153.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 295,000.....                   | 06/19/2019.....                           |
| OV2673768..... | CF..... | CARSON.....            | CA..... |           | 12/18/2019.....  | 5.64.....        | 424,581.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 550,000.....                   | 04/18/2019.....                           |
| OV2673814..... | CF..... | BAKERSFIELD.....       | CA..... |           | 12/18/2019.....  | 5.10.....        | 294,844.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 385,000.....                   | 05/15/2019.....                           |
| OV2673994..... | CF..... | SAN TAN VALLEY.....    | AZ..... |           | 12/18/2019.....  | 5.26.....        | 199,054.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 245,000.....                   | 05/16/2019.....                           |
| OV2674012..... | CF..... | LAS VEGAS.....         | NV..... |           | 12/18/2019.....  | 5.18.....        | 168,341.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 225,000.....                   | 06/12/2019.....                           |
| OV2674055..... | CF..... | BELLFLOWER.....        | CA..... |           | 12/18/2019.....  | 5.76.....        | 447,518.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 520,000.....                   | 06/06/2019.....                           |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.79

| 1              | 2       | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2674274..... | CF..... | PFLUGERVILLE.....     | TX..... |           | 12/18/2019.....  | 5.28.....        | 225,111.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 275,000.....                   | 06/03/2019.....                           |
| OV2674289..... | CF..... | MIAMI.....            | FL..... |           | 12/18/2019.....  | 5.77.....        | 260,864.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 326,000.....                   | 06/04/2019.....                           |
| OV2674373..... | CF..... | TACOMA.....           | WA..... |           | 12/18/2019.....  | 5.40.....        | 216,413.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 313,000.....                   | 06/17/2019.....                           |
| OV2674518..... | CF..... | MIDDLEBORO.....       | MA..... |           | 12/18/2019.....  | 5.50.....        | 222,391.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 309,000.....                   | 05/31/2019.....                           |
| OV2674519..... | CF..... | SEEKONK.....          | MA..... |           | 12/18/2019.....  | 5.51.....        | 226,213.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 292,000.....                   | 05/30/2019.....                           |
| OV2674677..... | CF..... | SAN DIEGO.....        | CA..... |           | 12/18/2019.....  | 4.24.....        | 396,477.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 640,000.....                   | 06/05/2019.....                           |
| OV2674790..... | CF..... | SOUTHBRIDGE.....      | MA..... |           | 12/18/2019.....  | 4.66.....        | 132,256.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 180,000.....                   | 06/03/2019.....                           |
| OV2675060..... | CF..... | NEW ORLEANS.....      | LA..... |           | 12/18/2019.....  | 4.02.....        | 301,047.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 425,000.....                   | 04/20/2019.....                           |
| OV2675113..... | CF..... | YORBA LINDA.....      | CA..... |           | 12/18/2019.....  | 5.46.....        | 363,367.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 475,000.....                   | 04/29/2019.....                           |
| OV2675163..... | CF..... | HOUSTON.....          | TX..... |           | 12/18/2019.....  | 4.91.....        | 246,627.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 325,000.....                   | 05/22/2019.....                           |
| OV2675164..... | CF..... | BRAINTREE.....        | MA..... |           | 12/18/2019.....  | 4.80.....        | 342,371.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 418,000.....                   | 05/24/2019.....                           |
| OV2675270..... | CF..... | GOODYEAR.....         | AZ..... |           | 12/18/2019.....  | 5.57.....        | 210,585.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 272,000.....                   | 05/24/2019.....                           |
| OV2675278..... | CF..... | WINTER GARDEN.....    | FL..... |           | 12/18/2019.....  | 5.76.....        | 220,578.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 259,000.....                   | 06/09/2019.....                           |
| OV2675286..... | CF..... | MANCHESTER.....       | NH..... |           | 12/18/2019.....  | 4.83.....        | 250,114.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 350,000.....                   | 05/28/2019.....                           |
| OV2675328..... | CF..... | MCALLEN.....          | TX..... |           | 12/18/2019.....  | 5.54.....        | 123,196.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 160,000.....                   | 05/27/2019.....                           |
| OV2675381..... | CF..... | HOUSTON.....          | TX..... |           | 12/18/2019.....  | 5.30.....        | 69,190.....                                                     |                                             | (4).....                                   |                                                                  |                                            |                                                | 86,500.....                    | 04/19/2019.....                           |
| OV2675693..... | CF..... | SPOKANE.....          | WA..... |           | 12/18/2019.....  | 5.55.....        | 168,240.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 205,000.....                   | 06/14/2019.....                           |
| OV2675796..... | CF..... | SACRAMENTO.....       | CA..... |           | 12/18/2019.....  | 5.29.....        | 216,481.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 281,000.....                   | 05/06/2019.....                           |
| OV2675894..... | CF..... | MIAMI.....            | FL..... |           | 12/18/2019.....  | 4.87.....        | 252,815.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 06/03/2019.....                           |
| OV2675899..... | CF..... | LINCOLN.....          | NE..... |           | 12/18/2019.....  | 5.16.....        | 143,060.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 160,500.....                   | 06/12/2019.....                           |
| OV2675939..... | CF..... | LONG BEACH.....       | CA..... |           | 12/18/2019.....  | 4.47.....        | 477,367.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 585,000.....                   | 06/20/2019.....                           |
| OV2675999..... | CF..... | ATLANTA.....          | GA..... |           | 12/18/2019.....  | 4.81.....        | 129,198.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 165,000.....                   | 05/14/2019.....                           |
| OV2676005..... | CF..... | SAVANNAH.....         | GA..... |           | 12/18/2019.....  | 4.69.....        | 117,351.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 155,000.....                   | 05/17/2019.....                           |
| OV2676026..... | CF..... | TANEYTOWN.....        | MD..... |           | 12/18/2019.....  | 4.49.....        | 223,904.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 284,000.....                   | 06/26/2019.....                           |
| OV2676027..... | CF..... | FREDERICKSBURG.....   | VA..... |           | 12/18/2019.....  | 5.44.....        | 253,423.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 298,500.....                   | 06/12/2019.....                           |
| OV2676028..... | CF..... | LAUDERHILL.....       | FL..... |           | 12/18/2019.....  | 5.66.....        | 244,254.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 281,000.....                   | 05/29/2019.....                           |
| OV2676039..... | CF..... | DALLAS.....           | GA..... |           | 12/18/2019.....  | 5.12.....        | 139,638.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 168,000.....                   | 06/19/2019.....                           |
| OV2676040..... | CF..... | POWDER SPRINGS.....   | GA..... |           | 12/18/2019.....  | 5.12.....        | 144,261.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 173,500.....                   | 06/19/2019.....                           |
| OV2676052..... | CF..... | GREELEY.....          | CO..... |           | 12/18/2019.....  | 5.11.....        | 301,354.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 395,000.....                   | 05/20/2019.....                           |
| OV2676092..... | CF..... | CHARLOTTE.....        | NC..... |           | 12/18/2019.....  | 5.18.....        | 132,945.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 160,000.....                   | 05/29/2019.....                           |
| OV2676104..... | CF..... | MIAMI.....            | FL..... |           | 12/18/2019.....  | 5.17.....        | 307,185.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 375,000.....                   | 04/05/2019.....                           |
| OV2676232..... | CF..... | DENVER.....           | CO..... |           | 12/18/2019.....  | 5.44.....        | 183,160.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 248,000.....                   | 05/29/2019.....                           |
| OV2676251..... | CF..... | DENVER.....           | CO..... |           | 12/18/2019.....  | 5.34.....        | 381,880.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 469,000.....                   | 06/14/2019.....                           |
| OV2676463..... | CF..... | WASHINGTON.....       | DC..... |           | 12/18/2019.....  | 5.42.....        | 236,992.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 330,000.....                   | 05/31/2019.....                           |
| OV2676473..... | CF..... | SMYRNA.....           | GA..... |           | 12/18/2019.....  | 4.58.....        | 138,938.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 167,000.....                   | 06/19/2019.....                           |
| OV2676495..... | CF..... | WOODWAY.....          | TX..... |           | 12/18/2019.....  | 5.29.....        | 206,861.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 282,500.....                   | 09/25/2019.....                           |
| OV2676529..... | CF..... | OLATHE.....           | KS..... |           | 12/18/2019.....  | 5.16.....        | 158,903.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 190,000.....                   | 06/10/2019.....                           |
| OV2676532..... | CF..... | HENDERSON.....        | NV..... |           | 12/18/2019.....  | 5.34.....        | 285,397.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 375,000.....                   | 05/24/2019.....                           |
| OV2676561..... | CF..... | WASHINGTON.....       | UT..... |           | 12/18/2019.....  | 5.07.....        | 311,423.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 380,000.....                   | 06/12/2019.....                           |
| OV2676568..... | CF..... | COLORADO SPRINGS..... | CO..... |           | 12/18/2019.....  | 5.37.....        | 218,693.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 274,000.....                   | 05/28/2019.....                           |
| OV2676570..... | CF..... | HENDERSON.....        | NV..... |           | 12/18/2019.....  | 5.29.....        | 261,268.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 318,000.....                   | 05/15/2019.....                           |
| OV2676797..... | CF..... | PARAMUS.....          | NJ..... |           | 12/18/2019.....  | 4.42.....        | 524,086.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 650,000.....                   | 05/28/2019.....                           |
| OV2676824..... | CF..... | CARSON.....           | CA..... |           | 12/18/2019.....  | 5.55.....        | 483,446.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 590,000.....                   | 05/08/2019.....                           |
| OV2677045..... | CF..... | NAPLES.....           | FL..... |           | 12/18/2019.....  | 5.62.....        | 214,586.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 250,000.....                   | 05/24/2019.....                           |



SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.80

| 1              | 2       | Location             |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                      |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                 | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2677137..... | CF..... | LOS ANGELES.....     | CA..... |           | 12/18/2019.....  | 4.70.....        | 350,545.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 550,000.....                   | 05/20/2019.....                           |
| OV2677184..... | CF..... | SAN MARCOS.....      | TX..... |           | 12/18/2019.....  | 5.34.....        | 145,301.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 175,000.....                   | 06/07/2019.....                           |
| OV2677193..... | CF..... | WHEATON.....         | IL..... |           | 12/18/2019.....  | 5.59.....        | 220,553.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 270,000.....                   | 06/06/2019.....                           |
| OV2677312..... | CF..... | TUCSON.....          | AZ..... |           | 12/18/2019.....  | 4.99.....        | 167,064.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 190,000.....                   | 06/04/2019.....                           |
| OV2677318..... | CF..... | LENEXA.....          | KS..... |           | 12/18/2019.....  | 5.21.....        | 220,803.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 283,000.....                   | 06/10/2019.....                           |
| OV2677343..... | CF..... | CHARLESTON.....      | SC..... |           | 12/18/2019.....  | 5.23.....        | 198,971.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 232,000.....                   | 06/07/2019.....                           |
| OV2677376..... | CF..... | PHOENIX.....         | AZ..... |           | 12/18/2019.....  | 5.04.....        | 269,881.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 06/19/2019.....                           |
| OV2677389..... | CF..... | SAN BERNARDINO.....  | CA..... |           | 12/18/2019.....  | 5.06.....        | 211,193.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 275,000.....                   | 06/08/2019.....                           |
| OV2677411..... | CF..... | SAINT PAUL.....      | MN..... |           | 12/18/2019.....  | 4.92.....        | 179,150.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 229,000.....                   | 06/06/2019.....                           |
| OV2677477..... | CF..... | LODI.....            | CA..... |           | 12/18/2019.....  | 5.87.....        | 246,795.....                                                    |                                             | 0.....                                     |                                                                  |                                            |                                                | 330,000.....                   | 05/26/2019.....                           |
| OV2677489..... | CF..... | SAN BERNARDINO.....  | CA..... |           | 12/18/2019.....  | 5.28.....        | 290,606.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 360,000.....                   | 06/10/2019.....                           |
| OV2677503..... | CF..... | NORWALK.....         | CT..... |           | 12/18/2019.....  | 5.69.....        | 237,720.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 279,000.....                   | 05/02/2019.....                           |
| OV2677525..... | CF..... | OAKLAND.....         | CA..... |           | 12/18/2019.....  | 5.47.....        | 362,523.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 475,000.....                   | 05/21/2019.....                           |
| OV2677841..... | CF..... | JERSEY CITY.....     | NJ..... |           | 12/18/2019.....  | 4.68.....        | 395,213.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 550,000.....                   | 05/24/2019.....                           |
| OV2677894..... | CF..... | WINDSOR.....         | CO..... |           | 12/18/2019.....  | 5.55.....        | 338,760.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 388,500.....                   | 07/09/2019.....                           |
| OV2677896..... | CF..... | HOMESTEAD.....       | FL..... |           | 12/18/2019.....  | 5.60.....        | 229,429.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 280,000.....                   | 05/03/2019.....                           |
| OV2677927..... | CF..... | ALBUQUERQUE.....     | NM..... |           | 12/18/2019.....  | 5.04.....        | 129,708.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 156,000.....                   | 06/28/2019.....                           |
| OV2678054..... | CF..... | SEASIDE PARK.....    | NJ..... |           | 12/18/2019.....  | 5.17.....        | 384,010.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 535,000.....                   | 05/15/2019.....                           |
| OV2678109..... | CF..... | ORLANDO.....         | FL..... |           | 12/18/2019.....  | 5.26.....        | 219,647.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 277,000.....                   | 04/26/2019.....                           |
| OV2678184..... | CF..... | NORTH LAS VEGAS..... | NV..... |           | 12/18/2019.....  | 4.91.....        | 222,434.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 270,000.....                   | 06/15/2019.....                           |
| OV2678188..... | CF..... | NORTH LAS VEGAS..... | NV..... |           | 12/18/2019.....  | 4.93.....        | 238,080.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 290,000.....                   | 05/30/2019.....                           |
| OV2678290..... | CF..... | BALTIMORE.....       | MD..... |           | 12/18/2019.....  | 5.63.....        | 131,393.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 165,000.....                   | 05/15/2019.....                           |
| OV2678378..... | CF..... | SOUTH ELGIN.....     | IL..... |           | 12/18/2019.....  | 5.45.....        | 321,585.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 370,000.....                   | 05/24/2019.....                           |
| OV2678384..... | CF..... | ORLANDO.....         | FL..... |           | 12/18/2019.....  | 4.78.....        | 209,831.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 257,000.....                   | 06/28/2019.....                           |
| OV2678385..... | CF..... | LAKEWOOD RANCH.....  | FL..... |           | 12/18/2019.....  | 5.02.....        | 230,992.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 280,000.....                   | 06/21/2019.....                           |
| OV2678402..... | CF..... | GARFIELD.....        | NJ..... |           | 12/18/2019.....  | 4.93.....        | 252,413.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 365,000.....                   | 05/20/2019.....                           |
| OV2678419..... | CF..... | LEESBURG.....        | VA..... |           | 12/18/2019.....  | 4.73.....        | 244,143.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 310,000.....                   | 05/30/2019.....                           |
| OV2678430..... | CF..... | FORT COLLINS.....    | CO..... |           | 12/18/2019.....  | 5.29.....        | 326,430.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 455,000.....                   | 05/22/2019.....                           |
| OV2678639..... | CF..... | OREGON CITY.....     | OR..... |           | 12/18/2019.....  | 5.30.....        | 269,011.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 375,000.....                   | 05/08/2019.....                           |
| OV2678719..... | CF..... | AURORA.....          | CO..... |           | 12/18/2019.....  | 5.29.....        | 246,398.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 320,000.....                   | 06/03/2019.....                           |
| OV2678868..... | CF..... | NAPLES.....          | FL..... |           | 12/18/2019.....  | 5.75.....        | 449,242.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 555,000.....                   | 05/21/2019.....                           |
| OV2678915..... | CF..... | HAILEY.....          | ID..... |           | 12/18/2019.....  | 5.43.....        | 250,352.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 305,000.....                   | 06/19/2019.....                           |
| OV2678919..... | CF..... | KISSIMEE.....        | FL..... |           | 12/18/2019.....  | 5.62.....        | 264,466.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 320,000.....                   | 05/02/2019.....                           |
| OV2678982..... | CF..... | COMPTON.....         | CA..... |           | 12/18/2019.....  | 4.70.....        | 340,535.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 500,000.....                   | 06/12/2019.....                           |
| OV2679062..... | CF..... | ANAHEIM.....         | CA..... |           | 12/18/2019.....  | 5.13.....        | 456,401.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 605,000.....                   | 05/29/2019.....                           |
| OV2679111..... | CF..... | PAHRUMP.....         | NV..... |           | 12/18/2019.....  | 5.47.....        | 221,526.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 269,000.....                   | 06/10/2019.....                           |
| OV2679248..... | CF..... | WEST PALM BEACH..... | FL..... |           | 12/18/2019.....  | 5.26.....        | 132,163.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 150,000.....                   | 04/30/2019.....                           |
| OV2679260..... | CF..... | SHERMAN.....         | TX..... |           | 12/18/2019.....  | 4.81.....        | 136,704.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 187,000.....                   | 05/10/2019.....                           |
| OV2679306..... | CF..... | WHEAT RIDGE.....     | CO..... |           | 12/18/2019.....  | 4.97.....        | 150,020.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 375,000.....                   | 05/13/2019.....                           |
| OV2679312..... | CF..... | ROUND ROCK.....      | TX..... |           | 12/18/2019.....  | 5.68.....        | 261,272.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 342,000.....                   | 06/27/2019.....                           |
| OV2679315..... | CF..... | AUSTIN.....          | TX..... |           | 12/18/2019.....  | 5.75.....        | 263,394.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 309,000.....                   | 05/17/2019.....                           |
| OV2679528..... | CF..... | SAINT GEORGE.....    | UT..... |           | 12/18/2019.....  | 5.07.....        | 216,907.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 266,000.....                   | 06/15/2019.....                           |
| OV2679558..... | CF..... | ATHENS.....          | GA..... |           | 12/18/2019.....  | 4.73.....        | 228,376.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 284,000.....                   | 04/30/2019.....                           |
| OV2679561..... | CF..... | EUSTACE.....         | TX..... |           | 12/18/2019.....  | 4.79.....        | 250,595.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 325,000.....                   | 07/05/2019.....                           |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2       | Location                |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                         |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                    | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2679774..... | CF..... | VICTORVILLE.....        | CA..... |           | 12/18/2019.....  | 4.63.....        | 177,941.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 229,000.....                   | 06/21/2019.....                           |
| OV2679924..... | CF..... | ANTIOCH.....            | CA..... |           | 12/18/2019.....  | 4.52.....        | 485,247.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 565,000.....                   | 06/18/2019.....                           |
| OV2679927..... | CF..... | FREE UNION.....         | VA..... |           | 12/18/2019.....  | 5.28.....        | 129,392.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 171,000.....                   | 06/21/2019.....                           |
| OV2679973..... | CF..... | KEYES.....              | CA..... |           | 12/18/2019.....  | 5.37.....        | 210,891.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 255,000.....                   | 06/11/2019.....                           |
| OV2680166..... | CF..... | TOMS RIVER.....         | NJ..... |           | 12/18/2019.....  | 5.57.....        | 265,691.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 330,000.....                   | 04/05/2019.....                           |
| OV2680196..... | CF..... | NEWARK.....             | NJ..... |           | 12/18/2019.....  | 5.58.....        | 425,414.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 585,000.....                   | 06/14/2019.....                           |
| OV2680278..... | CF..... | MANTECA.....            | CA..... |           | 12/18/2019.....  | 5.05.....        | 353,165.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 442,000.....                   | 05/24/2019.....                           |
| OV2680610..... | CF..... | DECATUR.....            | GA..... |           | 12/18/2019.....  | 5.43.....        | 283,423.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 325,000.....                   | 07/03/2019.....                           |
| OV2680884..... | CF..... | PORTLAND.....           | OR..... |           | 12/18/2019.....  | 5.38.....        | 398,505.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 551,000.....                   | 06/17/2019.....                           |
| OV2680885..... | CF..... | PORTLAND.....           | OR..... |           | 12/18/2019.....  | 5.38.....        | 627,602.....                                                    |                                             | (28).....                                  |                                                                  |                                            |                                                | 935,000.....                   | 06/19/2019.....                           |
| OV2680985..... | CF..... | TAMPA.....              | FL..... |           | 12/18/2019.....  | 5.75.....        | 436,123.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 563,000.....                   | 06/27/2019.....                           |
| OV2681010..... | CF..... | WASHINGTON.....         | DC..... |           | 12/18/2019.....  | 4.85.....        | 210,628.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 260,000.....                   | 05/30/2019.....                           |
| OV2681041..... | CF..... | MONROE.....             | NY..... |           | 12/18/2019.....  | 5.85.....        | 339,253.....                                                    |                                             | (1).....                                   |                                                                  |                                            |                                                | 435,000.....                   | 04/02/2019.....                           |
| OV2681172..... | CF..... | LAVEEN.....             | AZ..... |           | 12/18/2019.....  | 4.62.....        | 205,790.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 248,000.....                   | 06/29/2019.....                           |
| OV2681322..... | CF..... | TEMPE.....              | AZ..... |           | 12/18/2019.....  | 5.27.....        | 310,457.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 377,000.....                   | 06/04/2019.....                           |
| OV2681382..... | CF..... | SOUTH LAKE TAHOE.....   | CA..... |           | 12/18/2019.....  | 4.47.....        | 264,261.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 326,000.....                   | 06/20/2019.....                           |
| OV2681396..... | CF..... | POMONA.....             | CA..... |           | 12/18/2019.....  | 5.21.....        | 233,114.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 403,000.....                   | 06/21/2019.....                           |
| OV2681455..... | CF..... | WENATCHEE.....          | WA..... |           | 12/18/2019.....  | 5.65.....        | 342,372.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 475,000.....                   | 06/05/2019.....                           |
| OV2681525..... | CF..... | EPPING.....             | NH..... |           | 12/18/2019.....  | 4.37.....        | 371,270.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 465,000.....                   | 06/10/2019.....                           |
| OV2681552..... | CF..... | NAPA.....               | CA..... |           | 12/18/2019.....  | 5.45.....        | 661,060.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 940,000.....                   | 06/04/2019.....                           |
| OV2681622..... | CF..... | REVERE.....             | MA..... |           | 12/18/2019.....  | 5.83.....        | 400,242.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 525,000.....                   | 04/18/2019.....                           |
| OV2681818..... | CF..... | KISSIMEE.....           | FL..... |           | 12/18/2019.....  | 5.09.....        | 412,890.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 486,000.....                   | 06/14/2019.....                           |
| OV2681916..... | CF..... | NEW ORLEANS.....        | LA..... |           | 12/18/2019.....  | 4.02.....        | 212,372.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 300,000.....                   | 05/17/2019.....                           |
| OV2681995..... | CF..... | LAS VEGAS.....          | NV..... |           | 12/18/2019.....  | 5.32.....        | 290,367.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 355,000.....                   | 06/05/2019.....                           |
| OV2682057..... | CF..... | OXNARD.....             | CA..... |           | 12/18/2019.....  | 5.31.....        | 365,456.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 483,000.....                   | 06/19/2019.....                           |
| OV2682072..... | CF..... | SARASOTA.....           | FL..... |           | 12/18/2019.....  | 4.69.....        | 208,626.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 260,000.....                   | 06/24/2019.....                           |
| OV2682082..... | CF..... | SAN DIEGO.....          | CA..... |           | 12/18/2019.....  | 4.54.....        | 697,409.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 920,000.....                   | 06/26/2019.....                           |
| OV2682315..... | CF..... | PLAINFIELD.....         | NJ..... |           | 12/18/2019.....  | 5.11.....        | 257,495.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 355,000.....                   | 06/03/2019.....                           |
| OV2682446..... | CF..... | PALM BAY.....           | FL..... |           | 12/18/2019.....  | 5.28.....        | 220,806.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 268,000.....                   | 06/08/2019.....                           |
| OV2682543..... | CF..... | LAS VEGAS.....          | NV..... |           | 12/18/2019.....  | 5.12.....        | 151,668.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 180,000.....                   | 06/21/2019.....                           |
| OV2682558..... | CF..... | HAMPTON.....            | VA..... |           | 12/18/2019.....  | 5.35.....        | 225,008.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 281,000.....                   | 06/27/2019.....                           |
| OV2682785..... | CF..... | WILMINGTON.....         | NC..... |           | 12/18/2019.....  | 5.41.....        | 218,270.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 278,000.....                   | 06/07/2019.....                           |
| OV2682786..... | CF..... | MCKINNEY.....           | TX..... |           | 12/18/2019.....  | 4.65.....        | 227,119.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 275,000.....                   | 07/11/2019.....                           |
| OV2682792..... | CF..... | FRANKLIN.....           | NC..... |           | 12/18/2019.....  | 4.66.....        | 118,092.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 142,000.....                   | 07/02/2019.....                           |
| OV2682869..... | CF..... | JERSEY CITY.....        | NJ..... |           | 12/18/2019.....  | 4.78.....        | 338,788.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 470,000.....                   | 06/14/2019.....                           |
| OV2682918..... | CF..... | CAMAS.....              | WA..... |           | 12/18/2019.....  | 4.71.....        | 410,496.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 574,000.....                   | 06/16/2019.....                           |
| OV2683041..... | CF..... | NEWARK.....             | NJ..... |           | 12/18/2019.....  | 5.58.....        | 225,466.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 310,000.....                   | 06/03/2019.....                           |
| OV2683263..... | CF..... | VANCOUVER.....          | WA..... |           | 12/18/2019.....  | 5.33.....        | 237,015.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 290,000.....                   | 06/24/2019.....                           |
| OV2683264..... | CF..... | HILTON HEAD ISLAND..... | SC..... |           | 12/18/2019.....  | 4.39.....        | 217,778.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 285,000.....                   | 06/15/2019.....                           |
| OV2683448..... | CF..... | BONNIE.....             | UT..... |           | 12/18/2019.....  | 5.40.....        | 274,955.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 320,000.....                   | 07/08/2019.....                           |
| OV2683477..... | CF..... | WILLOW PARK.....        | TX..... |           | 12/18/2019.....  | 4.85.....        | 202,793.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 265,000.....                   | 07/10/2019.....                           |
| OV2683503..... | CF..... | VANCOUVER.....          | WA..... |           | 12/18/2019.....  | 5.50.....        | 256,596.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 338,000.....                   | 07/03/2019.....                           |
| OV2683509..... | CF..... | QUINCY.....             | WA..... |           | 12/18/2019.....  | 4.88.....        | 283,611.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 353,000.....                   | 06/27/2019.....                           |
| OV2683530..... | CF..... | CHELMSFORD.....         | MA..... |           | 12/18/2019.....  | 6.00.....        | 229,182.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 274,000.....                   | 05/31/2019.....                           |
| OV2683593..... | CF..... | MODESTO.....            | CA..... |           | 12/18/2019.....  | 4.41.....        | 245,628.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 324,000.....                   | 06/20/2019.....                           |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2       | Location                        |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|---------------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                                 |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                            | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2683602..... | CF..... | CHARLOTTE.....                  | NC..... |           | 12/18/2019.....  | 5.40.....        | 222,239.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 270,000.....                   | 06/14/2019.....                           |
| OV2683607..... | CF..... | RIVERTON.....                   | UT..... |           | 12/18/2019.....  | 4.93.....        | 233,792.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 285,000.....                   | 06/25/2019.....                           |
| OV2683625..... | CF..... | PINELLAS PARK.....              | FL..... |           | 12/18/2019.....  | 5.19.....        | 269,143.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 355,000.....                   | 05/29/2019.....                           |
| OV2683908..... | CF..... | SAN ANTONIO.....                | TX..... |           | 12/18/2019.....  | 5.25.....        | 231,504.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 285,000.....                   | 07/04/2019.....                           |
| OV2683946..... | CF..... | TAMPA.....                      | FL..... |           | 12/18/2019.....  | 4.55.....        | 150,138.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 190,000.....                   | 07/03/2019.....                           |
| OV2684015..... | CF..... | MALDEN.....                     | MA..... |           | 12/18/2019.....  | 4.94.....        | 360,191.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 460,000.....                   | 07/15/2019.....                           |
| OV2684104..... | CF..... | SAN DIEGO.....                  | CA..... |           | 12/18/2019.....  | 4.54.....        | 697,376.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 920,000.....                   | 06/26/2019.....                           |
| OV2684108..... | CF..... | DALLAS.....                     | TX..... |           | 12/18/2019.....  | 4.59.....        | 165,678.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 200,000.....                   | 07/15/2019.....                           |
| OV2684174..... | CF..... | EUGENE.....                     | OR..... |           | 12/18/2019.....  | 4.38.....        | 419,340.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 560,000.....                   | 07/02/2019.....                           |
| OV2684184..... | CF..... | PALMDALE.....                   | CA..... |           | 12/18/2019.....  | 5.25.....        | 214,295.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 260,000.....                   | 06/28/2019.....                           |
| OV2684186..... | CF..... | (PACOIMA AREA) LOS ANGELES..... | CA..... |           | 12/18/2019.....  | 5.36.....        | 439,422.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 540,000.....                   | 06/25/2019.....                           |
| OV2684770..... | CF..... | PHOENIX.....                    | AZ..... |           | 12/18/2019.....  | 4.36.....        | 261,531.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 321,000.....                   | 07/02/2019.....                           |
| OV2685244..... | CF..... | CONROE.....                     | TX..... |           | 12/18/2019.....  | 4.46.....        | 156,031.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 187,000.....                   | 07/15/2019.....                           |
| OV2685258..... | CF..... | WORCESTER.....                  | MA..... |           | 12/18/2019.....  | 5.63.....        | 98,001.....                                                     |                                             | (6).....                                   |                                                                  |                                            |                                                | 113,000.....                   | 06/07/2019.....                           |
| OV2685273..... | CF..... | LONE OAK.....                   | TX..... |           | 12/18/2019.....  | 5.56.....        | 224,901.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 270,000.....                   | 06/26/2019.....                           |
| OV2685283..... | CF..... | VACAVILLE.....                  | CA..... |           | 12/18/2019.....  | 4.38.....        | 375,411.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 435,000.....                   | 06/26/2019.....                           |
| OV2685285..... | CF..... | FRAMINGHAM.....                 | MA..... |           | 12/18/2019.....  | 5.45.....        | 304,848.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 351,000.....                   | 06/19/2019.....                           |
| OV2685329..... | CF..... | TRUMBULL.....                   | CT..... |           | 12/18/2019.....  | 5.19.....        | 207,354.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 265,000.....                   | 06/18/2019.....                           |
| OV2685674..... | CF..... | PUYALLUP.....                   | WA..... |           | 12/18/2019.....  | 4.38.....        | 313,092.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 387,000.....                   | 07/15/2019.....                           |
| OV2685679..... | CF..... | PAGE.....                       | AZ..... |           | 12/18/2019.....  | 5.27.....        | 175,059.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 234,000.....                   | 06/05/2019.....                           |
| OV2685686..... | CF..... | LAKE DALLAS.....                | TX..... |           | 12/18/2019.....  | 4.52.....        | 218,818.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 265,000.....                   | 07/17/2019.....                           |
| OV2685695..... | CF..... | PFLUGERVILLE.....               | TX..... |           | 12/18/2019.....  | 4.73.....        | 185,449.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 225,000.....                   | 07/19/2019.....                           |
| OV2685736..... | CF..... | LOUISVILLE.....                 | KY..... |           | 12/18/2019.....  | 4.57.....        | 133,029.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 178,000.....                   | 07/15/2019.....                           |
| OV2685767..... | CF..... | WINNETKA.....                   | CA..... |           | 12/18/2019.....  | 5.98.....        | 469,009.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 615,000.....                   | 06/04/2019.....                           |
| OV2685773..... | CF..... | YUCCA VALLEY.....               | CA..... |           | 12/18/2019.....  | 4.68.....        | 279,424.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 390,000.....                   | 04/11/2019.....                           |
| OV2685897..... | CF..... | DENVER.....                     | CO..... |           | 12/18/2019.....  | 5.35.....        | 223,602.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 303,000.....                   | 05/31/2019.....                           |
| OV2685908..... | CF..... | BATAVIA.....                    | IL..... |           | 12/18/2019.....  | 5.53.....        | 191,253.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 261,000.....                   | 06/27/2019.....                           |
| OV2685909..... | CF..... | WESTMORE.....                   | VT..... |           | 12/18/2019.....  | 4.39.....        | 222,612.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 280,000.....                   | 05/01/2019.....                           |
| OV2686070..... | CF..... | GREENSBORO.....                 | NC..... |           | 12/18/2019.....  | 4.30.....        | 115,087.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 149,000.....                   | 06/26/2019.....                           |
| OV2686217..... | CF..... | MOSES LAKE.....                 | WA..... |           | 12/18/2019.....  | 4.82.....        | 131,921.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 170,000.....                   | 04/19/2019.....                           |
| OV2686371..... | CF..... | DALLAS.....                     | TX..... |           | 12/18/2019.....  | 5.08.....        | 122,237.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/16/2019.....                           |
| OV2686426..... | CF..... | PITTSBURGH.....                 | PA..... |           | 12/18/2019.....  | 4.31.....        | 316,758.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 440,000.....                   | 07/03/2019.....                           |
| OV2686427..... | CF..... | PITTSBURGH.....                 | PA..... |           | 12/18/2019.....  | 4.31.....        | 366,875.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 510,000.....                   | 07/03/2019.....                           |
| OV2686472..... | CF..... | FORT WORTH.....                 | TX..... |           | 12/18/2019.....  | 4.58.....        | 148,661.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 193,000.....                   | 07/08/2019.....                           |
| OV2687915..... | CF..... | SPRING HILL.....                | FL..... |           | 12/18/2019.....  | 5.02.....        | 140,870.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 161,000.....                   | 05/22/2019.....                           |
| OV2688001..... | CF..... | LODI.....                       | NJ..... |           | 12/18/2019.....  | 5.42.....        | 365,420.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 500,000.....                   | 06/22/2019.....                           |
| OV2688051..... | CF..... | PUYALLUP.....                   | WA..... |           | 12/18/2019.....  | 4.97.....        | 273,555.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 373,000.....                   | 07/01/2019.....                           |
| OV2688124..... | CF..... | PALMDALE.....                   | CA..... |           | 12/18/2019.....  | 4.35.....        | 255,171.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 400,000.....                   | 06/26/2019.....                           |
| OV2688377..... | CF..... | GRAND JUNCTION.....             | CO..... |           | 12/18/2019.....  | 5.51.....        | 270,450.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 375,000.....                   | 07/11/2019.....                           |
| OV2688624..... | CF..... | MOORPARK.....                   | CA..... |           | 12/18/2019.....  | 5.36.....        | 215,119.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 310,000.....                   | 06/27/2019.....                           |
| OV2688710..... | CF..... | TAMPA.....                      | FL..... |           | 12/18/2019.....  | 4.89.....        | 180,786.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 229,000.....                   | 07/01/2019.....                           |
| OV2688771..... | CF..... | KEAAU.....                      | HI..... |           | 12/18/2019.....  | 4.98.....        | 249,196.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 306,000.....                   | 06/18/2019.....                           |
| OV2688797..... | CF..... | BENNINGTON.....                 | NE..... |           | 12/18/2019.....  | 4.41.....        | 143,371.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 175,000.....                   | 07/01/2019.....                           |
| OV2688864..... | CF..... | HESPERIA.....                   | CA..... |           | 12/18/2019.....  | 4.87.....        | 223,764.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 270,000.....                   | 07/09/2019.....                           |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2       | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2689044..... | CF..... | SAINT CLOUD.....      | MN..... |           | 12/18/2019.....  | 4.89.....        | 123,138.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 139,000.....                   | 06/25/2019                                |
| OV2689121..... | CF..... | CHERRY HILL.....      | NJ..... |           | 12/18/2019.....  | 4.61.....        | 154,507.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 190,000.....                   | 07/09/2019                                |
| OV2689157..... | CF..... | MCKINNEY.....         | TX..... |           | 12/18/2019.....  | 4.73.....        | 228,110.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 280,000.....                   | 07/08/2019                                |
| OV2689400..... | CF..... | JERSEY CITY.....      | NJ..... |           | 12/18/2019.....  | 4.97.....        | 381,793.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 535,000.....                   | 06/03/2019                                |
| OV2689514..... | CF..... | ALBANY.....           | LA..... |           | 12/18/2019.....  | 4.56.....        | 133,912.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 162,000.....                   | 07/05/2019                                |
| OV2689592..... | CF..... | PORTLAND.....         | OR..... |           | 12/18/2019.....  | 4.77.....        | 383,986.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 480,000.....                   | 06/25/2019                                |
| OV2689600..... | CF..... | VANCOUVER.....        | WA..... |           | 12/18/2019.....  | 4.69.....        | 316,223.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 366,000.....                   | 07/10/2019                                |
| OV2689602..... | CF..... | PORTLAND.....         | OR..... |           | 12/18/2019.....  | 4.96.....        | 229,228.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 280,000.....                   | 07/09/2019                                |
| OV2689606..... | CF..... | ESCONDIDO.....        | CA..... |           | 12/18/2019.....  | 4.67.....        | 433,791.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 535,000.....                   | 07/09/2019                                |
| OV2689622..... | CF..... | BELFAIR.....          | WA..... |           | 12/18/2019.....  | 5.00.....        | 263,799.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 340,000.....                   | 07/24/2019                                |
| OV2689846..... | CF..... | MONTEBELLO.....       | CA..... |           | 12/18/2019.....  | 4.73.....        | 267,591.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 360,000.....                   | 05/02/2019                                |
| OV2690026..... | CF..... | LE AGUE CITY.....     | TX..... |           | 12/18/2019.....  | 4.89.....        | 227,241.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 275,000.....                   | 07/19/2019                                |
| OV2690292..... | CF..... | Montesano.....        | WA..... |           | 12/18/2019.....  | 5.15.....        | 198,365.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 255,000.....                   | 06/20/2019                                |
| OV2690297..... | CF..... | SAN ANTONIO.....      | TX..... |           | 12/18/2019.....  | 4.60.....        | 198,815.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 250,000.....                   | 07/08/2019                                |
| OV2690314..... | CF..... | LA PORTE.....         | TX..... |           | 12/18/2019.....  | 5.20.....        | 141,685.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 170,000.....                   | 06/14/2019                                |
| OV2690340..... | CF..... | MORENO VALLEY.....    | CA..... |           | 12/18/2019.....  | 4.93.....        | 292,545.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 380,000.....                   | 06/05/2019                                |
| OV2690458..... | CF..... | AUSTIN.....           | TX..... |           | 12/18/2019.....  | 4.25.....        | 207,488.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 250,000.....                   | 07/12/2019                                |
| OV2690459..... | CF..... | LEBANON.....          | PA..... |           | 12/18/2019.....  | 4.66.....        | 157,319.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 210,000.....                   | 06/07/2019                                |
| OV2690556..... | CF..... | LONG BEACH.....       | CA..... |           | 12/18/2019.....  | 4.74.....        | 455,831.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 640,000.....                   | 05/25/2019                                |
| OV2690562..... | CF..... | NOKOMIS.....          | FL..... |           | 12/18/2019.....  | 4.81.....        | 233,487.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 290,000.....                   | 07/07/2019                                |
| OV2691231..... | CF..... | STOCKTON.....         | CA..... |           | 12/18/2019.....  | 4.68.....        | 265,933.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 370,000.....                   | 07/10/2019                                |
| OV2691253..... | CF..... | LOS BANOS.....        | CA..... |           | 12/18/2019.....  | 5.24.....        | 262,203.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 322,000.....                   | 07/09/2019                                |
| OV2691345..... | CF..... | ROSWELL.....          | GA..... |           | 12/18/2019.....  | 4.60.....        | 228,962.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 280,000.....                   | 07/09/2019                                |
| OV2691439..... | CF..... | UPPER MARLBORO.....   | MD..... |           | 12/18/2019.....  | 4.34.....        | 309,464.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 380,000.....                   | 06/27/2019                                |
| OV2691440..... | CF..... | RALEIGH.....          | NC..... |           | 12/18/2019.....  | 4.69.....        | 225,969.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 335,000.....                   | 07/11/2019                                |
| OV2691652..... | CF..... | CHANDLER.....         | AZ..... |           | 12/18/2019.....  | 5.71.....        | 238,358.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 270,000.....                   | 07/03/2019                                |
| OV2691889..... | CF..... | SAUTEE NACOOCHEE..... | GA..... |           | 12/18/2019.....  | 4.82.....        | 145,944.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 175,000.....                   | 07/22/2019                                |
| OV2692090..... | CF..... | SAN ANTONIO.....      | TX..... |           | 12/18/2019.....  | 4.73.....        | 163,424.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 186,000.....                   | 07/19/2019                                |
| OV2692148..... | CF..... | E BONNEY LAKE.....    | WA..... |           | 12/18/2019.....  | 4.84.....        | 285,575.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 350,000.....                   | 06/12/2019                                |
| OV2692166..... | CF..... | SANTA ROSA.....       | CA..... |           | 12/18/2019.....  | 4.97.....        | 488,000.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 600,000.....                   | 07/17/2019                                |
| OV2692293..... | CF..... | MADISON.....          | TN..... |           | 12/18/2019.....  | 5.23.....        | 319,648.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 385,000.....                   | 07/23/2019                                |
| OV2692960..... | CF..... | PHOENIX.....          | AZ..... |           | 12/18/2019.....  | 4.97.....        | 163,817.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 210,000.....                   | 07/01/2019                                |
| OV2693071..... | CF..... | THOUSAND PALMS.....   | CA..... |           | 12/18/2019.....  | 5.32.....        | 351,932.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 410,000.....                   | 06/14/2019                                |
| OV2693119..... | CF..... | AUSTIN.....           | TX..... |           | 12/18/2019.....  | 5.24.....        | 287,726.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 333,000.....                   | 07/05/2019                                |
| OV2693144..... | CF..... | OREM.....             | UT..... |           | 12/18/2019.....  | 5.25.....        | 277,303.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 335,000.....                   | 07/12/2019                                |
| OV2693178..... | CF..... | BRUNSWICK.....        | MD..... |           | 12/18/2019.....  | 4.52.....        | 358,169.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 435,000.....                   | 06/14/2019                                |
| OV2693255..... | CF..... | BAYONNE.....          | NJ..... |           | 12/18/2019.....  | 5.22.....        | 292,694.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 405,000.....                   | 02/18/2019                                |
| OV2693258..... | CF..... | NORTH LAS VEGAS.....  | NV..... |           | 12/18/2019.....  | 5.20.....        | 234,030.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 05/08/2019                                |
| OV2694160..... | CF..... | GRANTS PASS.....      | OR..... |           | 12/18/2019.....  | 5.24.....        | 222,197.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 268,000.....                   | 07/24/2019                                |
| OV2694194..... | CF..... | LAS VEGAS.....        | NV..... |           | 12/18/2019.....  | 5.20.....        | 234,184.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 05/04/2019                                |
| OV2694412..... | CF..... | SAINT LOUIS PARK..... | MN..... |           | 12/18/2019.....  | 4.64.....        | 256,254.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 320,000.....                   | 07/10/2019                                |
| OV2694915..... | CF..... | AUSTIN.....           | TX..... |           | 12/18/2019.....  | 4.24.....        | 473,337.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 580,000.....                   | 07/11/2019                                |
| OV2694992..... | CF..... | NORFOLK.....          | VA..... |           | 12/18/2019.....  | 4.92.....        | 145,555.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 185,000.....                   | 07/20/2019                                |
| OV2695034..... | CF..... | LAS VEGAS.....        | NV..... |           | 12/18/2019.....  | 5.24.....        | 236,489.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 305,000.....                   | 05/14/2019                                |
| OV2695100..... | CF..... | LOS ANGELES.....      | CA..... |           | 12/18/2019.....  | 4.80.....        | 560,013.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 780,000.....                   | 06/24/2019                                |

**SCHEDULE B - PART 1**

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.84

| 1              | 2       | Location             |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                      |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                 | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2695104..... | CF..... | DELAWARE.....        | OH..... |           | 12/18/2019.....  | 4.68.....        | 148,836.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 178,000.....                   | 07/24/2019                                |
| OV2695106..... | CF..... | BLUE RIDGE.....      | GA..... |           | 12/18/2019.....  | 4.94.....        | 155,399.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 189,400.....                   | 07/11/2019                                |
| OV2695124..... | CF..... | SANTA FE.....        | NM..... |           | 12/18/2019.....  | 4.22.....        | 332,514.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 464,000.....                   | 06/26/2019                                |
| OV2695562..... | CF..... | AUSTIN.....          | TX..... |           | 12/18/2019.....  | 5.34.....        | 241,129.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 290,000.....                   | 07/16/2019                                |
| OV2695647..... | CF..... | BELLFLOWER.....      | CA..... |           | 12/18/2019.....  | 5.29.....        | 275,630.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 335,000.....                   | 06/14/2019                                |
| OV2695651..... | CF..... | NORTH LAS VEGAS..... | NV..... |           | 12/18/2019.....  | 5.20.....        | 230,872.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 296,000.....                   | 05/06/2019                                |
| OV2695674..... | CF..... | LOS ANGELES.....     | CA..... |           | 12/18/2019.....  | 4.72.....        | 393,705.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 550,000.....                   | 06/22/2019                                |
| OV2695907..... | CF..... | ATHENS.....          | GA..... |           | 12/18/2019.....  | 4.34.....        | 286,538.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 07/20/2019                                |
| OV2696202..... | CF..... | PEMBROKE PINES.....  | FL..... |           | 12/18/2019.....  | 4.34.....        | 231,769.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 328,000.....                   | 07/09/2019                                |
| OV2696239..... | CF..... | REX.....             | GA..... |           | 12/18/2019.....  | 4.99.....        | 132,847.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 171,000.....                   | 07/16/2019                                |
| OV2696250..... | CF..... | HOLLISTER.....       | CA..... |           | 12/18/2019.....  | 4.61.....        | 461,248.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 607,000.....                   | 05/27/2019                                |
| OV2696381..... | CF..... | NORWOOD.....         | MA..... |           | 12/18/2019.....  | 4.72.....        | 466,921.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 630,000.....                   | 06/29/2019                                |
| OV2696407..... | CF..... | SANTA ROSA.....      | CA..... |           | 12/18/2019.....  | 5.29.....        | 533,269.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 740,000.....                   | 06/03/2019                                |
| OV2696555..... | CF..... | BANNING.....         | CA..... |           | 12/18/2019.....  | 5.62.....        | 281,321.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 07/15/2019                                |
| OV2696581..... | CF..... | DECATUR.....         | GA..... |           | 12/18/2019.....  | 4.54.....        | 148,980.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 189,000.....                   | 06/27/2019                                |
| OV2696680..... | CF..... | HOLLAND.....         | MI..... |           | 12/18/2019.....  | 5.15.....        | 150,174.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 205,000.....                   | 06/24/2019                                |
| OV2696854..... | CF..... | LONG BEACH.....      | CA..... |           | 12/18/2019.....  | 4.80.....        | 659,446.....                                                    |                                             | (26).....                                  |                                                                  |                                            |                                                | 855,000.....                   | 06/18/2019                                |
| OV2697159..... | CF..... | KENNESAW.....        | GA..... |           | 12/18/2019.....  | 4.30.....        | 207,548.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 252,000.....                   | 07/08/2019                                |
| OV2697189..... | CF..... | PALMDALE.....        | CA..... |           | 12/18/2019.....  | 5.01.....        | 215,310.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 265,000.....                   | 07/18/2019                                |
| OV2697334..... | CF..... | SAN ANTONIO.....     | TX..... |           | 12/18/2019.....  | 4.83.....        | 221,986.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 260,000.....                   | 07/22/2019                                |
| OV2697462..... | CF..... | BEAVERTON.....       | OR..... |           | 12/18/2019.....  | 5.13.....        | 351,214.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 485,000.....                   | 07/23/2019                                |
| OV2697603..... | CF..... | COTTAGE GROVE.....   | OR..... |           | 12/18/2019.....  | 5.37.....        | 253,827.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 350,000.....                   | 07/09/2019                                |
| OV2697798..... | CF..... | LOS ANGELES.....     | CA..... |           | 12/18/2019.....  | 4.41.....        | 667,306.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 880,000.....                   | 07/18/2019                                |
| OV2697986..... | CF..... | LOGANVILLE.....      | GA..... |           | 12/18/2019.....  | 4.76.....        | 202,880.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 249,000.....                   | 07/24/2019                                |
| OV2698145..... | CF..... | SCOTTSDALE.....      | AZ..... |           | 12/18/2019.....  | 4.40.....        | 219,288.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 275,000.....                   | 08/01/2019                                |
| OV2698466..... | CF..... | RIVERSIDE.....       | CA..... |           | 12/18/2019.....  | 5.03.....        | 576,785.....                                                    |                                             | (24).....                                  |                                                                  |                                            |                                                | 800,000.....                   | 07/03/2019                                |
| OV2698470..... | CF..... | PRESCOTT VALLEY..... | AZ..... |           | 12/18/2019.....  | 5.56.....        | 234,791.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 268,000.....                   | 07/24/2019                                |
| OV2698564..... | CF..... | MCKINNEY.....        | TX..... |           | 12/18/2019.....  | 4.94.....        | 385,991.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 470,000.....                   | 08/02/2019                                |
| OV2698660..... | CF..... | OAKLAND PARK.....    | FL..... |           | 12/18/2019.....  | 5.21.....        | 218,900.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 263,000.....                   | 07/08/2019                                |
| OV2698736..... | CF..... | NEW PORT RICHEY..... | FL..... |           | 12/18/2019.....  | 4.67.....        | 360,083.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 450,000.....                   | 04/29/2019                                |
| OV2698758..... | CF..... | CLEARWATER.....      | FL..... |           | 12/18/2019.....  | 4.42.....        | 255,251.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 310,000.....                   | 07/16/2019                                |
| OV2698786..... | CF..... | COLUMBIA.....        | MD..... |           | 12/18/2019.....  | 4.73.....        | 215,588.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 265,000.....                   | 07/22/2019                                |
| OV2698819..... | CF..... | MONROE.....          | WA..... |           | 12/18/2019.....  | 5.25.....        | 362,289.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 500,000.....                   | 07/10/2019                                |
| OV2698962..... | CF..... | LAS VEGAS.....       | NV..... |           | 12/18/2019.....  | 5.25.....        | 251,750.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 325,000.....                   | 06/03/2019                                |
| OV2698963..... | CF..... | LAS VEGAS.....       | NV..... |           | 12/18/2019.....  | 5.25.....        | 259,442.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 335,000.....                   | 05/13/2019                                |
| OV2698992..... | CF..... | STANTON.....         | CA..... |           | 12/18/2019.....  | 4.13.....        | 327,535.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 430,000.....                   | 07/25/2019                                |
| OV2699140..... | CF..... | NEWARK.....          | NJ..... |           | 12/18/2019.....  | 4.80.....        | 262,173.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 365,000.....                   | 07/16/2019                                |
| OV2699147..... | CF..... | AUBURN.....          | WA..... |           | 12/18/2019.....  | 4.34.....        | 312,279.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 389,000.....                   | 06/18/2019                                |
| OV2699158..... | CF..... | ANTIOCH.....         | TN..... |           | 12/18/2019.....  | 4.24.....        | 161,349.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 200,000.....                   | 07/27/2019                                |
| OV2699256..... | CF..... | FREMONT.....         | CA..... |           | 12/18/2019.....  | 4.71.....        | 401,258.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 495,000.....                   | 07/31/2019                                |
| OV2699284..... | CF..... | LOS ANGELES.....     | CA..... |           | 12/18/2019.....  | 3.87.....        | 813,762.....                                                    |                                             | 0.....                                     |                                                                  |                                            |                                                | 1,360,000.....                 | 07/02/2019                                |
| OV2699389..... | CF..... | ELLICOTT CITY.....   | MD..... |           | 12/18/2019.....  | 5.05.....        | 360,920.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 440,000.....                   | 07/10/2019                                |
| OV2699390..... | CF..... | SANTA ROSA.....      | CA..... |           | 12/18/2019.....  | 4.70.....        | 415,839.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 580,000.....                   | 06/24/2019                                |
| OV2699424..... | CF..... | ALHAMBRA.....        | CA..... |           | 12/18/2019.....  | 4.82.....        | 610,109.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 850,000.....                   | 07/19/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2       | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2699683..... | CF..... | PARAMOUNT.....        | CA..... |           | 12/18/2019.....  | 4.34.....        | 399,294.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 600,000.....                   | 05/04/2019.....                           |
| OV2699747..... | CF..... | DORCHESTER.....       | MA..... |           | 12/18/2019.....  | 5.21.....        | 480,232.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 675,000.....                   | 06/18/2019.....                           |
| OV2700613..... | CF..... | WESTCHESTER.....      | IL..... |           | 12/18/2019.....  | 5.27.....        | 223,805.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 262,000.....                   | 07/23/2019.....                           |
| OV2700685..... | CF..... | FORT COLLINS.....     | CO..... |           | 12/18/2019.....  | 4.37.....        | 370,648.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 520,000.....                   | 07/12/2019.....                           |
| OV2700737..... | CF..... | DALLAS.....           | TX..... |           | 12/18/2019.....  | 5.23.....        | 282,619.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 345,000.....                   | 08/03/2019.....                           |
| OV2700777..... | CF..... | SOUTH GATE.....       | CA..... |           | 12/18/2019.....  | 4.84.....        | 496,738.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 695,000.....                   | 06/12/2019.....                           |
| OV2700810..... | CF..... | RAHWAY.....           | NJ..... |           | 12/18/2019.....  | 4.81.....        | 277,008.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 400,000.....                   | 07/09/2019.....                           |
| OV2702350..... | CF..... | ALEXANDRIA.....       | VA..... |           | 12/18/2019.....  | 4.70.....        | 367,856.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 450,000.....                   | 07/23/2019.....                           |
| OV2702358..... | CF..... | UNION CITY.....       | NJ..... |           | 12/18/2019.....  | 4.28.....        | 340,249.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 490,000.....                   | 07/11/2019.....                           |
| OV2702462..... | CF..... | NEWARK.....           | NJ..... |           | 12/18/2019.....  | 4.86.....        | 209,897.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 295,000.....                   | 07/16/2019.....                           |
| OV2702638..... | CF..... | PAWTUCKET.....        | RI..... |           | 12/18/2019.....  | 5.15.....        | 216,343.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 290,000.....                   | 06/02/2019.....                           |
| OV2702641..... | CF..... | OCEANSIDE.....        | CA..... |           | 12/18/2019.....  | 5.18.....        | 269,192.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 08/09/2019.....                           |
| OV2702692..... | CF..... | AUSTIN.....           | TX..... |           | 12/18/2019.....  | 4.71.....        | 250,391.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 380,000.....                   | 07/12/2019.....                           |
| OV2702703..... | CF..... | SEASIDE.....          | OR..... |           | 12/18/2019.....  | 5.06.....        | 286,801.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 355,000.....                   | 07/08/2019.....                           |
| OV2702728..... | CF..... | LAS VEGAS.....        | NV..... |           | 12/18/2019.....  | 4.87.....        | 228,037.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 275,000.....                   | 08/09/2019.....                           |
| OV2702937..... | CF..... | LAKEWOOD.....         | OH..... |           | 12/18/2019.....  | 5.15.....        | 133,999.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 180,000.....                   | 05/24/2019.....                           |
| OV2702975..... | CF..... | CASTLE ROCK.....      | CO..... |           | 12/18/2019.....  | 4.35.....        | 298,466.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 375,000.....                   | 08/01/2019.....                           |
| OV2703127..... | CF..... | LYNWOOD.....          | CA..... |           | 12/18/2019.....  | 4.62.....        | 391,860.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 550,000.....                   | 07/11/2019.....                           |
| OV2703343..... | CF..... | DADE CITY.....        | FL..... |           | 12/18/2019.....  | 5.21.....        | 192,532.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 225,000.....                   | 08/12/2019.....                           |
| OV2703381..... | CF..... | NEW BEDFORD.....      | MA..... |           | 12/18/2019.....  | 4.65.....        | 149,829.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 200,000.....                   | 08/03/2019.....                           |
| OV2703510..... | CF..... | POMONA.....           | CA..... |           | 12/18/2019.....  | 4.99.....        | 388,834.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 545,000.....                   | 07/31/2019.....                           |
| OV2703513..... | CF..... | WOODBIDGE.....        | VA..... |           | 12/18/2019.....  | 4.78.....        | 218,969.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 265,000.....                   | 07/15/2019.....                           |
| OV2703630..... | CF..... | SAN BERNARDINO.....   | CA..... |           | 12/18/2019.....  | 5.06.....        | 224,156.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 312,000.....                   | 06/22/2019.....                           |
| OV2703684..... | CF..... | GRANTS PASS.....      | OR..... |           | 12/18/2019.....  | 4.71.....        | 226,691.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 277,000.....                   | 07/30/2019.....                           |
| OV2703765..... | CF..... | WIMAUMA.....          | FL..... |           | 12/18/2019.....  | 5.25.....        | 183,317.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 210,000.....                   | 08/02/2019.....                           |
| OV2703873..... | CF..... | LOS ANGELES.....      | CA..... |           | 12/18/2019.....  | 5.15.....        | 753,180.....                                                    |                                             | (33).....                                  |                                                                  |                                            |                                                | 1,043,500.....                 | 07/01/2019.....                           |
| OV2704758..... | CF..... | CATHLAMET.....        | WA..... |           | 12/18/2019.....  | 5.69.....        | 257,926.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 350,000.....                   | 04/18/2019.....                           |
| OV2705468..... | CF..... | QUITMAN.....          | TX..... |           | 12/18/2019.....  | 4.94.....        | 164,532.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 210,000.....                   | 06/27/2019.....                           |
| OV2705816..... | CF..... | TUMWATER.....         | WA..... |           | 12/18/2019.....  | 4.79.....        | 288,185.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 360,000.....                   | 07/19/2019.....                           |
| OV2705920..... | CF..... | ROSEVILLE.....        | CA..... |           | 12/18/2019.....  | 5.16.....        | 385,269.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 476,500.....                   | 08/01/2019.....                           |
| OV2705932..... | CF..... | OLD HICKORY.....      | TN..... |           | 12/18/2019.....  | 4.68.....        | 183,436.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 250,000.....                   | 08/01/2019.....                           |
| OV2705937..... | CF..... | SEVIERVILLE.....      | TN..... |           | 12/18/2019.....  | 5.24.....        | 247,991.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 300,000.....                   | 08/13/2019.....                           |
| OV2706238..... | CF..... | AURORA.....           | CO..... |           | 12/18/2019.....  | 5.38.....        | 409,160.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 565,000.....                   | 07/24/2019.....                           |
| OV2706260..... | CF..... | PHOENIX.....          | AZ..... |           | 12/18/2019.....  | 5.27.....        | 295,125.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 370,000.....                   | 08/12/2019.....                           |
| OV2706309..... | CF..... | POCATELLO.....        | ID..... |           | 12/18/2019.....  | 4.10.....        | 105,581.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 144,500.....                   | 07/17/2019.....                           |
| OV2706520..... | CF..... | NAUVOO.....           | AL..... |           | 12/18/2019.....  | 4.57.....        | 117,746.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/26/2019.....                           |
| OV2706689..... | CF..... | SPOKANE.....          | WA..... |           | 12/18/2019.....  | 3.83.....        | 137,743.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 170,000.....                   | 08/08/2019.....                           |
| OV2706691..... | CF..... | ELIZABETHTON.....     | TN..... |           | 12/18/2019.....  | 4.71.....        | 138,925.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 190,000.....                   | 08/05/2019.....                           |
| OV2706884..... | CF..... | BROOKLYN PARK.....    | MN..... |           | 12/18/2019.....  | 4.41.....        | 207,539.....                                                    |                                             | (4).....                                   |                                                                  |                                            |                                                | 265,980.....                   | 08/13/2019.....                           |
| OV2707170..... | CF..... | NEWNAN.....           | GA..... |           | 12/18/2019.....  | 4.27.....        | 114,842.....                                                    |                                             | 1.....                                     |                                                                  |                                            |                                                | 144,500.....                   | 08/04/2019.....                           |
| OV2707875..... | CF..... | EAST ORANGE.....      | NJ..... |           | 12/18/2019.....  | 5.14.....        | 289,376.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 400,000.....                   | 07/01/2019.....                           |
| OV2707907..... | CF..... | LAKE HAVASU CITY..... | AZ..... |           | 12/18/2019.....  | 4.41.....        | 218,400.....                                                    |                                             | (4).....                                   |                                                                  |                                            |                                                | 270,000.....                   | 08/13/2019.....                           |
| OV2707908..... | CF..... | MONTESANO.....        | WA..... |           | 12/18/2019.....  | 5.38.....        | 214,305.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 325,000.....                   | 07/24/2019.....                           |
| OV2708139..... | CF..... | FREEPORT.....         | TX..... |           | 12/18/2019.....  | 5.16.....        | 263,877.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 323,500.....                   | 08/16/2019.....                           |

**SCHEDULE B - PART 1**

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.86

| 1              | 2       | Location                            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-------------------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2708196..... | CF..... | DENVER.....                         | CO..... |           | 12/18/2019.....  | 4.94.....        | 249,752.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 350,000.....                   | 07/12/2019.....                           |
| OV2708251..... | CF..... | WOODBIDGE.....                      | VA..... |           | 12/18/2019.....  | 4.74.....        | 206,225.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 270,000.....                   | 07/26/2019.....                           |
| OV2708283..... | CF..... | FLAGSTAFF.....                      | AZ..... |           | 12/18/2019.....  | 4.63.....        | 272,431.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 335,000.....                   | 07/24/2019.....                           |
| OV2708290..... | CF..... | LOS ANGELES.....                    | CA..... |           | 12/18/2019.....  | 4.92.....        | 562,134.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 780,000.....                   | 07/13/2019.....                           |
| OV2708397..... | CF..... | AUSTIN.....                         | TX..... |           | 12/18/2019.....  | 4.51.....        | 247,458.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 305,000.....                   | 08/20/2019.....                           |
| OV2708405..... | CF..... | CARY.....                           | IL..... |           | 12/18/2019.....  | 5.24.....        | 247,014.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 298,000.....                   | 08/06/2019.....                           |
| OV2709897..... | CF..... | CLOVIS.....                         | CA..... |           | 12/18/2019.....  | 4.78.....        | 283,236.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 390,000.....                   | 08/07/2019.....                           |
| OV2709971..... | CF..... | KISSIMMEE.....                      | FL..... |           | 12/18/2019.....  | 5.36.....        | 188,611.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 230,000.....                   | 08/09/2019.....                           |
| OV2710073..... | CF..... | CLEVELAND.....                      | GA..... |           | 12/18/2019.....  | 4.74.....        | 318,082.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 390,000.....                   | 08/08/2019.....                           |
| OV2710133..... | CF..... | NAMPA.....                          | ID..... |           | 12/18/2019.....  | 5.34.....        | 209,837.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 237,500.....                   | 07/24/2019.....                           |
| OV2710148..... | CF..... | BAYFIELD.....                       | CO..... |           | 12/18/2019.....  | 4.26.....        | 337,382.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 431,000.....                   | 07/29/2019.....                           |
| OV2710326..... | CF..... | LACEY.....                          | WA..... |           | 12/18/2019.....  | 4.52.....        | 258,408.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 320,000.....                   | 08/07/2019.....                           |
| OV2710464..... | CF..... | RIVERSIDE.....                      | CA..... |           | 12/18/2019.....  | 4.76.....        | 280,732.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 325,000.....                   | 08/09/2019.....                           |
| OV2710466..... | CF..... | CANOGA PARK.....                    | CA..... |           | 12/18/2019.....  | 4.73.....        | 226,049.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 277,000.....                   | 06/22/2019.....                           |
| OV2713267..... | CF..... | CUMMING.....                        | GA..... |           | 12/18/2019.....  | 4.61.....        | 213,183.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 256,573.....                   | 07/30/2019.....                           |
| OV2713588..... | CF..... | NORTH MIAMI.....                    | FL..... |           | 12/18/2019.....  | 4.98.....        | 235,662.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 330,000.....                   | 08/17/2019.....                           |
| OV2713740..... | CF..... | SANTA ROSA BEACH.....               | FL..... |           | 12/18/2019.....  | 5.33.....        | 211,245.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 255,000.....                   | 07/19/2019.....                           |
| OV2713763..... | CF..... | KISSIMMEE.....                      | FL..... |           | 12/18/2019.....  | 4.74.....        | 462,610.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 571,000.....                   | 07/22/2019.....                           |
| OV2713776..... | CF..... | CHICAGO.....                        | IL..... |           | 12/18/2019.....  | 4.89.....        | 128,084.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 154,500.....                   | 08/14/2019.....                           |
| OV2713925..... | CF..... | SAINT PAUL.....                     | MN..... |           | 12/18/2019.....  | 4.83.....        | 270,504.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 362,000.....                   | 08/14/2019.....                           |
| OV2713986..... | CF..... | WOODBIDGE.....                      | VA..... |           | 12/18/2019.....  | 4.61.....        | 138,398.....                                                    |                                             | (4).....                                   |                                                                  |                                            |                                                | 160,000.....                   | 08/13/2019.....                           |
| OV2714209..... | CF..... | HEMET.....                          | CA..... |           | 12/18/2019.....  | 5.09.....        | 238,432.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 311,000.....                   | 07/13/2019.....                           |
| OV2714306..... | CF..... | EL CENTRO.....                      | CA..... |           | 12/18/2019.....  | 5.08.....        | 154,412.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 185,000.....                   | 07/26/2019.....                           |
| OV2714343..... | CF..... | SOUTHFIELD.....                     | MI..... |           | 12/18/2019.....  | 3.99.....        | 85,783.....                                                     |                                             | (3).....                                   |                                                                  |                                            |                                                | 106,000.....                   | 08/12/2019.....                           |
| OV2714514..... | CF..... | ALBUQUERQUE.....                    | NM..... |           | 12/18/2019.....  | 5.21.....        | 286,530.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 400,000.....                   | 08/19/2019.....                           |
| OV2714623..... | CF..... | TYRONE.....                         | GA..... |           | 12/18/2019.....  | 4.24.....        | 121,347.....                                                    |                                             | (4).....                                   |                                                                  |                                            |                                                | 155,000.....                   | 08/19/2019.....                           |
| OV2714629..... | CF..... | CENTERTON.....                      | AR..... |           | 12/18/2019.....  | 4.31.....        | 142,797.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 176,000.....                   | 08/22/2019.....                           |
| OV2714758..... | CF..... | HOUSTON.....                        | TX..... |           | 12/18/2019.....  | 4.71.....        | 213,859.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 248,000.....                   | 08/13/2019.....                           |
| OV2714780..... | CF..... | BOZEMAN.....                        | MT..... |           | 12/18/2019.....  | 4.93.....        | 374,256.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 458,000.....                   | 08/13/2019.....                           |
| OV2714782..... | CF..... | SEVIERVILLE.....                    | TN..... |           | 12/18/2019.....  | 4.73.....        | 346,721.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 402,000.....                   | 08/22/2019.....                           |
| OV2714938..... | CF..... | DALY CITY.....                      | CA..... |           | 12/18/2019.....  | 4.61.....        | 725,517.....                                                    |                                             | (3).....                                   |                                                                  |                                            |                                                | 1,170,000.....                 | 07/19/2019.....                           |
| OV2715178..... | CF..... | FRANKLIN.....                       | TN..... |           | 12/18/2019.....  | 5.12.....        | 321,928.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 390,000.....                   | 08/02/2019.....                           |
| OV2715498..... | CF..... | FLAGSTAFF.....                      | AZ..... |           | 12/18/2019.....  | 5.26.....        | 287,658.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 348,000.....                   | 07/29/2019.....                           |
| OV2715735..... | CF..... | (WOODLAND HILLS AREA) LOS ANGE..... | CA..... |           | 12/18/2019.....  | 3.96.....        | 478,265.....                                                    |                                             | (4).....                                   |                                                                  |                                            |                                                | 635,000.....                   | 07/26/2019.....                           |
| OV2715988..... | CF..... | WINTER HAVEN.....                   | FL..... |           | 12/18/2019.....  | 4.48.....        | 238,347.....                                                    |                                             | (1).....                                   |                                                                  |                                            |                                                | 340,000.....                   | 08/19/2019.....                           |
| OV2716001..... | CF..... | DENVER.....                         | CO..... |           | 12/18/2019.....  | 4.37.....        | 404,864.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 510,000.....                   | 08/23/2019.....                           |
| OV2716006..... | CF..... | DES PLAINES.....                    | IL..... |           | 12/18/2019.....  | 5.12.....        | 160,199.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 215,000.....                   | 08/12/2019.....                           |
| OV2716011..... | CF..... | WEST NEW YORK.....                  | NJ..... |           | 12/18/2019.....  | 5.02.....        | 324,136.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 448,000.....                   | 07/11/2019.....                           |
| OV2716357..... | CF..... | EAGLE MOUNTAIN.....                 | UT..... |           | 12/18/2019.....  | 5.48.....        | 393,401.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 515,000.....                   | 07/08/2019.....                           |
| OV2716420..... | CF..... | GREELEY.....                        | CO..... |           | 12/18/2019.....  | 4.87.....        | 273,178.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 364,000.....                   | 08/20/2019.....                           |
| OV2716510..... | CF..... | DYER.....                           | IN..... |           | 12/18/2019.....  | 4.51.....        | 227,634.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 280,000.....                   | 08/20/2019.....                           |
| OV2716527..... | CF..... | ATLANTA.....                        | GA..... |           | 12/18/2019.....  | 4.64.....        | 145,183.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 187,000.....                   | 07/25/2019.....                           |
| OV2716544..... | CF..... | BOZEMAN.....                        | MT..... |           | 12/18/2019.....  | 5.24.....        | 536,626.....                                                    |                                             | (26).....                                  |                                                                  |                                            |                                                | 740,000.....                   | 08/01/2019.....                           |
| OV2716545..... | CF..... | BOZEMAN.....                        | MT..... |           | 12/18/2019.....  | 5.24.....        | 391,659.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 540,000.....                   | 08/01/2019.....                           |
| OV2716546..... | CF..... | BOZEMAN.....                        | MT..... |           | 12/18/2019.....  | 5.24.....        | 398,959.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 550,000.....                   | 08/02/2019.....                           |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2       | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2716600..... | CF..... | AUSTIN.....           | TX..... |           | 12/18/2019.....  | 4.77.....        | 258,832.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 365,000.....                   | 07/02/2019.....                           |
| OV2716609..... | CF..... | LOS ANGELES.....      | CA..... |           | 12/18/2019.....  | 4.45.....        | 407,400.....                                                    |                                             | (4).....                                   |                                                                  |                                            |                                                | 650,000.....                   | 08/19/2019.....                           |
| OV2716620..... | CF..... | GILBERT.....          | AZ..... |           | 12/18/2019.....  | 4.88.....        | 214,402.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 276,000.....                   | 07/24/2019.....                           |
| OV2716655..... | CF..... | LITTLE ROCK.....      | AR..... |           | 12/18/2019.....  | 4.56.....        | 89,702.....                                                     |                                             | (6).....                                   |                                                                  |                                            |                                                | 107,000.....                   | 07/29/2019.....                           |
| OV2716919..... | CF..... | NEWARK.....           | NJ..... |           | 12/18/2019.....  | 3.93.....        | 265,165.....                                                    |                                             | (4).....                                   |                                                                  |                                            |                                                | 375,000.....                   | 08/01/2019.....                           |
| OV2716920..... | CF..... | BAYONNE.....          | NJ..... |           | 12/18/2019.....  | 5.32.....        | 449,797.....                                                    |                                             | (25).....                                  |                                                                  |                                            |                                                | 575,000.....                   | 07/17/2019.....                           |
| OV2716979..... | CF..... | ROUND ROCK.....       | TX..... |           | 12/18/2019.....  | 4.83.....        | 225,209.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 271,000.....                   | 08/11/2019.....                           |
| OV2717263..... | CF..... | CHURCH ROAD.....      | VA..... |           | 12/18/2019.....  | 4.85.....        | 224,138.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 300,000.....                   | 07/22/2019.....                           |
| OV2717555..... | CF..... | LAKEWOOD.....         | CO..... |           | 12/18/2019.....  | 3.96.....        | 321,084.....                                                    |                                             | (3).....                                   |                                                                  |                                            |                                                | 419,000.....                   | 08/15/2019.....                           |
| OV2717563..... | CF..... | PALM COAST.....       | FL..... |           | 12/18/2019.....  | 5.31.....        | 212,241.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 264,000.....                   | 06/21/2019.....                           |
| OV2717783..... | CF..... | GILBERT.....          | AZ..... |           | 12/18/2019.....  | 4.31.....        | 205,468.....                                                    |                                             | (3).....                                   |                                                                  |                                            |                                                | 255,000.....                   | 08/22/2019.....                           |
| OV2717797..... | CF..... | PRESCOTT.....         | AZ..... |           | 12/18/2019.....  | 4.51.....        | 312,705.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 395,000.....                   | 08/15/2019.....                           |
| OV2717936..... | CF..... | AUSTIN.....           | TX..... |           | 12/18/2019.....  | 4.85.....        | 146,816.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 188,000.....                   | 08/09/2019.....                           |
| OV2717962..... | CF..... | ALPHARETTA.....       | GA..... |           | 12/18/2019.....  | 4.83.....        | 211,577.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 270,000.....                   | 05/22/2019.....                           |
| OV2717973..... | CF..... | KISSIMEE.....         | FL..... |           | 12/18/2019.....  | 5.40.....        | 220,141.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 252,000.....                   | 08/16/2019.....                           |
| OV2718000..... | CF..... | LAS VEGAS.....        | NV..... |           | 12/18/2019.....  | 5.18.....        | 327,301.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 407,000.....                   | 07/25/2019.....                           |
| OV2718010..... | CF..... | PAHOA.....            | HI..... |           | 12/18/2019.....  | 4.83.....        | 211,203.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 242,500.....                   | 07/24/2019.....                           |
| OV2718052..... | CF..... | ARLINGTON.....        | TX..... |           | 12/18/2019.....  | 5.29.....        | 241,434.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 313,000.....                   | 08/18/2019.....                           |
| OV2718071..... | CF..... | LAS VEGAS.....        | NV..... |           | 12/18/2019.....  | 5.14.....        | 228,761.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 277,000.....                   | 07/27/2019.....                           |
| OV2718092..... | CF..... | PHOENIX.....          | AZ..... |           | 12/18/2019.....  | 4.40.....        | 186,885.....                                                    |                                             | (4).....                                   |                                                                  |                                            |                                                | 232,000.....                   | 08/17/2019.....                           |
| OV2718230..... | CF..... | MIDDLETOWN.....       | OH..... |           | 12/18/2019.....  | 4.42.....        | 164,301.....                                                    |                                             | (3).....                                   |                                                                  |                                            |                                                | 218,000.....                   | 08/30/2019.....                           |
| OV2718262..... | CF..... | VIRGINIA BEACH.....   | VA..... |           | 12/18/2019.....  | 4.70.....        | 220,849.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 274,000.....                   | 08/06/2019.....                           |
| OV2718267..... | CF..... | PIGEON FORGE.....     | TN..... |           | 12/18/2019.....  | 4.98.....        | 303,622.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 350,000.....                   | 08/25/2019.....                           |
| OV2718354..... | CF..... | CHINO.....            | CA..... |           | 12/18/2019.....  | 4.51.....        | 400,154.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 493,000.....                   | 08/03/2019.....                           |
| OV2718363..... | CF..... | KILL DEVIL HILLS..... | NC..... |           | 12/18/2019.....  | 4.82.....        | 246,015.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 301,000.....                   | 07/01/2019.....                           |
| OV2718403..... | CF..... | LYNWOOD.....          | CA..... |           | 12/18/2019.....  | 5.41.....        | 468,100.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 650,000.....                   | 07/20/2019.....                           |
| OV2718497..... | CF..... | GLENDALE.....         | AZ..... |           | 12/18/2019.....  | 4.80.....        | 206,799.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 252,000.....                   | 07/24/2019.....                           |
| OV2718507..... | CF..... | TILTON.....           | NH..... |           | 12/18/2019.....  | 5.28.....        | 236,337.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 295,000.....                   | 08/29/2019.....                           |
| OV2718514..... | CF..... | KENNESAW.....         | GA..... |           | 12/18/2019.....  | 5.40.....        | 205,041.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 265,000.....                   | 08/20/2019.....                           |
| OV2718726..... | CF..... | CYPRESS.....          | TX..... |           | 12/18/2019.....  | 4.94.....        | 244,767.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 318,000.....                   | 08/08/2019.....                           |
| OV2718735..... | CF..... | CHARLOTTE.....        | NC..... |           | 12/18/2019.....  | 4.37.....        | 171,356.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 210,000.....                   | 08/22/2019.....                           |
| OV2718793..... | CF..... | SURPRISE.....         | AZ..... |           | 12/18/2019.....  | 3.91.....        | 237,873.....                                                    |                                             | 2.....                                     |                                                                  |                                            |                                                | 320,000.....                   | 07/23/2019.....                           |
| OV2719032..... | CF..... | OXON HILL.....        | MD..... |           | 12/18/2019.....  | 4.75.....        | 231,664.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 286,000.....                   | 08/07/2019.....                           |
| OV2719033..... | CF..... | SALT LAKE CITY.....   | UT..... |           | 12/18/2019.....  | 4.03.....        | 389,557.....                                                    |                                             | 2.....                                     |                                                                  |                                            |                                                | 490,000.....                   | 08/13/2019.....                           |
| OV2719045..... | CF..... | UNION.....            | NJ..... |           | 12/18/2019.....  | 4.53.....        | 264,930.....                                                    |                                             | 1.....                                     |                                                                  |                                            |                                                | 338,000.....                   | 08/05/2019.....                           |
| OV2719079..... | CF..... | WINTER PARK.....      | FL..... |           | 12/18/2019.....  | 4.94.....        | 328,868.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 400,500.....                   | 08/09/2019.....                           |
| OV2719111..... | CF..... | PHOENIX.....          | AZ..... |           | 12/18/2019.....  | 5.31.....        | 221,569.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 270,000.....                   | 07/30/2019.....                           |
| OV2719139..... | CF..... | ROSELLE.....          | NJ..... |           | 12/18/2019.....  | 4.40.....        | 301,658.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 425,000.....                   | 07/25/2019.....                           |
| OV2719458..... | CF..... | BELLINGHAM.....       | WA..... |           | 12/18/2019.....  | 4.60.....        | 383,495.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 470,000.....                   | 08/07/2019.....                           |
| OV2719488..... | CF..... | ELK GROVE.....        | CA..... |           | 12/18/2019.....  | 4.39.....        | 399,750.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 525,000.....                   | 08/09/2019.....                           |
| OV2719654..... | CF..... | WOODLAND.....         | CA..... |           | 12/18/2019.....  | 4.90.....        | 471,188.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 650,000.....                   | 07/16/2019.....                           |
| OV2719657..... | CF..... | PHOENIX.....          | AZ..... |           | 12/18/2019.....  | 5.32.....        | 150,421.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 195,000.....                   | 08/19/2019.....                           |
| OV2719790..... | CF..... | NASHVILLE.....        | TN..... |           | 12/18/2019.....  | 5.36.....        | 323,455.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 390,000.....                   | 08/20/2019.....                           |
| OV2720320..... | CF..... | EDINBURG.....         | TX..... |           | 12/18/2019.....  | 4.83.....        | 247,310.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 322,500.....                   | 08/20/2019.....                           |



SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.88

| 1              | 2       | Location               |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                        |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                   | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2720496..... | CF..... | NAPLES.....            | FL..... |           | 12/18/2019.....  | 5.07.....        | 442,795.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 540,000.....                   | 08/19/2019                                |
| OV2720497..... | CF..... | PASADENA.....          | MD..... |           | 12/18/2019.....  | 5.06.....        | 269,500.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 340,000.....                   | 08/16/2019                                |
| OV2720498..... | CF..... | HAMPSTEAD.....         | NH..... |           | 12/18/2019.....  | 4.01.....        | 278,571.....                                                    |                                             | 1.....                                     |                                                                  |                                            |                                                | 350,000.....                   | 08/20/2019                                |
| OV2720537..... | CF..... | PEACHTREE CITY.....    | GA..... |           | 12/18/2019.....  | 4.40.....        | 219,444.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 272,000.....                   | 09/09/2019                                |
| OV2720671..... | CF..... | SPARKS.....            | NV..... |           | 12/18/2019.....  | 5.08.....        | 200,267.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 230,000.....                   | 07/02/2019                                |
| OV2720691..... | CF..... | ADA.....               | MI..... |           | 12/18/2019.....  | 5.29.....        | 368,037.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 447,000.....                   | 07/25/2019                                |
| OV2720694..... | CF..... | SECAUCUS.....          | NJ..... |           | 12/18/2019.....  | 5.19.....        | 315,384.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 465,000.....                   | 08/16/2019                                |
| OV2720698..... | CF..... | ANNAPOLIS.....         | MD..... |           | 12/18/2019.....  | 5.01.....        | 175,817.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 257,000.....                   | 08/12/2019                                |
| OV2720702..... | CF..... | JERSEY CITY.....       | NJ..... |           | 12/18/2019.....  | 5.60.....        | 305,833.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 465,000.....                   | 07/26/2019                                |
| OV2720736..... | CF..... | COLORADO SPRINGS.....  | CO..... |           | 12/18/2019.....  | 4.82.....        | 308,595.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 385,000.....                   | 08/19/2019                                |
| OV2720745..... | CF..... | ORLANDO.....           | FL..... |           | 12/18/2019.....  | 5.39.....        | 242,506.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 313,000.....                   | 06/07/2019                                |
| OV2720831..... | CF..... | ARVADA.....            | CO..... |           | 12/18/2019.....  | 5.07.....        | 390,345.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 475,000.....                   | 08/23/2019                                |
| OV2720894..... | CF..... | RANCHO CORDOVA.....    | CA..... |           | 12/18/2019.....  | 4.94.....        | 327,162.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 399,000.....                   | 08/14/2019                                |
| OV2720922..... | CF..... | HOOVER.....            | AL..... |           | 12/18/2019.....  | 4.91.....        | 129,272.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 154,200.....                   | 08/06/2019                                |
| OV2721061..... | CF..... | CAMARILLO.....         | CA..... |           | 12/18/2019.....  | 4.37.....        | 492,513.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 615,000.....                   | 06/24/2019                                |
| OV2725558..... | CF..... | PERTH AMBOY.....       | NJ..... |           | 12/18/2019.....  | 4.84.....        | 229,035.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 320,000.....                   | 08/07/2019                                |
| OV2725696..... | CF..... | ODESSA.....            | TX..... |           | 12/18/2019.....  | 4.10.....        | 211,868.....                                                    |                                             | (1).....                                   |                                                                  |                                            |                                                | 264,300.....                   | 08/26/2019                                |
| OV2725785..... | CF..... | OAKLAND.....           | CA..... |           | 12/18/2019.....  | 4.52.....        | 385,522.....                                                    | (8).....                                    |                                            |                                                                  |                                            |                                                | 485,000.....                   | 07/22/2019                                |
| OV2725966..... | CF..... | FAIRLAWN.....          | NJ..... |           | 12/18/2019.....  | 5.47.....        | 305,819.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 450,000.....                   | 06/12/2019                                |
| OV2726071..... | CF..... | NEWARK.....            | NJ..... |           | 12/18/2019.....  | 4.87.....        | 227,743.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 320,000.....                   | 07/11/2019                                |
| OV2726245..... | CF..... | CHESTER.....           | NY..... |           | 12/18/2019.....  | 3.90.....        | 156,397.....                                                    |                                             | 1.....                                     |                                                                  |                                            |                                                | 210,000.....                   | 07/30/2019                                |
| OV2726464..... | CF..... | LAS VEGAS.....         | NV..... |           | 12/18/2019.....  | 5.34.....        | 216,224.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 260,000.....                   | 08/30/2019                                |
| OV2726495..... | CF..... | LAKEWOOD.....          | WA..... |           | 12/18/2019.....  | 5.42.....        | 237,391.....                                                    |                                             | (4).....                                   |                                                                  |                                            |                                                | 300,000.....                   | 07/23/2019                                |
| OV2726542..... | CF..... | BRADENTON.....         | FL..... |           | 12/18/2019.....  | 5.36.....        | 260,344.....                                                    | (13).....                                   |                                            |                                                                  |                                            |                                                | 296,000.....                   | 08/23/2019                                |
| OV2726548..... | CF..... | LITTLETON.....         | CO..... |           | 12/18/2019.....  | 5.32.....        | 345,954.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 420,000.....                   | 09/08/2019                                |
| OV2726557..... | CF..... | WHITESTONE.....        | TX..... |           | 12/18/2019.....  | 5.22.....        | 307,560.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 374,000.....                   | 08/08/2019                                |
| OV2726653..... | CF..... | SOUTH GATE.....        | CA..... |           | 12/18/2019.....  | 4.77.....        | 457,880.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 645,000.....                   | 07/30/2019                                |
| OV2726657..... | CF..... | ROSEVILLE.....         | CA..... |           | 12/18/2019.....  | 4.60.....        | 529,763.....                                                    |                                             | (3).....                                   |                                                                  |                                            |                                                | 705,000.....                   | 08/09/2019                                |
| OV2726997..... | CF..... | VALLEJO.....           | CA..... |           | 12/18/2019.....  | 5.68.....        | 346,569.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 450,000.....                   | 08/20/2019                                |
| OV2726998..... | CF..... | PRINEVILLE.....        | OR..... |           | 12/18/2019.....  | 5.29.....        | 194,376.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 233,000.....                   | 08/09/2019                                |
| OV2726999..... | CF..... | VACAVILLE.....         | CA..... |           | 12/18/2019.....  | 4.58.....        | 245,860.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 400,000.....                   | 08/02/2019                                |
| OV2727082..... | CF..... | LOS ANGELES.....       | CA..... |           | 12/18/2019.....  | 5.30.....        | 385,860.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 500,000.....                   | 08/19/2019                                |
| OV2727163..... | CF..... | JACKSONVILLE.....      | FL..... |           | 12/18/2019.....  | 4.65.....        | 182,067.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 220,000.....                   | 08/27/2019                                |
| OV2727167..... | CF..... | MANSFIELD.....         | TX..... |           | 12/18/2019.....  | 4.95.....        | 163,953.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 202,000.....                   | 08/23/2019                                |
| OV2727206..... | CF..... | JERSEY CITY.....       | NJ..... |           | 12/18/2019.....  | 4.43.....        | 300,471.....                                                    |                                             | (4).....                                   |                                                                  |                                            |                                                | 425,000.....                   | 08/12/2019                                |
| OV2727248..... | CF..... | ELIZABETH.....         | NJ..... |           | 12/18/2019.....  | 4.13.....        | 336,892.....                                                    |                                             | 0.....                                     |                                                                  |                                            |                                                | 450,000.....                   | 09/05/2019                                |
| OV2727325..... | CF..... | FLAGSTAFF.....         | AZ..... |           | 12/18/2019.....  | 5.40.....        | 231,671.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 348,000.....                   | 08/05/2019                                |
| OV2727473..... | CF..... | SAPPHIRE.....          | NC..... |           | 12/18/2019.....  | 5.11.....        | 234,929.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 283,000.....                   | 08/22/2019                                |
| OV2727494..... | CF..... | SAINT PAUL.....        | MN..... |           | 12/18/2019.....  | 4.69.....        | 401,568.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 558,000.....                   | 08/16/2019                                |
| OV2727689..... | CF..... | SPRING HILL.....       | TN..... |           | 12/18/2019.....  | 5.05.....        | 251,003.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 305,000.....                   | 09/03/2019                                |
| OV2727795..... | CF..... | HIALEAH.....           | FL..... |           | 12/18/2019.....  | 5.43.....        | 242,432.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 317,000.....                   | 05/15/2019                                |
| OV2727798..... | CF..... | ROCKLIN.....           | CA..... |           | 12/18/2019.....  | 5.17.....        | 306,506.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 425,000.....                   | 06/14/2019                                |
| OV2727808..... | CF..... | NORTH MIAMI BEACH..... | FL..... |           | 12/18/2019.....  | 5.23.....        | 270,069.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 344,000.....                   | 08/15/2019                                |
| OV2727874..... | CF..... | LINCOLN.....           | CA..... |           | 12/18/2019.....  | 5.25.....        | 306,800.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 395,000.....                   | 08/09/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2       | Location                |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                         |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                    | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2729599..... | CF..... | ATLANTA.....            | GA..... |           | 12/18/2019.....  | 5.06.....        | 185,653.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 223,000.....                   | 08/03/2019                                |
| OV2729771..... | CF..... | MERCED.....             | CA..... |           | 12/18/2019.....  | 5.15.....        | 139,588.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 177,000.....                   | 08/31/2019                                |
| OV2729799..... | CF..... | ELMWOOD PARK.....       | IL..... |           | 12/18/2019.....  | 5.01.....        | 291,619.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 410,000.....                   | 08/20/2019                                |
| OV2729880..... | CF..... | RANCHO CUCAMONGA.....   | CA..... |           | 12/18/2019.....  | 5.19.....        | 409,818.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 500,000.....                   | 08/17/2019                                |
| OV2730173..... | CF..... | LA PUENTE.....          | CA..... |           | 12/18/2019.....  | 4.02.....        | 396,687.....                                                    |                                             | 2.....                                     |                                                                  |                                            |                                                | 535,000.....                   | 08/12/2019                                |
| OV2730190..... | CF..... | BRIGHTON.....           | CO..... |           | 12/18/2019.....  | 5.36.....        | 214,239.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 285,000.....                   | 09/09/2019                                |
| OV2730365..... | CF..... | TACOMA.....             | WA..... |           | 12/18/2019.....  | 3.98.....        | 344,473.....                                                    |                                             | (1).....                                   |                                                                  |                                            |                                                | 492,000.....                   | 08/22/2019                                |
| OV2730372..... | CF..... | LAS VEGAS.....          | NV..... |           | 12/18/2019.....  | 5.31.....        | 297,233.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 340,000.....                   | 08/20/2019                                |
| OV2730560..... | CF..... | NORTH MIAMI.....        | FL..... |           | 12/18/2019.....  | 4.40.....        | 296,452.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 390,000.....                   | 09/11/2019                                |
| OV2730586..... | CF..... | NASHVILLE.....          | TN..... |           | 12/18/2019.....  | 5.40.....        | 256,409.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 330,000.....                   | 09/16/2019                                |
| OV2730735..... | CF..... | STRAWN.....             | TX..... |           | 12/18/2019.....  | 4.72.....        | 286,298.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 360,000.....                   | 08/13/2019                                |
| OV2730977..... | CF..... | INDIAN ROCKS BEACH..... | FL..... |           | 12/18/2019.....  | 5.03.....        | 338,311.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 422,000.....                   | 07/25/2019                                |
| OV2731021..... | CF..... | DELTA.....              | CO..... |           | 12/18/2019.....  | 5.05.....        | 283,468.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 326,000.....                   | 06/27/2019                                |
| OV2731022..... | CF..... | RANDOLPH.....           | MA..... |           | 12/18/2019.....  | 5.15.....        | 224,349.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 305,000.....                   | 07/31/2019                                |
| OV2731023..... | CF..... | RANDOLPH.....           | MA..... |           | 12/18/2019.....  | 4.04.....        | 407,418.....                                                    |                                             | 4.....                                     |                                                                  |                                            |                                                | 550,000.....                   | 08/03/2019                                |
| OV2731542..... | CF..... | HOLLISTER.....          | CA..... |           | 12/18/2019.....  | 4.97.....        | 495,007.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 760,000.....                   | 08/19/2019                                |
| OV2731548..... | CF..... | PUYALLUP.....           | WA..... |           | 12/18/2019.....  | 5.23.....        | 266,037.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 322,000.....                   | 08/21/2019                                |
| OV2731613..... | CF..... | MASCOT.....             | TN..... |           | 12/18/2019.....  | 4.25.....        | 147,607.....                                                    |                                             | (4).....                                   |                                                                  |                                            |                                                | 188,000.....                   | 08/24/2019                                |
| OV2731653..... | CF..... | FONTANA.....            | CA..... |           | 12/18/2019.....  | 4.42.....        | 291,253.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 405,000.....                   | 09/12/2019                                |
| OV2731871..... | CF..... | NAPLES.....             | FL..... |           | 12/18/2019.....  | 4.46.....        | 350,031.....                                                    |                                             | (3).....                                   |                                                                  |                                            |                                                | 410,000.....                   | 09/02/2019                                |
| OV2731872..... | CF..... | SALT LAKE CITY.....     | UT..... |           | 12/18/2019.....  | 4.41.....        | 329,740.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 465,000.....                   | 06/19/2019                                |
| OV2731898..... | CF..... | FAYETTEVILLE.....       | NC..... |           | 12/18/2019.....  | 4.16.....        | 97,599.....                                                     |                                             | (4).....                                   |                                                                  |                                            |                                                | 118,000.....                   | 08/07/2019                                |
| OV2731904..... | CF..... | ROWLETT.....            | TX..... |           | 12/18/2019.....  | 4.89.....        | 235,977.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 295,000.....                   | 08/28/2019                                |
| OV2732068..... | CF..... | FAYETTEVILLE.....       | GA..... |           | 12/18/2019.....  | 5.13.....        | 181,591.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 215,000.....                   | 09/17/2019                                |
| OV2732170..... | CF..... | MATTHEWS.....           | NC..... |           | 12/18/2019.....  | 4.54.....        | 447,671.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 590,000.....                   | 07/17/2019                                |
| OV2732180..... | CF..... | ST. LOUIS.....          | MO..... |           | 12/18/2019.....  | 5.41.....        | 194,854.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 270,000.....                   | 08/30/2019                                |
| OV2732210..... | CF..... | MIAMI.....              | FL..... |           | 12/18/2019.....  | 4.64.....        | 282,642.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 397,000.....                   | 07/18/2019                                |
| OV2732289..... | CF..... | FILLMORE.....           | CA..... |           | 12/18/2019.....  | 4.43.....        | 353,057.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 501,000.....                   | 07/26/2019                                |
| OV2732291..... | CF..... | LONG BEACH.....         | CA..... |           | 12/18/2019.....  | 5.32.....        | 471,588.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 625,000.....                   | 08/13/2019                                |
| OV2732348..... | CF..... | SAINT JOHNS.....        | FL..... |           | 12/18/2019.....  | 5.01.....        | 188,084.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 228,000.....                   | 08/30/2019                                |
| OV2732368..... | CF..... | TUCSON.....             | AZ..... |           | 12/18/2019.....  | 4.49.....        | 84,481.....                                                     |                                             | (6).....                                   |                                                                  |                                            |                                                | 107,500.....                   | 08/16/2019                                |
| OV2732381..... | CF..... | CRANDALL.....           | GA..... |           | 12/18/2019.....  | 4.56.....        | 100,148.....                                                    |                                             | (4).....                                   |                                                                  |                                            |                                                | 125,000.....                   | 09/19/2019                                |
| OV2732389..... | CF..... | MOORESVILLE.....        | NC..... |           | 12/18/2019.....  | 4.93.....        | 230,598.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 290,000.....                   | 09/07/2019                                |
| OV2732406..... | CF..... | SEVIERVILLE.....        | TN..... |           | 12/18/2019.....  | 4.43.....        | 319,363.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 425,000.....                   | 08/21/2019                                |
| OV2732527..... | CF..... | LOS ANGELES.....        | CA..... |           | 12/18/2019.....  | 4.32.....        | 421,241.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 600,000.....                   | 07/06/2019                                |
| OV2732548..... | CF..... | GALT.....               | CA..... |           | 12/18/2019.....  | 5.33.....        | 327,408.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 440,000.....                   | 07/10/2019                                |
| OV2732711..... | CF..... | NEWARK.....             | NJ..... |           | 12/18/2019.....  | 5.22.....        | 272,805.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 375,000.....                   | 08/21/2019                                |
| OV2732825..... | CF..... | LEBANON.....            | TN..... |           | 12/18/2019.....  | 5.16.....        | 200,109.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 240,000.....                   | 09/03/2019                                |
| OV2732854..... | CF..... | LAS VEGAS.....          | NV..... |           | 12/18/2019.....  | 4.40.....        | 406,099.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 500,000.....                   | 09/17/2019                                |
| OV2733011..... | CF..... | LYNN.....               | MA..... |           | 12/18/2019.....  | 5.69.....        | 416,439.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 580,000.....                   | 08/26/2019                                |
| OV2733042..... | CF..... | HESPERIA.....           | CA..... |           | 12/18/2019.....  | 4.66.....        | 202,512.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 248,000.....                   | 07/14/2019                                |
| OV2733439..... | CF..... | SAINT PAUL.....         | MN..... |           | 12/18/2019.....  | 4.58.....        | 292,561.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 362,000.....                   | 08/06/2019                                |
| OV2734021..... | CF..... | AUSTIN.....             | TX..... |           | 12/18/2019.....  | 5.07.....        | 208,546.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 254,500.....                   | 08/26/2019                                |
| OV2734060..... | CF..... | CHANDLER.....           | AZ..... |           | 12/18/2019.....  | 4.65.....        | 286,078.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 354,000.....                   | 09/09/2019                                |
| OV2734061..... | CF..... | CHANDLER.....           | AZ..... |           | 12/18/2019.....  | 4.65.....        | 308,507.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 392,000.....                   | 09/09/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.90

| 1              | 2       | Location                  |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|---------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                           |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                      | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2734065..... | CF..... | ROSWELL.....              | GA..... |           | 12/18/2019.....  | 5.18.....        | 221,846.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 270,000.....                   | 09/23/2019.....                           |
| OV2734178..... | CF..... | SAINT LOUIS.....          | MO..... |           | 12/18/2019.....  | 4.74.....        | 110,872.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 140,000.....                   | 08/29/2019.....                           |
| OV2734277..... | CF..... | VICTORVILLE.....          | CA..... |           | 12/18/2019.....  | 5.02.....        | 254,983.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 315,000.....                   | 09/18/2019.....                           |
| OV2734469..... | CF..... | PONTE VEDRA.....          | FL..... |           | 12/18/2019.....  | 5.24.....        | 271,667.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 330,000.....                   | 04/23/2019.....                           |
| OV2734585..... | CF..... | SOUTH ORANGE.....         | NJ..... |           | 12/18/2019.....  | 4.38.....        | 352,681.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 495,000.....                   | 09/06/2019.....                           |
| OV2734586..... | CF..... | ESCONDIDO.....            | CA..... |           | 12/18/2019.....  | 4.41.....        | 356,466.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 440,000.....                   | 07/18/2019.....                           |
| OV2734651..... | CF..... | FLAGLER BEACH.....        | FL..... |           | 12/18/2019.....  | 4.41.....        | 477,336.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 635,000.....                   | 08/28/2019.....                           |
| OV2734685..... | CF..... | PARKER.....               | CO..... |           | 12/18/2019.....  | 5.27.....        | 310,127.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 384,000.....                   | 09/09/2019.....                           |
| OV2735011..... | CF..... | MORRISON.....             | CO..... |           | 12/18/2019.....  | 5.59.....        | 489,374.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 617,000.....                   | 07/03/2019.....                           |
| OV2735136..... | CF..... | LAS VEGAS.....            | NV..... |           | 12/18/2019.....  | 4.79.....        | 218,715.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 265,000.....                   | 08/22/2019.....                           |
| OV2735198..... | CF..... | MERCED.....               | CA..... |           | 12/18/2019.....  | 4.63.....        | 242,099.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 300,000.....                   | 08/06/2019.....                           |
| OV2735301..... | CF..... | LOS ANGELES.....          | CA..... |           | 12/18/2019.....  | 4.01.....        | 613,310.....                                                    |                                             | 1.....                                     |                                                                  |                                            |                                                | 820,000.....                   | 08/30/2019.....                           |
| OV2735325..... | CF..... | NORTH HIGHLANDS.....      | CA..... |           | 12/18/2019.....  | 4.82.....        | 215,694.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 263,000.....                   | 09/06/2019.....                           |
| OV2735326..... | CF..... | TAYLORSVILLE.....         | UT..... |           | 12/18/2019.....  | 4.98.....        | 269,313.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 310,000.....                   | 08/20/2019.....                           |
| OV2735407..... | CF..... | JACKSONVILLE.....         | FL..... |           | 12/18/2019.....  | 3.85.....        | 112,380.....                                                    |                                             | (1).....                                   |                                                                  |                                            |                                                | 140,000.....                   | 08/26/2019.....                           |
| OV2735587..... | CF..... | BAKERSFIELD.....          | CA..... |           | 12/18/2019.....  | 4.97.....        | 306,608.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 429,000.....                   | 07/01/2019.....                           |
| OV2735842..... | CF..... | SEDONA.....               | AZ..... |           | 12/18/2019.....  | 5.06.....        | 397,278.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 515,000.....                   | 08/09/2019.....                           |
| OV2735926..... | CF..... | DURHAM.....               | NC..... |           | 12/18/2019.....  | 5.01.....        | 174,802.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 225,000.....                   | 09/16/2019.....                           |
| OV2735963..... | CF..... | NEW BRIGHTON.....         | MN..... |           | 12/18/2019.....  | 5.09.....        | 218,704.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 285,000.....                   | 07/10/2019.....                           |
| OV2736028..... | CF..... | RANCHO MISSION VIEJO..... | CA..... |           | 12/18/2019.....  | 4.74.....        | 588,036.....                                                    |                                             | (1).....                                   |                                                                  |                                            |                                                | 735,000.....                   | 09/04/2019.....                           |
| OV2736030..... | CF..... | LITTLETON.....            | CO..... |           | 12/18/2019.....  | 5.19.....        | 251,022.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 340,000.....                   | 09/06/2019.....                           |
| OV2736046..... | CF..... | GOLDEN.....               | CO..... |           | 12/18/2019.....  | 4.47.....        | 352,492.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 430,000.....                   | 09/09/2019.....                           |
| OV2736047..... | CF..... | SAN DIEGO.....            | CA..... |           | 12/18/2019.....  | 4.39.....        | 439,290.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 575,000.....                   | 09/11/2019.....                           |
| OV2736056..... | CF..... | LOS ANGELES.....          | CA..... |           | 12/18/2019.....  | 4.79.....        | 445,909.....                                                    |                                             | (18).....                                  |                                                                  |                                            |                                                | 618,000.....                   | 08/31/2019.....                           |
| OV2736082..... | CF..... | BALDWIN PARK.....         | CA..... |           | 12/18/2019.....  | 5.29.....        | 358,879.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 415,000.....                   | 08/15/2019.....                           |
| OV2736118..... | CF..... | ROCHESTER HILLS.....      | MI..... |           | 12/18/2019.....  | 4.42.....        | 254,599.....                                                    |                                             | (4).....                                   |                                                                  |                                            |                                                | 320,000.....                   | 07/16/2019.....                           |
| OV2736119..... | CF..... | ANDOVER.....              | MN..... |           | 12/18/2019.....  | 5.10.....        | 259,387.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 339,000.....                   | 08/11/2019.....                           |
| OV2736157..... | CF..... | CINCINNATI.....           | OH..... |           | 12/18/2019.....  | 5.04.....        | 180,758.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 215,000.....                   | 08/19/2019.....                           |
| OV2736164..... | CF..... | STERLING.....             | VA..... |           | 12/18/2019.....  | 4.52.....        | 366,494.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 467,000.....                   | 09/13/2019.....                           |
| OV2736165..... | CF..... | ALDIE.....                | VA..... |           | 12/18/2019.....  | 5.44.....        | 685,037.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 850,000.....                   | 09/12/2019.....                           |
| OV2736193..... | CF..... | MANAHAWKIN.....           | NJ..... |           | 12/18/2019.....  | 3.97.....        | 264,756.....                                                    |                                             | (2).....                                   |                                                                  |                                            |                                                | 340,000.....                   | 07/16/2019.....                           |
| OV2736201..... | CF..... | EUGENE.....               | OR..... |           | 12/18/2019.....  | 5.35.....        | 237,808.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 305,000.....                   | 09/10/2019.....                           |
| OV2736239..... | CF..... | OLNEY.....                | MD..... |           | 12/18/2019.....  | 4.12.....        | 284,945.....                                                    |                                             | 0.....                                     |                                                                  |                                            |                                                | 380,000.....                   | 08/29/2019.....                           |
| OV2736246..... | CF..... | JEKYLL ISLAND.....        | GA..... |           | 12/18/2019.....  | 5.35.....        | 417,382.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 485,000.....                   | 08/13/2019.....                           |
| OV2736494..... | CF..... | RICHARDSON.....           | TX..... |           | 12/18/2019.....  | 3.98.....        | 251,377.....                                                    |                                             | (1).....                                   |                                                                  |                                            |                                                | 295,000.....                   | 08/22/2019.....                           |
| OV2736571..... | CF..... | LOS ANGELES.....          | CA..... |           | 12/18/2019.....  | 5.05.....        | 585,265.....                                                    |                                             | (22).....                                  |                                                                  |                                            |                                                | 845,000.....                   | 08/15/2019.....                           |
| OV2736611..... | CF..... | GREENVILLE.....           | TX..... |           | 12/18/2019.....  | 4.80.....        | 129,998.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 165,000.....                   | 08/22/2019.....                           |
| OV2736752..... | CF..... | LENOIR CITY.....          | TN..... |           | 12/18/2019.....  | 3.91.....        | 120,499.....                                                    |                                             | (2).....                                   |                                                                  |                                            |                                                | 157,000.....                   | 09/18/2019.....                           |
| OV2736756..... | CF..... | BAYONNE.....              | NJ..... |           | 12/18/2019.....  | 5.26.....        | 297,391.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 390,000.....                   | 08/15/2019.....                           |
| OV2736776..... | CF..... | MEMPHIS.....              | TN..... |           | 12/18/2019.....  | 4.39.....        | 53,246.....                                                     |                                             | (4).....                                   |                                                                  |                                            |                                                | 63,000.....                    | 09/06/2019.....                           |
| OV2736794..... | CF..... | PUYALLUP.....             | WA..... |           | 12/18/2019.....  | 5.06.....        | 208,553.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 292,000.....                   | 07/30/2019.....                           |
| OV2736866..... | CF..... | OCEANSIDE.....            | CA..... |           | 12/18/2019.....  | 4.08.....        | 487,833.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 615,000.....                   | 09/03/2019.....                           |
| OV2736868..... | CF..... | ORANGE.....               | CA..... |           | 12/18/2019.....  | 5.03.....        | 531,467.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 735,000.....                   | 09/09/2019.....                           |
| OV2736904..... | CF..... | JURUPA VALLEY.....        | CA..... |           | 12/18/2019.....  | 5.09.....        | 410,981.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 503,000.....                   | 09/05/2019.....                           |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.91

| 1              | 2       | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2738120..... | CF..... | WEST PALM BEACH.....  | FL..... |           | 12/18/2019.....  | 4.40.....        | 258,178.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 318,000.....                   | 09/11/2019                                |
| OV2738358..... | CF..... | AUSTIN.....           | TX..... |           | 12/18/2019.....  | 4.71.....        | 240,201.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 293,000.....                   | 09/10/2019                                |
| OV2738367..... | CF..... | SAINT LOUIS PARK..... | MN..... |           | 12/18/2019.....  | 5.09.....        | 229,769.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 275,000.....                   | 09/18/2019                                |
| OV2738442..... | CF..... | NORWICH.....          | CT..... |           | 12/18/2019.....  | 4.15.....        | 215,998.....                                                    |                                             | 1.....                                     |                                                                  |                                            |                                                | 310,000.....                   | 08/30/2019                                |
| OV2738454..... | CF..... | GRANADA HILLS.....    | CA..... |           | 12/18/2019.....  | 4.39.....        | 557,112.....                                                    |                                             | 1.....                                     |                                                                  |                                            |                                                | 745,000.....                   | 08/27/2019                                |
| OV2738455..... | CF..... | POMONA.....           | CA..... |           | 12/18/2019.....  | 4.41.....        | 340,544.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 480,000.....                   | 07/19/2019                                |
| OV2738459..... | CF..... | HEMET.....            | CA..... |           | 12/18/2019.....  | 4.96.....        | 220,407.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 287,000.....                   | 08/15/2019                                |
| OV2739478..... | CF..... | CONROE.....           | TX..... |           | 12/18/2019.....  | 4.71.....        | 142,225.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 160,000.....                   | 08/30/2019                                |
| OV2739528..... | CF..... | BIG BEAR LAKE.....    | CA..... |           | 12/18/2019.....  | 5.35.....        | 220,471.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 280,000.....                   | 08/26/2019                                |
| OV2739683..... | CF..... | BERGENFIELD.....      | NJ..... |           | 12/18/2019.....  | 4.05.....        | 408,727.....                                                    |                                             | 5.....                                     |                                                                  |                                            |                                                | 590,000.....                   | 08/28/2019                                |
| OV2739765..... | CF..... | WADDELL.....          | AZ..... |           | 12/18/2019.....  | 5.27.....        | 242,309.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 293,000.....                   | 09/17/2019                                |
| OV2739825..... | CF..... | HESPERIA.....         | CA..... |           | 12/18/2019.....  | 4.63.....        | 228,108.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 280,000.....                   | 09/11/2019                                |
| OV2739829..... | CF..... | MONTEBELLO.....       | CA..... |           | 12/18/2019.....  | 4.96.....        | 503,141.....                                                    |                                             | (16).....                                  |                                                                  |                                            |                                                | 675,000.....                   | 09/01/2019                                |
| OV2740121..... | CF..... | HUNTSVILLE.....       | AL..... |           | 12/18/2019.....  | 4.28.....        | 113,755.....                                                    |                                             | (2).....                                   |                                                                  |                                            |                                                | 140,000.....                   | 09/24/2019                                |
| OV2740349..... | CF..... | MULLINS.....          | SC..... |           | 12/18/2019.....  | 4.93.....        | 288,073.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 330,000.....                   | 08/26/2019                                |
| OV2740485..... | CF..... | SAN ANTONIO.....      | TX..... |           | 12/18/2019.....  | 5.34.....        | 268,252.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 338,000.....                   | 08/12/2019                                |
| OV2740909..... | CF..... | NASHVILLE.....        | TN..... |           | 12/18/2019.....  | 3.71.....        | 343,942.....                                                    |                                             | 7.....                                     |                                                                  |                                            |                                                | 500,000.....                   | 09/05/2019                                |
| OV2741758..... | CF..... | BEAUMONT.....         | CA..... |           | 12/18/2019.....  | 4.43.....        | 453,676.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 600,000.....                   | 08/29/2019                                |
| OV2741763..... | CF..... | DURHAM.....           | NC..... |           | 12/18/2019.....  | 3.92.....        | 168,234.....                                                    |                                             | (3).....                                   |                                                                  |                                            |                                                | 220,000.....                   | 09/13/2019                                |
| OV2741764..... | CF..... | BETHLEHEM.....        | GA..... |           | 12/18/2019.....  | 5.36.....        | 257,373.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 319,000.....                   | 09/10/2019                                |
| OV2741765..... | CF..... | LITTLETON.....        | CO..... |           | 12/18/2019.....  | 5.00.....        | 323,935.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 395,000.....                   | 09/24/2019                                |
| OV2741767..... | CF..... | MADISON.....          | MS..... |           | 12/18/2019.....  | 5.15.....        | 207,666.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 247,000.....                   | 09/10/2019                                |
| OV2741776..... | CF..... | MIAMI.....            | FL..... |           | 12/18/2019.....  | 5.15.....        | 306,118.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 400,000.....                   | 08/27/2019                                |
| OV2741779..... | CF..... | PHOENIX.....          | AZ..... |           | 12/18/2019.....  | 5.04.....        | 248,444.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 301,000.....                   | 09/30/2019                                |
| OV2741806..... | CF..... | JERSEY CITY.....      | NJ..... |           | 12/18/2019.....  | 5.00.....        | 345,630.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 475,000.....                   | 08/05/2019                                |
| OV2741950..... | CF..... | FONTANA.....          | CA..... |           | 12/18/2019.....  | 4.43.....        | 385,122.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 545,000.....                   | 09/03/2019                                |
| OV2741969..... | CF..... | LAS VEGAS.....        | NV..... |           | 12/18/2019.....  | 4.86.....        | 286,067.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 350,000.....                   | 07/30/2019                                |
| OV2742002..... | CF..... | LATHROP.....          | CA..... |           | 12/18/2019.....  | 5.03.....        | 246,312.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 330,000.....                   | 09/24/2019                                |
| OV2742006..... | CF..... | LAS VEGAS.....        | NV..... |           | 12/18/2019.....  | 5.30.....        | 171,738.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 206,000.....                   | 09/10/2019                                |
| OV2742048..... | CF..... | NORTH LAS VEGAS.....  | NV..... |           | 12/18/2019.....  | 5.29.....        | 240,688.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 285,000.....                   | 09/25/2019                                |
| OV2742049..... | CF..... | LYNNWOOD.....         | WA..... |           | 12/18/2019.....  | 4.57.....        | 488,001.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 625,000.....                   | 09/18/2019                                |
| OV2742135..... | CF..... | CHICAGO.....          | IL..... |           | 12/18/2019.....  | 5.36.....        | 435,563.....                                                    |                                             | (20).....                                  |                                                                  |                                            |                                                | 600,000.....                   | 09/09/2019                                |
| OV2742173..... | CF..... | NASHUA.....           | NH..... |           | 12/18/2019.....  | 4.97.....        | 234,754.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 310,000.....                   | 09/20/2019                                |
| OV2742406..... | CF..... | LAS VEGAS.....        | NV..... |           | 12/18/2019.....  | 5.04.....        | 231,557.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 320,000.....                   | 08/05/2019                                |
| OV2742820..... | CF..... | GOODLETTSVILLE.....   | TN..... |           | 12/18/2019.....  | 5.24.....        | 246,817.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 350,000.....                   | 08/23/2019                                |
| OV2742900..... | CF..... | OKLAHOMA CITY.....    | OK..... |           | 12/18/2019.....  | 5.31.....        | 336,148.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 429,000.....                   | 08/27/2019                                |
| OV2743488..... | CF..... | AUSTIN.....           | TX..... |           | 12/18/2019.....  | 5.32.....        | 274,369.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 317,000.....                   | 08/16/2019                                |
| OV2743696..... | CF..... | AUSTIN.....           | TX..... |           | 12/18/2019.....  | 4.38.....        | 235,363.....                                                    |                                             | (6).....                                   |                                                                  |                                            |                                                | 292,000.....                   | 09/19/2019                                |
| OV2743741..... | CF..... | LOS ANGELES.....      | CA..... |           | 12/18/2019.....  | 4.98.....        | 801,797.....                                                    |                                             | (23).....                                  |                                                                  |                                            |                                                | 1,120,000.....                 | 08/27/2019                                |
| OV2743984..... | CF..... | ORLANDO.....          | FL..... |           | 12/18/2019.....  | 5.17.....        | 227,310.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 315,000.....                   | 08/21/2019                                |
| OV2743995..... | CF..... | CENTRALIA.....        | WA..... |           | 12/18/2019.....  | 4.91.....        | 137,791.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 180,000.....                   | 08/12/2019                                |
| OV2743999..... | CF..... | SALT LAKE CITY.....   | UT..... |           | 12/18/2019.....  | 4.24.....        | 273,305.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 550,000.....                   | 09/25/2019                                |
| OV2744030..... | CF..... | PHOENIX.....          | AZ..... |           | 12/18/2019.....  | 5.36.....        | 236,765.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 290,000.....                   | 09/18/2019                                |
| OV2744031..... | CF..... | MIAMI.....            | FL..... |           | 12/18/2019.....  | 5.34.....        | 272,243.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 327,000.....                   | 09/17/2019                                |
| OV2744080..... | CF..... | LIVINGSTON.....       | TX..... |           | 12/18/2019.....  | 5.09.....        | 281,940.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 365,000.....                   | 09/27/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.92

| 1              | 2       | Location                |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                         |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                    | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| OV2744127..... | CF..... | SACRAMENTO.....         | CA..... |           | 12/18/2019.....  | 4.47.....        | 311,454.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 405,000.....                   | 08/14/2019                                |
| OV2744156..... | CF..... | SCOTTSDALE.....         | AZ..... |           | 12/18/2019.....  | 4.87.....        | 133,439.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 170,000.....                   | 10/02/2019                                |
| OV2744161..... | CF..... | BOSTON.....             | MA..... |           | 12/18/2019.....  | 4.19.....        | 829,963.....                                                    |                                             | 11.....                                    |                                                                  |                                            |                                                | 1,200,000.....                 | 09/12/2019                                |
| OV2744230..... | CF..... | MOAB.....               | UT..... |           | 12/18/2019.....  | 4.85.....        | 380,570.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 465,000.....                   | 09/14/2019                                |
| OV2744331..... | CF..... | LA PUENTE.....          | CA..... |           | 12/18/2019.....  | 5.06.....        | 328,483.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 400,000.....                   | 08/27/2019                                |
| OV2744343..... | CF..... | SOUTH LAKE TAHOE.....   | CA..... |           | 12/18/2019.....  | 4.77.....        | 285,664.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 348,000.....                   | 09/16/2019                                |
| OV2744353..... | CF..... | GEORGETOWN.....         | TX..... |           | 12/18/2019.....  | 4.66.....        | 185,123.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 230,000.....                   | 09/13/2019                                |
| OV2744433..... | CF..... | LEHI.....               | UT..... |           | 12/18/2019.....  | 4.82.....        | 280,056.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 365,000.....                   | 09/04/2019                                |
| OV2744481..... | CF..... | SALT LAKE CITY.....     | UT..... |           | 12/18/2019.....  | 5.08.....        | 409,611.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 570,000.....                   | 09/17/2019                                |
| OV2744513..... | CF..... | GEORGETOWN.....         | TX..... |           | 12/18/2019.....  | 3.88.....        | 197,215.....                                                    |                                             | 0.....                                     |                                                                  |                                            |                                                | 248,000.....                   | 09/14/2019                                |
| OV2744531..... | CF..... | DOTHAN.....             | AL..... |           | 12/18/2019.....  | 4.87.....        | 53,303.....                                                     |                                             | (4).....                                   |                                                                  |                                            |                                                | 65,000.....                    | 08/29/2019                                |
| OV2744545..... | CF..... | LENOIR CITY.....        | TN..... |           | 12/18/2019.....  | 3.89.....        | 93,491.....                                                     |                                             | (2).....                                   |                                                                  |                                            |                                                | 125,000.....                   | 09/20/2019                                |
| OV2744547..... | CF..... | KATY.....               | TX..... |           | 12/18/2019.....  | 4.97.....        | 220,831.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 280,500.....                   | 09/12/2019                                |
| OV2744564..... | CF..... | FORT WORTH.....         | TX..... |           | 12/18/2019.....  | 4.33.....        | 105,860.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 155,000.....                   | 09/20/2019                                |
| OV2744568..... | CF..... | BIRMINGHAM.....         | AL..... |           | 12/18/2019.....  | 4.42.....        | 74,131.....                                                     |                                             | (5).....                                   |                                                                  |                                            |                                                | 88,000.....                    | 09/13/2019                                |
| OV2744619..... | CF..... | MARLBORO.....           | NJ..... |           | 12/18/2019.....  | 4.41.....        | 296,146.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 370,000.....                   | 09/17/2019                                |
| OV2744757..... | CF..... | GEORGETOWN.....         | TX..... |           | 12/18/2019.....  | 4.46.....        | 351,976.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 477,000.....                   | 08/30/2019                                |
| OV2744840..... | CF..... | ROUND ROCK.....         | TX..... |           | 12/18/2019.....  | 4.09.....        | 230,417.....                                                    |                                             | (8).....                                   |                                                                  |                                            |                                                | 301,000.....                   | 08/22/2019                                |
| OV2745001..... | CF..... | RICHARDSON.....         | TX..... |           | 12/18/2019.....  | 4.69.....        | 289,296.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 375,000.....                   | 08/15/2019                                |
| OV2745425..... | CF..... | THONOTOSASSA.....       | FL..... |           | 12/18/2019.....  | 3.98.....        | 203,931.....                                                    |                                             | (1).....                                   |                                                                  |                                            |                                                | 255,000.....                   | 09/11/2019                                |
| OV2745434..... | CF..... | PENSACOLA.....          | FL..... |           | 12/18/2019.....  | 4.10.....        | 205,295.....                                                    |                                             | (1).....                                   |                                                                  |                                            |                                                | 256,800.....                   | 09/09/2019                                |
| OV2745436..... | CF..... | ZEBULON.....            | NC..... |           | 12/18/2019.....  | 4.09.....        | 203,830.....                                                    |                                             | (2).....                                   |                                                                  |                                            |                                                | 262,000.....                   | 09/06/2019                                |
| OV2745454..... | CF..... | FAIRFIELD.....          | CA..... |           | 12/18/2019.....  | 4.98.....        | 286,532.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 395,000.....                   | 08/26/2019                                |
| OV2745459..... | CF..... | FORT MYERS BEACH.....   | FL..... |           | 12/18/2019.....  | 5.36.....        | 393,250.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 510,000.....                   | 09/14/2019                                |
| OV2745546..... | CF..... | FORESTVILLE.....        | CA..... |           | 12/18/2019.....  | 3.93.....        | 297,914.....                                                    |                                             | (4).....                                   |                                                                  |                                            |                                                | 393,000.....                   | 09/21/2019                                |
| OV2745589..... | CF..... | LODI.....               | NJ..... |           | 12/18/2019.....  | 4.11.....        | 309,052.....                                                    |                                             | (1).....                                   |                                                                  |                                            |                                                | 440,000.....                   | 09/20/2019                                |
| OV2745803..... | CF..... | CARTERSVILLE.....       | GA..... |           | 12/18/2019.....  | 4.34.....        | 151,503.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 193,000.....                   | 09/18/2019                                |
| OV2745806..... | CF..... | PHOENIX.....            | AZ..... |           | 12/18/2019.....  | 4.34.....        | 390,361.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 525,000.....                   | 09/30/2019                                |
| OV2745810..... | CF..... | GILBERT.....            | AZ..... |           | 12/18/2019.....  | 4.69.....        | 342,986.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 444,000.....                   | 09/19/2019                                |
| OV2745811..... | CF..... | CAVE CREEK.....         | AZ..... |           | 12/18/2019.....  | 5.00.....        | 426,184.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 735,000.....                   | 09/30/2019                                |
| OV2745821..... | CF..... | FORT LAUDERDALE.....    | FL..... |           | 12/18/2019.....  | 4.65.....        | 311,063.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 400,000.....                   | 09/14/2019                                |
| OV2745950..... | CF..... | CARTERET.....           | NJ..... |           | 12/18/2019.....  | 4.66.....        | 215,336.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 260,000.....                   | 09/19/2019                                |
| OV2745986..... | CF..... | CHESTNUT HILL COVE..... | MD..... |           | 12/18/2019.....  | 4.81.....        | 204,278.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 265,000.....                   | 08/05/2019                                |
| OV2746000..... | CF..... | HOOVER.....             | AL..... |           | 12/18/2019.....  | 4.28.....        | 231,978.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 340,000.....                   | 08/21/2019                                |
| OV2746181..... | CF..... | NEWMAN.....             | CA..... |           | 12/18/2019.....  | 4.83.....        | 266,476.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 395,000.....                   | 10/07/2019                                |
| OV2746184..... | CF..... | HALTOM CITY.....        | TX..... |           | 12/18/2019.....  | 5.41.....        | 135,446.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 164,000.....                   | 09/25/2019                                |
| OV2746187..... | CF..... | LANCASTER.....          | TX..... |           | 12/18/2019.....  | 4.84.....        | 133,213.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 175,000.....                   | 09/27/2019                                |
| OV2746192..... | CF..... | MANILA.....             | AR..... |           | 12/18/2019.....  | 4.58.....        | 159,018.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 209,000.....                   | 10/02/2019                                |
| OV2746218..... | CF..... | STONE MOUNTAIN.....     | GA..... |           | 12/18/2019.....  | 4.99.....        | 119,138.....                                                    |                                             | (9).....                                   |                                                                  |                                            |                                                | 150,000.....                   | 09/25/2019                                |
| OV2746427..... | CF..... | ANTIOCH.....            | CA..... |           | 12/18/2019.....  | 4.94.....        | 334,699.....                                                    |                                             | (12).....                                  |                                                                  |                                            |                                                | 465,000.....                   | 04/10/2019                                |
| OV2746437..... | CF..... | COLORADO SPRINGS.....   | CO..... |           | 12/18/2019.....  | 4.98.....        | 199,969.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 240,000.....                   | 08/26/2019                                |
| OV2746439..... | CF..... | LA QUINTA.....          | CA..... |           | 12/18/2019.....  | 5.17.....        | 214,038.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 255,000.....                   | 08/31/2019                                |
| OV2746447..... | CF..... | MAHWAH.....             | NJ..... |           | 12/18/2019.....  | 4.88.....        | 312,166.....                                                    |                                             | (7).....                                   |                                                                  |                                            |                                                | 410,000.....                   | 08/13/2019                                |
| OV2746477..... | CF..... | PALMDALE.....           | CA..... |           | 12/18/2019.....  | 5.08.....        | 308,475.....                                                    |                                             | (10).....                                  |                                                                  |                                            |                                                | 410,000.....                   | 09/17/2019                                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1                                                                                    | 2       | Location             |         | 5         | 6               | 7                | 8                                                         | Change in Book Value/Recorded Investment |                                         |                                                           |                                         |                                             | 14                          | 15                                  |
|--------------------------------------------------------------------------------------|---------|----------------------|---------|-----------|-----------------|------------------|-----------------------------------------------------------|------------------------------------------|-----------------------------------------|-----------------------------------------------------------|-----------------------------------------|---------------------------------------------|-----------------------------|-------------------------------------|
|                                                                                      |         |                      |         |           |                 |                  |                                                           | 9                                        | 10                                      | 11                                                        | 12                                      | 13                                          |                             |                                     |
| Loan Number                                                                          | Code    | City                 | State   | Loan Type | Date Acquired   | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| OV2746510.....                                                                       | CF..... | PORTLAND.....        | OR..... |           | 12/18/2019..... | 4.80.....        | 368,475.....                                              |                                          | (15).....                               |                                                           |                                         |                                             | 511,500.....                | 08/12/2019                          |
| OV2746525.....                                                                       | CF..... | GLENDALE.....        | AZ..... |           | 12/18/2019..... | 4.71.....        | 216,166.....                                              |                                          | (12).....                               |                                                           |                                         |                                             | 285,000.....                | 09/12/2019                          |
| OV2746538.....                                                                       | CF..... | MIAMI.....           | FL..... |           | 12/18/2019..... | 4.61.....        | 200,210.....                                              |                                          | (11).....                               |                                                           |                                         |                                             | 360,000.....                | 09/16/2019                          |
| OV2746539.....                                                                       | CF..... | WEST PALM BEACH..... | FL..... |           | 12/18/2019..... | 5.35.....        | 137,265.....                                              |                                          | (7).....                                |                                                           |                                         |                                             | 168,000.....                | 09/12/2019                          |
| OV2746599.....                                                                       | CF..... | STOCKTON.....        | CA..... |           | 12/18/2019..... | 4.82.....        | 325,204.....                                              |                                          | (11).....                               |                                                           |                                         |                                             | 396,000.....                | 09/11/2019                          |
| OV2746714.....                                                                       | CF..... | WESTFIELD.....       | NJ..... |           | 12/18/2019..... | 4.71.....        | 358,598.....                                              |                                          | (12).....                               |                                                           |                                         |                                             | 500,000.....                | 09/12/2019                          |
| OV2746789.....                                                                       | CF..... | WILMINGTON.....      | NC..... |           | 12/18/2019..... | 5.13.....        | 257,116.....                                              |                                          | (12).....                               |                                                           |                                         |                                             | 303,000.....                | 09/03/2019                          |
| OV2746799.....                                                                       | CF..... | BREMERTON.....       | WA..... |           | 12/18/2019..... | 3.96.....        | 251,938.....                                              |                                          | (2).....                                |                                                           |                                         |                                             | 335,000.....                | 08/26/2019                          |
| OV2746800.....                                                                       | CF..... | BREMERTON.....       | WA..... |           | 12/18/2019..... | 4.07.....        | 262,549.....                                              |                                          | (3).....                                |                                                           |                                         |                                             | 350,000.....                | 09/09/2019                          |
| OV2746804.....                                                                       | CF..... | BREMERTON.....       | WA..... |           | 12/18/2019..... | 5.34.....        | 170,770.....                                              |                                          | (9).....                                |                                                           |                                         |                                             | 210,000.....                | 09/10/2019                          |
| OV2746849.....                                                                       | CF..... | BELGRADE.....        | MT..... |           | 12/18/2019..... | 4.82.....        | 252,136.....                                              |                                          | (9).....                                |                                                           |                                         |                                             | 340,000.....                | 09/03/2019                          |
| OV2746903.....                                                                       | CF..... | EDINBURG.....        | TX..... |           | 12/18/2019..... | 4.57.....        | 264,656.....                                              |                                          | (3).....                                |                                                           |                                         |                                             | 355,000.....                | 07/31/2019                          |
| OV2746938.....                                                                       | CF..... | BOUND BROOK.....     | NJ..... |           | 12/18/2019..... | 4.05.....        | 364,813.....                                              |                                          | (6).....                                |                                                           |                                         |                                             | 480,000.....                | 09/03/2019                          |
| OV2746944.....                                                                       | CF..... | CASTLE ROCK.....     | CO..... |           | 12/18/2019..... | 5.16.....        | 346,526.....                                              |                                          | (14).....                               |                                                           |                                         |                                             | 428,000.....                | 09/11/2019                          |
| OV2746951.....                                                                       | CF..... | SAINT PAUL.....      | MN..... |           | 12/18/2019..... | 4.05.....        | 584,195.....                                              |                                          | (10).....                               |                                                           |                                         |                                             | 800,000.....                | 09/27/2019                          |
| OV2746967.....                                                                       | CF..... | ADELANTO.....        | CA..... |           | 12/18/2019..... | 5.35.....        | 214,101.....                                              |                                          | (11).....                               |                                                           |                                         |                                             | 275,000.....                | 08/15/2019                          |
| OV2747038.....                                                                       | CF..... | WOODBIDGE.....       | VA..... |           | 12/18/2019..... | 4.41.....        | 314,759.....                                              |                                          | (6).....                                |                                                           |                                         |                                             | 414,000.....                | 09/11/2019                          |
| 0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other..... |         |                      |         |           |                 |                  | 518,490,245.....                                          | 0.....                                   | (24,208).....                           | 0.....                                                    | 0.....                                  | 0.....                                      | 670,927,178.....            | XXX                                 |

Mortgages in Good Standing - Commercial Mortgages - All Other

|                |  |                   |         |  |                 |            |                 |  |             |  |  |  |                  |            |
|----------------|--|-------------------|---------|--|-----------------|------------|-----------------|--|-------------|--|--|--|------------------|------------|
| LN0003793..... |  | Tustin.....       | CA..... |  | 12/23/2019..... | 6.30.....  | 21,507,763..... |  | 80,702..... |  |  |  | 192,500,000..... | 06/24/2017 |
| LN0004118..... |  | North Hills.....  | NY..... |  | 11/08/2019..... | 14.58..... | 1,735,194.....  |  | 18.....     |  |  |  | 169,827,585..... | 11/14/2016 |
| LN0004175..... |  | Los Angeles.....  | CA..... |  | 12/20/2019..... | 5.80.....  | 8,684,497.....  |  | (165).....  |  |  |  | 84,112,500.....  | 03/13/2017 |
| LN0004190..... |  | North Hills.....  | NY..... |  | 11/20/2019..... | 5.76.....  | 13,115,002..... |  | 239.....    |  |  |  | 169,827,585..... | 11/14/2016 |
| LN0004191..... |  | North Hills.....  | NY..... |  | 11/20/2019..... | 5.81.....  | 4,288,278.....  |  | 27.....     |  |  |  | 169,827,585..... | 11/14/2016 |
| LN0004364..... |  | Los Angeles.....  | CA..... |  | 11/08/2019..... | 4.71.....  | 16,051,992..... |  | 8,640.....  |  |  |  | 165,000,000..... | 10/04/2019 |
| LN0004408..... |  | Seattle.....      | WA..... |  | 12/23/2019..... | 6.33.....  | 15,172,037..... |  | 17,631..... |  |  |  | 199,693,771..... | 11/13/2017 |
| LN0004753..... |  | San Jose.....     | CA..... |  | 12/30/2019..... | 6.10.....  | 22,676,479..... |  | 73,148..... |  |  |  | 127,151,599..... | 10/25/2017 |
| LN0006348..... |  | Providence.....   | RI..... |  | 09/04/2019..... | 6.92.....  | 125,537.....    |  | 3.....      |  |  |  | 14,240,000.....  | 09/29/2017 |
| LN0006349..... |  | Providence.....   | RI..... |  | 09/04/2019..... | 10.12..... | 418,461.....    |  | 17.....     |  |  |  | 14,240,000.....  | 09/29/2017 |
| LN0006727..... |  | Seattle.....      | WA..... |  | 12/23/2019..... | 6.33.....  | 9,498,478.....  |  | 11,038..... |  |  |  | 199,693,771..... | 11/13/2017 |
| LN0006780..... |  | Los Angeles.....  | CA..... |  | 11/08/2019..... | 8.79.....  | 2,882,930.....  |  | 1,510.....  |  |  |  | 165,000,000..... | 10/04/2019 |
| LN0006791..... |  | Tampa.....        | FL..... |  | 12/05/2019..... | 9.63.....  | 1,786,693.....  |  | 0.....      |  |  |  | 63,600,000.....  | 01/05/2018 |
| LN0006974..... |  | Indianapolis..... | IN..... |  | 11/27/2019..... | 8.70.....  | 966,273.....    |  | 0.....      |  |  |  | 156,310,000..... | 02/08/2018 |
| LN0007068..... |  | Seattle.....      | WA..... |  | 05/15/2019..... | 6.05.....  | 6,164,689.....  |  | 7,600.....  |  |  |  | 293,300,000..... | 04/19/2019 |
| LN0007268..... |  | Denver.....       | CO..... |  | 09/17/2019..... | 3.52.....  | 1,779,830.....  |  | (153).....  |  |  |  | 61,762,642.....  | 03/02/2018 |
| LN0007270..... |  | Denver.....       | CO..... |  | 09/17/2019..... | 6.22.....  | 184,110.....    |  | (26).....   |  |  |  | 61,762,642.....  | 03/02/2018 |
| LN0007271..... |  | Denver.....       | CO..... |  | 09/17/2019..... | 8.85.....  | 490,935.....    |  | (95).....   |  |  |  | 61,762,642.....  | 03/02/2018 |
| LN0007319..... |  | Schaumburg.....   | IL..... |  | 02/20/2019..... | 5.68.....  | 1,290,258.....  |  | 3,258.....  |  |  |  | 58,450,000.....  | 02/12/2019 |
| LN0007457..... |  | Amityville.....   | NY..... |  | 09/13/2018..... | 5.52.....  | 432,765.....    |  | 1,334.....  |  |  |  | 37,500,000.....  | 07/30/2018 |
| LN0007460..... |  | Parsippany.....   | NJ..... |  | 12/05/2019..... | 4.27.....  | 3,729,102.....  |  | 0.....      |  |  |  | 150,000,000..... | 03/20/2018 |
| LN0007461..... |  | Parsippany.....   | NJ..... |  | 12/05/2019..... | 11.36..... | 1,243,034.....  |  | 0.....      |  |  |  | 150,000,000..... | 03/20/2018 |
| LN0007598..... |  | Bronx.....        | NY..... |  | 12/21/2018..... | 4.84.....  | 20,840,425..... |  | 48,574..... |  |  |  | 59,994,908.....  | 12/20/2018 |
| LN0007985..... |  | Chicago.....      | IL..... |  | 10/30/2018..... | 4.79.....  | 6,313,447.....  |  | 14,874..... |  |  |  | 26,250,000.....  | 10/29/2018 |
| LN0008265..... |  | Schaumburg.....   | IL..... |  | 12/20/2019..... | 5.77.....  | 8,063,675.....  |  | 4,081.....  |  |  |  | 58,450,000.....  | 02/12/2019 |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.94

| 1              | 2       | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| LN0008294..... |         | San Jose.....       | CA..... |           | 08/24/2018.....  | 9.67.....        | 21,547,421.....                                                 |                                             | 104,986.....                               |                                                                  |                                            |                                                | 40,597,050.....                | 08/20/2018                                |
| LN0008360..... |         | Holly.....          | MI..... |           | 08/21/2018.....  | 4.66.....        | 14,156,184.....                                                 |                                             | 45,271.....                                |                                                                  |                                            |                                                | 38,323,148.....                | 08/20/2018                                |
| LN0008401..... |         | Seattle.....        | WA..... |           | 09/04/2018.....  | 5.34.....        | 14,091,339.....                                                 |                                             | 69,955.....                                |                                                                  |                                            |                                                | 30,769,231.....                | 08/23/2018                                |
| LN0008471..... |         | Seattle.....        | WA..... |           | 09/04/2018.....  | 10.61.....       | 5,535,731.....                                                  |                                             | 27,487.....                                |                                                                  |                                            |                                                | 30,769,231.....                | 08/23/2018                                |
| LN0008476..... |         | Surprise.....       | AZ..... |           | 10/19/2018.....  | 4.71.....        | 12,036,598.....                                                 |                                             | 85,373.....                                |                                                                  |                                            |                                                | 48,824,465.....                | 09/28/2018                                |
| LN0008526..... |         | San Mateo.....      | CA..... |           | 11/14/2019.....  | 3.30.....        | 197,331.....                                                    |                                             | 0.....                                     |                                                                  |                                            |                                                | 198,000,000.....               | 07/16/2018                                |
| LN0008528..... |         | San Mateo.....      | CA..... |           | 11/14/2019.....  | 6.44.....        | 6,578.....                                                      |                                             | 0.....                                     |                                                                  |                                            |                                                | 198,000,000.....               | 07/16/2018                                |
| LN0008530..... |         | San Mateo.....      | CA..... |           | 11/14/2019.....  | 8.27.....        | 6,578.....                                                      |                                             | 0.....                                     |                                                                  |                                            |                                                | 198,000,000.....               | 07/16/2018                                |
| LN0008621..... |         | Kansas City.....    | MO..... |           | 08/06/2018.....  | 5.27.....        | 3,975,762.....                                                  |                                             | 12,581.....                                |                                                                  |                                            |                                                | 67,970,000.....                | 07/12/2018                                |
| LN0008623..... |         | Kansas City.....    | MO..... |           | 08/06/2018.....  | 9.24.....        | 1,376,074.....                                                  |                                             | 4,299.....                                 |                                                                  |                                            |                                                | 67,970,000.....                | 07/12/2018                                |
| LN0008626..... |         | Kansas City.....    | MO..... |           | 12/13/2019.....  | 13.15.....       | 7,344,070.....                                                  |                                             | 4,437.....                                 |                                                                  |                                            |                                                | 67,970,000.....                | 07/12/2018                                |
| LN0008632..... |         | Kansas City.....    | MO..... |           | 08/06/2018.....  | 12.92.....       | 1,160,212.....                                                  |                                             | 3,591.....                                 |                                                                  |                                            |                                                | 67,970,000.....                | 07/12/2018                                |
| LN0008773..... |         | Dallas.....         | TX..... |           | 08/15/2018.....  | 9.47.....        | 9,956,210.....                                                  |                                             | 90,699.....                                |                                                                  |                                            |                                                | 118,600,000.....               | 08/15/2018                                |
| LN0008774..... |         | Dallas.....         | TX..... |           | 02/27/2019.....  | 9.73.....        | 21,353.....                                                     |                                             | 198.....                                   |                                                                  |                                            |                                                | 118,600,000.....               | 08/15/2018                                |
| LN0008785..... |         | Amityville.....     | NY..... |           | 09/13/2018.....  | 11.19.....       | 354,035.....                                                    |                                             | 1,064.....                                 |                                                                  |                                            |                                                | 37,500,000.....                | 07/30/2018                                |
| LN0008788..... |         | Holly.....          | MI..... |           | 08/21/2018.....  | 9.86.....        | 2,699,523.....                                                  |                                             | 8,420.....                                 |                                                                  |                                            |                                                | 13,514,040.....                | 08/20/2018                                |
| LN0008819..... |         | Chicago.....        | IL..... |           | 10/30/2018.....  | 9.04.....        | 2,209,126.....                                                  |                                             | 4,988.....                                 |                                                                  |                                            |                                                | 26,250,000.....                | 10/29/2018                                |
| LN0008830..... |         | Holly.....          | MI..... |           | 11/25/2019.....  | 4.81.....        | 5,792,086.....                                                  |                                             | 11,947.....                                |                                                                  |                                            |                                                | 38,323,148.....                | 08/20/2018                                |
| LN0008831..... |         | Holly.....          | MI..... |           | 11/25/2019.....  | 10.01.....       | 1,225,302.....                                                  |                                             | 2,338.....                                 |                                                                  |                                            |                                                | 13,514,040.....                | 08/20/2018                                |
| LN0008851..... |         | San Jose.....       | CA..... |           | 11/08/2019.....  | 9.26.....        | 2,539,710.....                                                  |                                             | 2,020.....                                 |                                                                  |                                            |                                                | 40,597,050.....                | 08/20/2018                                |
| LN0008902..... |         | Uniondale.....      | NY..... |           | 11/21/2019.....  | 4.31.....        | 2,013,487.....                                                  |                                             | 90.....                                    |                                                                  |                                            |                                                | 102,878,406.....               | 11/23/2015                                |
| LN0008917..... |         | Oakland.....        | CA..... |           | 03/18/2019.....  | 5.93.....        | 232,528.....                                                    |                                             | 512.....                                   |                                                                  |                                            |                                                | 45,220,000.....                | 03/18/2019                                |
| LN0008919..... |         | Los Angeles.....    | CA..... |           | 09/25/2018.....  | 7.97.....        | 845,842.....                                                    |                                             | 4,641.....                                 |                                                                  |                                            |                                                | 9,000,000.....                 | 09/14/2018                                |
| LN0008942..... |         | New York.....       | NY..... |           | 06/27/2019.....  | 6.36.....        | 1,288,399.....                                                  |                                             | 1,775.....                                 |                                                                  |                                            |                                                | 112,200,000.....               | 06/12/2019                                |
| LN0008994..... | CF..... | Miami.....          | FL..... |           | 03/26/2019.....  | 5.68.....        | 20,875,302.....                                                 |                                             | 16,150.....                                |                                                                  |                                            |                                                | 37,000,000.....                | 03/31/2019                                |
| LN0009039..... |         | Amityville.....     | NY..... |           | 09/13/2018.....  | 5.52.....        | 225,596.....                                                    |                                             | 695.....                                   |                                                                  |                                            |                                                | 37,500,000.....                | 07/30/2018                                |
| LN0009040..... |         | Amityville.....     | NY..... |           | 12/30/2019.....  | 5.65.....        | 4,828,952.....                                                  |                                             | 6,741.....                                 |                                                                  |                                            |                                                | 37,500,000.....                | 07/30/2018                                |
| LN0009041..... |         | Amityville.....     | NY..... |           | 09/13/2018.....  | 11.19.....       | 184,554.....                                                    |                                             | 555.....                                   |                                                                  |                                            |                                                | 37,500,000.....                | 07/30/2018                                |
| LN0009042..... |         | Amityville.....     | NY..... |           | 12/30/2019.....  | 11.32.....       | 3,950,534.....                                                  |                                             | 5,094.....                                 |                                                                  |                                            |                                                | 37,500,000.....                | 07/30/2018                                |
| LN0009043..... |         | Amityville.....     | NY..... |           | 09/13/2018.....  | 5.52.....        | 44,314.....                                                     |                                             | 137.....                                   |                                                                  |                                            |                                                | 37,500,000.....                | 07/30/2018                                |
| LN0009044..... |         | Amityville.....     | NY..... |           | 12/30/2019.....  | 5.47.....        | 144,443.....                                                    |                                             | 186.....                                   |                                                                  |                                            |                                                | 37,500,000.....                | 07/30/2018                                |
| LN0009045..... |         | Amityville.....     | NY..... |           | 09/13/2018.....  | 11.19.....       | 36,253.....                                                     |                                             | 109.....                                   |                                                                  |                                            |                                                | 37,500,000.....                | 07/30/2018                                |
| LN0009046..... |         | Amityville.....     | NY..... |           | 12/30/2019.....  | 11.13.....       | 118,171.....                                                    |                                             | 143.....                                   |                                                                  |                                            |                                                | 37,500,000.....                | 07/30/2018                                |
| LN0009077..... | CF..... | St. Petersburg..... | FL..... |           | 02/27/2019.....  | 4.66.....        | 29,479,948.....                                                 |                                             | 76,948.....                                |                                                                  |                                            |                                                | 65,500,000.....                | 02/07/2019                                |
| LN0009127..... |         | Los Angeles.....    | CA..... |           | 10/15/2019.....  | 8.18.....        | 102,652.....                                                    |                                             | 338.....                                   |                                                                  |                                            |                                                | 9,000,000.....                 | 09/14/2018                                |
| LN0009193..... |         | San Jose.....       | CA..... |           | 12/06/2019.....  | 12.80.....       | 4,685,384.....                                                  |                                             | 26,580.....                                |                                                                  |                                            |                                                | 70,930,000.....                | 09/26/2018                                |
| LN0009242..... |         | Chicago.....        | IL..... |           | 12/11/2018.....  | 9.22.....        | 12,543,568.....                                                 |                                             | 116,334.....                               |                                                                  |                                            |                                                | 85,030,301.....                | 12/03/2018                                |
| LN0009247..... |         | Stateline.....      | NV..... |           | 01/25/2019.....  | 10.65.....       | 39,450,409.....                                                 |                                             | 322,424.....                               |                                                                  |                                            |                                                | 66,603,107.....                | 12/26/2018                                |
| LN0009265..... | CF..... | Stamford.....       | CT..... |           | 06/03/2019.....  | 4.89.....        | 77,085,711.....                                                 |                                             | 0.....                                     |                                                                  |                                            |                                                | 139,333,332.....               | 05/21/2019                                |
| LN0009354..... |         | Seattle.....        | WA..... |           | 05/15/2019.....  | 8.72.....        | 512,404.....                                                    |                                             | 564.....                                   |                                                                  |                                            |                                                | 293,300,000.....               | 04/19/2019                                |
| LN0009376..... |         | Surprise.....       | AZ..... |           | 12/18/2019.....  | 4.81.....        | 281,885.....                                                    |                                             | 1,016.....                                 |                                                                  |                                            |                                                | 48,824,465.....                | 09/28/2018                                |
| LN0009388..... |         | Cincinnati.....     | OH..... |           | 03/13/2019.....  | 4.41.....        | 4,189,886.....                                                  |                                             | 9,710.....                                 |                                                                  |                                            |                                                | 18,114,452.....                | 03/04/2019                                |
| LN0009389..... |         | Los Angeles.....    | CA..... |           | 02/01/2019.....  | 5.77.....        | 2,195,108.....                                                  |                                             | 6,218.....                                 |                                                                  |                                            |                                                | 16,925,000.....                | 01/22/2019                                |
| LN0009415..... |         | Seattle.....        | WA..... |           | 12/30/2019.....  | 12.73.....       | 1,910,073.....                                                  |                                             | 436.....                                   |                                                                  |                                            |                                                | 293,300,000.....               | 04/19/2019                                |
| LN0009449..... |         | Los Angeles.....    | CA..... |           | 02/01/2019.....  | 9.73.....        | 1,795,862.....                                                  |                                             | 4,952.....                                 |                                                                  |                                            |                                                | 16,925,000.....                | 01/22/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2       | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| LN0009475..... |         | Chicago.....        | IL..... |           | 12/06/2019.....  | 4.73.....        | 227,690.....                                                    |                                             | 56.....                                    |                                                                  |                                            |                                                | 26,250,000.....                | 10/29/2018.....                           |
| LN0009476..... |         | Chicago.....        | IL..... |           | 12/06/2019.....  | 8.97.....        | 97,578.....                                                     |                                             | 21.....                                    |                                                                  |                                            |                                                | 26,250,000.....                | 10/29/2018.....                           |
| LN0009537..... |         | Cary.....           | NC..... |           | 01/31/2019.....  | 9.21.....        | 15,173,224.....                                                 |                                             | 45,727.....                                |                                                                  |                                            |                                                | 46,165,000.....                | 11/20/2019.....                           |
| LN0009567..... |         | Plano.....          | TX..... |           | 12/14/2018.....  | 7.58.....        | 46,431,076.....                                                 |                                             | 416,880.....                               |                                                                  |                                            |                                                | 92,615,398.....                | 12/12/2018.....                           |
| LN0009583..... |         | Oakland.....        | CA..... |           | 12/06/2019.....  | 6.01.....        | 5,539,346.....                                                  |                                             | 2,516.....                                 |                                                                  |                                            |                                                | 45,220,000.....                | 03/18/2019.....                           |
| LN0009585..... |         | Oakland.....        | CA..... |           | 03/18/2019.....  | 11.43.....       | 142,481.....                                                    |                                             | 277.....                                   |                                                                  |                                            |                                                | 45,220,000.....                | 03/18/2019.....                           |
| LN0009605..... |         | Cincinnati.....     | OH..... |           | 03/13/2019.....  | 9.08.....        | 1,864,803.....                                                  |                                             | 3,794.....                                 |                                                                  |                                            |                                                | 18,114,452.....                | 03/04/2019.....                           |
| LN0009653..... |         | Chicago.....        | IL..... |           | 12/11/2018.....  | 9.22.....        | 10,452,973.....                                                 |                                             | 96,945.....                                |                                                                  |                                            |                                                | 85,030,301.....                | 12/03/2018.....                           |
| LN0009660..... |         | Plano.....          | TX..... |           | 12/09/2019.....  | 7.11.....        | 1,708,439.....                                                  |                                             | 793.....                                   |                                                                  |                                            |                                                | 92,615,398.....                | 12/12/2018.....                           |
| LN0009769..... |         | Los Angeles.....    | CA..... |           | 12/11/2018.....  | 4.77.....        | 37,094,292.....                                                 |                                             | 51,577.....                                |                                                                  |                                            |                                                | 118,578,312.....               | 12/14/2018.....                           |
| LN0009771..... |         | Los Angeles.....    | CA..... |           | 07/08/2019.....  | 4.62.....        | 15,681,247.....                                                 |                                             | 344.....                                   |                                                                  |                                            |                                                | 118,578,312.....               | 12/14/2018.....                           |
| LN0009773..... |         | Los Angeles.....    | CA..... |           | 12/11/2018.....  | 9.87.....        | 10,603,546.....                                                 |                                             | 15,882.....                                |                                                                  |                                            |                                                | 118,578,312.....               | 12/14/2018.....                           |
| LN0009775..... |         | Los Angeles.....    | CA..... |           | 07/08/2019.....  | 9.69.....        | 5,227,261.....                                                  |                                             | 294.....                                   |                                                                  |                                            |                                                | 118,578,312.....               | 12/14/2018.....                           |
| LN0009806..... |         | Bronx.....          | NY..... |           | 12/21/2018.....  | 10.11.....       | 8,186,264.....                                                  |                                             | 17,945.....                                |                                                                  |                                            |                                                | 59,994,908.....                | 12/20/2018.....                           |
| LN0009877..... | CF..... | Tucson.....         | AZ..... |           | 12/21/2018.....  | 4.55.....        | 11,194,795.....                                                 |                                             | 25,883.....                                |                                                                  |                                            |                                                | 28,780,000.....                | 11/19/2018.....                           |
| LN0009879..... | CF..... | Tucson.....         | AZ..... |           | 12/21/2018.....  | 8.41.....        | 1,799,000.....                                                  |                                             | 4,630.....                                 |                                                                  |                                            |                                                | 28,780,000.....                | 11/19/2018.....                           |
| LN0009905..... | CF..... | Hamburg.....        | NY..... |           | 05/01/2019.....  | 4.94.....        | 5,355,833.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 7,442,857.....                 | 04/05/2019.....                           |
| LN0009914..... | CF..... | Tucson.....         | AZ..... |           | 09/20/2019.....  | 4.36.....        | 3,827,298.....                                                  |                                             | 806.....                                   |                                                                  |                                            |                                                | 28,780,000.....                | 11/19/2018.....                           |
| LN0009915..... | CF..... | Tucson.....         | AZ..... |           | 09/20/2019.....  | 8.11.....        | 956,889.....                                                    |                                             | 266.....                                   |                                                                  |                                            |                                                | 28,780,000.....                | 11/19/2018.....                           |
| LN0009919..... | CF..... | Park City.....      | UT..... |           | 03/29/2019.....  | 4.98.....        | 18,381,796.....                                                 |                                             | 41,264.....                                |                                                                  |                                            |                                                | 39,634,946.....                | 03/31/2019.....                           |
| LN0009920..... | CF..... | Park City.....      | UT..... |           | 03/29/2019.....  | 8.85.....        | 5,481,342.....                                                  |                                             | 11,311.....                                |                                                                  |                                            |                                                | 39,634,946.....                | 03/31/2019.....                           |
| LN0009929..... |         | New York.....       | NY..... |           | 06/27/2019.....  | 11.46.....       | 322,031.....                                                    |                                             | 375.....                                   |                                                                  |                                            |                                                | 112,200,000.....               | 06/12/2019.....                           |
| LN0009933..... |         | Beverly Hills.....  | CA..... |           | 12/27/2018.....  | 4.02.....        | 3,379,037.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 60,775,000.....                | 06/24/2016.....                           |
| LN0009934..... |         | Beverly Hills.....  | CA..... |           | 12/09/2019.....  | 4.02.....        | 3,307,600.....                                                  |                                             | (36).....                                  |                                                                  |                                            |                                                | 60,775,000.....                | 06/24/2016.....                           |
| LN0009961..... | CF..... | Greenbelt.....      | MD..... |           | 01/09/2019.....  | 4.36.....        | 15,995,174.....                                                 |                                             | 0.....                                     |                                                                  |                                            |                                                | 57,971,606.....                | 12/26/2018.....                           |
| LN0009964..... | CF..... | Greenbelt.....      | MD..... |           | 10/28/2019.....  | 4.68.....        | 974,059.....                                                    |                                             | 1,252.....                                 |                                                                  |                                            |                                                | 57,971,606.....                | 12/26/2018.....                           |
| LN0009966..... | CF..... | Greenbelt.....      | MD..... |           | 01/09/2019.....  | 9.44.....        | 7,762,259.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 57,971,606.....                | 12/26/2018.....                           |
| LN0009967..... | CF..... | Greenbelt.....      | MD..... |           | 10/28/2019.....  | 9.79.....        | 524,460.....                                                    |                                             | 640.....                                   |                                                                  |                                            |                                                | 57,971,606.....                | 12/26/2018.....                           |
| LN0010011..... |         | Austin.....         | TX..... |           | 01/09/2019.....  | 4.27.....        | 18,387,741.....                                                 |                                             | 0.....                                     |                                                                  |                                            |                                                | 88,796,675.....                | 05/04/2016.....                           |
| LN0010012..... |         | Austin.....         | TX..... |           | 09/18/2019.....  | 4.40.....        | 11,184,169.....                                                 |                                             | 8,122.....                                 |                                                                  |                                            |                                                | 88,796,675.....                | 05/04/2016.....                           |
| LN0010013..... |         | Austin.....         | TX..... |           | 01/09/2019.....  | 4.27.....        | 2,108,203.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 88,796,675.....                | 05/04/2016.....                           |
| LN0010014..... |         | Austin.....         | TX..... |           | 09/18/2019.....  | 4.56.....        | 1,766,448.....                                                  |                                             | 2,941.....                                 |                                                                  |                                            |                                                | 88,796,675.....                | 05/04/2016.....                           |
| LN0010015..... |         | Austin.....         | TX..... |           | 01/09/2019.....  | 8.75.....        | 9,373,043.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 88,796,675.....                | 05/04/2016.....                           |
| LN0010016..... |         | Austin.....         | TX..... |           | 09/18/2019.....  | 8.81.....        | 5,503,796.....                                                  |                                             | 1,817.....                                 |                                                                  |                                            |                                                | 88,796,675.....                | 05/04/2016.....                           |
| LN0010017..... |         | Austin.....         | TX..... |           | 09/18/2019.....  | 9.10.....        | 1,644,650.....                                                  |                                             | 3,161.....                                 |                                                                  |                                            |                                                | 88,796,675.....                | 05/04/2016.....                           |
| LN0010061..... | CF..... | St. Petersburg..... | FL..... |           | 02/27/2019.....  | 9.21.....        | 14,191,802.....                                                 |                                             | 34,802.....                                |                                                                  |                                            |                                                | 65,500,000.....                | 02/07/2019.....                           |
| LN0010190..... |         | Sunnyvale.....      | CA..... |           | 05/06/2019.....  | 4.92.....        | 44,197,487.....                                                 |                                             | 81,915.....                                |                                                                  |                                            |                                                | 282,312,403.....               | 04/10/2019.....                           |
| LN0010191..... |         | Sunnyvale.....      | CA..... |           | 05/06/2019.....  | 9.00.....        | 14,729,233.....                                                 |                                             | 24,042.....                                |                                                                  |                                            |                                                | 282,312,403.....               | 04/10/2019.....                           |
| LN0010210..... |         | Cary.....           | NC..... |           | 12/16/2019.....  | 9.36.....        | 4,263,365.....                                                  |                                             | 853.....                                   |                                                                  |                                            |                                                | 46,165,000.....                | 11/20/2019.....                           |
| LN0010213..... |         | Cincinnati.....     | OH..... |           | 12/20/2019.....  | 4.48.....        | 802,129.....                                                    |                                             | 626.....                                   |                                                                  |                                            |                                                | 18,114,452.....                | 03/04/2019.....                           |
| LN0010214..... |         | Cincinnati.....     | OH..... |           | 12/20/2019.....  | 9.15.....        | 431,889.....                                                    |                                             | 311.....                                   |                                                                  |                                            |                                                | 18,114,452.....                | 03/04/2019.....                           |
| LN0010277..... |         | Jenkintown.....     | PA..... |           | 04/08/2019.....  | 8.75.....        | 13,912,739.....                                                 |                                             | 27,989.....                                |                                                                  |                                            |                                                | 106,875,000.....               | 04/04/2019.....                           |
| LN0010331..... | CF..... | Houston.....        | TX..... |           | 02/21/2019.....  | 4.05.....        | 37,446,780.....                                                 |                                             | 0.....                                     |                                                                  |                                            |                                                | 114,400,000.....               | 02/14/2019.....                           |
| LN0010333..... | CF..... | Houston.....        | TX..... |           | 02/21/2019.....  | 8.02.....        | 2,547,400.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 114,400,000.....               | 02/14/2019.....                           |



SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.96

| 1              | 2       | Location             |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                      |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                 | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| LN0010335..... | CF..... | Houston.....         | TX..... |           | 02/21/2019.....  | 9.01.....        | 10,953,820.....                                                 |                                             | 0.....                                     |                                                                  |                                            |                                                | 114,400,000.....               | 02/14/2019                                |
| LN0010357..... | CF..... | Olympia.....         | WA..... |           | 03/13/2019.....  | 10.46.....       | 8,877,102.....                                                  |                                             | 34,602.....                                |                                                                  |                                            |                                                | 64,790,588.....                | 01/02/2019                                |
| LN0010431..... |         | Schaumburg.....      | IL..... |           | 12/20/2019.....  | 11.88.....       | 4,341,651.....                                                  |                                             | 1,870.....                                 |                                                                  |                                            |                                                | 58,450,000.....                | 02/12/2019                                |
| LN0010458..... |         | Oakland.....         | CA..... |           | 08/23/2019.....  | 6.00.....        | 7,437,199.....                                                  |                                             | 12,199.....                                |                                                                  |                                            |                                                | 20,581,854.....                | 07/12/2019                                |
| LN0010471..... |         | San Luis Obispo..... | CA..... |           | 08/06/2019.....  | 4.51.....        | 14,940,000.....                                                 |                                             | 20,400.....                                |                                                                  |                                            |                                                | 70,500,000.....                | 10/03/2018                                |
| LN0010472..... |         | San Luis Obispo..... | CA..... |           | 03/04/2019.....  | 13.87.....       | 10,500,000.....                                                 |                                             | 0.....                                     |                                                                  |                                            |                                                | 70,500,000.....                | 10/03/2018                                |
| LN0010473..... |         | San Luis Obispo..... | CA..... |           | 11/08/2019.....  | 13.90.....       | 2,099,728.....                                                  |                                             | (85).....                                  |                                                                  |                                            |                                                | 70,500,000.....                | 10/03/2018                                |
| LN0010583..... |         | San Luis Obispo..... | CA..... |           | 12/23/2019.....  | 4.51.....        | 1,405,797.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 70,500,000.....                | 10/03/2018                                |
| LN0010585..... |         | San Luis Obispo..... | CA..... |           | 08/06/2019.....  | 9.99.....        | 4,482,000.....                                                  |                                             | 6,120.....                                 |                                                                  |                                            |                                                | 70,500,000.....                | 10/03/2018                                |
| LN0010586..... |         | San Luis Obispo..... | CA..... |           | 12/23/2019.....  | 9.99.....        | 421,739.....                                                    |                                             | 0.....                                     |                                                                  |                                            |                                                | 70,500,000.....                | 10/03/2018                                |
| LN0010594..... | CF..... | Olympia.....         | WA..... |           | 03/13/2019.....  | 4.32.....        | 27,839,234.....                                                 |                                             | 49,234.....                                |                                                                  |                                            |                                                | 64,790,588.....                | 01/02/2019                                |
| LN0010595..... | CF..... | Olympia.....         | WA..... |           | 03/13/2019.....  | 8.14.....        | 1,988,221.....                                                  |                                             | 3,221.....                                 |                                                                  |                                            |                                                | 64,790,588.....                | 01/02/2019                                |
| LN0010619..... |         | New York City.....   | NY..... |           | 03/07/2019.....  | 10.07.....       | 5,744,530.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 106,480,000.....               | 09/15/2016                                |
| LN0010620..... |         | New York City.....   | NY..... |           | 03/07/2019.....  | 10.07.....       | 3,185,265.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 106,480,000.....               | 09/15/2016                                |
| LN0010621..... |         | New York City.....   | NY..... |           | 03/07/2019.....  | 10.07.....       | 1,239,422.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 106,480,000.....               | 09/15/2016                                |
| LN0010639..... |         | Washington.....      | DC..... |           | 03/19/2019.....  | 4.87.....        | 10,387,780.....                                                 |                                             | 20,388.....                                |                                                                  |                                            |                                                | 27,269,862.....                | 03/12/2019                                |
| LN0010641..... |         | Washington.....      | DC..... |           | 03/19/2019.....  | 9.12.....        | 4,064,969.....                                                  |                                             | 7,246.....                                 |                                                                  |                                            |                                                | 27,269,862.....                | 03/12/2019                                |
| LN0010642..... |         | Wanship.....         | UT..... |           | 03/08/2019.....  | 4.26.....        | 19,259,619.....                                                 |                                             | 25,592.....                                |                                                                  |                                            |                                                | 66,500,000.....                | 12/14/2018                                |
| LN0010644..... |         | Wanship.....         | UT..... |           | 07/18/2019.....  | 4.24.....        | 7,499,968.....                                                  |                                             | 7,424.....                                 |                                                                  |                                            |                                                | 66,500,000.....                | 12/14/2018                                |
| LN0010646..... |         | Wanship.....         | UT..... |           | 03/08/2019.....  | 8.69.....        | 8,247,951.....                                                  |                                             | 4,796.....                                 |                                                                  |                                            |                                                | 66,500,000.....                | 12/14/2018                                |
| LN0010657..... |         | Wanship.....         | UT..... |           | 07/18/2019.....  | 8.67.....        | 3,212,706.....                                                  |                                             | 1,616.....                                 |                                                                  |                                            |                                                | 66,500,000.....                | 12/14/2018                                |
| LN0010700..... | CF..... | Clearwater.....      | FL..... |           | 03/18/2019.....  | 4.69.....        | 35,895,718.....                                                 |                                             | 38,405.....                                |                                                                  |                                            |                                                | 77,350,000.....                | 02/07/2019                                |
| LN0010703..... | CF..... | Clearwater.....      | FL..... |           | 03/18/2019.....  | 8.36.....        | 9,086,582.....                                                  |                                             | (1,141).....                               |                                                                  |                                            |                                                | 77,350,000.....                | 02/07/2019                                |
| LN0010707..... | CF..... | Dallas.....          | TX..... |           | 03/15/2019.....  | 4.74.....        | 8,506,001.....                                                  |                                             | 9,528.....                                 |                                                                  |                                            |                                                | 20,370,949.....                | 03/31/2019                                |
| LN0010709..... | CF..... | Dallas.....          | TX..... |           | 11/13/2019.....  | 4.77.....        | 4,704,923.....                                                  |                                             | 2,434.....                                 |                                                                  |                                            |                                                | 92,250,000.....                | 03/31/2019                                |
| LN0010711..... | CF..... | Dallas.....          | TX..... |           | 03/15/2019.....  | 8.82.....        | 12,100,352.....                                                 |                                             | 10,735.....                                |                                                                  |                                            |                                                | 101,071,406.....               | 03/31/2019                                |
| LN0010713..... | CF..... | Dallas.....          | TX..... |           | 11/13/2019.....  | 8.84.....        | 1,718,136.....                                                  |                                             | 748.....                                   |                                                                  |                                            |                                                | 101,071,406.....               | 03/31/2019                                |
| LN0010740..... |         | Jamaica.....         | NY..... |           | 05/10/2019.....  | 5.69.....        | 1,126,167.....                                                  |                                             | 2,062.....                                 |                                                                  |                                            |                                                | 8,803,419.....                 | 05/09/2019                                |
| LN0010741..... |         | Jamaica.....         | NY..... |           | 05/10/2019.....  | 11.14.....       | 551,549.....                                                    |                                             | 836.....                                   |                                                                  |                                            |                                                | 8,803,419.....                 | 05/09/2019                                |
| LN0010755..... |         | Oakland.....         | CA..... |           | 12/06/2019.....  | 11.50.....       | 3,394,904.....                                                  |                                             | 1,364.....                                 |                                                                  |                                            |                                                | 45,220,000.....                | 03/18/2019                                |
| LN0010762..... |         | Durham.....          | NC..... |           | 08/16/2019.....  | 4.02.....        | 11,023,981.....                                                 |                                             | 5,890.....                                 |                                                                  |                                            |                                                | 117,700,000.....               | 08/09/2019                                |
| LN0010886..... |         | Jenkintown.....      | PA..... |           | 12/16/2019.....  | 8.46.....        | 658,501.....                                                    |                                             | 141.....                                   |                                                                  |                                            |                                                | 106,875,000.....               | 04/04/2019                                |
| LN0010983..... |         | Seattle.....         | WA..... |           | 12/30/2019.....  | 6.08.....        | 4,795,466.....                                                  |                                             | 1,614.....                                 |                                                                  |                                            |                                                | 293,300,000.....               | 04/19/2019                                |
| LN0010984..... |         | Seattle.....         | WA..... |           | 12/30/2019.....  | 8.74.....        | 398,630.....                                                    |                                             | 116.....                                   |                                                                  |                                            |                                                | 293,300,000.....               | 04/19/2019                                |
| LN0011010..... |         | Walnut Creek.....    | CA..... |           | 12/16/2019.....  | 4.07.....        | 4,094,475.....                                                  |                                             | 413.....                                   |                                                                  |                                            |                                                | 7,550,617.....                 | 07/26/2019                                |
| LN0011077..... |         | Durham.....          | NC..... |           | 08/16/2019.....  | 7.77.....        | 3,641,603.....                                                  |                                             | 5,818.....                                 |                                                                  |                                            |                                                | 117,700,000.....               | 08/09/2019                                |
| LN0011081..... |         | Atlanta.....         | GA..... |           | 12/13/2019.....  | 4.47.....        | 217,240.....                                                    |                                             | 22.....                                    |                                                                  |                                            |                                                | 42,616,092.....                | 06/27/2019                                |
| LN0011082..... |         | San Rafael.....      | CA..... |           | 12/20/2019.....  | 6.07.....        | 159,895.....                                                    |                                             | 91.....                                    |                                                                  |                                            |                                                | 31,100,000.....                | 10/09/2019                                |
| LN0011131..... |         | Seattle.....         | WA..... |           | 05/15/2019.....  | 12.71.....       | 320,271.....                                                    |                                             | 295.....                                   |                                                                  |                                            |                                                | 293,300,000.....               | 04/19/2019                                |
| LN0011143..... | CF..... | Floral Park.....     | NY..... |           | 05/01/2019.....  | 4.38.....        | 27,984,000.....                                                 |                                             | 0.....                                     |                                                                  |                                            |                                                | 80,700,000.....                | 04/16/2019                                |
| LN0011144..... |         | Floral Park.....     | NY..... |           | 05/01/2019.....  | 4.38.....        | 4,356,000.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 80,700,000.....                | 04/16/2019                                |
| LN0011145..... |         | Floral Park.....     | NY..... |           | 05/01/2019.....  | 4.38.....        | 3,816,000.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 80,700,000.....                | 04/16/2019                                |
| LN0011146..... |         | Floral Park.....     | NY..... |           | 05/01/2019.....  | 4.38.....        | 594,000.....                                                    |                                             | 0.....                                     |                                                                  |                                            |                                                | 80,700,000.....                | 04/16/2019                                |
| LN0011147..... |         | Floral Park.....     | NY..... |           | 05/01/2019.....  | 7.50.....        | 9,130,000.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 80,700,000.....                | 04/16/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.97

| 1              | 2       | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| LN0011148..... |         | Floral Park.....      | NY..... |           | 05/01/2019.....  | 7.50.....        | 1,650,000.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 80,700,000.....                | 04/16/2019                                |
| LN0011193..... |         | San Rafael.....       | CA..... |           | 08/16/2019.....  | 8.12.....        | 592,544.....                                                    |                                             | 590.....                                   |                                                                  |                                            |                                                | 30,100,000.....                | 07/19/2019                                |
| LN0011205..... |         | St. Pete Beach.....   | FL..... |           | 10/17/2019.....  | 3.88.....        | 18,594,489.....                                                 |                                             | 5,422.....                                 |                                                                  |                                            |                                                | 49,819,946.....                | 10/07/2019                                |
| LN0011262..... |         | Oakland.....          | CA..... |           | 08/23/2019.....  | 10.42.....       | 2,478,876.....                                                  |                                             | 3,876.....                                 |                                                                  |                                            |                                                | 20,581,854.....                | 07/12/2019                                |
| LN0011279..... |         | Jamaica.....          | NY..... |           | 05/10/2019.....  | 5.69.....        | 1,141,120.....                                                  |                                             | 2,089.....                                 |                                                                  |                                            |                                                | 8,803,419.....                 | 05/09/2019                                |
| LN0011280..... |         | Jamaica.....          | NY..... |           | 05/10/2019.....  | 11.14.....       | 684,456.....                                                    |                                             | 1,038.....                                 |                                                                  |                                            |                                                | 8,803,419.....                 | 05/09/2019                                |
| LN0011281..... |         | Jamaica.....          | NY..... |           | 11/08/2019.....  | 5.72.....        | 688,789.....                                                    |                                             | 470.....                                   |                                                                  |                                            |                                                | 8,803,419.....                 | 05/09/2019                                |
| LN0011282..... |         | Jamaica.....          | NY..... |           | 11/08/2019.....  | 11.16.....       | 413,242.....                                                    |                                             | 251.....                                   |                                                                  |                                            |                                                | 8,803,419.....                 | 05/09/2019                                |
| LN0011283..... |         | Jamaica.....          | NY..... |           | 05/10/2019.....  | 5.69.....        | 70,516.....                                                     |                                             | 129.....                                   |                                                                  |                                            |                                                | 8,803,419.....                 | 05/09/2019                                |
| LN0011284..... |         | Jamaica.....          | NY..... |           | 05/10/2019.....  | 11.14.....       | 42,296.....                                                     |                                             | 64.....                                    |                                                                  |                                            |                                                | 8,803,419.....                 | 05/09/2019                                |
| LN0011285..... |         | Jamaica.....          | NY..... |           | 12/10/2019.....  | 5.32.....        | 45,156.....                                                     |                                             | (3).....                                   |                                                                  |                                            |                                                | 8,803,419.....                 | 05/09/2019                                |
| LN0011286..... |         | Jamaica.....          | NY..... |           | 12/10/2019.....  | 10.73.....       | 27,092.....                                                     |                                             | (4).....                                   |                                                                  |                                            |                                                | 8,803,419.....                 | 05/09/2019                                |
| LN0011296..... |         | Atlanta.....          | GA..... |           | 07/09/2019.....  | 8.73.....        | 3,959,871.....                                                  |                                             | 10,471.....                                |                                                                  |                                            |                                                | 42,616,092.....                | 06/27/2019                                |
| LN0011341..... |         | Long Island City..... | NY..... |           | 12/19/2019.....  | 4.96.....        | 2,313,051.....                                                  |                                             | 122.....                                   |                                                                  |                                            |                                                | 154,500,000.....               | 11/26/2019                                |
| LN0011369..... |         | San Rafael.....       | CA..... |           | 12/20/2019.....  | 10.99.....       | 171,741.....                                                    |                                             | 100.....                                   |                                                                  |                                            |                                                | 31,100,000.....                | 10/09/2019                                |
| LN0011386..... | CF..... | Walnut Creek.....     | CA..... |           | 06/28/2019.....  | 4.69.....        | 17,815,584.....                                                 |                                             | 18,972.....                                |                                                                  |                                            |                                                | 53,499,805.....                | 06/17/2019                                |
| LN0011387..... | CF..... | Walnut Creek.....     | CA..... |           | 06/28/2019.....  | 8.77.....        | 5,343,797.....                                                  |                                             | 4,814.....                                 |                                                                  |                                            |                                                | 53,499,805.....                | 06/17/2019                                |
| LN0011390..... | CF..... | Asheville.....        | NC..... |           | 06/28/2019.....  | 5.00.....        | 47,777,924.....                                                 |                                             | (6,412).....                               |                                                                  |                                            |                                                | 106,108,029.....               | 06/17/2019                                |
| LN0011502..... |         | Chicago.....          | IL..... |           | 11/15/2019.....  | 3.39.....        | 4,894,465.....                                                  |                                             | 669.....                                   |                                                                  |                                            |                                                | 47,885,470.....                | 11/04/2019                                |
| LN0011520..... |         | Walnut Creek.....     | CA..... |           | 12/16/2019.....  | 10.38.....       | 1,364,827.....                                                  |                                             | 139.....                                   |                                                                  |                                            |                                                | 7,550,617.....                 | 07/26/2019                                |
| LN0011561..... |         | St. Pete Beach.....   | FL..... |           | 10/17/2019.....  | 9.95.....        | 4,593,434.....                                                  |                                             | 4,550.....                                 |                                                                  |                                            |                                                | 49,819,946.....                | 10/07/2019                                |
| LN0011566..... |         | Beverly Hills.....    | CA..... |           | 09/27/2019.....  | 5.43.....        | 12,933,029.....                                                 |                                             | 6,824.....                                 |                                                                  |                                            |                                                | 263,980,234.....               | 09/25/2019                                |
| LN0011583..... |         | Fort Worth.....       | TX..... |           | 12/09/2019.....  | 8.75.....        | 401,424.....                                                    |                                             | 247.....                                   |                                                                  |                                            |                                                | 78,400,000.....                | 07/05/2019                                |
| LN0011584..... |         | Fort Worth.....       | TX..... |           | 12/09/2019.....  | 5.77.....        | 673,426.....                                                    |                                             | 221.....                                   |                                                                  |                                            |                                                | 78,400,000.....                | 07/05/2019                                |
| LN0011629..... |         | Miami Beach.....      | FL..... |           | 08/02/2019.....  | 10.04.....       | 8,565,407.....                                                  |                                             | 32,424.....                                |                                                                  |                                            |                                                | 59,999,999.....                | 08/01/2019                                |
| LN0011648..... | CF..... | Ithaca.....           | NY..... |           | 06/21/2019.....  | 4.88.....        | 1,338,549.....                                                  |                                             | 2,050.....                                 |                                                                  |                                            |                                                | 4,917,384.....                 | 06/19/2019                                |
| LN0011649..... | CF..... | Ithaca.....           | NY..... |           | 06/21/2019.....  | 10.17.....       | 1,506,347.....                                                  |                                             | 1,979.....                                 |                                                                  |                                            |                                                | 4,917,384.....                 | 06/19/2019                                |
| LN0011720..... |         | American Fork.....    | UT..... |           | 09/04/2019.....  | 5.48.....        | 513,037.....                                                    |                                             | 490.....                                   |                                                                  |                                            |                                                | 24,750,000.....                | 08/05/2019                                |
| LN0011721..... |         | American Fork.....    | UT..... |           | 09/04/2019.....  | 10.11.....       | 626,994.....                                                    |                                             | 547.....                                   |                                                                  |                                            |                                                | 24,750,000.....                | 08/05/2019                                |
| LN0011736..... |         | Irvine.....           | CA..... |           | 07/29/2019.....  | 4.44.....        | 48,313,941.....                                                 |                                             | (4,715).....                               |                                                                  |                                            |                                                | 79,628,570.....                | 07/15/2019                                |
| LN0011747..... |         | Atlanta.....          | GA..... |           | 07/09/2019.....  | 4.43.....        | 16,015,184.....                                                 |                                             | 16,085.....                                |                                                                  |                                            |                                                | 42,616,092.....                | 06/27/2019                                |
| LN0011748..... |         | Atlanta.....          | GA..... |           | 12/13/2019.....  | 8.83.....        | 53,636.....                                                     |                                             | 15.....                                    |                                                                  |                                            |                                                | 42,616,092.....                | 06/27/2019                                |
| LN0011764..... |         | Beverly Hills.....    | CA..... |           | 09/27/2019.....  | 10.75.....       | 8,608,794.....                                                  |                                             | 3,960.....                                 |                                                                  |                                            |                                                | 263,980,234.....               | 09/25/2019                                |
| LN0011823..... | CF..... | Walnut Creek.....     | CA..... |           | 06/28/2019.....  | 4.69.....        | 12,443,929.....                                                 |                                             | 13,252.....                                |                                                                  |                                            |                                                | 53,499,805.....                | 06/17/2019                                |
| LN0011824..... | CF..... | Walnut Creek.....     | CA..... |           | 06/28/2019.....  | 8.77.....        | 3,732,565.....                                                  |                                             | 3,362.....                                 |                                                                  |                                            |                                                | 53,499,805.....                | 06/17/2019                                |
| LN0011825..... | CF..... | Asheville.....        | NC..... |           | 06/28/2019.....  | 5.00.....        | 29,868,651.....                                                 |                                             | (4,008).....                               |                                                                  |                                            |                                                | 106,108,029.....               | 06/17/2019                                |
| LN0011826..... |         | New York.....         | NY..... |           | 06/27/2019.....  | 6.36.....        | 990,249.....                                                    |                                             | 1,364.....                                 |                                                                  |                                            |                                                | 112,200,000.....               | 06/12/2019                                |
| LN0011827..... |         | New York.....         | NY..... |           | 06/27/2019.....  | 11.46.....       | 247,509.....                                                    |                                             | 288.....                                   |                                                                  |                                            |                                                | 112,200,000.....               | 06/12/2019                                |
| LN0011828..... |         | New York.....         | NY..... |           | 12/05/2019.....  | 6.37.....        | 8,453,670.....                                                  |                                             | 7,691.....                                 |                                                                  |                                            |                                                | 112,200,000.....               | 06/12/2019                                |
| LN0011829..... |         | New York.....         | NY..... |           | 12/05/2019.....  | 11.47.....       | 2,113,133.....                                                  |                                             | 1,638.....                                 |                                                                  |                                            |                                                | 112,200,000.....               | 06/12/2019                                |
| LN0011830..... |         | New York.....         | NY..... |           | 12/10/2019.....  | 6.29.....        | 1,252,984.....                                                  |                                             | 802.....                                   |                                                                  |                                            |                                                | 112,200,000.....               | 06/12/2019                                |
| LN0011831..... |         | New York.....         | NY..... |           | 12/10/2019.....  | 11.38.....       | 313,217.....                                                    |                                             | 171.....                                   |                                                                  |                                            |                                                | 112,200,000.....               | 06/12/2019                                |
| LN0011845..... |         | Chicago.....          | IL..... |           | 11/15/2019.....  | 6.90.....        | 1,453,972.....                                                  |                                             | 589.....                                   |                                                                  |                                            |                                                | 47,885,470.....                | 11/04/2019                                |
| LN0011906..... |         | Miami Beach.....      | FL..... |           | 12/13/2019.....  | 5.45.....        | 731,483.....                                                    |                                             | 199.....                                   |                                                                  |                                            |                                                | 59,999,999.....                | 08/01/2019                                |
| LN0011907..... |         | Miami Beach.....      | FL..... |           | 08/02/2019.....  | 5.45.....        | 8,338,434.....                                                  |                                             | 19,661.....                                |                                                                  |                                            |                                                | 59,999,999.....                | 08/01/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| LN0011920..... |      | San Jose.....         | CA..... |           | 08/02/2019.....  | 11.46            | 5,465,883                                                       |                                             | 20,883                                     |                                                                  |                                            |                                                | 8,330,000                      | 07/29/2019                                |
| LN0011965..... |      | Los Angeles.....      | CA..... |           | 10/29/2019.....  | 4.11             | 1,355,598                                                       |                                             | 726                                        |                                                                  |                                            |                                                | 88,000,000                     | 09/20/2019                                |
| LN0011967..... |      | Los Angeles.....      | CA..... |           | 10/29/2019.....  | 8.42             | 393,544                                                         |                                             | 194                                        |                                                                  |                                            |                                                | 88,000,000                     | 09/20/2019                                |
| LN0012014..... |      | Miami Beach.....      | FL..... |           | 12/13/2019.....  | 10.03            | 805,788                                                         |                                             | 347                                        |                                                                  |                                            |                                                | 59,999,999                     | 08/01/2019                                |
| LN0012102..... |      | Austin.....           | TX..... |           | 10/17/2019.....  | 3.43             | 12,267,395                                                      |                                             | 2,561                                      |                                                                  |                                            |                                                | 25,708,807                     | 09/30/2019                                |
| LN0012147..... |      | Washington.....       | DC..... |           | 07/31/2019.....  | 4.82             | 8,273,896                                                       |                                             | 5,130                                      |                                                                  |                                            |                                                | 35,500,000                     | 07/11/2019                                |
| LN0012148..... |      | Washington.....       | DC..... |           | 11/13/2019.....  | 4.83             | 148,006                                                         |                                             | 36                                         |                                                                  |                                            |                                                | 35,500,000                     | 07/11/2019                                |
| LN0012149..... |      | Washington.....       | DC..... |           | 07/31/2019.....  | 8.82             | 2,377,297                                                       |                                             | 3,563                                      |                                                                  |                                            |                                                | 35,500,000                     | 07/11/2019                                |
| LN0012150..... |      | Washington.....       | DC..... |           | 11/13/2019.....  | 8.85             | 42,502                                                          |                                             | 24                                         |                                                                  |                                            |                                                | 35,500,000                     | 07/11/2019                                |
| LN0012179..... |      | El Paso.....          | TX..... |           | 11/05/2019.....  | 3.76             | 17,080,465                                                      |                                             | 6,462                                      |                                                                  |                                            |                                                | 31,611,902                     | 09/24/2019                                |
| LN0012180..... |      | Vienna.....           | VA..... |           | 09/11/2019.....  | 3.69             | 14,832,043                                                      |                                             | 6,957                                      |                                                                  |                                            |                                                | 42,000,000                     | 09/09/2019                                |
| LN0012190..... |      | Vienna.....           | VA..... |           | 09/11/2019.....  | 8.43             | 2,918,691                                                       |                                             | 7,956                                      |                                                                  |                                            |                                                | 42,000,000                     | 09/09/2019                                |
| LN0012212..... |      | El Paso.....          | TX..... |           | 11/05/2019.....  | 8.33             | 3,622,986                                                       |                                             | 1,228                                      |                                                                  |                                            |                                                | 31,611,902                     | 09/24/2019                                |
| LN0012299..... |      | Chicago.....          | IL..... |           | 08/30/2019.....  | 4.69             | 21,491,819                                                      |                                             | 16,471                                     |                                                                  |                                            |                                                | 83,344,946                     | 06/28/2019                                |
| LN0012303..... |      | Chicago.....          | IL..... |           | 08/30/2019.....  | 8.90             | 13,370,972                                                      |                                             | 9,397                                      |                                                                  |                                            |                                                | 83,344,946                     | 06/28/2019                                |
| LN0012306..... |      | Chicago.....          | IL..... |           | 08/30/2019.....  | 4.78             | 8,287,294                                                       |                                             | 8,548                                      |                                                                  |                                            |                                                | 83,344,946                     | 06/28/2019                                |
| LN0012307..... |      | Chicago.....          | IL..... |           | 08/30/2019.....  | 8.99             | 5,179,151                                                       |                                             | 4,935                                      |                                                                  |                                            |                                                | 83,344,946                     | 06/28/2019                                |
| LN0012310..... |      | Salt Lake City.....   | UT..... |           | 12/27/2019.....  | 5.10             | 1,540,168                                                       |                                             | 86                                         |                                                                  |                                            |                                                | 258,979,500                    | 11/19/2019                                |
| LN0012325..... |      | Austin.....           | TX..... |           | 10/17/2019.....  | 9.52             | 2,574,278                                                       |                                             | 3,206                                      |                                                                  |                                            |                                                | 25,708,807                     | 09/30/2019                                |
| LN0012483..... |      | San Rafael.....       | CA..... |           | 12/10/2019.....  | 8.14             | 1,381,516                                                       |                                             | 465                                        |                                                                  |                                            |                                                | 30,100,000                     | 07/19/2019                                |
| LN0012486..... |      | Durham.....           | NC..... |           | 12/10/2019.....  | 3.99             | 388,530                                                         |                                             | 64                                         |                                                                  |                                            |                                                | 117,700,000                    | 08/09/2019                                |
| LN0012487..... |      | Durham.....           | NC..... |           | 12/10/2019.....  | 7.66             | 128,560                                                         |                                             | 62                                         |                                                                  |                                            |                                                | 117,700,000                    | 08/09/2019                                |
| LN0012560..... |      | Portland.....         | OR..... |           | 10/04/2019.....  | 4.06             | 31,726,784                                                      |                                             | (1,506)                                    |                                                                  |                                            |                                                | 47,458,430                     | 09/26/2019                                |
| LN0012605..... |      | Philadelphia.....     | PA..... |           | 12/12/2019.....  | 4.11             | 13,649,999                                                      |                                             | 0                                          |                                                                  |                                            |                                                | 20,999,999                     | 12/05/2019                                |
| LN0012630..... |      | Long Island City..... | NY..... |           | 12/19/2019.....  | 4.96             | 46,076                                                          |                                             | 2                                          |                                                                  |                                            |                                                | 154,500,000                    | 11/26/2019                                |
| LN0012678..... |      | Falls Church.....     | VA..... |           | 11/05/2019.....  | 3.80             | 1,317,591                                                       |                                             | 648                                        |                                                                  |                                            |                                                | 73,400,000                     | 11/06/2019                                |
| LN0012679..... |      | Falls Church.....     | VA..... |           | 11/05/2019.....  | 9.72             | 439,178                                                         |                                             | 198                                        |                                                                  |                                            |                                                | 73,400,000                     | 11/06/2019                                |
| LN0012799..... |      | Washington.....       | DC..... |           | 09/19/2019.....  | 4.36             | 1,034,381                                                       |                                             | 894                                        |                                                                  |                                            |                                                | 315,000,000                    | 09/16/2019                                |
| LN0012801..... |      | Washington.....       | DC..... |           | 09/19/2019.....  | 9.13             | 226,257                                                         |                                             | 181                                        |                                                                  |                                            |                                                | 315,000,000                    | 09/16/2019                                |
| LN0012938..... |      | Beverly Hills.....    | CA..... |           | 09/27/2019.....  | 5.43             | 204,825                                                         |                                             | 108                                        |                                                                  |                                            |                                                | 263,980,234                    | 09/25/2019                                |
| LN0012940..... |      | Beverly Hills.....    | CA..... |           | 09/27/2019.....  | 10.75            | 136,340                                                         |                                             | 63                                         |                                                                  |                                            |                                                | 263,980,234                    | 09/25/2019                                |
| LN0012973..... |      | Nashville.....        | TN..... |           | 12/23/2019.....  | 4.36             | 3,966,020                                                       |                                             | 156                                        |                                                                  |                                            |                                                | 15,183,333                     | 12/05/2019                                |
| LN0013046..... |      | Salt Lake City.....   | UT..... |           | 12/27/2019.....  | 7.48             | 420,052                                                         |                                             | 30                                         |                                                                  |                                            |                                                | 258,979,500                    | 11/19/2019                                |
| LN0013052..... |      | Salt Lake City.....   | UT..... |           | 12/27/2019.....  | 5.10             | 24,641                                                          |                                             | 1                                          |                                                                  |                                            |                                                | 258,979,500                    | 11/19/2019                                |
| LN0013054..... |      | Salt Lake City.....   | UT..... |           | 12/27/2019.....  | 7.48             | 6,721                                                           |                                             | 0                                          |                                                                  |                                            |                                                | 258,979,500                    | 11/19/2019                                |
| LN0013061..... |      | Roseland.....         | NJ..... |           | 10/03/2019.....  | 4.41             | 6,981,248                                                       |                                             | 383                                        |                                                                  |                                            |                                                | 20,450,705                     | 12/02/2016                                |
| LN0013063..... |      | Roseland.....         | NJ..... |           | 12/23/2019.....  | 4.51             | 86,654                                                          |                                             | 11                                         |                                                                  |                                            |                                                | 20,450,705                     | 12/02/2016                                |
| LN0013066..... |      | Roseland.....         | NJ..... |           | 10/03/2019.....  | 9.48             | 5,252,336                                                       |                                             | 637                                        |                                                                  |                                            |                                                | 20,450,705                     | 12/02/2016                                |
| LN0013067..... |      | Roseland.....         | NJ..... |           | 12/23/2019.....  | 9.59             | 70,897                                                          |                                             | 8                                          |                                                                  |                                            |                                                | 20,450,705                     | 12/02/2016                                |
| LN0013072..... |      | San Rafael.....       | CA..... |           | 10/03/2019.....  | 6.09             | 726,085                                                         |                                             | 597                                        |                                                                  |                                            |                                                | 31,100,000                     | 10/09/2019                                |
| LN0013073..... |      | San Rafael.....       | CA..... |           | 10/03/2019.....  | 11.01            | 779,892                                                         |                                             | 665                                        |                                                                  |                                            |                                                | 31,100,000                     | 10/09/2019                                |
| LN0013269..... |      | Los Angeles.....      | CA..... |           | 12/19/2019.....  | 4.12             | 23,045                                                          |                                             | 3                                          |                                                                  |                                            |                                                | 88,000,000                     | 09/20/2019                                |
| LN0013270..... |      | Los Angeles.....      | CA..... |           | 12/19/2019.....  | 8.43             | 6,690                                                           |                                             | 1                                          |                                                                  |                                            |                                                | 88,000,000                     | 09/20/2019                                |
| LN0013272..... |      | Nashville.....        | TN..... |           | 12/23/2019.....  | 10.35            | 1,664,881                                                       |                                             | 121                                        |                                                                  |                                            |                                                | 15,183,333                     | 12/05/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.99

| 1              | 2       | Location           |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|--------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                    |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City               | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| LN0013308..... |         | Burbank.....       | CA..... |           | 12/18/2019.....  | 4.14.....        | 41,334,667.....                                                 |                                             | (121).....                                 |                                                                  |                                            |                                                | 156,278,477.....               | 12/12/2019                                |
| LN0013310..... |         | Newark.....        | NJ..... |           | 11/04/2019.....  | 8.61.....        | 622,911.....                                                    |                                             | 604.....                                   |                                                                  |                                            |                                                | 25,700,000.....                | 10/28/2019                                |
| LN0013340..... |         | Burbank.....       | CA..... |           | 12/18/2019.....  | 9.11.....        | 13,060,569.....                                                 |                                             | 510.....                                   |                                                                  |                                            |                                                | 156,278,477.....               | 12/12/2019                                |
| LN0013360..... |         | Deerfield.....     | IL..... |           | 11/20/2019.....  | 3.71.....        | 23,388,213.....                                                 |                                             | 5,855.....                                 |                                                                  |                                            |                                                | 59,661,904.....                | 11/12/2019                                |
| LN0013361..... |         | Deerfield.....     | IL..... |           | 12/13/2019.....  | 3.72.....        | 148,172.....                                                    |                                             | 14.....                                    |                                                                  |                                            |                                                | 59,661,904.....                | 11/12/2019                                |
| LN0013362..... |         | Deerfield.....     | IL..... |           | 11/20/2019.....  | 7.53.....        | 1,670,544.....                                                  |                                             | 375.....                                   |                                                                  |                                            |                                                | 59,661,904.....                | 11/12/2019                                |
| LN0013363..... |         | Deerfield.....     | IL..... |           | 12/13/2019.....  | 7.54.....        | 10,583.....                                                     |                                             | 1.....                                     |                                                                  |                                            |                                                | 59,661,904.....                | 11/12/2019                                |
| LN0013364..... |         | Deerfield.....     | IL..... |           | 11/20/2019.....  | 8.82.....        | 7,262,526.....                                                  |                                             | 4,035.....                                 |                                                                  |                                            |                                                | 59,661,904.....                | 11/12/2019                                |
| LN0013365..... |         | Deerfield.....     | IL..... |           | 12/13/2019.....  | 8.84.....        | 52,391.....                                                     |                                             | 11.....                                    |                                                                  |                                            |                                                | 59,661,904.....                | 11/12/2019                                |
| LN0013379..... |         | Los Angeles.....   | CA..... |           | 12/16/2019.....  | 4.73.....        | 475,013.....                                                    |                                             | 63.....                                    |                                                                  |                                            |                                                | 165,000,000.....               | 10/04/2019                                |
| LN0013380..... |         | Los Angeles.....   | CA..... |           | 12/16/2019.....  | 8.81.....        | 137,902.....                                                    |                                             | 13.....                                    |                                                                  |                                            |                                                | 165,000,000.....               | 10/04/2019                                |
| LN0013386..... |         | Palm Beach.....    | FL..... |           | 11/12/2019.....  | 8.90.....        | 19,398,054.....                                                 |                                             | 15,902.....                                |                                                                  |                                            |                                                | 55,454,545.....                | 11/19/2019                                |
| LN0013387..... |         | Palm Beach.....    | FL..... |           | 12/16/2019.....  | 8.94.....        | 1,745,017.....                                                  |                                             | 410.....                                   |                                                                  |                                            |                                                | 55,454,545.....                | 11/19/2019                                |
| LN0013573..... |         | BOSTON.....        | MA..... |           | 12/20/2019.....  | 4.56.....        | 10,500,000.....                                                 |                                             | 0.....                                     |                                                                  |                                            |                                                | 14,300,000.....                | 12/18/2019                                |
| LN0013690..... |         | Cambridge.....     | MA..... |           | 12/23/2019.....  | 3.95.....        | 10,710,873.....                                                 |                                             | 63.....                                    |                                                                  |                                            |                                                | 132,750,000.....               | 11/20/2019                                |
| LN0013692..... |         | Cambridge.....     | MA..... |           | 12/20/2019.....  | 7.01.....        | 2,284,693.....                                                  |                                             | 573.....                                   |                                                                  |                                            |                                                | 132,750,000.....               | 11/20/2019                                |
| LN0013757..... |         | Nashville.....     | TN..... |           | 12/23/2019.....  | 4.36.....        | 2,832,872.....                                                  |                                             | 111.....                                   |                                                                  |                                            |                                                | 15,183,333.....                | 12/05/2019                                |
| LN0013758..... |         | Nashville.....     | TN..... |           | 12/23/2019.....  | 10.35.....       | 1,189,201.....                                                  |                                             | 86.....                                    |                                                                  |                                            |                                                | 15,183,333.....                | 12/05/2019                                |
| LN1510129..... |         | Mountain View..... | CA..... |           | 08/30/2017.....  | 4.33.....        | 37,870,678.....                                                 |                                             | 1.....                                     |                                                                  |                                            |                                                | 75,775,282.....                | 11/03/2017                                |
| LN1520094..... |         | Pittsburgh.....    | PA..... |           | 12/11/2015.....  | 9.69.....        | 7,813,125.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 69,200,000.....                | 10/27/2015                                |
| LN1520128..... |         | Mountain View..... | CA..... |           | 12/17/2015.....  | 4.33.....        | 3,000,000.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 75,775,282.....                | 11/03/2017                                |
| LN1530127..... |         | Mountain View..... | CA..... |           | 12/17/2015.....  | 12.75.....       | 13,623,559.....                                                 |                                             | 0.....                                     |                                                                  |                                            |                                                | 75,775,282.....                | 11/03/2017                                |
| LN1610010..... | CF..... | Uniondale.....     | NY..... |           | 01/18/2019.....  | 9.07.....        | 35,389,049.....                                                 |                                             | 0.....                                     |                                                                  |                                            |                                                | 102,878,406.....               | 11/23/2015                                |
| LN1610069..... |         | Rochester.....     | NY..... |           | 02/01/2016.....  | 4.68.....        | 4,670,281.....                                                  |                                             | 3,387.....                                 |                                                                  |                                            |                                                | 24,254,000.....                | 02/04/2016                                |
| LN1620019..... |         | Uniondale.....     | NY..... |           | 01/18/2019.....  | 21.00.....       | 2,917,251.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 102,878,406.....               | 11/23/2015                                |
| LN1620068..... |         | Rochester.....     | NY..... |           | 02/01/2016.....  | 12.48.....       | 1,596,730.....                                                  |                                             | 917.....                                   |                                                                  |                                            |                                                | 24,254,000.....                | 02/04/2016                                |
| LN1620084..... |         | Hermitage.....     | TN..... |           | 02/02/2016.....  | 9.85.....        | 3,445,041.....                                                  |                                             | 831.....                                   |                                                                  |                                            |                                                | 23,952,500.....                | 01/28/2019                                |
| LN0008907..... |         | Uniondale.....     | NY..... |           | 01/18/2019.....  | 18.51.....       | 10,548,539.....                                                 |                                             | 0.....                                     |                                                                  |                                            |                                                | 208,763,000.....               | 11/14/2016                                |
| LN6501396..... |         | Plano.....         | TX..... |           | 03/31/2016.....  | 5.08.....        | 12,220,730.....                                                 |                                             | 96,640.....                                |                                                                  |                                            |                                                | 119,138,334.....               | 07/25/2018                                |
| LN6501404..... |         | Plano.....         | TX..... |           | 03/31/2016.....  | 11.59.....       | 5,236,196.....                                                  |                                             | 44,018.....                                |                                                                  |                                            |                                                | 119,138,334.....               | 07/25/2018                                |
| LN6501412..... |         | New York.....      | NY..... |           | 11/05/2019.....  | 15.03.....       | 6,807,067.....                                                  |                                             | 134,633.....                               |                                                                  |                                            |                                                | 72,256,306.....                | 02/10/2016                                |
| LN6501495..... |         | Pasadena.....      | CA..... |           | 08/08/2019.....  | 4.39.....        | 21,293,025.....                                                 |                                             | 25.....                                    |                                                                  |                                            |                                                | 26,326,488.....                | 01/12/2016                                |
| LN6501503..... |         | Pasadena.....      | CA..... |           | 08/08/2019.....  | 8.87.....        | 8,844,342.....                                                  |                                             | (2).....                                   |                                                                  |                                            |                                                | 26,326,488.....                | 01/12/2016                                |
| LN6501610..... |         | Plano.....         | TX..... |           | 12/27/2019.....  | 4.27.....        | 21,826,425.....                                                 |                                             | (449).....                                 |                                                                  |                                            |                                                | 119,138,334.....               | 07/25/2018                                |
| LN6501719..... |         | Plano.....         | TX..... |           | 12/27/2019.....  | 10.69.....       | 9,353,974.....                                                  |                                             | (472).....                                 |                                                                  |                                            |                                                | 119,138,334.....               | 07/25/2018                                |
| LN6510264..... |         | Hermitage.....     | TN..... |           | 08/31/2018.....  | 9.99.....        | 166,982.....                                                    |                                             | 6.....                                     |                                                                  |                                            |                                                | 23,952,500.....                | 01/28/2019                                |
| LN6510447..... |         | New Orleans.....   | LA..... |           | 06/08/2018.....  | 4.23.....        | 21,267,829.....                                                 |                                             | 62,212.....                                |                                                                  |                                            |                                                | 47,662,863.....                | 05/05/2016                                |
| LN6510454..... |         | New Orleans.....   | LA..... |           | 03/19/2018.....  | 9.93.....        | 4,190,023.....                                                  |                                             | 114.....                                   |                                                                  |                                            |                                                | 47,662,863.....                | 05/05/2016                                |
| LN6510504..... |         | Beverly Hills..... | CA..... |           | 08/02/2016.....  | 8.20.....        | 4,979,263.....                                                  |                                             | 16,009.....                                |                                                                  |                                            |                                                | 60,775,000.....                | 06/24/2016                                |
| LN6510520..... |         | New York.....      | NY..... |           | 05/08/2018.....  | 6.32.....        | 28,174,898.....                                                 |                                             | (27).....                                  |                                                                  |                                            |                                                | 72,256,306.....                | 02/10/2016                                |
| LN6510538..... |         | New York.....      | NY..... |           | 08/15/2016.....  | 15.03.....       | 8,064,061.....                                                  |                                             | (1).....                                   |                                                                  |                                            |                                                | 72,256,306.....                | 02/10/2016                                |
| LN6510546..... |         | New York.....      | NY..... |           | 09/19/2016.....  | 15.03.....       | 1,106,419.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 72,256,306.....                | 02/10/2016                                |
| LN6510579..... |         | Beverly Hills..... | CA..... |           | 12/09/2019.....  | 7.82.....        | 1,717,500.....                                                  |                                             | (59).....                                  |                                                                  |                                            |                                                | 60,775,000.....                | 06/24/2016                                |
| LN6510702..... |         | New York.....      | NY..... |           | 06/07/2018.....  | 5.01.....        | 11,916,123.....                                                 |                                             | 10,282.....                                |                                                                  |                                            |                                                | 32,090,909.....                | 07/20/2016                                |
| LN6510710..... |         | New York.....      | NY..... |           | 06/07/2018.....  | 9.30.....        | 4,308,871.....                                                  |                                             | 5,855.....                                 |                                                                  |                                            |                                                | 32,090,909.....                | 07/20/2016                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2    | Location           |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|------|--------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |      |                    |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code | City               | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| LN6510777..... |      | Rochester.....     | NY..... |           | 11/29/2017.....  | 4.68             | 4,130,696                                                       |                                             | (5)                                        |                                                                  |                                            |                                                | 24,254,000                     | 02/04/2016                                |
| LN6510785..... |      | Rochester.....     | NY..... |           | 11/29/2017.....  | 12.48            | 1,988,854                                                       |                                             | (12)                                       |                                                                  |                                            |                                                | 24,254,000                     | 02/04/2016                                |
| LN6511007..... |      | New York.....      | NY..... |           | 05/08/2018.....  | 6.32             | 3,376,492                                                       |                                             | 2,567                                      |                                                                  |                                            |                                                | 72,256,306                     | 02/10/2016                                |
| LN6511015..... |      | Portland.....      | OR..... |           | 10/13/2016.....  | 4.15             | 1,350,000                                                       |                                             | 33,007                                     |                                                                  |                                            |                                                | 41,500,000                     | 10/17/2016                                |
| LN6511023..... |      | Portland.....      | OR..... |           | 10/13/2016.....  | 8.29             | 375,000                                                         |                                             | 9,971                                      |                                                                  |                                            |                                                | 41,500,000                     | 10/17/2016                                |
| LN6511312..... |      | San Diego.....     | CA..... |           | 11/02/2016.....  | 4.38             | 14,453,095                                                      |                                             | 66,225                                     |                                                                  |                                            |                                                | 71,486,413                     | 10/12/2016                                |
| LN6511320..... |      | San Diego.....     | CA..... |           | 11/02/2016.....  | 7.44             | 2,223,553                                                       |                                             | 9,934                                      |                                                                  |                                            |                                                | 71,486,413                     | 10/12/2016                                |
| LN6511338..... |      | San Diego.....     | CA..... |           | 11/02/2016.....  | 10.40            | 4,262,457                                                       |                                             | 18,604                                     |                                                                  |                                            |                                                | 71,486,413                     | 10/12/2016                                |
| LN6511353..... |      | El Segundo.....    | CA..... |           | 05/11/2018.....  | 3.56             | 40,655,091                                                      |                                             | 18,768                                     |                                                                  |                                            |                                                | 109,599,910                    | 06/08/2018                                |
| LN6511361..... |      | El Segundo.....    | CA..... |           | 12/24/2019.....  | 3.51             | 7,888,154                                                       |                                             | 6                                          |                                                                  |                                            |                                                | 109,599,910                    | 06/08/2018                                |
| LN6511379..... |      | El Segundo.....    | CA..... |           | 05/11/2018.....  | 6.60             | 6,254,459                                                       |                                             | 2,986                                      |                                                                  |                                            |                                                | 109,599,910                    | 06/08/2018                                |
| LN6511387..... |      | El Segundo.....    | CA..... |           | 12/24/2019.....  | 6.55             | 1,213,566                                                       |                                             | 4                                          |                                                                  |                                            |                                                | 109,599,910                    | 06/08/2018                                |
| LN6511395..... |      | El Segundo.....    | CA..... |           | 11/14/2016.....  | 7.77             | 12,729,494                                                      |                                             | 22,308                                     |                                                                  |                                            |                                                | 89,407,025                     | 06/08/2018                                |
| LN6511403..... |      | El Segundo.....    | CA..... |           | 12/24/2019.....  | 7.57             | 2,474,924                                                       |                                             | 43                                         |                                                                  |                                            |                                                | 89,407,025                     | 06/08/2018                                |
| LN6511411..... |      | Menlo Park.....    | CA..... |           | 08/29/2018.....  | 4.29             | 38,505,664                                                      |                                             | 120,640                                    |                                                                  |                                            |                                                | 105,000,000                    | 02/23/2016                                |
| LN6511429..... |      | Menlo Park.....    | CA..... |           | 08/29/2018.....  | 6.05             | 3,291,529                                                       |                                             | 10,471                                     |                                                                  |                                            |                                                | 105,000,000                    | 02/23/2016                                |
| LN6511437..... |      | Menlo Park.....    | CA..... |           | 08/29/2018.....  | 10.33            | 22,058,468                                                      |                                             | 71,730                                     |                                                                  |                                            |                                                | 105,000,000                    | 02/23/2016                                |
| LN6511502..... |      | North Hills.....   | NY..... |           | 09/20/2018.....  | 5.74             | 253,036                                                         |                                             | 447                                        |                                                                  |                                            |                                                | 169,827,585                    | 11/14/2016                                |
| LN6511510..... |      | North Hills.....   | NY..... |           | 09/20/2018.....  | 14.42            | 3,051,231                                                       |                                             | 1,509                                      |                                                                  |                                            |                                                | 169,827,585                    | 11/14/2016                                |
| LN6511528..... |      | North Hills.....   | NY..... |           | 01/08/2019.....  | 5.75             | 7,870,923                                                       |                                             | 13,586                                     |                                                                  |                                            |                                                | 169,827,585                    | 11/14/2016                                |
| LN6511536..... |      | North Hills.....   | NY..... |           | 01/08/2019.....  | 14.71            | 6,746,571                                                       |                                             | 5,677                                      |                                                                  |                                            |                                                | 169,827,585                    | 11/14/2016                                |
| LN6511627..... |      | Kohala Coast.....  | HI..... |           | 08/29/2018.....  | 5.85             | 8,113,404                                                       |                                             | 48,246                                     |                                                                  |                                            |                                                | 100,500,924                    | 04/21/2018                                |
| LN6511635..... |      | Kohala Coast.....  | HI..... |           | 08/29/2018.....  | 9.42             | 1,352,222                                                       |                                             | 7,981                                      |                                                                  |                                            |                                                | 100,500,924                    | 04/21/2018                                |
| LN6511643..... |      | Kohala Coast.....  | HI..... |           | 08/29/2018.....  | 15.69            | 3,314,197                                                       |                                             | 18,934                                     |                                                                  |                                            |                                                | 100,500,924                    | 04/21/2018                                |
| LN6511932..... |      | Kohala Coast.....  | HI..... |           | 12/10/2019.....  | 5.75             | 14,214,138                                                      |                                             | 35,337                                     |                                                                  |                                            |                                                | 100,500,924                    | 04/21/2018                                |
| LN6511940..... |      | Kohala Coast.....  | HI..... |           | 12/10/2019.....  | 9.31             | 2,368,998                                                       |                                             | 5,872                                      |                                                                  |                                            |                                                | 100,500,924                    | 04/21/2018                                |
| LN6511957..... |      | Kohala Coast.....  | HI..... |           | 12/10/2019.....  | 15.60            | 7,106,892                                                       |                                             | 17,529                                     |                                                                  |                                            |                                                | 100,500,924                    | 04/21/2018                                |
| LN6511999..... |      | San Diego.....     | CA..... |           | 11/08/2018.....  | 4.38             | 13,636,120                                                      |                                             | 11,630                                     |                                                                  |                                            |                                                | 71,486,413                     | 10/12/2016                                |
| LN6512005..... |      | San Diego.....     | CA..... |           | 11/08/2018.....  | 7.44             | 2,097,865                                                       |                                             | 1,787                                      |                                                                  |                                            |                                                | 71,486,413                     | 10/12/2016                                |
| LN6512013..... |      | San Diego.....     | CA..... |           | 11/08/2018.....  | 10.40            | 5,244,661                                                       |                                             | 4,487                                      |                                                                  |                                            |                                                | 71,486,413                     | 10/12/2016                                |
| LN6512021..... |      | Uniondale.....     | NY..... |           | 11/21/2019.....  | 7.70             | 167,409                                                         |                                             | 1                                          |                                                                  |                                            |                                                | 102,878,406                    | 11/23/2015                                |
| LN6512047..... |      | Uniondale.....     | NY..... |           | 11/21/2019.....  | 13.49            | 733,218                                                         |                                             | 9                                          |                                                                  |                                            |                                                | 102,878,406                    | 11/23/2015                                |
| LN6512054..... |      | Portland.....      | OR..... |           | 03/26/2019.....  | 4.15             | 10,950,000                                                      |                                             | 0                                          |                                                                  |                                            |                                                | 41,500,000                     | 10/17/2016                                |
| LN6512062..... |      | Portland.....      | OR..... |           | 03/26/2019.....  | 8.29             | 7,300,000                                                       |                                             | 0                                          |                                                                  |                                            |                                                | 41,500,000                     | 10/17/2016                                |
| LN6512104..... |      | East Elmhurst..... | NY..... |           | 01/11/2017.....  | 5.28             | 21,690,843                                                      |                                             | 109,306                                    |                                                                  |                                            |                                                | 87,600,000                     | 12/27/2016                                |
| LN6512112..... |      | East Elmhurst..... | NY..... |           | 01/11/2017.....  | 10.53            | 2,324,225                                                       |                                             | 11,748                                     |                                                                  |                                            |                                                | 87,600,000                     | 12/27/2016                                |
| LN6512120..... |      | East Elmhurst..... | NY..... |           | 01/11/2017.....  | 12.33            | 5,443,361                                                       |                                             | 27,487                                     |                                                                  |                                            |                                                | 87,600,000                     | 12/27/2016                                |
| LN6512146..... |      | East Elmhurst..... | NY..... |           | 01/11/2019.....  | 4.86             | 5,910,938                                                       |                                             | 3,889                                      |                                                                  |                                            |                                                | 87,600,000                     | 12/27/2016                                |
| LN6512153..... |      | East Elmhurst..... | NY..... |           | 01/11/2019.....  | 10.12            | 633,359                                                         |                                             | 455                                        |                                                                  |                                            |                                                | 87,600,000                     | 12/27/2016                                |
| LN6512161..... |      | East Elmhurst..... | NY..... |           | 01/11/2019.....  | 12.04            | 1,899,923                                                       |                                             | 1,204                                      |                                                                  |                                            |                                                | 87,600,000                     | 12/27/2016                                |
| LN6512377..... |      | Dallas.....        | TX..... |           | 02/14/2017.....  | 11.84            | 4,512,857                                                       |                                             | 31,622                                     |                                                                  |                                            |                                                | 49,050,000                     | 02/01/2017                                |
| LN6512443..... |      | Los Angeles.....   | CA..... |           | 03/22/2017.....  | 11.32            | 9,620,141                                                       |                                             | 132,158                                    |                                                                  |                                            |                                                | 84,112,500                     | 03/13/2017                                |
| LN6512468..... |      | Dallas.....        | TX..... |           | 08/15/2018.....  | 4.75             | 6,509,309                                                       |                                             | (306)                                      |                                                                  |                                            |                                                | 49,050,000                     | 02/01/2017                                |
| LN6512476..... |      | Dallas.....        | TX..... |           | 08/15/2018.....  | 6.94             | 1,952,755                                                       |                                             | (130)                                      |                                                                  |                                            |                                                | 49,050,000                     | 02/01/2017                                |

E04.100

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2       | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| LN6512484..... |         | Dallas.....           | TX..... |           | 08/15/2018.....  | 11.01.....       | 5,746,842.....                                                  |                                             | (508).....                                 |                                                                  |                                            |                                                | 49,050,000.....                | 02/01/2017.....                           |
| LN6512492..... |         | Rochester.....        | NY..... |           | 03/30/2017.....  | 4.60.....        | 7,411,343.....                                                  |                                             | 23,756.....                                |                                                                  |                                            |                                                | 28,080,000.....                | 03/06/2017.....                           |
| LN6512500..... |         | Rochester.....        | NY..... |           | 03/30/2017.....  | 8.87.....        | 1,611,115.....                                                  |                                             | 5,144.....                                 |                                                                  |                                            |                                                | 28,080,000.....                | 03/06/2017.....                           |
| LN6512518..... |         | Rochester.....        | NY..... |           | 03/30/2017.....  | 12.13.....       | 3,479,957.....                                                  |                                             | 11,020.....                                |                                                                  |                                            |                                                | 28,080,000.....                | 03/06/2017.....                           |
| LN6512617..... |         | New York.....         | NY..... |           | 05/10/2017.....  | 4.45.....        | 17,675,391.....                                                 |                                             | 30,426.....                                |                                                                  |                                            |                                                | 65,915,509.....                | 11/12/2019.....                           |
| LN6512625..... |         | New York.....         | NY..... |           | 05/10/2017.....  | 8.25.....        | 1,262,547.....                                                  |                                             | 2,106.....                                 |                                                                  |                                            |                                                | 65,915,509.....                | 11/12/2019.....                           |
| LN6512633..... |         | New York.....         | NY..... |           | 05/10/2017.....  | 8.76.....        | 1,262,544.....                                                  |                                             | 2,111.....                                 |                                                                  |                                            |                                                | 65,915,509.....                | 11/12/2019.....                           |
| LN6512641..... |         | New York.....         | NY..... |           | 05/10/2017.....  | 11.04.....       | 2,732,302.....                                                  |                                             | 4,651.....                                 |                                                                  |                                            |                                                | 65,915,509.....                | 11/12/2019.....                           |
| LN6512849..... |         | Dallas.....           | TX..... |           | 06/19/2017.....  | 3.99.....        | 76,745,463.....                                                 |                                             | 167,780.....                               |                                                                  |                                            |                                                | 187,695,000.....               | 04/25/2017.....                           |
| LN6512856..... |         | Dallas.....           | TX..... |           | 06/19/2017.....  | 7.45.....        | 5,906,024.....                                                  |                                             | 7,612.....                                 |                                                                  |                                            |                                                | 187,695,000.....               | 04/25/2017.....                           |
| LN6512864..... |         | Dallas.....           | TX..... |           | 06/19/2017.....  | 8.68.....        | 5,907,004.....                                                  |                                             | 5,654.....                                 |                                                                  |                                            |                                                | 187,695,000.....               | 04/25/2017.....                           |
| LN6512872..... |         | Dallas.....           | TX..... |           | 06/19/2017.....  | 10.14.....       | 5,908,652.....                                                  |                                             | 2,505.....                                 |                                                                  |                                            |                                                | 187,695,000.....               | 04/25/2017.....                           |
| LN6512880..... |         | Dallas.....           | TX..... |           | 06/19/2017.....  | 10.21.....       | 14,185,439.....                                                 |                                             | 9,501.....                                 |                                                                  |                                            |                                                | 187,695,000.....               | 04/25/2017.....                           |
| LN6512906..... |         | Concord.....          | CA..... |           | 06/20/2017.....  | 4.60.....        | 10,358,676.....                                                 |                                             | 57,531.....                                |                                                                  |                                            |                                                | 59,500,000.....                | 07/18/2019.....                           |
| LN6512914..... |         | Concord.....          | CA..... |           | 06/20/2017.....  | 4.59.....        | 1,151,293.....                                                  |                                             | 5,606.....                                 |                                                                  |                                            |                                                | 59,500,000.....                | 07/18/2019.....                           |
| LN6512922..... |         | Concord.....          | CA..... |           | 06/20/2017.....  | 8.98.....        | 3,838,910.....                                                  |                                             | 15,872.....                                |                                                                  |                                            |                                                | 59,500,000.....                | 07/18/2019.....                           |
| LN6513052..... |         | New York.....         | NY..... |           | 07/13/2017.....  | 5.13.....        | 7,488,322.....                                                  |                                             | 25,062.....                                |                                                                  |                                            |                                                | 40,500,000.....                | 07/19/2017.....                           |
| LN6513060..... |         | New York.....         | NY..... |           | 07/13/2017.....  | 9.86.....        | 2,497,903.....                                                  |                                             | 4,861.....                                 |                                                                  |                                            |                                                | 40,500,000.....                | 07/19/2017.....                           |
| LN6513151..... |         | Chicago.....          | IL..... |           | 07/24/2017.....  | 5.57.....        | 20,706,582.....                                                 |                                             | 154,599.....                               |                                                                  |                                            |                                                | 135,800,000.....               | 07/10/2017.....                           |
| LN6513169..... |         | Chicago.....          | IL..... |           | 07/24/2017.....  | 10.26.....       | 3,945,958.....                                                  |                                             | 25,820.....                                |                                                                  |                                            |                                                | 135,800,000.....               | 07/10/2017.....                           |
| LN6513177..... |         | Chicago.....          | IL..... |           | 07/24/2017.....  | 10.92.....       | 6,108,479.....                                                  |                                             | 39,149.....                                |                                                                  |                                            |                                                | 135,800,000.....               | 07/10/2017.....                           |
| LN6513193..... |         | Chicago.....          | IL..... |           | 12/20/2019.....  | 4.78.....        | 22,662,608.....                                                 |                                             | (190).....                                 |                                                                  |                                            |                                                | 135,800,000.....               | 07/10/2017.....                           |
| LN6513201..... |         | Chicago.....          | IL..... |           | 12/20/2019.....  | 9.55.....        | 4,316,492.....                                                  |                                             | 367.....                                   |                                                                  |                                            |                                                | 135,800,000.....               | 07/10/2017.....                           |
| LN6513219..... |         | Chicago.....          | IL..... |           | 12/20/2019.....  | 10.22.....       | 8,992,605.....                                                  |                                             | 648.....                                   |                                                                  |                                            |                                                | 135,800,000.....               | 07/10/2017.....                           |
| LN6513243..... |         | Rockville.....        | MD..... |           | 08/02/2017.....  | 5.16.....        | 6,693,812.....                                                  |                                             | 38,156.....                                |                                                                  |                                            |                                                | 44,870,000.....                | 06/28/2017.....                           |
| LN6513250..... |         | Rockville.....        | MD..... |           | 08/02/2017.....  | 12.30.....       | 2,293,843.....                                                  |                                             | 12,124.....                                |                                                                  |                                            |                                                | 44,870,000.....                | 06/28/2017.....                           |
| LN6513276..... | CF..... | Eagan.....            | MN..... |           | 08/03/2017.....  | 4.53.....        | 7,668,798.....                                                  |                                             | 18,201.....                                |                                                                  |                                            |                                                | 20,055,015.....                | 07/24/2017.....                           |
| LN6513284..... | CF..... | Eagan.....            | MN..... |           | 08/03/2017.....  | 7.36.....        | 1,673,379.....                                                  |                                             | 3,760.....                                 |                                                                  |                                            |                                                | 20,055,015.....                | 07/24/2017.....                           |
| LN6513292..... | CF..... | Eagan.....            | MN..... |           | 08/03/2017.....  | 10.41.....       | 4,239,155.....                                                  |                                             | 8,940.....                                 |                                                                  |                                            |                                                | 20,055,015.....                | 07/24/2017.....                           |
| LN6513342..... | CF..... | Huntington Beach..... | CA..... |           | 08/31/2017.....  | 4.98.....        | 9,483,230.....                                                  |                                             | 40,774.....                                |                                                                  |                                            |                                                | 38,220,000.....                | 08/15/2019.....                           |
| LN6513359..... | CF..... | Huntington Beach..... | CA..... |           | 08/31/2017.....  | 9.39.....        | 2,606,441.....                                                  |                                             | 9,593.....                                 |                                                                  |                                            |                                                | 38,220,000.....                | 08/15/2019.....                           |
| LN6513375..... |         | New York.....         | NY..... |           | 12/10/2019.....  | 4.77.....        | 1,418,708.....                                                  |                                             | (24).....                                  |                                                                  |                                            |                                                | 40,500,000.....                | 07/19/2017.....                           |
| LN6513383..... |         | New York.....         | NY..... |           | 12/10/2019.....  | 9.64.....        | 472,897.....                                                    |                                             | (13).....                                  |                                                                  |                                            |                                                | 40,500,000.....                | 07/19/2017.....                           |
| LN6513433..... |         | Rockville.....        | MD..... |           | 12/12/2019.....  | 4.53.....        | 6,226,130.....                                                  |                                             | (277).....                                 |                                                                  |                                            |                                                | 44,870,000.....                | 06/28/2017.....                           |
| LN6513441..... |         | Rockville.....        | MD..... |           | 12/12/2019.....  | 11.63.....       | 2,668,193.....                                                  |                                             | (268).....                                 |                                                                  |                                            |                                                | 44,870,000.....                | 06/28/2017.....                           |
| LN6513458..... | CF..... | Colorado Springs..... | CO..... |           | 09/21/2017.....  | 4.32.....        | 11,418,107.....                                                 |                                             | 10,552.....                                |                                                                  |                                            |                                                | 31,428,572.....                | 07/20/2017.....                           |
| LN6513466..... | CF..... | Colorado Springs..... | CO..... |           | 09/21/2017.....  | 7.27.....        | 1,757,825.....                                                  |                                             | 222.....                                   |                                                                  |                                            |                                                | 31,428,572.....                | 07/20/2017.....                           |
| LN6513474..... | CF..... | Colorado Springs..... | CO..... |           | 09/21/2017.....  | 10.51.....       | 3,896,058.....                                                  |                                             | 309.....                                   |                                                                  |                                            |                                                | 31,428,572.....                | 07/20/2017.....                           |
| LN6513490..... |         | New Orleans.....      | LA..... |           | 06/08/2018.....  | 10.22.....       | 4,173,937.....                                                  |                                             | 9,925.....                                 |                                                                  |                                            |                                                | 47,662,863.....                | 05/05/2016.....                           |
| LN6513656..... |         | Providence.....       | RI..... |           | 10/20/2017.....  | 7.20.....        | 500,464.....                                                    |                                             | 1,357.....                                 |                                                                  |                                            |                                                | 14,240,000.....                | 09/29/2017.....                           |
| LN6513664..... |         | Providence.....       | RI..... |           | 10/20/2017.....  | 10.32.....       | 1,448,306.....                                                  |                                             | 2,816.....                                 |                                                                  |                                            |                                                | 14,240,000.....                | 09/29/2017.....                           |
| LN6513680..... | CF..... | Eagan.....            | MN..... |           | 08/16/2019.....  | 4.27.....        | 323,445.....                                                    |                                             | (11).....                                  |                                                                  |                                            |                                                | 20,055,015.....                | 07/24/2017.....                           |
| LN6513698..... | CF..... | Eagan.....            | MN..... |           | 08/16/2019.....  | 7.11.....        | 70,569.....                                                     |                                             | (4).....                                   |                                                                  |                                            |                                                | 20,055,015.....                | 07/24/2017.....                           |
| LN6513706..... | CF..... | Eagan.....            | MN..... |           | 08/16/2019.....  | 10.16.....       | 194,060.....                                                    |                                             | (14).....                                  |                                                                  |                                            |                                                | 20,055,015.....                | 07/24/2017.....                           |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2       | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|---------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |         |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code    | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| LN6513714..... |         | Los Angeles.....      | CA..... |           | 06/27/2019.....  | 9.75.....        | 15,301,991.....                                                 |                                             | 331.....                                   |                                                                  |                                            |                                                | 84,112,500.....                | 03/13/2017                                |
| LN6513722..... |         | Concord.....          | CA..... |           | 11/15/2019.....  | 8.05.....        | 7,615,394.....                                                  |                                             | 20,223.....                                |                                                                  |                                            |                                                | 59,500,000.....                | 07/18/2019                                |
| LN6513730..... |         | Concord.....          | CA..... |           | 11/15/2019.....  | 8.05.....        | 846,160.....                                                    |                                             | 2,254.....                                 |                                                                  |                                            |                                                | 59,500,000.....                | 07/18/2019                                |
| LN6513748..... |         | Concord.....          | CA..... |           | 11/15/2019.....  | 12.53.....       | 2,819,952.....                                                  |                                             | 6,933.....                                 |                                                                  |                                            |                                                | 59,500,000.....                | 07/18/2019                                |
| LN6513821..... |         | Santa Ana.....        | CA..... |           | 12/15/2017.....  | 4.23.....        | 14,149,012.....                                                 |                                             | 45,917.....                                |                                                                  |                                            |                                                | 32,922,377.....                | 12/05/2017                                |
| LN6513839..... |         | Santa Ana.....        | CA..... |           | 12/15/2017.....  | 8.82.....        | 4,182,210.....                                                  |                                             | 13,503.....                                |                                                                  |                                            |                                                | 32,922,377.....                | 12/05/2017                                |
| LN6513854..... |         | Austin.....           | TX..... |           | 09/24/2019.....  | 17.32.....       | 1,431,374.....                                                  |                                             | 12,229.....                                |                                                                  |                                            |                                                | 122,874,150.....               | 12/27/2016                                |
| LN6513862..... |         | East Elmhurst.....    | NY..... |           | 01/08/2019.....  | 4.85.....        | 5,968,936.....                                                  |                                             | 111.....                                   |                                                                  |                                            |                                                | 81,300,000.....                | 11/02/2017                                |
| LN6513870..... |         | East Elmhurst.....    | NY..... |           | 01/08/2019.....  | 10.20.....       | 639,519.....                                                    |                                             | 3.....                                     |                                                                  |                                            |                                                | 87,600,000.....                | 12/27/2016                                |
| LN6513888..... |         | East Elmhurst.....    | NY..... |           | 01/08/2019.....  | 12.03.....       | 1,918,569.....                                                  |                                             | 18.....                                    |                                                                  |                                            |                                                | 87,600,000.....                | 12/27/2016                                |
| LN6513904..... |         | Saint Petersburg..... | FL..... |           | 12/21/2017.....  | 8.81.....        | 8,025,358.....                                                  |                                             | 23,167.....                                |                                                                  |                                            |                                                | 69,500,000.....                | 12/08/2017                                |
| LN6513961..... |         | Kohala Coast.....     | HI..... |           | 12/22/2017.....  | 5.38.....        | 59,803,371.....                                                 |                                             | 191,899.....                               |                                                                  |                                            |                                                | 198,860,608.....               | 12/09/2017                                |
| LN6513979..... |         | Kohala Coast.....     | HI..... |           | 12/22/2017.....  | 10.47.....       | 17,941,733.....                                                 |                                             | 57,090.....                                |                                                                  |                                            |                                                | 198,860,608.....               | 12/09/2017                                |
| LN6513995..... | CF..... | Brooklyn.....         | NY..... |           | 12/28/2017.....  | 5.72.....        | 11,203,155.....                                                 |                                             | 45,127.....                                |                                                                  |                                            |                                                | 21,525,000.....                | 12/13/2017                                |
| LN6514068..... |         | Tampa.....            | FL..... |           | 01/10/2018.....  | 9.77.....        | 3,891,713.....                                                  |                                             | 6,382.....                                 |                                                                  |                                            |                                                | 63,600,000.....                | 01/05/2018                                |
| LN6514084..... |         | New York.....         | NY..... |           | 11/14/2019.....  | 4.27.....        | 1,893,342.....                                                  |                                             | (5).....                                   |                                                                  |                                            |                                                | 65,915,509.....                | 11/12/2019                                |
| LN6514092..... |         | New York.....         | NY..... |           | 11/14/2019.....  | 8.07.....        | 135,239.....                                                    |                                             | 0.....                                     |                                                                  |                                            |                                                | 65,915,509.....                | 11/12/2019                                |
| LN6514100..... |         | New York.....         | NY..... |           | 11/14/2019.....  | 8.58.....        | 135,239.....                                                    |                                             | 0.....                                     |                                                                  |                                            |                                                | 65,915,509.....                | 11/12/2019                                |
| LN6514118..... |         | New York.....         | NY..... |           | 11/14/2019.....  | 10.86.....       | 540,956.....                                                    |                                             | (1).....                                   |                                                                  |                                            |                                                | 65,915,509.....                | 11/12/2019                                |
| LN6514134..... |         | Indianapolis.....     | IN..... |           | 02/01/2018.....  | 8.90.....        | 15,670,145.....                                                 |                                             | 28,659.....                                |                                                                  |                                            |                                                | 156,310,000.....               | 02/08/2018                                |
| LN6514167..... |         | Pittsburgh.....       | PA..... |           | 09/18/2019.....  | 6.63.....        | 14,803,145.....                                                 |                                             | 28,006.....                                |                                                                  |                                            |                                                | 37,756,011.....                | 12/06/2017                                |
| LN6514175..... |         | Pittsburgh.....       | PA..... |           | 09/18/2019.....  | 12.10.....       | 6,556,116.....                                                  |                                             | 11,614.....                                |                                                                  |                                            |                                                | 37,756,011.....                | 12/06/2017                                |
| LN6514191..... |         | Orem.....             | UT..... |           | 02/14/2018.....  | 4.35.....        | 29,900,508.....                                                 |                                             | 102,627.....                               |                                                                  |                                            |                                                | 89,000,000.....                | 02/09/2018                                |
| LN6514209..... |         | Orem.....             | UT..... |           | 02/14/2018.....  | 10.28.....       | 8,533,271.....                                                  |                                             | 14,012.....                                |                                                                  |                                            |                                                | 89,000,000.....                | 02/09/2018                                |
| LN6514241..... |         | Carlsbad.....         | CA..... |           | 02/22/2018.....  | 8.43.....        | 9,020,188.....                                                  |                                             | 19,627.....                                |                                                                  |                                            |                                                | 162,806,674.....               | 02/13/2018                                |
| LN6514258..... |         | Carlsbad.....         | CA..... |           | 02/22/2018.....  | 8.43.....        | 10,608,613.....                                                 |                                             | 23,083.....                                |                                                                  |                                            |                                                | 162,806,674.....               | 02/13/2018                                |
| LN6514266..... | CF..... | Huntington Beach..... | CA..... |           | 12/20/2019.....  | 4.54.....        | 5,773,707.....                                                  |                                             | 26.....                                    |                                                                  |                                            |                                                | 38,220,000.....                | 08/15/2019                                |
| LN6514274..... |         | Huntington Beach..... | CA..... |           | 12/20/2019.....  | 9.01.....        | 1,924,557.....                                                  |                                             | (4).....                                   |                                                                  |                                            |                                                | 38,220,000.....                | 08/15/2019                                |
| LN6514282..... |         | Santa Ana.....        | CA..... |           | 12/06/2019.....  | 3.90.....        | 1,883,879.....                                                  |                                             | 37.....                                    |                                                                  |                                            |                                                | 32,922,377.....                | 12/05/2017                                |
| LN6514290..... |         | Santa Ana.....        | CA..... |           | 12/06/2019.....  | 8.47.....        | 627,971.....                                                    |                                             | 24.....                                    |                                                                  |                                            |                                                | 32,922,377.....                | 12/05/2017                                |
| LN6514308..... |         | Denver.....           | CO..... |           | 03/13/2018.....  | 3.74.....        | 23,358,940.....                                                 |                                             | 50,204.....                                |                                                                  |                                            |                                                | 61,762,642.....                | 03/02/2018                                |
| LN6514316..... |         | Denver.....           | CO..... |           | 03/13/2018.....  | 6.36.....        | 2,418,912.....                                                  |                                             | 3,258.....                                 |                                                                  |                                            |                                                | 61,762,642.....                | 03/02/2018                                |
| LN6514324..... |         | Denver.....           | CO..... |           | 03/13/2018.....  | 8.89.....        | 5,498,750.....                                                  |                                             | 2,958.....                                 |                                                                  |                                            |                                                | 61,762,642.....                | 03/02/2018                                |
| LN6514340..... |         | New York.....         | NY..... |           | 12/10/2019.....  | 4.78.....        | 1,721,272.....                                                  |                                             | (78).....                                  |                                                                  |                                            |                                                | 40,500,000.....                | 07/19/2017                                |
| LN6514357..... |         | New York.....         | NY..... |           | 12/10/2019.....  | 9.64.....        | 573,740.....                                                    |                                             | (43).....                                  |                                                                  |                                            |                                                | 40,500,000.....                | 07/19/2017                                |
| LN6514381..... |         | Carlsbad.....         | CA..... |           | 10/25/2019.....  | 8.17.....        | 1,348,945.....                                                  |                                             | (102).....                                 |                                                                  |                                            |                                                | 162,806,674.....               | 02/13/2018                                |
| LN6514399..... |         | Carlsbad.....         | CA..... |           | 10/25/2019.....  | 8.17.....        | 453,640.....                                                    |                                             | (35).....                                  |                                                                  |                                            |                                                | 162,806,674.....               | 02/13/2018                                |
| LN6514449..... |         | Parsippany.....       | NJ..... |           | 03/29/2018.....  | 4.89.....        | 36,672,002.....                                                 |                                             | 208,223.....                               |                                                                  |                                            |                                                | 150,000,000.....               | 03/20/2018                                |
| LN6514456..... |         | Parsippany.....       | NJ..... |           | 03/29/2018.....  | 11.92.....       | 9,828,668.....                                                  |                                             | 44,163.....                                |                                                                  |                                            |                                                | 150,000,000.....               | 03/20/2018                                |
| LN6514480..... |         | Pittsburgh.....       | PA..... |           | 12/20/2019.....  | 6.64.....        | 2,120,413.....                                                  |                                             | 1,731.....                                 |                                                                  |                                            |                                                | 37,756,011.....                | 12/06/2017                                |
| LN6514498..... |         | Pittsburgh.....       | PA..... |           | 12/20/2019.....  | 12.11.....       | 939,165.....                                                    |                                             | 699.....                                   |                                                                  |                                            |                                                | 37,756,011.....                | 12/06/2017                                |
| LN6514514..... |         | San Jose.....         | CA..... |           | 12/28/2018.....  | 12.11.....       | 18,773,937.....                                                 |                                             | 78,122.....                                |                                                                  |                                            |                                                | 127,151,599.....               | 10/25/2017                                |
| LN6514670..... |         | Houston.....          | TX..... |           | 05/07/2018.....  | 10.90.....       | 14,381,752.....                                                 |                                             | 44,712.....                                |                                                                  |                                            |                                                | 102,960,000.....               | 05/01/2018                                |
| LN6514688..... |         | Houston.....          | TX..... |           | 07/08/2019.....  | 10.62.....       | 247,150.....                                                    |                                             | 217.....                                   |                                                                  |                                            |                                                | 102,960,000.....               | 05/01/2018                                |
| LN6514704..... | CF..... | Colorado Springs..... | CO..... |           | 10/02/2019.....  | 4.23.....        | 1,544,022.....                                                  |                                             | (24).....                                  |                                                                  |                                            |                                                | 31,428,572.....                | 07/20/2017                                |

E04.102

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1                                                                                   | 2       | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-------------------------------------------------------------------------------------|---------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                                                                                     |         |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number                                                                         | Code    | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| LN6514712.....                                                                      | CF..... | Colorado Springs..... | CO..... |           | 10/02/2019.....  | 7.27             | 237,540                                                         |                                             | (6)                                        |                                                                  |                                            |                                                | 31,428,572                     | 07/20/2017                                |
| LN6514720.....                                                                      | CF..... | Colorado Springs..... | CO..... |           | 10/02/2019.....  | 10.52            | 593,842                                                         |                                             | (22)                                       |                                                                  |                                            |                                                | 31,428,572                     | 07/20/2017                                |
| LN6514746.....                                                                      |         | Tustin.....           | CA..... |           | 10/04/2018.....  | 14.83            | 14,820,336                                                      |                                             | 72,782                                     |                                                                  |                                            |                                                | 192,500,000                    | 06/24/2017                                |
| LN6514761.....                                                                      |         | Saint Petersburg..... | FL..... |           | 12/03/2019.....  | 8.46             | 2,085,590                                                       |                                             | 28                                         |                                                                  |                                            |                                                | 69,500,000                     | 12/08/2017                                |
| LN6514803.....                                                                      |         | Austin.....           | TX..... |           | 12/06/2019.....  | 8.60             | 3,339,051                                                       |                                             | 66,934                                     |                                                                  |                                            |                                                | 122,874,150                    | 12/27/2016                                |
| LN6514811.....                                                                      |         | Orem.....             | UT..... |           | 12/19/2019.....  | 4.01             | 6,690,026                                                       |                                             | (17)                                       |                                                                  |                                            |                                                | 89,000,000                     | 02/09/2018                                |
| LN6514829.....                                                                      |         | Orem.....             | UT..... |           | 12/19/2019.....  | 10.08            | 2,230,014                                                       |                                             | 0                                          |                                                                  |                                            |                                                | 89,000,000                     | 02/09/2018                                |
| LN6514837.....                                                                      |         | San Jose.....         | CA..... |           | 12/06/2019.....  | 14.82            | 36,585,151                                                      |                                             | 198,343                                    |                                                                  |                                            |                                                | 70,930,000                     | 09/26/2018                                |
| LN6514860.....                                                                      |         | Philadelphia.....     | PA..... |           | 06/13/2018.....  | 10.08            | 6,283,178                                                       |                                             | 70,836                                     |                                                                  |                                            |                                                | 120,300,000                    | 06/11/2018                                |
| LN6514936.....                                                                      |         | San Mateo.....        | CA..... |           | 07/27/2018.....  | 3.51             | 78,785,896                                                      |                                             | 142,404                                    |                                                                  |                                            |                                                | 198,000,000                    | 07/16/2018                                |
| LN6514944.....                                                                      |         | San Mateo.....        | CA..... |           | 07/27/2018.....  | 6.67             | 2,625,834                                                       |                                             | 4,539                                      |                                                                  |                                            |                                                | 198,000,000                    | 07/16/2018                                |
| LN6514951.....                                                                      |         | San Mateo.....        | CA..... |           | 07/27/2018.....  | 8.50             | 2,625,639                                                       |                                             | 4,426                                      |                                                                  |                                            |                                                | 198,000,000                    | 07/16/2018                                |
| LOAN30019.....                                                                      |         | New York.....         | NY..... |           | 04/07/2017.....  | 11.16            | 2,126,860                                                       |                                             | 0                                          |                                                                  |                                            |                                                | 24,200,000                     | 02/17/2017                                |
| LOAN09054.....                                                                      |         | Tampa.....            | FL..... |           | 05/10/2017.....  | 10.46            | 15,361,790                                                      |                                             | 0                                          |                                                                  |                                            |                                                | 122,260,000                    | 12/29/2015                                |
| 0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other..... |         |                       |         |           |                  |                  | 3,308,719,403                                                   | 0                                           | 6,493,739                                  | 0                                                                | 0                                          | 0                                              | 35,635,846,043                 | XXX                                       |

Mortgages in Good Standing - Mezzanine Loans

|                 |  |                    |         |  |                 |       |            |  |         |  |  |  |             |            |
|-----------------|--|--------------------|---------|--|-----------------|-------|------------|--|---------|--|--|--|-------------|------------|
| CRITENAPD.....  |  | Rochester.....     | NY..... |  | 10/23/2019..... | 12.47 | 881,893    |  | 0       |  |  |  | 46,100,000  | 03/31/2019 |
| DREXBROOK.....  |  | Drexel Hill.....   | PA..... |  | 07/11/2019..... | 12.33 | 4,572,248  |  | 0       |  |  |  | 148,600,000 | 03/25/2019 |
| SIENAPRKD.....  |  | Brandon.....       | FL..... |  | 12/27/2019..... | 12.43 | 4,644,174  |  | 0       |  |  |  | 156,300,000 | 03/31/2019 |
| 230WMNROD.....  |  | Chicago.....       | IL..... |  | 11/22/2019..... | 8.15  | 29,085,979 |  | 7,103   |  |  |  | 147,000,000 | 09/09/2019 |
| ARCHERRRES..... |  | BOSTON.....        | MA..... |  | 12/20/2019..... | 12.96 | 2,772,462  |  | 0       |  |  |  | 241,000,000 | 09/12/2019 |
| CENTPOINT.....  |  | Raleigh.....       | NC..... |  | 10/18/2018..... | 12.39 | 1,946,909  |  | 1,804   |  |  |  | 61,137,105  | 03/31/2019 |
| FLIGHTDEN.....  |  | Denver.....        | CO..... |  | 02/07/2019..... | 8.12  | 11,635,134 |  | 0       |  |  |  | 63,100,000  | 03/31/2019 |
| HANPLACE2.....  |  | Tampa.....         | FL..... |  | 03/26/2019..... | 12.18 | 8,445,238  |  | 0       |  |  |  | 42,200,000  | 03/31/2019 |
| HILTONMEL.....  |  | Melbourne.....     | FL..... |  | 05/15/2019..... | 8.38  | 5,740,000  |  | 0       |  |  |  | 37,800,000  | 04/30/2019 |
| JAYSTREET.....  |  | Brooklyn.....      | NY..... |  | 12/09/2019..... | 5.09  | 33,554,726 |  | 0       |  |  |  | 252,000,000 | 06/25/2019 |
| JERSCITY3.....  |  | West New York..... | NJ..... |  | 02/12/2018..... | 12.41 | 2,506,500  |  | 0       |  |  |  | 245,000,000 | 03/31/2019 |
| KCMOLARP7.....  |  | Chicago.....       | IL..... |  | 12/27/2017..... | 7.66  | 17,949,494 |  | 5,445   |  |  |  | 140,530,000 | 12/21/2017 |
| LN0005065.....  |  | Seattle.....       | WA..... |  | 06/18/2019..... | 11.33 | 23,010,832 |  | 66,452  |  |  |  | 199,693,771 | 11/13/2017 |
| LN0006729.....  |  | Seattle.....       | WA..... |  | 06/18/2019..... | 11.33 | 14,405,968 |  | 41,602  |  |  |  | 199,693,771 | 11/13/2017 |
| LN0007850.....  |  | Los Angeles.....   | CA..... |  | 11/08/2019..... | 8.79  | 1,777,259  |  | 931     |  |  |  | 165,000,000 | 10/04/2019 |
| LN0008266.....  |  | Schaumburg.....    | IL..... |  | 02/20/2019..... | 11.79 | 694,610    |  | 1,610   |  |  |  | 58,450,000  | 02/12/2019 |
| LN0008531.....  |  | San Mateo.....     | CA..... |  | 11/14/2019..... | 7.61  | 52,622     |  | 0       |  |  |  | 198,000,000 | 07/16/2018 |
| LN0008627.....  |  | Kansas City.....   | MO..... |  | 08/06/2018..... | 12.92 | 1,133,002  |  | 3,506   |  |  |  | 67,970,000  | 07/12/2018 |
| LN0008775.....  |  | Dallas.....        | TX..... |  | 08/15/2018..... | 9.50  | 3,438,829  |  | 32,183  |  |  |  | 237,200,000 | 08/15/2018 |
| LN0008789.....  |  | Holly.....         | MI..... |  | 08/21/2018..... | 9.86  | 1,823,162  |  | 5,687   |  |  |  | 83,420,000  | 08/20/2018 |
| LN0008862.....  |  | Seattle.....       | WA..... |  | 09/04/2018..... | 10.61 | 503,248    |  | 2,499   |  |  |  | 30,769,231  | 08/23/2018 |
| LN0009142.....  |  | Surprise.....      | AZ..... |  | 10/19/2018..... | 9.81  | 15,791,932 |  | 110,456 |  |  |  | 252,800,000 | 09/28/2018 |
| LN0009378.....  |  | Surprise.....      | AZ..... |  | 12/18/2019..... | 9.91  | 369,822    |  | 1,288   |  |  |  | 252,800,000 | 09/28/2018 |
| LN0009416.....  |  | Seattle.....       | WA..... |  | 05/15/2019..... | 12.71 | 2,134,675  |  | 1,968   |  |  |  | 293,300,000 | 04/19/2019 |
| LN0009477.....  |  | Chicago.....       | IL..... |  | 10/30/2018..... | 9.04  | 496,321    |  | 1,121   |  |  |  | 26,250,000  | 10/29/2018 |
| LN0009778.....  |  | Los Angeles.....   | CA..... |  | 12/11/2018..... | 9.83  | 1,758,318  |  | 2,101   |  |  |  | 118,578,312 | 12/14/2018 |
| LN0009807.....  |  | Bronx.....         | NY..... |  | 12/21/2018..... | 10.11 | 744,208    |  | 1,634   |  |  |  | 59,994,908  | 12/20/2018 |
| LN0009868.....  |  | Tucson.....        | AZ..... |  | 12/11/2019..... | 8.99  | 3,613,480  |  | 304     |  |  |  | 25,476,457  | 11/30/2018 |

E04.103



SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| LN0009881..... |      | Tucson.....           | AZ..... |           | 12/21/2018.....  | 8.26.....        | 999,603.....                                                    |                                             | 1,222.....                                 |                                                                  |                                            |                                                | 28,780,000.....                | 11/19/2018                                |
| LN0009931..... |      | New York.....         | NY..... |           | 06/27/2019.....  | 11.46.....       | 949,234.....                                                    |                                             | 1,105.....                                 |                                                                  |                                            |                                                | 112,200,000.....               | 06/12/2019                                |
| LN0009932..... |      | Cincinnati.....       | OH..... |           | 03/13/2019.....  | 9.08.....        | 390,649.....                                                    |                                             | 795.....                                   |                                                                  |                                            |                                                | 18,114,452.....                | 03/04/2019                                |
| LN0009946..... |      | Nashville.....        | TN..... |           | 01/08/2019.....  | 9.61.....        | 34,994,241.....                                                 |                                             | 344,241.....                               |                                                                  |                                            |                                                | 383,700,000.....               | 12/21/2018                                |
| LN0009968..... |      | Greenbelt.....        | MD..... |           | 01/09/2019.....  | 9.44.....        | 850,527.....                                                    |                                             | 0.....                                     |                                                                  |                                            |                                                | 57,971,606.....                | 12/26/2018                                |
| LN0010018..... |      | Austin.....           | TX..... |           | 01/09/2019.....  | 8.75.....        | 709,145.....                                                    |                                             | 0.....                                     |                                                                  |                                            |                                                | 88,796,675.....                | 05/04/2016                                |
| LN0010141..... |      | Hamburg.....          | NY..... |           | 05/01/2019.....  | 11.67.....       | 285,434.....                                                    |                                             | 0.....                                     |                                                                  |                                            |                                                | 7,442,857.....                 | 04/05/2019                                |
| LN0010358..... |      | Olympia.....          | WA..... |           | 03/13/2019.....  | 10.46.....       | 986,345.....                                                    |                                             | 3,845.....                                 |                                                                  |                                            |                                                | 64,790,588.....                | 01/02/2019                                |
| LN0010622..... |      | New York City.....    | NY..... |           | 03/07/2019.....  | 10.07.....       | 871,769.....                                                    |                                             | 0.....                                     |                                                                  |                                            |                                                | 116,160,000.....               | 09/15/2016                                |
| LN0010706..... |      | Clearwater.....       | FL..... |           | 03/18/2019.....  | 12.58.....       | 1,258,298.....                                                  |                                             | 32,248.....                                |                                                                  |                                            |                                                | 77,350,000.....                | 02/07/2019                                |
| LN0010715..... |      | Dallas.....           | TX..... |           | 03/15/2019.....  | 8.81.....        | 1,964,214.....                                                  |                                             | 1,949.....                                 |                                                                  |                                            |                                                | 101,071,406.....               | 03/31/2019                                |
| LN0010729..... |      | Park City.....        | UT..... |           | 03/29/2019.....  | 8.85.....        | 644,809.....                                                    |                                             | 1,331.....                                 |                                                                  |                                            |                                                | 39,634,946.....                | 03/31/2019                                |
| LN0010742..... |      | Jamaica.....          | NY..... |           | 05/10/2019.....  | 11.14.....       | 123,938.....                                                    |                                             | 188.....                                   |                                                                  |                                            |                                                | 8,803,419.....                 | 05/09/2019                                |
| LN0010760..... |      | Miami.....            | FL..... |           | 03/26/2019.....  | 12.36.....       | 535,264.....                                                    |                                             | 414.....                                   |                                                                  |                                            |                                                | 37,000,000.....                | 03/31/2019                                |
| LN0010770..... |      | Washington.....       | DC..... |           | 03/19/2019.....  | 9.12.....        | 386,134.....                                                    |                                             | 688.....                                   |                                                                  |                                            |                                                | 27,269,862.....                | 03/12/2019                                |
| LN0011149..... |      | Floral Park.....      | NY..... |           | 05/01/2019.....  | 7.50.....        | 1,470,000.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 80,700,000.....                | 04/16/2019                                |
| LN0011346..... |      | Stamford.....         | CT..... |           | 06/03/2019.....  | 12.18.....       | 1,976,556.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 139,333,332.....               | 05/21/2019                                |
| LN0011388..... |      | Walnut Creek.....     | CA..... |           | 06/28/2019.....  | 8.77.....        | 1,008,485.....                                                  |                                             | 908.....                                   |                                                                  |                                            |                                                | 53,499,805.....                | 06/17/2019                                |
| LN0011391..... |      | Asheville.....        | NC..... |           | 06/28/2019.....  | 12.18.....       | 1,990,592.....                                                  |                                             | (613).....                                 |                                                                  |                                            |                                                | 106,108,029.....               | 06/17/2019                                |
| LN0011637..... |      | Palm Beach.....       | FL..... |           | 12/16/2019.....  | 15.97.....       | 77,728.....                                                     |                                             | 18.....                                    |                                                                  |                                            |                                                | 55,454,545.....                | 11/19/2019                                |
| LN0011650..... |      | Ithaca.....           | NY..... |           | 06/21/2019.....  | 10.17.....       | 129,300.....                                                    |                                             | 170.....                                   |                                                                  |                                            |                                                | 4,917,384.....                 | 06/19/2019                                |
| LN0011755..... |      | Long Island City..... | NY..... |           | 12/19/2019.....  | 9.58.....        | 763,306.....                                                    |                                             | 98.....                                    |                                                                  |                                            |                                                | 154,500,000.....               | 11/26/2019                                |
| LN0011832..... |      | New York.....         | NY..... |           | 12/10/2019.....  | 11.46.....       | 4,043,922.....                                                  |                                             | 3,021.....                                 |                                                                  |                                            |                                                | 112,200,000.....               | 06/12/2019                                |
| LN0011874..... |      | Fort Myers.....       | FL..... |           | 07/31/2019.....  | 9.51.....        | 11,772,734.....                                                 |                                             | 26,105.....                                |                                                                  |                                            |                                                | 142,400,000.....               | 07/10/2019                                |
| LN0012016..... |      | Miami Beach.....      | FL..... |           | 08/02/2019.....  | 10.04.....       | 619,682.....                                                    |                                             | 2,346.....                                 |                                                                  |                                            |                                                | 59,999,999.....                | 08/01/2019                                |
| LN0012090..... |      | Fort Myers.....       | FL..... |           | 12/06/2019.....  | 9.59.....        | 187,364.....                                                    |                                             | 91.....                                    |                                                                  |                                            |                                                | 142,400,000.....               | 07/10/2019                                |
| LN0012132..... |      | Beverly Hills.....    | CA..... |           | 09/27/2019.....  | 10.75.....       | 1,972,059.....                                                  |                                             | 907.....                                   |                                                                  |                                            |                                                | 263,980,234.....               | 09/25/2019                                |
| LN0012191..... |      | Vienna.....           | VA..... |           | 09/11/2019.....  | 8.43.....        | 704,334.....                                                    |                                             | 1,920.....                                 |                                                                  |                                            |                                                | 42,000,000.....                | 09/09/2019                                |
| LN0012305..... |      | Chicago.....          | IL..... |           | 08/30/2019.....  | 8.90.....        | 955,996.....                                                    |                                             | 672.....                                   |                                                                  |                                            |                                                | 83,344,946.....                | 06/28/2019                                |
| LN0012308..... |      | Chicago.....          | IL..... |           | 08/30/2019.....  | 8.99.....        | 345,277.....                                                    |                                             | 329.....                                   |                                                                  |                                            |                                                | 83,344,946.....                | 06/28/2019                                |
| LN0012326..... |      | Austin.....           | TX..... |           | 10/17/2019.....  | 9.52.....        | 418,618.....                                                    |                                             | 521.....                                   |                                                                  |                                            |                                                | 25,708,807.....                | 09/30/2019                                |
| LN0012635..... |      | Long Island City..... | NY..... |           | 12/19/2019.....  | 9.58.....        | 15,205.....                                                     |                                             | 2.....                                     |                                                                  |                                            |                                                | 154,500,000.....               | 11/26/2019                                |
| LN0012803..... |      | Washington.....       | DC..... |           | 09/19/2019.....  | 15.83.....       | 32,321.....                                                     |                                             | 24.....                                    |                                                                  |                                            |                                                | 315,000,000.....               | 09/16/2019                                |
| LN0012943..... |      | Beverly Hills.....    | CA..... |           | 09/27/2019.....  | 10.75.....       | 31,232.....                                                     |                                             | 14.....                                    |                                                                  |                                            |                                                | 263,980,234.....               | 09/25/2019                                |
| LN0012991..... |      | Pittsburgh.....       | PA..... |           | 10/01/2019.....  | 13.45.....       | 432,432.....                                                    |                                             | 0.....                                     |                                                                  |                                            |                                                | 26,326,488.....                | 08/20/2019                                |
| LN0013056..... |      | Salt Lake City.....   | UT..... |           | 12/27/2019.....  | 12.42.....       | 13,442.....                                                     |                                             | 1.....                                     |                                                                  |                                            |                                                | 258,979,500.....               | 11/19/2019                                |
| LN0013062..... |      | Roseland.....         | NJ..... |           | 10/03/2019.....  | 9.48.....        | 897,109.....                                                    |                                             | 109.....                                   |                                                                  |                                            |                                                | 39,886,019.....                | 12/02/2016                                |
| LN0013092..... |      | Newark.....           | NJ..... |           | 11/04/2019.....  | 15.95.....       | 41,846.....                                                     |                                             | 38.....                                    |                                                                  |                                            |                                                | 25,700,000.....                | 10/28/2019                                |
| LN0013273..... |      | Nashville.....        | TN..... |           | 12/23/2019.....  | 10.12.....       | 144,380.....                                                    |                                             | 5.....                                     |                                                                  |                                            |                                                | 15,183,333.....                | 12/05/2019                                |
| LN0013366..... |      | Deerfield.....        | IL..... |           | 11/20/2019.....  | 8.82.....        | 1,008,772.....                                                  |                                             | 561.....                                   |                                                                  |                                            |                                                | 59,661,904.....                | 11/12/2019                                |
| LN0013388..... |      | Palm Beach.....       | FL..... |           | 11/12/2019.....  | 15.92.....       | 864,065.....                                                    |                                             | 717.....                                   |                                                                  |                                            |                                                | 55,454,545.....                | 11/19/2019                                |
| LN0013391..... |      | Chicago.....          | IL..... |           | 11/15/2019.....  | 15.42.....       | 161,548.....                                                    |                                             | 61.....                                    |                                                                  |                                            |                                                | 47,885,470.....                | 11/04/2019                                |
| LN0013574..... |      | BOSTON.....           | MA..... |           | 12/20/2019.....  | 12.16.....       | 1,000,000.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 14,300,000.....                | 12/18/2019                                |
| LN0013627..... |      | Burbank.....          | CA..... |           | 12/18/2019.....  | 9.11.....        | 2,332,244.....                                                  |                                             | 91.....                                    |                                                                  |                                            |                                                | 156,278,477.....               | 12/12/2019                                |
| LN0013684..... |      | Philadelphia.....     | PA..... |           | 12/12/2019.....  | 12.17.....       | 350,007.....                                                    |                                             | 7.....                                     |                                                                  |                                            |                                                | 20,999,999.....                | 12/05/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1              | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number    | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| LN0013696..... |      | Cambridge.....        | MA..... |           | 12/23/2019.....  | 15.87            | 326,318                                                         |                                             | 14                                         |                                                                  |                                            |                                                | 132,750,000                    | 11/20/2019                                |
| LN0013759..... |      | Nashville.....        | TN..... |           | 12/23/2019.....  | 10.12            | 103,128                                                         |                                             | 3                                          |                                                                  |                                            |                                                | 15,183,333                     | 12/05/2019                                |
| LN0013764..... |      | Salt Lake City.....   | UT..... |           | 12/27/2019.....  | 12.42            | 840,130                                                         |                                             | 86                                         |                                                                  |                                            |                                                | 258,979,500                    | 11/19/2019                                |
| LN1530093..... |      | Pittsburgh.....       | PA..... |           | 12/11/2015.....  | 9.69             | 868,125                                                         |                                             | 0                                          |                                                                  |                                            |                                                | 69,200,000                     | 10/27/2015                                |
| LN1630067..... |      | Rochester.....        | NY..... |           | 02/01/2016.....  | 12.48            | 651,924                                                         |                                             | 375                                        |                                                                  |                                            |                                                | 24,254,000                     | 02/04/2016                                |
| LN1630083..... |      | Hermitage.....        | TN..... |           | 02/02/2016.....  | 9.85             | 501,249                                                         |                                             | 121                                        |                                                                  |                                            |                                                | 23,952,500                     | 01/28/2019                                |
| LN1640017..... |      | Uniondale.....        | NY..... |           | 11/21/2019.....  | 15.61            | 589,541                                                         |                                             | 2                                          |                                                                  |                                            |                                                | 208,763,000                    | 11/14/2016                                |
| LN6501511..... |      | Pasadena.....         | CA..... |           | 08/08/2019.....  | 8.87             | 1,091,868                                                       |                                             | 75                                         |                                                                  |                                            |                                                | 26,326,488                     | 01/12/2016                                |
| LN6510462..... |      | New Orleans.....      | LA..... |           | 06/08/2018.....  | 10.16            | 759,508                                                         |                                             | 1,433                                      |                                                                  |                                            |                                                | 47,662,863                     | 05/05/2016                                |
| LN6510512..... |      | Beverly Hills.....    | CA..... |           | 08/02/2016.....  | 8.20             | 633,889                                                         |                                             | 2,038                                      |                                                                  |                                            |                                                | 60,775,000                     | 06/24/2016                                |
| LN6510553..... |      | New York.....         | NY..... |           | 08/15/2016.....  | 15.03            | 1,497,895                                                       |                                             | 0                                          |                                                                  |                                            |                                                | 72,256,306                     | 02/10/2016                                |
| LN6511031..... |      | Portland.....         | OR..... |           | 10/13/2016.....  | 8.29             | 525,000                                                         |                                             | 13,959                                     |                                                                  |                                            |                                                | 41,500,000                     | 10/17/2016                                |
| LN6511346..... |      | San Diego.....        | CA..... |           | 01/18/2019.....  | 10.40            | 1,589,403                                                       |                                             | 6,927                                      |                                                                  |                                            |                                                | 87,641,548                     | 10/12/2016                                |
| LN6511445..... |      | Menlo Park.....       | CA..... |           | 08/29/2018.....  | 10.33            | 1,974,917                                                       |                                             | 6,351                                      |                                                                  |                                            |                                                | 105,000,000                    | 02/23/2016                                |
| LN6511544..... |      | North Hills.....      | NY..... |           | 11/21/2016.....  | 14.57            | 1,213,611                                                       |                                             | 23,831                                     |                                                                  |                                            |                                                | 169,827,585                    | 11/14/2016                                |
| LN6511650..... |      | Kohala Coast.....     | HI..... |           | 01/18/2019.....  | 15.74            | 956,012                                                         |                                             | 5,674                                      |                                                                  |                                            |                                                | 129,387,001                    | 04/21/2018                                |
| LN6512138..... |      | East Elmhurst.....    | NY..... |           | 01/11/2017.....  | 12.33            | 1,529,539                                                       |                                             | 7,724                                      |                                                                  |                                            |                                                | 87,600,000                     | 12/27/2016                                |
| LN6512385..... |      | Dallas.....           | TX..... |           | 02/14/2017.....  | 11.84            | 1,018,354                                                       |                                             | 7,136                                      |                                                                  |                                            |                                                | 49,050,000                     | 02/01/2017                                |
| LN6512450..... |      | Los Angeles.....      | CA..... |           | 03/08/2018.....  | 11.27            | 1,580,185                                                       |                                             | 20,969                                     |                                                                  |                                            |                                                | 84,112,500                     | 03/13/2017                                |
| LN6512526..... |      | Rochester.....        | NY..... |           | 03/30/2017.....  | 12.13            | 386,662                                                         |                                             | 1,224                                      |                                                                  |                                            |                                                | 28,080,000                     | 03/06/2017                                |
| LN6512658..... |      | New York.....         | NY..... |           | 05/10/2017.....  | 11.04            | 2,317,785                                                       |                                             | 3,946                                      |                                                                  |                                            |                                                | 65,915,509                     | 11/12/2019                                |
| LN6512898..... |      | Dallas.....           | TX..... |           | 06/19/2017.....  | 10.27            | 9,454,113                                                       |                                             | 3,507                                      |                                                                  |                                            |                                                | 187,695,000                    | 04/25/2017                                |
| LN6513110..... |      | Menlo Park.....       | CA..... |           | 08/29/2018.....  | 10.72            | 3,940,240                                                       |                                             | 14,791                                     |                                                                  |                                            |                                                | 105,000,000                    | 02/23/2016                                |
| LN6513144..... |      | New York.....         | NY..... |           | 05/08/2018.....  | 9.14             | 795,430                                                         |                                             | (24)                                       |                                                                  |                                            |                                                | 32,090,909                     | 07/20/2016                                |
| LN6513185..... |      | Chicago.....          | IL..... |           | 07/24/2017.....  | 10.92            | 2,112,865                                                       |                                             | 13,541                                     |                                                                  |                                            |                                                | 135,800,000                    | 07/10/2017                                |
| LN6513268..... |      | Rockville.....        | MD..... |           | 08/02/2017.....  | 12.30            | 574,804                                                         |                                             | 3,038                                      |                                                                  |                                            |                                                | 44,870,000                     | 06/28/2017                                |
| LN6513300..... |      | Eagan.....            | MN..... |           | 08/03/2017.....  | 10.41            | 363,320                                                         |                                             | 766                                        |                                                                  |                                            |                                                | 20,055,015                     | 07/24/2017                                |
| LN6513367..... |      | Huntington Beach..... | CA..... |           | 08/31/2017.....  | 9.39             | 556,082                                                         |                                             | 2,047                                      |                                                                  |                                            |                                                | 38,220,000                     | 08/15/2019                                |
| LN6513482..... |      | Colorado Springs..... | CO..... |           | 09/21/2017.....  | 10.52            | 498,846                                                         |                                             | 0                                          |                                                                  |                                            |                                                | 31,428,572                     | 07/20/2017                                |
| LN6513672..... |      | Providence.....       | RI..... |           | 10/20/2017.....  | 10.32            | 221,165                                                         |                                             | 430                                        |                                                                  |                                            |                                                | 14,240,000                     | 09/29/2017                                |
| LN6513847..... |      | Santa Ana.....        | CA..... |           | 12/15/2017.....  | 8.82             | 534,232                                                         |                                             | 1,725                                      |                                                                  |                                            |                                                | 32,922,377                     | 12/05/2017                                |
| LN6513912..... |      | Saint Petersburg..... | FL..... |           | 12/21/2017.....  | 8.81             | 1,212,385                                                       |                                             | 3,500                                      |                                                                  |                                            |                                                | 69,500,000                     | 12/08/2017                                |
| LN6513987..... |      | Kohala Coast.....     | HI..... |           | 12/22/2017.....  | 10.46            | 1,993,534                                                       |                                             | 6,336                                      |                                                                  |                                            |                                                | 198,860,608                    | 12/09/2017                                |
| LN6514001..... |      | Brooklyn.....         | NY..... |           | 12/28/2017.....  | 5.72             | 1,120,315                                                       |                                             | 4,513                                      |                                                                  |                                            |                                                | 21,525,000                     | 12/13/2017                                |
| LN6514076..... |      | Tampa.....            | FL..... |           | 01/10/2018.....  | 9.77             | 871,205                                                         |                                             | 1,429                                      |                                                                  |                                            |                                                | 63,600,000                     | 01/05/2018                                |
| LN6514142..... |      | Indianapolis.....     | IN..... |           | 02/01/2018.....  | 8.90             | 2,649,085                                                       |                                             | 4,845                                      |                                                                  |                                            |                                                | 156,310,000                    | 02/08/2018                                |
| LN6514183..... |      | Pittsburgh.....       | PA..... |           | 09/18/2019.....  | 12.10            | 596,011                                                         |                                             | 1,056                                      |                                                                  |                                            |                                                | 37,756,011                     | 12/06/2017                                |
| LN6514217..... |      | Orem.....             | UT..... |           | 02/14/2018.....  | 10.28            | 1,451,718                                                       |                                             | 2,384                                      |                                                                  |                                            |                                                | 89,000,000                     | 02/09/2018                                |
| LN6514332..... |      | Denver.....           | CO..... |           | 03/13/2018.....  | 8.89             | 958,808                                                         |                                             | 516                                        |                                                                  |                                            |                                                | 61,762,642                     | 03/02/2018                                |
| LN6514431..... |      | Milpitas.....         | CA..... |           | 03/28/2018.....  | 10.06            | 889,061                                                         |                                             | 1,923                                      |                                                                  |                                            |                                                | 120,000,000                    | 03/09/2018                                |
| LN6514464..... |      | Parsippany.....       | NJ..... |           | 03/29/2018.....  | 11.92            | 2,409,236                                                       |                                             | 10,825                                     |                                                                  |                                            |                                                | 150,000,000                    | 03/20/2018                                |
| LN6514506..... |      | Pittsburgh.....       | PA..... |           | 12/20/2019.....  | 12.11            | 85,379                                                          |                                             | 64                                         |                                                                  |                                            |                                                | 37,756,011                     | 12/06/2017                                |
| LN6514647..... |      | Montauk.....          | NY..... |           | 05/02/2018.....  | 13.07            | 1,383,388                                                       |                                             | 3,687                                      |                                                                  |                                            |                                                | 80,400,000                     | 04/10/2018                                |
| LN6514696..... |      | Houston.....          | TX..... |           | 05/07/2018.....  | 10.90            | 1,828,505                                                       |                                             | 5,685                                      |                                                                  |                                            |                                                | 102,960,000                    | 05/01/2018                                |

E04.105

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1                                                                  | 2    | Location          |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|--------------------------------------------------------------------|------|-------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                                                                    |      |                   |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number                                                        | Code | City              | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| LN6514878.....                                                     |      | Philadelphia..... | PA..... |           | 06/13/2018.....  | 10.08.....       | 1,878,153.....                                                  |                                             | 21,174.....                                |                                                                  |                                            |                                                | 120,300,000.....               | 06/11/2018                                |
| LN6514928.....                                                     |      | Brooklyn.....     | NY..... |           | 01/29/2019.....  | 5.30.....        | 467,322.....                                                    |                                             | 13.....                                    |                                                                  |                                            |                                                | 21,525,000.....                | 12/13/2017                                |
| LN6514969.....                                                     |      | San Mateo.....    | CA..... |           | 07/27/2018.....  | 7.84.....        | 21,005,666.....                                                 |                                             | 35,729.....                                |                                                                  |                                            |                                                | 198,000,000.....               | 07/16/2018                                |
| LOAN15093.....                                                     |      | New York.....     | NY..... |           | 06/01/2018.....  | 12.67.....       | 1,199,777.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 47,900,000.....                | 04/21/2016                                |
| LOAN19236.....                                                     |      | New York.....     | NY..... |           | 08/07/2017.....  | 13.55.....       | 15,000,000.....                                                 |                                             | 0.....                                     |                                                                  |                                            |                                                | 554,000,000.....               | 07/26/2017                                |
| LOAN19251.....                                                     |      | BOSTON.....       | MA..... |           | 09/19/2017.....  | 11.20.....       | 2,506,500.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 170,200,000.....               | 09/01/2017                                |
| LOAN23717.....                                                     |      | Brooklyn.....     | NY..... |           | 05/24/2018.....  | 11.52.....       | 2,568,116.....                                                  |                                             | 103.....                                   |                                                                  |                                            |                                                | 87,900,000.....                | 03/31/2019                                |
| LOAN90005.....                                                     |      | New Orleans.....  | LA..... |           | 07/29/2015.....  | 10.47.....       | 9,150,000.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 62,500,000.....                | 07/29/2015                                |
| LVPPPLACE9.....                                                    |      | Fort Myers.....   | FL..... |           | 04/25/2019.....  | 12.19.....       | 6,985,269.....                                                  |                                             | 30.....                                    |                                                                  |                                            |                                                | 32,680,000.....                | 01/06/2016                                |
| SHORELAND.....                                                     |      | Chicago.....      | IL..... |           | 04/29/2019.....  | 7.66.....        | 13,250,000.....                                                 |                                             | 0.....                                     |                                                                  |                                            |                                                | 112,000,000.....               | 04/09/2019                                |
| SOLSTICED.....                                                     |      | Chicago.....      | IL..... |           | 07/08/2019.....  | 6.95.....        | 25,000,000.....                                                 |                                             | 0.....                                     |                                                                  |                                            |                                                | 145,000,000.....               | 06/09/2019                                |
| STANWX115.....                                                     |      | Brooklyn.....     | NY..... |           | 08/28/2019.....  | 7.36.....        | 10,000,000.....                                                 |                                             | 0.....                                     |                                                                  |                                            |                                                | 103,800,000.....               | 01/28/2019                                |
| VILLANUED.....                                                     |      | Austin.....       | TX..... |           | 10/09/2019.....  | 7.36.....        | 7,000,000.....                                                  |                                             | 0.....                                     |                                                                  |                                            |                                                | 56,900,000.....                | 09/19/2019                                |
| WESTLOOP6.....                                                     |      | Chicago.....      | IL..... |           | 02/27/2019.....  | 7.38.....        | 19,941,905.....                                                 |                                             | (2,311).....                               |                                                                  |                                            |                                                | 144,300,000.....               | 03/31/2019                                |
| 0699999. Total - Mortgages in Good Standing - Mezzanine Loans..... |      |                   |         |           |                  |                  | 470,600,683.....                                                | 0.....                                      | 957,053.....                               | 0.....                                                           | 0.....                                     | 0.....                                         | 13,500,251,640.....            | XXX                                       |
| 0899999. Total - Mortgages in Good Standing.....                   |      |                   |         |           |                  |                  | 4,580,399,753.....                                              | 0.....                                      | 8,017,490.....                             | 0.....                                                           | 0.....                                     | 0.....                                         | 50,230,374,831.....            | XXX                                       |

Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - Insured or Guaranteed

|                 |  |                   |         |  |                 |           |              |  |            |  |  |  |              |            |
|-----------------|--|-------------------|---------|--|-----------------|-----------|--------------|--|------------|--|--|--|--------------|------------|
| 7000240554..... |  | RIO RICO.....     | AZ..... |  | 10/23/2019..... | 5.20..... | 94,717.....  |  | 567.....   |  |  |  | 205,000..... | 08/20/2019 |
| 7000242551..... |  | TYLER.....        | TX..... |  | 10/23/2019..... | 5.20..... | 181,710..... |  | 612.....   |  |  |  | 197,018..... | 10/23/2019 |
| 7000239370..... |  | SEYMOUR.....      | IN..... |  | 10/23/2019..... | 5.20..... | 106,994..... |  | 242.....   |  |  |  | 125,000..... | 07/22/2019 |
| 7000238905..... |  | PERRYTON.....     | TX..... |  | 10/23/2019..... | 5.20..... | 33,902.....  |  | 175.....   |  |  |  | 91,800.....  | 09/10/2019 |
| 7000241609..... |  | PAXINOS.....      | PA..... |  | 10/23/2019..... | 5.20..... | 253,609..... |  | 1,600..... |  |  |  | 350,000..... | 08/01/2019 |
| 7000243938..... |  | PEQUOT LAKES..... | MN..... |  | 10/23/2019..... | 5.20..... | 84,756.....  |  | (531)..... |  |  |  | 146,605..... | 10/23/2019 |
| 7000242414..... |  | KILLEEN.....      | TX..... |  | 10/23/2019..... | 5.20..... | 96,424.....  |  | 929.....   |  |  |  | 120,000..... | 07/22/2019 |
| 7000244742..... |  | GEORGETOWN.....   | GA..... |  | 10/23/2019..... | 5.20..... | 7,643.....   |  | 41.....    |  |  |  | 98,700.....  | 08/27/2019 |
| 7000240077..... |  | POINCIANA.....    | FL..... |  | 10/23/2019..... | 5.20..... | 90,218.....  |  | 602.....   |  |  |  | 160,000..... | 10/03/2019 |
| 7000244599..... |  | DOVER.....        | DE..... |  | 10/23/2019..... | 5.20..... | 156,570..... |  | 553.....   |  |  |  | 240,000..... | 07/25/2019 |
| 7000243268..... |  | BOONEVILLE.....   | MS..... |  | 10/23/2019..... | 5.20..... | 105,939..... |  | 1,020..... |  |  |  | 85,000.....  | 07/31/2019 |
| 7000242415..... |  | SAVANNAH.....     | GA..... |  | 10/23/2019..... | 5.20..... | 140,500..... |  | 885.....   |  |  |  | 156,000..... | 07/26/2019 |
| 7000239901..... |  | URBANA.....       | OH..... |  | 10/23/2019..... | 5.20..... | 54,755.....  |  | 359.....   |  |  |  | 55,000.....  | 07/25/2019 |
| 7000244073..... |  | MADERA.....       | CA..... |  | 10/23/2019..... | 5.20..... | 137,014..... |  | 1,320..... |  |  |  | 261,169..... | 10/23/2019 |
| 7000239902..... |  | DECATUR.....      | IN..... |  | 10/23/2019..... | 5.20..... | 66,858.....  |  | 644.....   |  |  |  | 128,900..... | 08/22/2019 |
| 7000240551..... |  | WOODRUFF.....     | SC..... |  | 10/23/2019..... | 5.20..... | 201,005..... |  | 1,936..... |  |  |  | 310,000..... | 08/02/2019 |
| 7000240607..... |  | MANDEVILLE.....   | LA..... |  | 10/23/2019..... | 5.20..... | 142,764..... |  | 1,375..... |  |  |  | 169,000..... | 07/24/2019 |
| 7000240745..... |  | COWETA.....       | OK..... |  | 10/23/2019..... | 5.20..... | 119,130..... |  | 244.....   |  |  |  | 128,000..... | 07/25/2019 |
| 7000242692..... |  | CLARKESVILLE..... | GA..... |  | 10/23/2019..... | 5.20..... | 143,254..... |  | 1,380..... |  |  |  | 164,716..... | 10/23/2019 |
| 7000237712..... |  | HOLTS SUMMIT..... | MO..... |  | 10/23/2019..... | 5.20..... | 124,618..... |  | 1,200..... |  |  |  | 130,000..... | 07/25/2019 |
| 7000243608..... |  | MONTROSE.....     | CO..... |  | 10/23/2019..... | 5.20..... | 197,249..... |  | 1,180..... |  |  |  | 285,000..... | 07/22/2019 |
| 7000242417..... |  | REX.....          | GA..... |  | 10/23/2019..... | 5.20..... | 85,686.....  |  | 825.....   |  |  |  | 100,229..... | 10/23/2019 |
| 7000243887..... |  | PORTSMOUTH.....   | VA..... |  | 10/23/2019..... | 5.20..... | 94,324.....  |  | 80.....    |  |  |  | 150,000..... | 07/23/2019 |
| 7000243749..... |  | HAMPTON.....      | VA..... |  | 10/23/2019..... | 5.20..... | 155,212..... |  | 1,495..... |  |  |  | 100,000..... | 07/24/2019 |
| 7000239561..... |  | DELAN.....        | IL..... |  | 10/23/2019..... | 5.20..... | 47,400.....  |  | 134.....   |  |  |  | 33,900.....  | 08/22/2019 |
| 7000238894..... |  | SAFFORD.....      | AZ..... |  | 10/23/2019..... | 5.20..... | 137,577..... |  | 410.....   |  |  |  | 158,000..... | 07/27/2019 |
| 7000239618..... |  | PILOT GROVE.....  | MO..... |  | 10/23/2019..... | 5.20..... | 70,388.....  |  | 439.....   |  |  |  | 55,900.....  | 09/08/2019 |

E04.106

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location             |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                      |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                 | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000238902..... |      | FRUITA.....          | CO..... |           | 10/23/2019.....  | 5.20.....        | 141,164.....                                                    |                                             | 1,359.....                                 |                                                                  |                                            |                                                | 275,000.....                   | 07/25/2019                                |
| 7000244413..... |      | PORTAGE.....         | PA..... |           | 10/23/2019.....  | 5.20.....        | 45,312.....                                                     |                                             | (12).....                                  |                                                                  |                                            |                                                | 54,000.....                    | 08/16/2019                                |
| 7000240128..... |      | GOODYEAR.....        | AZ..... |           | 10/23/2019.....  | 5.20.....        | 126,450.....                                                    |                                             | 824.....                                   |                                                                  |                                            |                                                | 255,000.....                   | 08/01/2019                                |
| 7000244693..... |      | IOWA CITY.....       | IA..... |           | 10/23/2019.....  | 5.20.....        | 110,422.....                                                    |                                             | 1,063.....                                 |                                                                  |                                            |                                                | 155,000.....                   | 02/11/2019                                |
| 7000239083..... |      | SAUGUS.....          | MA..... |           | 10/23/2019.....  | 5.20.....        | 249,180.....                                                    |                                             | 1,547.....                                 |                                                                  |                                            |                                                | 329,464.....                   | 10/23/2019                                |
| 7000241841..... |      | CHESAPEAKE.....      | VA..... |           | 10/23/2019.....  | 5.20.....        | 293,612.....                                                    |                                             | 2,828.....                                 |                                                                  |                                            |                                                | 270,000.....                   | 07/23/2019                                |
| 7000238231..... |      | SOMERSET.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 85,928.....                                                     |                                             | 562.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/30/2019                                |
| 7000239754..... |      | TAHLEQUAH.....       | OK..... |           | 10/23/2019.....  | 5.20.....        | 124,755.....                                                    |                                             | 1,201.....                                 |                                                                  |                                            |                                                | 130,783.....                   | 07/29/2019                                |
| 7000242419..... |      | HINESVILLE.....      | GA..... |           | 10/23/2019.....  | 5.20.....        | 116,519.....                                                    |                                             | 1,122.....                                 |                                                                  |                                            |                                                | 139,000.....                   | 07/20/2019                                |
| 7000242840..... |      | GRAY.....            | LA..... |           | 10/23/2019.....  | 5.20.....        | 85,337.....                                                     |                                             | 257.....                                   |                                                                  |                                            |                                                | 122,000.....                   | 07/25/2019                                |
| 7000243079..... |      | COLUMBIAVILLE.....   | MI..... |           | 10/23/2019.....  | 5.20.....        | 44,080.....                                                     |                                             | 425.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 07/20/2019                                |
| 7000239616..... |      | CLIO.....            | MI..... |           | 10/23/2019.....  | 5.20.....        | 113,731.....                                                    |                                             | 714.....                                   |                                                                  |                                            |                                                | 190,000.....                   | 07/23/2019                                |
| 7000242697..... |      | COLUMBUS.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 160,931.....                                                    |                                             | 1,550.....                                 |                                                                  |                                            |                                                | 184,541.....                   | 10/23/2019                                |
| 7000244554..... |      | NORTH LAS VEGAS..... | NV..... |           | 10/23/2019.....  | 5.20.....        | 72,535.....                                                     |                                             | 460.....                                   |                                                                  |                                            |                                                | 177,133.....                   | 10/23/2019                                |
| 7000237427..... |      | PARRISH.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 188,563.....                                                    |                                             | 1,272.....                                 |                                                                  |                                            |                                                | 310,000.....                   | 10/03/2019                                |
| 7000244553..... |      | ROSWELL.....         | NM..... |           | 10/23/2019.....  | 5.20.....        | 107,627.....                                                    |                                             | 1,037.....                                 |                                                                  |                                            |                                                | 120,105.....                   | 10/23/2019                                |
| 7000239422..... |      | EVERETT.....         | MA..... |           | 10/23/2019.....  | 5.20.....        | 231,009.....                                                    |                                             | 1,521.....                                 |                                                                  |                                            |                                                | 296,055.....                   | 10/23/2019                                |
| 7000238900..... |      | FOLSOM.....          | LA..... |           | 10/23/2019.....  | 5.20.....        | 77,412.....                                                     |                                             | 69.....                                    |                                                                  |                                            |                                                | 70,000.....                    | 07/25/2019                                |
| 7000239893..... |      | WINTERVILLE.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 90,732.....                                                     |                                             | 341.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/21/2019                                |
| 7000241033..... |      | GREENFIELD.....      | IN..... |           | 10/23/2019.....  | 5.20.....        | 101,242.....                                                    |                                             | 975.....                                   |                                                                  |                                            |                                                | 121,900.....                   | 08/01/2019                                |
| 7000241981..... |      | MOBILE.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 68,042.....                                                     |                                             | 655.....                                   |                                                                  |                                            |                                                | 83,438.....                    | 10/23/2019                                |
| 7000242841..... |      | LE SUEUR.....        | MN..... |           | 10/23/2019.....  | 5.20.....        | 66,127.....                                                     |                                             | 359.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/30/2019                                |
| 7000241705..... |      | HARLEYSVILLE.....    | PA..... |           | 10/23/2019.....  | 5.20.....        | 178,894.....                                                    |                                             | 1,231.....                                 |                                                                  |                                            |                                                | 250,298.....                   | 10/23/2019                                |
| 7000238185..... |      | WASHINGTON.....      | MI..... |           | 10/23/2019.....  | 5.20.....        | 204,474.....                                                    |                                             | 1,969.....                                 |                                                                  |                                            |                                                | 460,000.....                   | 07/19/2019                                |
| 7000239856..... |      | TROY.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 110,480.....                                                    |                                             | 759.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/24/2019                                |
| 7000242842..... |      | ATHOL.....           | MA..... |           | 10/23/2019.....  | 5.20.....        | 73,706.....                                                     |                                             | 208.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 07/24/2019                                |
| 7000242704..... |      | ORANGEBURG.....      | SC..... |           | 10/23/2019.....  | 5.20.....        | 140,676.....                                                    |                                             | 884.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 08/31/2019                                |
| 7000243696..... |      | CHARLOTTE.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 188,568.....                                                    |                                             | 1,146.....                                 |                                                                  |                                            |                                                | 163,754.....                   | 10/23/2019                                |
| 7000243030..... |      | MADISON.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 85,460.....                                                     |                                             | 477.....                                   |                                                                  |                                            |                                                | 224,000.....                   | 08/02/2019                                |
| 7000241706..... |      | JACKSONVILLE.....    | NC..... |           | 10/23/2019.....  | 5.20.....        | 120,653.....                                                    |                                             | 1,162.....                                 |                                                                  |                                            |                                                | 128,000.....                   | 07/23/2019                                |
| 7000239853..... |      | TIPTON.....          | IA..... |           | 10/23/2019.....  | 5.20.....        | 64,010.....                                                     |                                             | 424.....                                   |                                                                  |                                            |                                                | 75,000.....                    | 07/25/2019                                |
| 7000243171..... |      | DOWAGIAC.....        | MI..... |           | 10/23/2019.....  | 5.20.....        | 60,181.....                                                     |                                             | 580.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/24/2019                                |
| 7000240789..... |      | CATAWISSA.....       | MO..... |           | 10/23/2019.....  | 5.20.....        | 62,933.....                                                     |                                             | 371.....                                   |                                                                  |                                            |                                                | 57,000.....                    | 07/26/2019                                |
| 7000237527..... |      | ROME.....            | NY..... |           | 10/23/2019.....  | 5.20.....        | 84,303.....                                                     |                                             | 812.....                                   |                                                                  |                                            |                                                | 66,697.....                    | 10/23/2019                                |
| 7000238330..... |      | PORT WENTWORTH.....  | GA..... |           | 10/23/2019.....  | 5.20.....        | 118,907.....                                                    |                                             | 762.....                                   |                                                                  |                                            |                                                | 164,000.....                   | 07/29/2019                                |
| 7000239045..... |      | LAS VEGAS.....       | NV..... |           | 10/23/2019.....  | 5.20.....        | 136,642.....                                                    |                                             | 517.....                                   |                                                                  |                                            |                                                | 196,891.....                   | 10/23/2019                                |
| 7000238048..... |      | TIFFIN.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 32,127.....                                                     |                                             | 172.....                                   |                                                                  |                                            |                                                | 65,000.....                    | 08/12/2019                                |
| 7000240788..... |      | BLUFFTON.....        | SC..... |           | 10/23/2019.....  | 5.20.....        | 199,299.....                                                    |                                             | 669.....                                   |                                                                  |                                            |                                                | 255,000.....                   | 07/22/2019                                |
| 7000249126..... |      | COLUMBUS.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 60,710.....                                                     |                                             | 585.....                                   |                                                                  |                                            |                                                | 76,496.....                    | 10/23/2019                                |
| 7000242707..... |      | BOILING SPRINGS..... | SC..... |           | 10/23/2019.....  | 5.20.....        | 119,525.....                                                    |                                             | 335.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 07/23/2019                                |
| 7000237521..... |      | RALEIGH.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 105,917.....                                                    |                                             | 579.....                                   |                                                                  |                                            |                                                | 138,370.....                   | 10/23/2019                                |
| 7000241847..... |      | JACKSONVILLE.....    | FL..... |           | 10/23/2019.....  | 5.20.....        | 130,803.....                                                    |                                             | 1,260.....                                 |                                                                  |                                            |                                                | 127,000.....                   | 10/03/2019                                |
| 7000240454..... |      | WINDER.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 83,566.....                                                     |                                             | 282.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 07/20/2019                                |
| 7000239237..... |      | HAMMOND.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 89,880.....                                                     |                                             | 339.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 07/23/2019                                |
| 7000239713..... |      | DILLINGHAM.....      | AK..... |           | 10/23/2019.....  | 5.20.....        | 85,038.....                                                     |                                             | 819.....                                   |                                                                  |                                            |                                                | 215,704.....                   | 10/23/2019                                |

E04.107

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location             |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                      |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                 | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000240121..... |      | BROOKLYN.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 397,649.....                                                    |                                             | 3,830.....                                 |                                                                  |                                            |                                                | 466,960.....                   | 10/23/2019                                |
| 7000238713..... |      | WEST PALM BEACH..... | FL..... |           | 10/23/2019.....  | 5.20.....        | 92,170.....                                                     |                                             | 888.....                                   |                                                                  |                                            |                                                | 235,000.....                   | 10/03/2019                                |
| 7000242708..... |      | SHELBY.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 107,062.....                                                    |                                             | 1,031.....                                 |                                                                  |                                            |                                                | 133,000.....                   | 08/08/2019                                |
| 7000244032..... |      | DOW.....             | IL..... |           | 10/23/2019.....  | 5.20.....        | 38,547.....                                                     |                                             | (112).....                                 |                                                                  |                                            |                                                | 63,085.....                    | 10/23/2019                                |
| 7000241653..... |      | CHARLOTTE.....       | MI..... |           | 10/23/2019.....  | 5.20.....        | 67,473.....                                                     |                                             | 393.....                                   |                                                                  |                                            |                                                | 95,000.....                    | 09/23/2019                                |
| 7000243367..... |      | LAFAYETTE.....       | LA..... |           | 10/23/2019.....  | 5.20.....        | 121,598.....                                                    |                                             | 1,171.....                                 |                                                                  |                                            |                                                | 137,000.....                   | 07/25/2019                                |
| 7000242513..... |      | HAMPTON.....         | VA..... |           | 10/23/2019.....  | 5.20.....        | 192,382.....                                                    |                                             | 1,853.....                                 |                                                                  |                                            |                                                | 175,000.....                   | 07/24/2019                                |
| 7000239238..... |      | CARYVILLE.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 58,929.....                                                     |                                             | 256.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 10/03/2019                                |
| 7000244698..... |      | GLEN ROCK.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 182,807.....                                                    |                                             | 1,237.....                                 |                                                                  |                                            |                                                | 289,413.....                   | 10/23/2019                                |
| 7000244703..... |      | WICHITA.....         | KS..... |           | 10/23/2019.....  | 5.20.....        | 141,183.....                                                    |                                             | 814.....                                   |                                                                  |                                            |                                                | 201,373.....                   | 10/23/2019                                |
| 7000240509..... |      | CHIPPEWA FALLS.....  | WI..... |           | 10/23/2019.....  | 5.20.....        | 43,371.....                                                     |                                             | 279.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/23/2019                                |
| 7000240314..... |      | ROME.....            | NY..... |           | 10/23/2019.....  | 5.20.....        | 101,056.....                                                    |                                             | 973.....                                   |                                                                  |                                            |                                                | 111,223.....                   | 10/23/2019                                |
| 7000238854..... |      | KERMAN.....          | CA..... |           | 10/23/2019.....  | 5.20.....        | 153,864.....                                                    |                                             | 602.....                                   |                                                                  |                                            |                                                | 260,000.....                   | 07/19/2019                                |
| 7000243708..... |      | MEMPHIS.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 87,050.....                                                     |                                             | 838.....                                   |                                                                  |                                            |                                                | 95,000.....                    | 02/19/2019                                |
| 7000243652..... |      | EL PASO.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 130,482.....                                                    |                                             | 875.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/19/2019                                |
| 7000241655..... |      | MIDDLETOWN.....      | OH..... |           | 10/23/2019.....  | 5.20.....        | 50,566.....                                                     |                                             | 487.....                                   |                                                                  |                                            |                                                | 78,158.....                    | 10/23/2019                                |
| 7000242709..... |      | PITTSBORO.....       | MS..... |           | 10/23/2019.....  | 5.20.....        | 79,386.....                                                     |                                             | 508.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/27/2019                                |
| 7000243514..... |      | LAKE BUTLER.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 127,293.....                                                    |                                             | 1,226.....                                 |                                                                  |                                            |                                                | 125,000.....                   | 10/03/2019                                |
| 7000240646..... |      | WICKENBURG.....      | AZ..... |           | 10/23/2019.....  | 5.20.....        | 114,891.....                                                    |                                             | 1,106.....                                 |                                                                  |                                            |                                                | 185,000.....                   | 07/27/2019                                |
| 7000237522..... |      | FORSYTH.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 143,734.....                                                    |                                             | 1,384.....                                 |                                                                  |                                            |                                                | 265,000.....                   | 01/30/2019                                |
| 7000243707..... |      | SAVANNAH.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 102,768.....                                                    |                                             | 990.....                                   |                                                                  |                                            |                                                | 119,000.....                   | 07/20/2019                                |
| 7000239235..... |      | SAGINAW.....         | MI..... |           | 10/23/2019.....  | 5.20.....        | 126,188.....                                                    |                                             | 843.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/24/2019                                |
| 7000238853..... |      | LAWSON.....          | MO..... |           | 10/23/2019.....  | 5.20.....        | 101,322.....                                                    |                                             | 584.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 07/25/2019                                |
| 7000238520..... |      | CLAYTON.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 120,816.....                                                    |                                             | 1,164.....                                 |                                                                  |                                            |                                                | 194,000.....                   | 07/29/2019                                |
| 7000244173..... |      | OSCEOLA.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 181,179.....                                                    |                                             | 1,745.....                                 |                                                                  |                                            |                                                | 225,496.....                   | 10/23/2019                                |
| 7000244705..... |      | CONVERSE.....        | IN..... |           | 10/23/2019.....  | 5.20.....        | 54,747.....                                                     |                                             | 527.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 07/28/2019                                |
| 7000243651..... |      | CEDAR HILL.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 150,909.....                                                    |                                             | 1,453.....                                 |                                                                  |                                            |                                                | 245,000.....                   | 07/20/2019                                |
| 7000238238..... |      | DIXON.....           | IL..... |           | 10/23/2019.....  | 5.20.....        | 77,909.....                                                     |                                             | 477.....                                   |                                                                  |                                            |                                                | 83,000.....                    | 07/23/2019                                |
| 7000243641..... |      | BELTON.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 116,936.....                                                    |                                             | 1,126.....                                 |                                                                  |                                            |                                                | 164,452.....                   | 10/23/2019                                |
| 7000238004..... |      | COALPORT.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 60,874.....                                                     |                                             | 102.....                                   |                                                                  |                                            |                                                | 40,000.....                    | 09/01/2019                                |
| 7000239141..... |      | VAN BUREN.....       | AR..... |           | 10/23/2019.....  | 5.20.....        | 56,967.....                                                     |                                             | 549.....                                   |                                                                  |                                            |                                                | 95,000.....                    | 08/07/2019                                |
| 7000238337..... |      | PARSONS.....         | KS..... |           | 10/23/2019.....  | 5.20.....        | 67,942.....                                                     |                                             | 428.....                                   |                                                                  |                                            |                                                | 65,000.....                    | 07/30/2019                                |
| 7000239280..... |      | URBANA.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 86,393.....                                                     |                                             | 556.....                                   |                                                                  |                                            |                                                | 85,000.....                    | 07/25/2019                                |
| 7000242027..... |      | CHESAPEAKE.....      | OH..... |           | 10/23/2019.....  | 5.20.....        | 184,936.....                                                    |                                             | 1,781.....                                 |                                                                  |                                            |                                                | 213,807.....                   | 10/23/2019                                |
| 7000238953..... |      | SPRINGFIELD.....     | TN..... |           | 10/23/2019.....  | 5.20.....        | 184,548.....                                                    |                                             | 550.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 07/23/2019                                |
| 7000242167..... |      | BELTON.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 363,028.....                                                    |                                             | 3,496.....                                 |                                                                  |                                            |                                                | 445,000.....                   | 07/22/2019                                |
| 7000239337..... |      | WINTERSVILLE.....    | OH..... |           | 10/23/2019.....  | 5.20.....        | 99,351.....                                                     |                                             | (66).....                                  |                                                                  |                                            |                                                | 120,000.....                   | 08/02/2019                                |
| 7000239951..... |      | BEARDEN.....         | AR..... |           | 10/23/2019.....  | 5.20.....        | 51,801.....                                                     |                                             | 211.....                                   |                                                                  |                                            |                                                | 59,000.....                    | 08/02/2019                                |
| 7000244689..... |      | FLORISSANT.....      | MO..... |           | 10/23/2019.....  | 5.20.....        | 38,183.....                                                     |                                             | 368.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/23/2019                                |
| 7000237338..... |      | FAYETTEVILLE.....    | NC..... |           | 10/23/2019.....  | 5.20.....        | 8,801.....                                                      |                                             | 30.....                                    |                                                                  |                                            |                                                | 75,000.....                    | 08/01/2019                                |
| 7000237952..... |      | PAYSON.....          | UT..... |           | 10/23/2019.....  | 5.20.....        | 164,620.....                                                    |                                             | 902.....                                   |                                                                  |                                            |                                                | 325,000.....                   | 07/29/2019                                |
| 7000244498..... |      | HOUSTON.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 118,445.....                                                    |                                             | 1,141.....                                 |                                                                  |                                            |                                                | 130,945.....                   | 10/23/2019                                |
| 7000241451..... |      | HAMPTON.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 113,655.....                                                    |                                             | 1,095.....                                 |                                                                  |                                            |                                                | 134,811.....                   | 10/23/2019                                |
| 7000242644..... |      | PHARR.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 146,618.....                                                    |                                             | 616.....                                   |                                                                  |                                            |                                                | 196,795.....                   | 10/23/2019                                |

E04.108

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location               |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                        |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                   | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000240794..... |      | COLUMBUS.....          | MS..... |           | 10/23/2019.....  | 5.20.....        | 179,021.....                                                    |                                             | 1,148.....                                 |                                                                  |                                            |                                                | 212,000.....                   | 07/27/2019                                |
| 7000243505..... |      | PARAGOULD.....         | AR..... |           | 10/23/2019.....  | 5.20.....        | 61,363.....                                                     |                                             | 303.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 07/23/2019                                |
| 7000238339..... |      | BUCKEYE.....           | AZ..... |           | 10/23/2019.....  | 5.20.....        | 156,201.....                                                    |                                             | 465.....                                   |                                                                  |                                            |                                                | 315,000.....                   | 07/19/2019                                |
| 7000241508..... |      | FLORESVILLE.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 294,146.....                                                    |                                             | 2,833.....                                 |                                                                  |                                            |                                                | 385,000.....                   | 07/25/2019                                |
| 7000240322..... |      | WINCHESTER.....        | KY..... |           | 10/23/2019.....  | 5.20.....        | 201,318.....                                                    |                                             | 1,275.....                                 |                                                                  |                                            |                                                | 260,000.....                   | 07/24/2019                                |
| 7000241979..... |      | JEFFERSONVILLE.....    | IN..... |           | 10/23/2019.....  | 5.20.....        | 133,350.....                                                    |                                             | 892.....                                   |                                                                  |                                            |                                                | 126,366.....                   | 10/23/2019                                |
| 7000240655..... |      | SEARCY.....            | AR..... |           | 10/23/2019.....  | 5.20.....        | 113,146.....                                                    |                                             | 239.....                                   |                                                                  |                                            |                                                | 100,700.....                   | 08/02/2019                                |
| 7000237817..... |      | VERONA.....            | KY..... |           | 10/23/2019.....  | 5.20.....        | 84,850.....                                                     |                                             | 516.....                                   |                                                                  |                                            |                                                | 45,000.....                    | 07/24/2019                                |
| 7000238282..... |      | MILLINGTON.....        | MI..... |           | 10/23/2019.....  | 5.20.....        | 95,144.....                                                     |                                             | 916.....                                   |                                                                  |                                            |                                                | 190,000.....                   | 07/25/2019                                |
| 7000242312..... |      | SAN ANTONIO.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 150,261.....                                                    |                                             | 1,447.....                                 |                                                                  |                                            |                                                | 226,858.....                   | 10/23/2019                                |
| 7000243028..... |      | TONGANOXIE.....        | KS..... |           | 10/23/2019.....  | 5.20.....        | 101,377.....                                                    |                                             | 976.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/23/2019                                |
| 7000242508..... |      | BERKELEY.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 122,620.....                                                    |                                             | 1,181.....                                 |                                                                  |                                            |                                                | 167,117.....                   | 10/23/2019                                |
| 7000237473..... |      | SAVANNAH.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 103,045.....                                                    |                                             | 992.....                                   |                                                                  |                                            |                                                | 125,553.....                   | 10/23/2019                                |
| 7000249160..... |      | WESTVILLE.....         | NJ..... |           | 10/23/2019.....  | 5.20.....        | 59,316.....                                                     |                                             | 375.....                                   |                                                                  |                                            |                                                | 77,777.....                    | 10/23/2019                                |
| 7000243645..... |      | KILLEEN.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 100,155.....                                                    |                                             | 965.....                                   |                                                                  |                                            |                                                | 105,000.....                   | 07/22/2019                                |
| 7000240039..... |      | WAYNESBURG.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 128,577.....                                                    |                                             | 476.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 07/29/2019                                |
| 7000240653..... |      | HARVEST.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 146,391.....                                                    |                                             | 903.....                                   |                                                                  |                                            |                                                | 168,000.....                   | 07/30/2019                                |
| 7000243507..... |      | GERMANTOWN.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 57,093.....                                                     |                                             | 550.....                                   |                                                                  |                                            |                                                | 113,000.....                   | 08/05/2019                                |
| 7000239189..... |      | GREENVILLE.....        | SC..... |           | 10/23/2019.....  | 5.20.....        | 101,476.....                                                    |                                             | 977.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/23/2019                                |
| 7000238665..... |      | CARBONDALE.....        | CO..... |           | 10/23/2019.....  | 5.20.....        | 178,052.....                                                    |                                             | 1,120.....                                 |                                                                  |                                            |                                                | 265,000.....                   | 08/15/2019                                |
| 7000241121..... |      | TUSCALOOSA.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 138,000.....                                                    |                                             | 487.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/23/2019                                |
| 7000241787..... |      | HASBROUCK HEIGHTS..... | NJ..... |           | 10/23/2019.....  | 5.20.....        | 538,081.....                                                    |                                             | 2,233.....                                 |                                                                  |                                            |                                                | 628,728.....                   | 10/23/2019                                |
| 7000243644..... |      | SACRAMENTO.....        | CA..... |           | 10/23/2019.....  | 5.20.....        | 174,687.....                                                    |                                             | 1,097.....                                 |                                                                  |                                            |                                                | 290,000.....                   | 07/21/2019                                |
| 7000240652..... |      | DOUGLASSVILLE.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 108,101.....                                                    |                                             | 641.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 07/23/2019                                |
| 7000241593..... |      | BROADVIEW.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 178,123.....                                                    |                                             | 242.....                                   |                                                                  |                                            |                                                | 158,859.....                   | 10/23/2019                                |
| 7000239999..... |      | LONDON.....            | KY..... |           | 10/23/2019.....  | 5.20.....        | 45,818.....                                                     |                                             | 149.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/24/2019                                |
| 7000240790..... |      | MYERSTOWN.....         | PA..... |           | 10/23/2019.....  | 5.20.....        | 168,448.....                                                    |                                             | 983.....                                   |                                                                  |                                            |                                                | 179,000.....                   | 07/29/2019                                |
| 7000243647..... |      | OKLAHOMA CITY.....     | OK..... |           | 10/23/2019.....  | 5.20.....        | 120,446.....                                                    |                                             | 1,160.....                                 |                                                                  |                                            |                                                | 140,000.....                   | 07/23/2019                                |
| 7000238668..... |      | VAN BUREN.....         | AR..... |           | 10/23/2019.....  | 5.20.....        | 63,608.....                                                     |                                             | 341.....                                   |                                                                  |                                            |                                                | 79,000.....                    | 07/22/2019                                |
| 7000242121..... |      | LOMBARD.....           | IL..... |           | 10/23/2019.....  | 5.20.....        | 188,438.....                                                    |                                             | (1,944).....                               |                                                                  |                                            |                                                | 290,604.....                   | 10/23/2019                                |
| 7000243509..... |      | STUTTGART.....         | AR..... |           | 10/23/2019.....  | 5.20.....        | 73,893.....                                                     |                                             | 370.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 08/07/2019                                |
| 7000238473..... |      | IMMOKALEE.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 171,543.....                                                    |                                             | 1,094.....                                 |                                                                  |                                            |                                                | 170,000.....                   | 10/03/2019                                |
| 7000243591..... |      | CROWLEY.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 99,461.....                                                     |                                             | 635.....                                   |                                                                  |                                            |                                                | 176,000.....                   | 07/22/2019                                |
| 7000242648..... |      | HOUSTON.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 141,911.....                                                    |                                             | 847.....                                   |                                                                  |                                            |                                                | 185,830.....                   | 10/23/2019                                |
| 7000238998..... |      | PLEASANT HILL.....     | MO..... |           | 10/23/2019.....  | 5.20.....        | 145,059.....                                                    |                                             | 1,397.....                                 |                                                                  |                                            |                                                | 137,000.....                   | 08/01/2019                                |
| 7000244450..... |      | GLENPOOL.....          | OK..... |           | 10/23/2019.....  | 5.20.....        | 96,074.....                                                     |                                             | 284.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/22/2019                                |
| 7000239187..... |      | VAN BUREN.....         | AR..... |           | 10/23/2019.....  | 5.20.....        | 42,024.....                                                     |                                             | 166.....                                   |                                                                  |                                            |                                                | 75,000.....                    | 07/22/2019                                |
| 7000237669..... |      | LITTLE ELM.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 108,211.....                                                    |                                             | (2,838).....                               |                                                                  |                                            |                                                | 148,506.....                   | 10/23/2019                                |
| 7000238472..... |      | VILLA RICA.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 66,487.....                                                     |                                             | 411.....                                   |                                                                  |                                            |                                                | 171,000.....                   | 07/30/2019                                |
| 7000239664..... |      | LAWRENCEBURG.....      | KY..... |           | 10/23/2019.....  | 5.20.....        | 120,698.....                                                    |                                             | 803.....                                   |                                                                  |                                            |                                                | 128,000.....                   | 07/24/2019                                |
| 7000244506..... |      | CORDOVA.....           | TN..... |           | 10/23/2019.....  | 5.20.....        | 150,943.....                                                    |                                             | 952.....                                   |                                                                  |                                            |                                                | 211,047.....                   | 10/23/2019                                |
| 7000238999..... |      | NATCHEZ.....           | MS..... |           | 10/23/2019.....  | 5.20.....        | 229,882.....                                                    |                                             | 2,214.....                                 |                                                                  |                                            |                                                | 330,000.....                   | 08/07/2019                                |
| 7000240035..... |      | FRANKFORT.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 70,579.....                                                     |                                             | 199.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 07/27/2019                                |
| 7000242789..... |      | WARE SHOALS.....       | SC..... |           | 10/23/2019.....  | 5.20.....        | 115,788.....                                                    |                                             | 1,115.....                                 |                                                                  |                                            |                                                | 130,000.....                   | 09/04/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location          |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                   |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City              | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243593..... |      | ST CLOUD.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 155,342.....                                                    |                                             | 991.....                                   |                                                                  |                                            |                                                | 230,000.....                   | 10/03/2019                                |
| 7000238765..... |      | HAMPSTEAD.....    | NC..... |           | 10/23/2019.....  | 5.20.....        | 182,953.....                                                    |                                             | 1,076.....                                 |                                                                  |                                            |                                                | 235,000.....                   | 07/21/2019                                |
| 7000243931..... |      | STEDMAN.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 41,159.....                                                     |                                             | 193.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 08/01/2019                                |
| 7000243317..... |      | LAKELAND.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 172,370.....                                                    |                                             | 1,660.....                                 |                                                                  |                                            |                                                | 210,000.....                   | 10/03/2019                                |
| 7000242933..... |      | STANTON.....      | MI..... |           | 10/23/2019.....  | 5.20.....        | 46,535.....                                                     |                                             | 134.....                                   |                                                                  |                                            |                                                | 57,900.....                    | 08/13/2019                                |
| 7000244646..... |      | TOLLESON.....     | AZ..... |           | 10/23/2019.....  | 5.20.....        | 150,943.....                                                    |                                             | 879.....                                   |                                                                  |                                            |                                                | 227,442.....                   | 10/23/2019                                |
| 7000239571..... |      | SALEM.....        | VA..... |           | 10/23/2019.....  | 5.20.....        | 107,060.....                                                    |                                             | 695.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/24/2019                                |
| 7000242262..... |      | FAYETTEVILLE..... | NC..... |           | 10/23/2019.....  | 5.20.....        | 118,587.....                                                    |                                             | 1,142.....                                 |                                                                  |                                            |                                                | 120,000.....                   | 07/25/2019                                |
| 7000237433..... |      | CHICAGO.....      | IL..... |           | 10/23/2019.....  | 5.20.....        | 61,876.....                                                     |                                             | (617).....                                 |                                                                  |                                            |                                                | 92,742.....                    | 10/23/2019                                |
| 7000238911..... |      | FRUITA.....       | CO..... |           | 10/23/2019.....  | 5.20.....        | 195,520.....                                                    |                                             | 217.....                                   |                                                                  |                                            |                                                | 292,000.....                   | 07/25/2019                                |
| 7000242125..... |      | KILLEEN.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 229,962.....                                                    |                                             | 2,215.....                                 |                                                                  |                                            |                                                | 225,000.....                   | 07/22/2019                                |
| 7000241741..... |      | CHICAGO.....      | IL..... |           | 10/23/2019.....  | 5.20.....        | 118,613.....                                                    |                                             | 1,142.....                                 |                                                                  |                                            |                                                | 132,398.....                   | 10/23/2019                                |
| 7000242934..... |      | WILLMAR.....      | MN..... |           | 10/23/2019.....  | 5.20.....        | 47,789.....                                                     |                                             | 275.....                                   |                                                                  |                                            |                                                | 95,000.....                    | 08/01/2019                                |
| 7000239957..... |      | DESOTO.....       | MO..... |           | 10/23/2019.....  | 5.20.....        | 116,591.....                                                    |                                             | 783.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/26/2019                                |
| 7000241603..... |      | UNION.....        | NJ..... |           | 10/23/2019.....  | 5.20.....        | 209,664.....                                                    |                                             | 776.....                                   |                                                                  |                                            |                                                | 317,000.....                   | 07/20/2019                                |
| 7000242459..... |      | ROUND ROCK.....   | TX..... |           | 10/23/2019.....  | 5.20.....        | 150,344.....                                                    |                                             | 1,448.....                                 |                                                                  |                                            |                                                | 178,763.....                   | 10/23/2019                                |
| 7000241071..... |      | NORTH VERNON..... | IN..... |           | 10/23/2019.....  | 5.20.....        | 90,554.....                                                     |                                             | 538.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/22/2019                                |
| 7000238433..... |      | NEWBURG.....      | MD..... |           | 10/23/2019.....  | 5.20.....        | 177,637.....                                                    |                                             | 1,155.....                                 |                                                                  |                                            |                                                | 180,000.....                   | 07/20/2019                                |
| 7000242597..... |      | BURLESON.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 110,732.....                                                    |                                             | 1,066.....                                 |                                                                  |                                            |                                                | 182,000.....                   | 12/18/2018                                |
| 7000238571..... |      | WESTLAKE.....     | LA..... |           | 10/23/2019.....  | 5.20.....        | 113,806.....                                                    |                                             | 456.....                                   |                                                                  |                                            |                                                | 137,000.....                   | 07/26/2019                                |
| 7000244319..... |      | ANNVILLE.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 170,995.....                                                    |                                             | 1,647.....                                 |                                                                  |                                            |                                                | 185,000.....                   | 07/26/2019                                |
| 7000238285..... |      | SUTHERLAND.....   | VA..... |           | 10/23/2019.....  | 5.20.....        | 141,922.....                                                    |                                             | 1,367.....                                 |                                                                  |                                            |                                                | 170,000.....                   | 07/22/2019                                |
| 7000243264..... |      | EUFAULA.....      | AL..... |           | 10/23/2019.....  | 5.20.....        | 45,041.....                                                     |                                             | 434.....                                   |                                                                  |                                            |                                                | 72,000.....                    | 07/22/2019                                |
| 7000240558..... |      | CHEHALIS.....     | WA..... |           | 10/23/2019.....  | 5.20.....        | 139,220.....                                                    |                                             | 933.....                                   |                                                                  |                                            |                                                | 230,000.....                   | 07/23/2019                                |
| 7000239816..... |      | CARLISLE.....     | KY..... |           | 10/23/2019.....  | 5.20.....        | 71,177.....                                                     |                                             | 294.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 07/24/2019                                |
| 7000237625..... |      | BRIDGEPORT.....   | CT..... |           | 10/23/2019.....  | 5.20.....        | 125,755.....                                                    |                                             | 655.....                                   |                                                                  |                                            |                                                | 173,509.....                   | 10/23/2019                                |
| 7000239479..... |      | CHICAGO.....      | IL..... |           | 10/23/2019.....  | 5.20.....        | 141,601.....                                                    |                                             | 1,364.....                                 |                                                                  |                                            |                                                | 162,923.....                   | 10/23/2019                                |
| 7000240225..... |      | RICHLANDS.....    | NC..... |           | 10/23/2019.....  | 5.20.....        | 124,916.....                                                    |                                             | 1,203.....                                 |                                                                  |                                            |                                                | 142,000.....                   | 07/29/2019                                |
| 7000239284..... |      | QUINCY.....       | IL..... |           | 10/23/2019.....  | 5.20.....        | 293,749.....                                                    |                                             | 1,963.....                                 |                                                                  |                                            |                                                | 285,000.....                   | 07/23/2019                                |
| 7000237762..... |      | SYLVANIA.....     | GA..... |           | 10/23/2019.....  | 5.20.....        | 96,950.....                                                     |                                             | 934.....                                   |                                                                  |                                            |                                                | 141,662.....                   | 10/23/2019                                |
| 7000240224..... |      | RICHLANDS.....    | NC..... |           | 10/23/2019.....  | 5.20.....        | 111,001.....                                                    |                                             | (288).....                                 |                                                                  |                                            |                                                | 135,000.....                   | 07/29/2019                                |
| 7000243125..... |      | OCALA.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 63,082.....                                                     |                                             | (249).....                                 |                                                                  |                                            |                                                | 125,000.....                   | 10/03/2019                                |
| 7000243934..... |      | STOCKBRIDGE.....  | GA..... |           | 10/23/2019.....  | 5.20.....        | 120,093.....                                                    |                                             | 1,157.....                                 |                                                                  |                                            |                                                | 123,170.....                   | 10/23/2019                                |
| 7000240700..... |      | IMPERIAL.....     | CA..... |           | 10/23/2019.....  | 5.20.....        | 155,891.....                                                    |                                             | 1,501.....                                 |                                                                  |                                            |                                                | 275,000.....                   | 07/23/2019                                |
| 7000239147..... |      | CHIPLEY.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 77,921.....                                                     |                                             | 357.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 10/03/2019                                |
| 7000239818..... |      | CISCO.....        | IL..... |           | 10/23/2019.....  | 5.20.....        | 36,974.....                                                     |                                             | 245.....                                   |                                                                  |                                            |                                                | 112,000.....                   | 08/22/2019                                |
| 7000241883..... |      | LINDENHURST.....  | NY..... |           | 10/23/2019.....  | 5.20.....        | 267,209.....                                                    |                                             | 1,583.....                                 |                                                                  |                                            |                                                | 290,000.....                   | 07/20/2019                                |
| 7000241074..... |      | SOMERTON.....     | AZ..... |           | 10/23/2019.....  | 5.20.....        | 144,133.....                                                    |                                             | 369.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 07/24/2019                                |
| 7000237818..... |      | CARENCRO.....     | LA..... |           | 10/23/2019.....  | 5.20.....        | 42,877.....                                                     |                                             | 413.....                                   |                                                                  |                                            |                                                | 22,000.....                    | 07/23/2019                                |
| 7000243599..... |      | BRAWLEY.....      | CA..... |           | 10/23/2019.....  | 5.20.....        | 152,087.....                                                    |                                             | 483.....                                   |                                                                  |                                            |                                                | 240,000.....                   | 07/24/2019                                |
| 7000241607..... |      | JOHNSTON.....     | RI..... |           | 10/23/2019.....  | 5.20.....        | 152,036.....                                                    |                                             | 941.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 07/24/2019                                |
| 7000241745..... |      | MARGATE.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 118,048.....                                                    |                                             | 1,137.....                                 |                                                                  |                                            |                                                | 215,000.....                   | 10/03/2019                                |
| 7000237627..... |      | RICHMOND.....     | VA..... |           | 10/23/2019.....  | 5.20.....        | 192,965.....                                                    |                                             | 1,858.....                                 |                                                                  |                                            |                                                | 245,416.....                   | 10/23/2019                                |
| 7000240556..... |      | MINDEN.....       | LA..... |           | 10/23/2019.....  | 5.20.....        | 114,997.....                                                    |                                             | 1,107.....                                 |                                                                  |                                            |                                                | 140,000.....                   | 07/22/2019                                |
| 7000239476..... |      | AZLE.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 77,272.....                                                     |                                             | 224.....                                   |                                                                  |                                            |                                                | 182,000.....                   | 07/22/2019                                |

**SCHEDULE B - PART 1**

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000240361..... |      | BROOKLYN.....       | NY..... |           | 10/23/2019.....  | 5.20.....        | 334,164.....                                                    |                                             | 2,043.....                                 |                                                                  |                                            |                                                | 482,371.....                   | 10/23/2019                                |
| 7000242267..... |      | HEPHZIBAH.....      | GA..... |           | 10/23/2019.....  | 5.20.....        | 97,813.....                                                     |                                             | 942.....                                   |                                                                  |                                            |                                                | 115,533.....                   | 10/23/2019                                |
| 7000239953..... |      | LA FOLLETTE.....    | TN..... |           | 10/23/2019.....  | 5.20.....        | 84,249.....                                                     |                                             | 318.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/29/2019                                |
| 7000243881..... |      | WATERTOWN.....      | NY..... |           | 10/23/2019.....  | 5.20.....        | 117,974.....                                                    |                                             | 1,136.....                                 |                                                                  |                                            |                                                | 70,000.....                    | 07/23/2019                                |
| 7000242883..... |      | BRANFORD.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 103,310.....                                                    |                                             | 361.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 10/03/2019                                |
| 7000239339..... |      | BELLEFONTAINE.....  | OH..... |           | 10/23/2019.....  | 5.20.....        | 77,858.....                                                     |                                             | 750.....                                   |                                                                  |                                            |                                                | 45,000.....                    | 07/23/2019                                |
| 7000241746..... |      | KISSIMMEE.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 217,961.....                                                    |                                             | 2,099.....                                 |                                                                  |                                            |                                                | 290,000.....                   | 10/03/2019                                |
| 7000243936..... |      | INKSTER.....        | MI..... |           | 10/23/2019.....  | 5.20.....        | 90,189.....                                                     |                                             | 562.....                                   |                                                                  |                                            |                                                | 104,602.....                   | 10/23/2019                                |
| 7000244263..... |      | PORT ARTHUR.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 40,124.....                                                     |                                             | 247.....                                   |                                                                  |                                            |                                                | 74,378.....                    | 10/23/2019                                |
| 7000239621..... |      | MARYSVILLE.....     | WA..... |           | 10/23/2019.....  | 5.20.....        | 187,954.....                                                    |                                             | 1,241.....                                 |                                                                  |                                            |                                                | 375,000.....                   | 08/01/2019                                |
| 7000241414..... |      | LITHONIA.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 136,336.....                                                    |                                             | 892.....                                   |                                                                  |                                            |                                                | 155,620.....                   | 10/23/2019                                |
| 7000239283..... |      | CHERRY VALLEY.....  | NY..... |           | 10/23/2019.....  | 5.20.....        | 87,722.....                                                     |                                             | 845.....                                   |                                                                  |                                            |                                                | 55,000.....                    | 07/26/2019                                |
| 7000241076..... |      | BILLINGS.....       | MO..... |           | 10/23/2019.....  | 5.20.....        | 131,219.....                                                    |                                             | 856.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/19/2019                                |
| 7000240874..... |      | OPELIKA.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 54,286.....                                                     |                                             | 523.....                                   |                                                                  |                                            |                                                | 83,578.....                    | 10/23/2019                                |
| 7000241929..... |      | WOODBIDGE.....      | VA..... |           | 10/23/2019.....  | 5.20.....        | 438,196.....                                                    |                                             | 2,738.....                                 |                                                                  |                                            |                                                | 487,353.....                   | 10/23/2019                                |
| 7000241397..... |      | CAMDEN.....         | NJ..... |           | 10/23/2019.....  | 5.20.....        | 31,345.....                                                     |                                             | 85.....                                    |                                                                  |                                            |                                                | 81,235.....                    | 10/23/2019                                |
| 7000244392..... |      | MAGNOLIA.....       | DE..... |           | 10/23/2019.....  | 5.20.....        | 146,075.....                                                    |                                             | 838.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 07/29/2019                                |
| 7000243589..... |      | CALEDONIA.....      | MS..... |           | 10/23/2019.....  | 5.20.....        | 56,365.....                                                     |                                             | 543.....                                   |                                                                  |                                            |                                                | 83,500.....                    | 08/25/2019                                |
| 7000239748..... |      | JUNCTION CITY.....  | KS..... |           | 10/23/2019.....  | 5.20.....        | 125,727.....                                                    |                                             | 1,211.....                                 |                                                                  |                                            |                                                | 145,000.....                   | 07/20/2019                                |
| 7000242063..... |      | JAMAICA.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 246,758.....                                                    |                                             | 2,376.....                                 |                                                                  |                                            |                                                | 379,325.....                   | 10/23/2019                                |
| 7000242929..... |      | ADAMSVILLE.....     | TN..... |           | 10/23/2019.....  | 5.20.....        | 56,477.....                                                     |                                             | 36.....                                    |                                                                  |                                            |                                                | 85,000.....                    | 07/24/2019                                |
| 7000244586..... |      | WINCHESTER.....     | VA..... |           | 10/23/2019.....  | 5.20.....        | 179,523.....                                                    |                                             | 571.....                                   |                                                                  |                                            |                                                | 194,779.....                   | 10/23/2019                                |
| 7000242258..... |      | SAVANNAH.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 144,564.....                                                    |                                             | 849.....                                   |                                                                  |                                            |                                                | 152,464.....                   | 10/23/2019                                |
| 7000243731..... |      | CHARLOTTE.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 99,923.....                                                     |                                             | 962.....                                   |                                                                  |                                            |                                                | 131,813.....                   | 10/23/2019                                |
| 7000238885..... |      | CLOUTIERVILLE.....  | LA..... |           | 10/23/2019.....  | 5.20.....        | 160,400.....                                                    |                                             | 1,545.....                                 |                                                                  |                                            |                                                | 270,000.....                   | 08/07/2019                                |
| 7000239692..... |      | WILMINGTON.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 152,178.....                                                    |                                             | 990.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 07/22/2019                                |
| 7000244309..... |      | HOUSTON.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 94,838.....                                                     |                                             | 913.....                                   |                                                                  |                                            |                                                | 150,120.....                   | 10/23/2019                                |
| 7000243063..... |      | HAMMOND.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 149,978.....                                                    |                                             | 442.....                                   |                                                                  |                                            |                                                | 176,000.....                   | 07/23/2019                                |
| 7000237701..... |      | BREWSTER.....       | NY..... |           | 10/23/2019.....  | 5.20.....        | 305,102.....                                                    |                                             | (89).....                                  |                                                                  |                                            |                                                | 352,207.....                   | 10/23/2019                                |
| 7000238417..... |      | SALEM.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 78,395.....                                                     |                                             | 521.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 08/05/2019                                |
| 7000240733..... |      | ORANGEBURG.....     | SC..... |           | 10/23/2019.....  | 5.20.....        | 159,295.....                                                    |                                             | 402.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 07/24/2019                                |
| 7000244394..... |      | NORFOLK.....        | VA..... |           | 10/23/2019.....  | 5.20.....        | 154,042.....                                                    |                                             | 1,484.....                                 |                                                                  |                                            |                                                | 110,000.....                   | 07/23/2019                                |
| 7000244732..... |      | BATON ROUGE.....    | LA..... |           | 10/23/2019.....  | 5.20.....        | 43,601.....                                                     |                                             | 420.....                                   |                                                                  |                                            |                                                | 72,500.....                    | 07/31/2019                                |
| 7000242736..... |      | CAMP WOOD.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 41,597.....                                                     |                                             | 228.....                                   |                                                                  |                                            |                                                | 45,000.....                    | 08/23/2019                                |
| 7000237361..... |      | SALUDA.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 162,866.....                                                    |                                             | 1,073.....                                 |                                                                  |                                            |                                                | 209,783.....                   | 10/23/2019                                |
| 7000238416..... |      | LOUISVILLE.....     | MS..... |           | 10/23/2019.....  | 5.20.....        | 56,142.....                                                     |                                             | (133).....                                 |                                                                  |                                            |                                                | 75,000.....                    | 07/23/2019                                |
| 7000239608..... |      | CONNERSVILLE.....   | IN..... |           | 10/23/2019.....  | 5.20.....        | 100,219.....                                                    |                                             | 332.....                                   |                                                                  |                                            |                                                | 163,900.....                   | 09/23/2019                                |
| 7000244393..... |      | GOODING.....        | ID..... |           | 10/23/2019.....  | 5.20.....        | 70,020.....                                                     |                                             | 375.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/24/2019                                |
| 7000238692..... |      | MEDARYVILLE.....    | IN..... |           | 10/23/2019.....  | 5.20.....        | 85,355.....                                                     |                                             | 245.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 09/27/2019                                |
| 7000243403..... |      | CHIPPEWA FALLS..... | WI..... |           | 10/23/2019.....  | 5.20.....        | 73,029.....                                                     |                                             | 448.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/23/2019                                |
| 7000242542..... |      | BRONX.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 200,328.....                                                    |                                             | (103).....                                 |                                                                  |                                            |                                                | 425,913.....                   | 10/23/2019                                |
| 7000237607..... |      | SANFORD.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 137,326.....                                                    |                                             | 1,323.....                                 |                                                                  |                                            |                                                | 225,000.....                   | 10/03/2019                                |
| 7000239410..... |      | STATEN ISLAND.....  | NY..... |           | 10/23/2019.....  | 5.20.....        | 414,807.....                                                    |                                             | 2,763.....                                 |                                                                  |                                            |                                                | 673,036.....                   | 10/23/2019                                |
| 7000240449..... |      | HARVEST.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 144,729.....                                                    |                                             | 1,000.....                                 |                                                                  |                                            |                                                | 235,000.....                   | 07/23/2019                                |



SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location           |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|--------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                    |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City               | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000240116..... |      | BRONX.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 319,582.....                                                    |                                             | 2,059.....                                 |                                                                  |                                            |                                                | 486,888.....                   | 10/23/2019                                |
| 7000240925..... |      | YOUNGSTOWN.....    | FL..... |           | 10/23/2019.....  | 5.20.....        | 157,455.....                                                    |                                             | 1,516.....                                 |                                                                  |                                            |                                                | 215,000.....                   | 10/03/2019                                |
| 7000241545..... |      | MILTON.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 137,294.....                                                    |                                             | 1,322.....                                 |                                                                  |                                            |                                                | 130,000.....                   | 10/03/2019                                |
| 7000237744..... |      | NORMAN.....        | OK..... |           | 10/23/2019.....  | 5.20.....        | 123,639.....                                                    |                                             | 1,191.....                                 |                                                                  |                                            |                                                | 175,000.....                   | 07/23/2019                                |
| 7000240730..... |      | LATROBE.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 58,095.....                                                     |                                             | 351.....                                   |                                                                  |                                            |                                                | 66,000.....                    | 08/06/2019                                |
| 7000242210..... |      | CHARLOTTE.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 156,046.....                                                    |                                             | 305.....                                   |                                                                  |                                            |                                                | 156,000.....                   | 01/19/2019                                |
| 7000244400..... |      | ODESSA.....        | MO..... |           | 10/23/2019.....  | 5.20.....        | 92,108.....                                                     |                                             | 590.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/25/2019                                |
| 7000240254..... |      | PEMBERTON TWP..... | NJ..... |           | 10/23/2019.....  | 5.20.....        | 144,782.....                                                    |                                             | 1,394.....                                 |                                                                  |                                            |                                                | 140,000.....                   | 07/21/2019                                |
| 7000244119..... |      | MOUNTAIN HOME..... | ID..... |           | 10/23/2019.....  | 5.20.....        | 155,108.....                                                    |                                             | 1,494.....                                 |                                                                  |                                            |                                                | 165,000.....                   | 07/23/2019                                |
| 7000240392..... |      | MOSCOW.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 88,775.....                                                     |                                             | 594.....                                   |                                                                  |                                            |                                                | 65,000.....                    | 07/27/2019                                |
| 7000241879..... |      | MARRERO.....       | LA..... |           | 10/23/2019.....  | 5.20.....        | 159,417.....                                                    |                                             | 1,535.....                                 |                                                                  |                                            |                                                | 166,758.....                   | 10/23/2019                                |
| 7000243067..... |      | HAMLET.....        | IN..... |           | 10/23/2019.....  | 5.20.....        | 62,139.....                                                     |                                             | 598.....                                   |                                                                  |                                            |                                                | 73,000.....                    | 08/26/2019                                |
| 7000239935..... |      | SAN ANTONIO.....   | TX..... |           | 10/23/2019.....  | 5.20.....        | 111,974.....                                                    |                                             | 774.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 07/20/2019                                |
| 7000238937..... |      | RAPID CITY.....    | SD..... |           | 10/23/2019.....  | 5.20.....        | 138,738.....                                                    |                                             | 912.....                                   |                                                                  |                                            |                                                | 169,500.....                   | 09/14/2019                                |
| 7000237748..... |      | CLIFTON.....       | NJ..... |           | 10/23/2019.....  | 5.20.....        | 176,445.....                                                    |                                             | 1,699.....                                 |                                                                  |                                            |                                                | 211,481.....                   | 10/23/2019                                |
| 7000241546..... |      | RICHMOND.....      | VA..... |           | 10/23/2019.....  | 5.20.....        | 155,672.....                                                    |                                             | 1,028.....                                 |                                                                  |                                            |                                                | 174,685.....                   | 10/23/2019                                |
| 7000238075..... |      | MISSION.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 92,725.....                                                     |                                             | 221.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 07/20/2019                                |
| 7000238607..... |      | OPELOUSAS.....     | LA..... |           | 10/23/2019.....  | 5.20.....        | 59,140.....                                                     |                                             | 570.....                                   |                                                                  |                                            |                                                | 26,000.....                    | 07/23/2019                                |
| 7000238269..... |      | HILLSBORO.....     | MO..... |           | 10/23/2019.....  | 5.20.....        | 141,863.....                                                    |                                             | 886.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 07/23/2019                                |
| 7000238074..... |      | HAYES.....         | VA..... |           | 10/23/2019.....  | 5.20.....        | 192,174.....                                                    |                                             | 1,086.....                                 |                                                                  |                                            |                                                | 195,000.....                   | 08/04/2019                                |
| 7000244541..... |      | MULVANE.....       | KS..... |           | 10/23/2019.....  | 5.20.....        | 99,653.....                                                     |                                             | 960.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 07/20/2019                                |
| 7000240923..... |      | HEADLAND.....      | AL..... |           | 10/23/2019.....  | 5.20.....        | 99,639.....                                                     |                                             | 396.....                                   |                                                                  |                                            |                                                | 168,900.....                   | 07/27/2019                                |
| 7000241547..... |      | LA FOLLETTE.....   | TN..... |           | 10/23/2019.....  | 5.20.....        | 141,976.....                                                    |                                             | 820.....                                   |                                                                  |                                            |                                                | 166,752.....                   | 10/23/2019                                |
| 7000242069..... |      | GARDEN CITY.....   | MI..... |           | 10/23/2019.....  | 5.20.....        | 152,235.....                                                    |                                             | 1,002.....                                 |                                                                  |                                            |                                                | 151,109.....                   | 10/23/2019                                |
| 7000237690..... |      | FAYETTEVILLE.....  | NC..... |           | 10/23/2019.....  | 5.20.....        | 110,667.....                                                    |                                             | 1,066.....                                 |                                                                  |                                            |                                                | 100,000.....                   | 07/29/2019                                |
| 7000240779..... |      | ORANGEBURG.....    | SC..... |           | 10/23/2019.....  | 5.20.....        | 166,151.....                                                    |                                             | 401.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/24/2019                                |
| 7000242407..... |      | TUSCUMBIA.....     | AL..... |           | 10/23/2019.....  | 5.20.....        | 54,932.....                                                     |                                             | 529.....                                   |                                                                  |                                            |                                                | 85,000.....                    | 07/29/2019                                |
| 7000238982..... |      | BELMONT.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 102,340.....                                                    |                                             | 560.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/24/2019                                |
| 7000239699..... |      | SOUTH PARIS.....   | ME..... |           | 10/23/2019.....  | 5.20.....        | 65,025.....                                                     |                                             | 210.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/28/2019                                |
| 7000240446..... |      | GORDONSVILLE.....  | VA..... |           | 10/23/2019.....  | 5.20.....        | 222,447.....                                                    |                                             | 1,404.....                                 |                                                                  |                                            |                                                | 245,000.....                   | 07/25/2019                                |
| 7000240584..... |      | PALMYRA.....       | MO..... |           | 10/23/2019.....  | 5.20.....        | 172,866.....                                                    |                                             | 498.....                                   |                                                                  |                                            |                                                | 270,000.....                   | 07/26/2019                                |
| 7000238367..... |      | HAMPTON.....       | VA..... |           | 10/23/2019.....  | 5.20.....        | 193,394.....                                                    |                                             | 1,862.....                                 |                                                                  |                                            |                                                | 202,000.....                   | 07/26/2019                                |
| 7000243351..... |      | SALEM.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 108,330.....                                                    |                                             | 1,043.....                                 |                                                                  |                                            |                                                | 120,000.....                   | 08/06/2019                                |
| 7000239228..... |      | WARD.....          | AR..... |           | 10/23/2019.....  | 5.20.....        | 47,735.....                                                     |                                             | 317.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 08/05/2019                                |
| 7000240778..... |      | PLYMOUTH.....      | IN..... |           | 10/23/2019.....  | 5.20.....        | 71,270.....                                                     |                                             | 101.....                                   |                                                                  |                                            |                                                | 85,000.....                    | 07/23/2019                                |
| 7000237512..... |      | KILLEEN.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 98,847.....                                                     |                                             | 952.....                                   |                                                                  |                                            |                                                | 111,483.....                   | 10/23/2019                                |
| 7000237845..... |      | LAMAR.....         | AR..... |           | 10/23/2019.....  | 5.20.....        | 63,884.....                                                     |                                             | 193.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/24/2019                                |
| 7000244210..... |      | PHILADELPHIA.....  | PA..... |           | 10/23/2019.....  | 5.20.....        | 52,117.....                                                     |                                             | 343.....                                   |                                                                  |                                            |                                                | 72,749.....                    | 10/23/2019                                |
| 7000249116..... |      | HAMILTON.....      | IL..... |           | 10/23/2019.....  | 5.20.....        | 65,563.....                                                     |                                             | 170.....                                   |                                                                  |                                            |                                                | 85,000.....                    | 09/16/2019                                |
| 7000240250..... |      | HOUSTON.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 91,104.....                                                     |                                             | 604.....                                   |                                                                  |                                            |                                                | 178,000.....                   | 07/24/2019                                |
| 7000239034..... |      | DAMASCUS.....      | MD..... |           | 10/23/2019.....  | 5.20.....        | 214,435.....                                                    |                                             | 2,065.....                                 |                                                                  |                                            |                                                | 299,303.....                   | 10/23/2019                                |
| 7000244404..... |      | BELLEVILLE.....    | IL..... |           | 10/23/2019.....  | 5.20.....        | 66,829.....                                                     |                                             | 644.....                                   |                                                                  |                                            |                                                | 80,277.....                    | 10/23/2019                                |
| 7000238171..... |      | ZEPHYRHILLS.....   | FL..... |           | 10/23/2019.....  | 5.20.....        | 125,969.....                                                    |                                             | 788.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 10/03/2019                                |
| 7000237982..... |      | ATHENS.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 120,724.....                                                    |                                             | 705.....                                   |                                                                  |                                            |                                                | 109,900.....                   | 09/05/2019                                |
| 7000237368..... |      | LAREDO.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 87,951.....                                                     |                                             | 396.....                                   |                                                                  |                                            |                                                | 109,464.....                   | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000240582..... |      | TUCSON.....           | AZ..... |           | 10/23/2019.....  | 5.20.....        | 128,745.....                                                    |                                             | 462.....                                   |                                                                  |                                            |                                                | 196,000.....                   | 07/24/2019                                |
| 7000242687..... |      | PHENIX CITY.....      | AL..... |           | 10/23/2019.....  | 5.20.....        | 219,449.....                                                    |                                             | 2,113.....                                 |                                                                  |                                            |                                                | 185,000.....                   | 07/30/2019                                |
| 7000239364..... |      | INDEPENDENCE.....     | KS..... |           | 10/23/2019.....  | 5.20.....        | 84,133.....                                                     |                                             | (15).....                                  |                                                                  |                                            |                                                | 100,000.....                   | 07/30/2019                                |
| 7000249115..... |      | ATHOL.....            | MA..... |           | 10/23/2019.....  | 5.20.....        | 109,859.....                                                    |                                             | 692.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 07/24/2019                                |
| 7000243215..... |      | BENNETTSVILLE.....    | SC..... |           | 10/23/2019.....  | 5.20.....        | 63,419.....                                                     |                                             | 399.....                                   |                                                                  |                                            |                                                | 62,000.....                    | 07/30/2019                                |
| 7000239559..... |      | MARION.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 111,728.....                                                    |                                             | 412.....                                   |                                                                  |                                            |                                                | 190,000.....                   | 07/29/2019                                |
| 7000244351..... |      | PHILADELPHI.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 62,305.....                                                     |                                             | 124.....                                   |                                                                  |                                            |                                                | 110,641.....                   | 10/23/2019                                |
| 7000238174..... |      | CROWLEY.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 128,508.....                                                    |                                             | 325.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 07/23/2019                                |
| 7000242970..... |      | MASCOUTAH.....        | IL..... |           | 10/23/2019.....  | 5.20.....        | 79,776.....                                                     |                                             | 489.....                                   |                                                                  |                                            |                                                | 113,000.....                   | 07/23/2019                                |
| 7000243352..... |      | JACKSON.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 93,424.....                                                     |                                             | 597.....                                   |                                                                  |                                            |                                                | 123,000.....                   | 07/23/2019                                |
| 7000238706..... |      | SPENCER.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 109,183.....                                                    |                                             | 325.....                                   |                                                                  |                                            |                                                | 117,000.....                   | 07/26/2019                                |
| 7000240304..... |      | BRONX.....            | NY..... |           | 10/23/2019.....  | 5.20.....        | 367,890.....                                                    |                                             | 2,409.....                                 |                                                                  |                                            |                                                | 517,264.....                   | 10/23/2019                                |
| 7000243547..... |      | CRESTVIEW.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 105,217.....                                                    |                                             | 528.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 10/03/2019                                |
| 7000240299..... |      | PAWTUCKET.....        | RI..... |           | 10/23/2019.....  | 5.20.....        | 110,592.....                                                    |                                             | 1,065.....                                 |                                                                  |                                            |                                                | 164,925.....                   | 10/23/2019                                |
| 7000238173..... |      | HOSPERS.....          | IA..... |           | 10/23/2019.....  | 5.20.....        | 57,794.....                                                     |                                             | 142.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/29/2019                                |
| 7000239227..... |      | MEXICO.....           | MO..... |           | 10/23/2019.....  | 5.20.....        | 34,133.....                                                     |                                             | 329.....                                   |                                                                  |                                            |                                                | 25,000.....                    | 08/06/2019                                |
| 7000238701..... |      | STANLEY.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 111,790.....                                                    |                                             | 211.....                                   |                                                                  |                                            |                                                | 215,000.....                   | 07/21/2019                                |
| 7000243831..... |      | NORTHPORT.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 165,363.....                                                    |                                             | 190.....                                   |                                                                  |                                            |                                                | 234,922.....                   | 10/23/2019                                |
| 7000241025..... |      | CENTERTON.....        | AR..... |           | 10/23/2019.....  | 5.20.....        | 109,917.....                                                    |                                             | 1,059.....                                 |                                                                  |                                            |                                                | 155,000.....                   | 07/24/2019                                |
| 7000237703..... |      | CATASAUQUA.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 162,141.....                                                    |                                             | 1,561.....                                 |                                                                  |                                            |                                                | 195,832.....                   | 10/23/2019                                |
| 7000242832..... |      | VALE.....             | NC..... |           | 10/23/2019.....  | 5.20.....        | 94,719.....                                                     |                                             | 605.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 07/22/2019                                |
| 7000239557..... |      | TOM BEAN.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 61,247.....                                                     |                                             | 58.....                                    |                                                                  |                                            |                                                | 145,000.....                   | 08/16/2019                                |
| 7000242689..... |      | HOUSTON.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 113,219.....                                                    |                                             | 1,090.....                                 |                                                                  |                                            |                                                | 146,239.....                   | 10/23/2019                                |
| 7000243161..... |      | ITALY.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 115,526.....                                                    |                                             | 679.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 08/02/2019                                |
| 7000241164..... |      | SHELBYVILLE.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 67,172.....                                                     |                                             | 436.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/23/2019                                |
| 7000244491..... |      | SPRINGFIELD.....      | MA..... |           | 10/23/2019.....  | 5.20.....        | 79,652.....                                                     |                                             | 275.....                                   |                                                                  |                                            |                                                | 137,528.....                   | 10/23/2019                                |
| 7000240773..... |      | SEYMOUR.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 67,510.....                                                     |                                             | 453.....                                   |                                                                  |                                            |                                                | 105,000.....                   | 07/22/2019                                |
| 7000242833..... |      | HILLSBORO.....        | MO..... |           | 10/23/2019.....  | 5.20.....        | 139,426.....                                                    |                                             | 184.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 07/24/2019                                |
| 7000239416..... |      | SPARTA.....           | NJ..... |           | 10/23/2019.....  | 5.20.....        | 360,892.....                                                    |                                             | 3,476.....                                 |                                                                  |                                            |                                                | 418,083.....                   | 10/23/2019                                |
| 7000239887..... |      | FRANKFORT.....        | KY..... |           | 10/23/2019.....  | 5.20.....        | 62,031.....                                                     |                                             | 409.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 07/23/2019                                |
| 7000238703..... |      | TWENTYNINE PALMS..... | CA..... |           | 10/23/2019.....  | 5.20.....        | 118,831.....                                                    |                                             | 1,144.....                                 |                                                                  |                                            |                                                | 190,000.....                   | 07/24/2019                                |
| 7000242164..... |      | SAN ANTONIO.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 98,901.....                                                     |                                             | 642.....                                   |                                                                  |                                            |                                                | 105,055.....                   | 10/23/2019                                |
| 7000241503..... |      | FORT WORTH.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 165,523.....                                                    |                                             | 1,042.....                                 |                                                                  |                                            |                                                | 240,000.....                   | 07/23/2019                                |
| 7000239078..... |      | NEW WATERFORD.....    | OH..... |           | 10/23/2019.....  | 5.20.....        | 126,123.....                                                    |                                             | 816.....                                   |                                                                  |                                            |                                                | 135,220.....                   | 10/23/2019                                |
| 7000239554..... |      | BROADALBIN.....       | NY..... |           | 10/23/2019.....  | 5.20.....        | 132,810.....                                                    |                                             | 882.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/25/2019                                |
| 7000241642..... |      | OKLAHOMA CITY.....    | OK..... |           | 10/23/2019.....  | 5.20.....        | 37,782.....                                                     |                                             | 89.....                                    |                                                                  |                                            |                                                | 175,000.....                   | 07/24/2019                                |
| 7000242501..... |      | TRENTON.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 133,066.....                                                    |                                             | 94.....                                    |                                                                  |                                            |                                                | 152,421.....                   | 10/23/2019                                |
| 7000240019..... |      | SOMERSET.....         | KY..... |           | 10/23/2019.....  | 5.20.....        | 55,992.....                                                     |                                             | 539.....                                   |                                                                  |                                            |                                                | 58,000.....                    | 07/24/2019                                |
| 7000238226..... |      | HUTTO.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 134,159.....                                                    |                                             | 831.....                                   |                                                                  |                                            |                                                | 245,000.....                   | 07/24/2019                                |
| 7000249118..... |      | ROCKFORD.....         | MI..... |           | 10/23/2019.....  | 5.20.....        | 167,518.....                                                    |                                             | 1,001.....                                 |                                                                  |                                            |                                                | 218,000.....                   | 07/24/2019                                |
| 7000241643..... |      | ST HELEN.....         | MI..... |           | 10/23/2019.....  | 5.20.....        | 67,862.....                                                     |                                             | 654.....                                   |                                                                  |                                            |                                                | 83,922.....                    | 10/23/2019                                |
| 7000243971..... |      | FREDERICKSBURG.....   | VA..... |           | 10/23/2019.....  | 5.20.....        | 60,665.....                                                     |                                             | 283.....                                   |                                                                  |                                            |                                                | 240,000.....                   | 07/26/2019                                |
| 7000242835..... |      | TRUMANN.....          | AR..... |           | 10/23/2019.....  | 5.20.....        | 49,206.....                                                     |                                             | 274.....                                   |                                                                  |                                            |                                                | 23,000.....                    | 08/19/2019                                |
| 7000249061..... |      | SIKESTON.....         | MO..... |           | 10/23/2019.....  | 5.20.....        | 120,507.....                                                    |                                             | 797.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/25/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location             |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                      |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                 | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000238558..... |      | SOMERSET.....        | KY..... |           | 10/23/2019.....  | 5.20.....        | 103,481.....                                                    |                                             | 412.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/24/2019                                |
| 7000240645..... |      | HILLSVILLE.....      | VA..... |           | 10/23/2019.....  | 5.20.....        | 102,315.....                                                    |                                             | 637.....                                   |                                                                  |                                            |                                                | 85,000.....                    | 08/30/2019                                |
| 7000239323..... |      | SEARCY.....          | AR..... |           | 10/23/2019.....  | 5.20.....        | 49,080.....                                                     |                                             | 221.....                                   |                                                                  |                                            |                                                | 61,000.....                    | 07/21/2019                                |
| 7000239794..... |      | LEBANON.....         | OR..... |           | 10/23/2019.....  | 5.20.....        | 93,506.....                                                     |                                             | 626.....                                   |                                                                  |                                            |                                                | 229,000.....                   | 08/08/2019                                |
| 7000243290..... |      | HARVEST.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 88,456.....                                                     |                                             | 182.....                                   |                                                                  |                                            |                                                | 95,000.....                    | 07/23/2019                                |
| 7000240450..... |      | NEOSHO.....          | MO..... |           | 10/23/2019.....  | 5.20.....        | 70,794.....                                                     |                                             | 230.....                                   |                                                                  |                                            |                                                | 69,500.....                    | 07/24/2019                                |
| 7000238657..... |      | MOUNTAIN VIEW.....   | MO..... |           | 10/23/2019.....  | 5.20.....        | 77,704.....                                                     |                                             | 449.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 08/11/2019                                |
| 7000241488..... |      | AMARILLO.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 63,428.....                                                     |                                             | 611.....                                   |                                                                  |                                            |                                                | 93,000.....                    | 07/21/2019                                |
| 7000241826..... |      | RIVERSIDE.....       | CA..... |           | 10/23/2019.....  | 5.20.....        | 206,506.....                                                    |                                             | 1,401.....                                 |                                                                  |                                            |                                                | 317,839.....                   | 10/23/2019                                |
| 7000238462..... |      | COVINGTON.....       | TN..... |           | 10/23/2019.....  | 5.20.....        | 80,573.....                                                     |                                             | 776.....                                   |                                                                  |                                            |                                                | 59,000.....                    | 07/23/2019                                |
| 7000244150..... |      | JACKSONVILLE.....    | FL..... |           | 10/23/2019.....  | 5.20.....        | 144,739.....                                                    |                                             | 1,394.....                                 |                                                                  |                                            |                                                | 127,000.....                   | 10/03/2019                                |
| 7000240311..... |      | HOUSTON.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 92,255.....                                                     |                                             | 888.....                                   |                                                                  |                                            |                                                | 133,462.....                   | 10/23/2019                                |
| 7000239324..... |      | SHERIDAN.....        | AR..... |           | 10/23/2019.....  | 5.20.....        | 64,524.....                                                     |                                             | 621.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 07/30/2019                                |
| 7000244677..... |      | EVERETT.....         | MA..... |           | 10/23/2019.....  | 5.20.....        | 158,209.....                                                    |                                             | 539.....                                   |                                                                  |                                            |                                                | 263,295.....                   | 10/23/2019                                |
| 7000243151..... |      | EUHARLEE.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 107,874.....                                                    |                                             | 691.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/24/2019                                |
| 7000244205..... |      | DAYTON.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 137,622.....                                                    |                                             | 741.....                                   |                                                                  |                                            |                                                | 164,930.....                   | 10/23/2019                                |
| 7000238794..... |      | SAN TAN VALLEY.....  | AZ..... |           | 10/23/2019.....  | 5.20.....        | 80,414.....                                                     |                                             | 540.....                                   |                                                                  |                                            |                                                | 215,000.....                   | 07/21/2019                                |
| 7000237463..... |      | LAS CRUCES.....      | NM..... |           | 10/23/2019.....  | 5.20.....        | 126,645.....                                                    |                                             | 1,220.....                                 |                                                                  |                                            |                                                | 194,200.....                   | 10/23/2019                                |
| 7000240505..... |      | MARTINSBURG.....     | WV..... |           | 10/23/2019.....  | 5.20.....        | 134,973.....                                                    |                                             | 456.....                                   |                                                                  |                                            |                                                | 200,000.....                   | 07/23/2019                                |
| 7000243346..... |      | UNION.....           | SC..... |           | 10/23/2019.....  | 5.20.....        | 57,401.....                                                     |                                             | 305.....                                   |                                                                  |                                            |                                                | 75,000.....                    | 09/10/2019                                |
| 7000242155..... |      | WILMINGTON.....      | OH..... |           | 10/23/2019.....  | 5.20.....        | 176,281.....                                                    |                                             | 1,698.....                                 |                                                                  |                                            |                                                | 170,000.....                   | 07/21/2019                                |
| 7000242017..... |      | MIAMI.....           | FL..... |           | 10/23/2019.....  | 5.20.....        | 87,094.....                                                     |                                             | 839.....                                   |                                                                  |                                            |                                                | 315,000.....                   | 10/03/2019                                |
| 7000240504..... |      | STOCKBRIDGE.....     | WI..... |           | 10/23/2019.....  | 5.20.....        | 71,289.....                                                     |                                             | 687.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/22/2019                                |
| 7000238989..... |      | RIDGEFIELD.....      | WA..... |           | 10/23/2019.....  | 5.20.....        | 244,796.....                                                    |                                             | 1,569.....                                 |                                                                  |                                            |                                                | 328,000.....                   | 08/02/2019                                |
| 7000242964..... |      | ROSCOMMON.....       | MI..... |           | 10/23/2019.....  | 5.20.....        | 112,553.....                                                    |                                             | 1,084.....                                 |                                                                  |                                            |                                                | 170,000.....                   | 07/26/2019                                |
| 7000238464..... |      | PEARL.....           | MS..... |           | 10/23/2019.....  | 5.20.....        | 113,639.....                                                    |                                             | 668.....                                   |                                                                  |                                            |                                                | 158,000.....                   | 08/26/2019                                |
| 7000241966..... |      | NEW MADISON.....     | OH..... |           | 10/23/2019.....  | 5.20.....        | 67,833.....                                                     |                                             | 653.....                                   |                                                                  |                                            |                                                | 66,023.....                    | 10/23/2019                                |
| 7000243291..... |      | SCOTTSVILLE.....     | NY..... |           | 10/23/2019.....  | 5.20.....        | 96,326.....                                                     |                                             | 597.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/23/2019                                |
| 7000238658..... |      | RICHMOND.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 127,658.....                                                    |                                             | 90.....                                    |                                                                  |                                            |                                                | 160,000.....                   | 07/21/2019                                |
| 7000240503..... |      | CUMBERLAND.....      | MD..... |           | 10/23/2019.....  | 5.20.....        | 80,598.....                                                     |                                             | 473.....                                   |                                                                  |                                            |                                                | 105,000.....                   | 08/21/2019                                |
| 7000244151..... |      | CLEVELAND.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 77,298.....                                                     |                                             | 744.....                                   |                                                                  |                                            |                                                | 87,877.....                    | 10/23/2019                                |
| 7000243294..... |      | TEMPLE.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 66,970.....                                                     |                                             | 645.....                                   |                                                                  |                                            |                                                | 153,000.....                   | 07/26/2019                                |
| 7000237460..... |      | JACKSONVILLE.....    | FL..... |           | 10/23/2019.....  | 5.20.....        | 109,770.....                                                    |                                             | 246.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 10/03/2019                                |
| 7000244016..... |      | KATY.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 110,744.....                                                    |                                             | 754.....                                   |                                                                  |                                            |                                                | 125,140.....                   | 10/23/2019                                |
| 7000239790..... |      | RICHLAND CENTER..... | WI..... |           | 10/23/2019.....  | 5.20.....        | 74,662.....                                                     |                                             | 505.....                                   |                                                                  |                                            |                                                | 106,000.....                   | 08/02/2019                                |
| 7000241635..... |      | KENLY.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 83,665.....                                                     |                                             | 523.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/25/2019                                |
| 7000241440..... |      | ARLINGTON.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 58,686.....                                                     |                                             | 228.....                                   |                                                                  |                                            |                                                | 151,076.....                   | 10/23/2019                                |
| 7000240502..... |      | FLORENCE.....        | AZ..... |           | 10/23/2019.....  | 5.20.....        | 111,403.....                                                    |                                             | 714.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 08/02/2019                                |
| 7000244348..... |      | NEW CASTLE.....      | IN..... |           | 10/23/2019.....  | 5.20.....        | 55,284.....                                                     |                                             | 370.....                                   |                                                                  |                                            |                                                | 69,170.....                    | 10/23/2019                                |
| 7000239791..... |      | HORIZON CITY.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 128,650.....                                                    |                                             | 485.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/20/2019                                |
| 7000237987..... |      | SPRINGFIELD.....     | GA..... |           | 10/23/2019.....  | 5.20.....        | 102,853.....                                                    |                                             | 585.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 07/23/2019                                |
| 7000242967..... |      | GETTYSBURG.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 125,588.....                                                    |                                             | 67.....                                    |                                                                  |                                            |                                                | 125,000.....                   | 07/25/2019                                |
| 7000238708..... |      | VICKSBURG.....       | MS..... |           | 10/23/2019.....  | 5.20.....        | 40,977.....                                                     |                                             | 7.....                                     |                                                                  |                                            |                                                | 85,000.....                    | 07/23/2019                                |
| 7000240496..... |      | SLATINGTON.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 131,580.....                                                    |                                             | 1,267.....                                 |                                                                  |                                            |                                                | 206,500.....                   | 07/26/2019                                |

**SCHEDULE B - PART 1**

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location           |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|--------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                    |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City               | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000239515..... |      | ALTON.....         | NH..... |           | 10/23/2019.....  | 5.20.....        | 149,250.....                                                    |                                             | 972.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 08/01/2019                                |
| 7000249058..... |      | BROKEN ARROW.....  | OK..... |           | 10/23/2019.....  | 5.20.....        | 130,205.....                                                    |                                             | 788.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/24/2019                                |
| 7000238793..... |      | MARICOPA.....      | AZ..... |           | 10/23/2019.....  | 5.20.....        | 178,159.....                                                    |                                             | 603.....                                   |                                                                  |                                            |                                                | 260,000.....                   | 07/23/2019                                |
| 7000240500..... |      | RICHTON.....       | MS..... |           | 10/23/2019.....  | 5.20.....        | 86,269.....                                                     |                                             | 584.....                                   |                                                                  |                                            |                                                | 64,000.....                    | 09/06/2019                                |
| 7000240495..... |      | LATROBE.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 74,021.....                                                     |                                             | 268.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/22/2019                                |
| 7000242442..... |      | RICHMOND.....      | VA..... |           | 10/23/2019.....  | 5.20.....        | 125,033.....                                                    |                                             | 517.....                                   |                                                                  |                                            |                                                | 160,826.....                   | 10/23/2019                                |
| 7000243633..... |      | BELLEVUE.....      | NE..... |           | 10/23/2019.....  | 5.20.....        | 158,297.....                                                    |                                             | 1,063.....                                 |                                                                  |                                            |                                                | 199,000.....                   | 07/23/2019                                |
| 7000239175..... |      | BARDSTOWN.....     | KY..... |           | 10/23/2019.....  | 5.20.....        | 144,941.....                                                    |                                             | (342).....                                 |                                                                  |                                            |                                                | 170,000.....                   | 07/30/2019                                |
| 7000241444..... |      | AYDEN.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 67,401.....                                                     |                                             | 273.....                                   |                                                                  |                                            |                                                | 126,992.....                   | 10/23/2019                                |
| 7000237461..... |      | BEAUMONT.....      | CA..... |           | 10/23/2019.....  | 5.20.....        | 160,469.....                                                    |                                             | 848.....                                   |                                                                  |                                            |                                                | 264,641.....                   | 10/23/2019                                |
| 7000242110..... |      | BOSSIER CITY.....  | LA..... |           | 10/23/2019.....  | 5.20.....        | 163,083.....                                                    |                                             | 1,571.....                                 |                                                                  |                                            |                                                | 181,363.....                   | 10/23/2019                                |
| 7000240160..... |      | CANONSBURG.....    | PA..... |           | 10/23/2019.....  | 5.20.....        | 59,578.....                                                     |                                             | 574.....                                   |                                                                  |                                            |                                                | 101,245.....                   | 10/23/2019                                |
| 7000244635..... |      | OLYMPIA.....       | WA..... |           | 10/23/2019.....  | 5.20.....        | 103,719.....                                                    |                                             | 609.....                                   |                                                                  |                                            |                                                | 232,000.....                   | 03/05/2019                                |
| 7000243580..... |      | MANVEL.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 119,123.....                                                    |                                             | 350.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 07/23/2019                                |
| 7000238614..... |      | VAN BUREN.....     | AR..... |           | 10/23/2019.....  | 5.20.....        | 53,282.....                                                     |                                             | 513.....                                   |                                                                  |                                            |                                                | 53,000.....                    | 07/22/2019                                |
| 7000241778..... |      | CORDOVA.....       | TN..... |           | 10/23/2019.....  | 5.20.....        | 237,146.....                                                    |                                             | 1,002.....                                 |                                                                  |                                            |                                                | 441,000.....                   | 07/25/2019                                |
| 7000237892..... |      | SAINT CLOUD.....   | FL..... |           | 10/23/2019.....  | 5.20.....        | 110,069.....                                                    |                                             | (339).....                                 |                                                                  |                                            |                                                | 225,000.....                   | 10/03/2019                                |
| 7000242637..... |      | GLENN HEIGHTS..... | TX..... |           | 10/23/2019.....  | 5.20.....        | 124,551.....                                                    |                                             | 778.....                                   |                                                                  |                                            |                                                | 170,152.....                   | 10/23/2019                                |
| 7000242581..... |      | WASHINGTON.....    | DC..... |           | 10/23/2019.....  | 5.20.....        | 327,138.....                                                    |                                             | 2,166.....                                 |                                                                  |                                            |                                                | 483,713.....                   | 10/23/2019                                |
| 7000241583..... |      | ROCKFORD.....      | IL..... |           | 10/23/2019.....  | 5.20.....        | 56,742.....                                                     |                                             | 359.....                                   |                                                                  |                                            |                                                | 51,430.....                    | 10/23/2019                                |
| 7000243637..... |      | KENOSHA.....       | WI..... |           | 10/23/2019.....  | 5.20.....        | 152,326.....                                                    |                                             | 1,467.....                                 |                                                                  |                                            |                                                | 200,000.....                   | 07/23/2019                                |
| 7000238949..... |      | NATCHITOCHES.....  | LA..... |           | 10/23/2019.....  | 5.20.....        | 200,883.....                                                    |                                             | 1,935.....                                 |                                                                  |                                            |                                                | 220,000.....                   | 08/23/2019                                |
| 7000243441..... |      | SENATOBIA.....     | MS..... |           | 10/23/2019.....  | 5.20.....        | 147,363.....                                                    |                                             | 313.....                                   |                                                                  |                                            |                                                | 95,000.....                    | 07/23/2019                                |
| 7000239891..... |      | WAXHAW.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 233,726.....                                                    |                                             | 1,592.....                                 |                                                                  |                                            |                                                | 400,000.....                   | 08/01/2019                                |
| 7000238080..... |      | WILMER.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 91,984.....                                                     |                                             | 886.....                                   |                                                                  |                                            |                                                | 114,000.....                   | 07/31/2019                                |
| 7000239809..... |      | WARSAW.....        | IN..... |           | 10/23/2019.....  | 5.20.....        | 137,460.....                                                    |                                             | 919.....                                   |                                                                  |                                            |                                                | 232,000.....                   | 08/21/2019                                |
| 7000243582..... |      | CHEHALIS.....      | WA..... |           | 10/23/2019.....  | 5.20.....        | 173,903.....                                                    |                                             | 1,004.....                                 |                                                                  |                                            |                                                | 345,000.....                   | 07/30/2019                                |
| 7000238560..... |      | SEBRING.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 170,625.....                                                    |                                             | 1,643.....                                 |                                                                  |                                            |                                                | 130,000.....                   | 10/03/2019                                |
| 7000243111..... |      | CLARKESVILLE.....  | GA..... |           | 10/23/2019.....  | 5.20.....        | 51,303.....                                                     |                                             | 280.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/25/2019                                |
| 7000237900..... |      | MASON.....         | MI..... |           | 10/23/2019.....  | 5.20.....        | 138,813.....                                                    |                                             | 514.....                                   |                                                                  |                                            |                                                | 200,000.....                   | 07/23/2019                                |
| 7000240685..... |      | WALLS.....         | MS..... |           | 10/23/2019.....  | 5.20.....        | 105,934.....                                                    |                                             | 1,020.....                                 |                                                                  |                                            |                                                | 175,000.....                   | 08/06/2019                                |
| 7000244442..... |      | BONDURANT.....     | IA..... |           | 10/23/2019.....  | 5.20.....        | 192,925.....                                                    |                                             | 1,214.....                                 |                                                                  |                                            |                                                | 230,000.....                   | 07/21/2019                                |
| 7000238421..... |      | BIRCH RUN.....     | MI..... |           | 10/23/2019.....  | 5.20.....        | 91,799.....                                                     |                                             | 884.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/25/2019                                |
| 7000239945..... |      | JOSHUA TREE.....   | CA..... |           | 10/23/2019.....  | 5.20.....        | 91,361.....                                                     |                                             | 649.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 07/29/2019                                |
| 7000244303..... |      | HOUSTON.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 70,242.....                                                     |                                             | 485.....                                   |                                                                  |                                            |                                                | 123,221.....                   | 10/23/2019                                |
| 7000242390..... |      | CLARKSVILLE.....   | TN..... |           | 10/23/2019.....  | 5.20.....        | 135,186.....                                                    |                                             | 645.....                                   |                                                                  |                                            |                                                | 230,000.....                   | 07/25/2019                                |
| 7000239750..... |      | WINDER.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 77,884.....                                                     |                                             | 750.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 07/20/2019                                |
| 7000237561..... |      | LEHIGH ACRES.....  | FL..... |           | 10/23/2019.....  | 5.20.....        | 71,885.....                                                     |                                             | (4).....                                   |                                                                  |                                            |                                                | 165,000.....                   | 10/03/2019                                |
| 7000242922..... |      | ROCKY POINT.....   | NC..... |           | 10/23/2019.....  | 5.20.....        | 167,322.....                                                    |                                             | 1,611.....                                 |                                                                  |                                            |                                                | 165,000.....                   | 07/24/2019                                |
| 7000243305..... |      | HORIZON CITY.....  | TX..... |           | 10/23/2019.....  | 5.20.....        | 95,306.....                                                     |                                             | 279.....                                   |                                                                  |                                            |                                                | 128,000.....                   | 07/19/2019                                |
| 7000241115..... |      | STANWOOD.....      | WA..... |           | 10/23/2019.....  | 5.20.....        | 248,050.....                                                    |                                             | 710.....                                   |                                                                  |                                            |                                                | 370,000.....                   | 07/22/2019                                |
| 7000241116..... |      | OBLONG.....        | IL..... |           | 10/23/2019.....  | 5.20.....        | 78,995.....                                                     |                                             | 479.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 08/16/2019                                |
| 7000240407..... |      | JUSTIN.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 216,554.....                                                    |                                             | 429.....                                   |                                                                  |                                            |                                                | 277,000.....                   | 07/25/2019                                |
| 7000238328..... |      | SAN ANTONIO.....   | TX..... |           | 10/23/2019.....  | 5.20.....        | 156,108.....                                                    |                                             | 1,031.....                                 |                                                                  |                                            |                                                | 200,000.....                   | 07/20/2019                                |
| 7000238804..... |      | LUCEDALE.....      | MS..... |           | 10/23/2019.....  | 5.20.....        | 128,861.....                                                    |                                             | 1,241.....                                 |                                                                  |                                            |                                                | 100,000.....                   | 07/31/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000237329..... |      | WAYCROSS.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 8,544.....                                                      |                                             | 19.....                                    |                                                                  |                                            |                                                | 68,000.....                    | 07/29/2019                                |
| 7000237944..... |      | SMITHVILLE.....       | MO..... |           | 10/23/2019.....  | 5.20.....        | 201,001.....                                                    |                                             | 1,350.....                                 |                                                                  |                                            |                                                | 290,000.....                   | 08/09/2019                                |
| 7000241394..... |      | BROOKLYN.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 82,387.....                                                     |                                             | 239.....                                   |                                                                  |                                            |                                                | 296,816.....                   | 10/23/2019                                |
| 7000241927..... |      | PHILADELPHIA.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 137,485.....                                                    |                                             | 1,324.....                                 |                                                                  |                                            |                                                | 142,216.....                   | 10/23/2019                                |
| 7000239658..... |      | IMPERIAL.....         | CA..... |           | 10/23/2019.....  | 5.20.....        | 166,941.....                                                    |                                             | 619.....                                   |                                                                  |                                            |                                                | 260,000.....                   | 07/23/2019                                |
| 7000240681..... |      | NESBIT.....           | MS..... |           | 10/23/2019.....  | 5.20.....        | 130,508.....                                                    |                                             | 802.....                                   |                                                                  |                                            |                                                | 200,000.....                   | 07/20/2019                                |
| 7000241062..... |      | BRIDGEPORT.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 150,396.....                                                    |                                             | 945.....                                   |                                                                  |                                            |                                                | 228,000.....                   | 07/25/2019                                |
| 7000242394..... |      | WEST POINT.....       | MS..... |           | 10/23/2019.....  | 5.20.....        | 66,115.....                                                     |                                             | 284.....                                   |                                                                  |                                            |                                                | 89,099.....                    | 10/23/2019                                |
| 7000243585..... |      | VALLEY.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 64,412.....                                                     |                                             | 65.....                                    |                                                                  |                                            |                                                | 99,000.....                    | 07/22/2019                                |
| 7000238273..... |      | MENA.....             | AR..... |           | 10/23/2019.....  | 5.20.....        | 54,544.....                                                     |                                             | 129.....                                   |                                                                  |                                            |                                                | 60,000.....                    | 07/31/2019                                |
| 7000239326..... |      | EXETER.....           | MO..... |           | 10/23/2019.....  | 5.20.....        | 108,129.....                                                    |                                             | 725.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/26/2019                                |
| 7000239132..... |      | MARTINSVILLE.....     | VA..... |           | 10/23/2019.....  | 5.20.....        | 37,836.....                                                     |                                             | (51).....                                  |                                                                  |                                            | 45,000.....                                    | 45,000.....                    | 07/23/2019                                |
| 7000242588..... |      | LAS VEGAS.....        | NV..... |           | 10/23/2019.....  | 5.20.....        | 305,652.....                                                    |                                             | 849.....                                   |                                                                  |                                            |                                                | 567,103.....                   | 10/23/2019                                |
| 7000242926..... |      | ALTAMONT.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 46,796.....                                                     |                                             | 451.....                                   |                                                                  |                                            |                                                | 55,000.....                    | 07/27/2019                                |
| 7000241396..... |      | NEWARK.....           | NJ..... |           | 10/23/2019.....  | 5.20.....        | 98,131.....                                                     |                                             | 945.....                                   |                                                                  |                                            |                                                | 131,090.....                   | 10/23/2019                                |
| 7000242915..... |      | CABOT.....            | AR..... |           | 10/23/2019.....  | 5.20.....        | 114,322.....                                                    |                                             | 34.....                                    |                                                                  |                                            |                                                | 135,000.....                   | 07/29/2019                                |
| 7000242577..... |      | SAINT ALBANS.....     | NY..... |           | 10/23/2019.....  | 5.20.....        | 405,491.....                                                    |                                             | 2,746.....                                 |                                                                  |                                            |                                                | 549,385.....                   | 10/23/2019                                |
| 7000237681..... |      | ROSAMOND AREA.....    | CA..... |           | 10/23/2019.....  | 5.20.....        | 151,696.....                                                    |                                             | 81.....                                    |                                                                  |                                            |                                                | 288,308.....                   | 10/23/2019                                |
| 7000243381..... |      | ONEONTA.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 105,033.....                                                    |                                             | 216.....                                   |                                                                  |                                            |                                                | 118,000.....                   | 07/24/2019                                |
| 7000238397..... |      | SAINT MARYS.....      | OH..... |           | 10/23/2019.....  | 5.20.....        | 86,956.....                                                     |                                             | 359.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/25/2019                                |
| 7000241579..... |      | HUNTSVILLE.....       | AL..... |           | 10/23/2019.....  | 5.20.....        | 10,628.....                                                     |                                             | 70.....                                    |                                                                  |                                            |                                                | 120,000.....                   | 07/25/2019                                |
| 7000240917..... |      | FORT WORTH.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 99,452.....                                                     |                                             | 209.....                                   |                                                                  |                                            |                                                | 156,658.....                   | 10/23/2019                                |
| 7000239258..... |      | COLUMBUS.....         | MS..... |           | 10/23/2019.....  | 5.20.....        | 61,875.....                                                     |                                             | 596.....                                   |                                                                  |                                            |                                                | 107,000.....                   | 07/27/2019                                |
| 7000243914..... |      | PENNSAUKEN TWP.....   | NJ..... |           | 10/23/2019.....  | 5.20.....        | 79,665.....                                                     |                                             | 528.....                                   |                                                                  |                                            |                                                | 146,256.....                   | 10/23/2019                                |
| 7000240384..... |      | YAKIMA.....           | WA..... |           | 10/23/2019.....  | 5.20.....        | 212,698.....                                                    |                                             | 789.....                                   |                                                                  |                                            |                                                | 280,442.....                   | 10/23/2019                                |
| 7000244240..... |      | FORT WORTH.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 152,470.....                                                    |                                             | 1,468.....                                 |                                                                  |                                            |                                                | 195,000.....                   | 07/20/2019                                |
| 7000239735..... |      | EWA BEACH.....        | HI..... |           | 10/23/2019.....  | 5.20.....        | 431,731.....                                                    |                                             | 4,158.....                                 |                                                                  |                                            |                                                | 635,000.....                   | 07/22/2019                                |
| 7000243769..... |      | FAYETTEVILLE.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 86,654.....                                                     |                                             | 835.....                                   |                                                                  |                                            |                                                | 106,017.....                   | 10/23/2019                                |
| 7000241052..... |      | N DINWIDDIE.....      | VA..... |           | 10/23/2019.....  | 5.20.....        | 94,423.....                                                     |                                             | 909.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 08/03/2019                                |
| 7000243380..... |      | TENNESSEE COLONY..... | TX..... |           | 10/23/2019.....  | 5.20.....        | 129,563.....                                                    |                                             | 746.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 08/04/2019                                |
| 7000240107..... |      | SUNDOWN.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 145,013.....                                                    |                                             | 971.....                                   |                                                                  |                                            |                                                | 116,000.....                   | 08/22/2019                                |
| 7000238872..... |      | JOLIET.....           | IL..... |           | 10/23/2019.....  | 5.20.....        | 117,354.....                                                    |                                             | 735.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 07/21/2019                                |
| 7000241918..... |      | GOWEN.....            | MI..... |           | 10/23/2019.....  | 5.20.....        | 85,182.....                                                     |                                             | 820.....                                   |                                                                  |                                            |                                                | 114,623.....                   | 10/23/2019                                |
| 7000241862..... |      | WOODLAWN.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 120,790.....                                                    |                                             | 458.....                                   |                                                                  |                                            |                                                | 169,000.....                   | 07/31/2019                                |
| 7000239394..... |      | SAVANNAH.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 128,450.....                                                    |                                             | 373.....                                   |                                                                  |                                            |                                                | 128,000.....                   | 07/20/2019                                |
| 7000243383..... |      | HORN LAKE.....        | MS..... |           | 10/23/2019.....  | 5.20.....        | 70,613.....                                                     |                                             | 680.....                                   |                                                                  |                                            |                                                | 85,000.....                    | 07/19/2019                                |
| 7000239589..... |      | BRAINERD.....         | MN..... |           | 10/23/2019.....  | 5.20.....        | 57,865.....                                                     |                                             | 382.....                                   |                                                                  |                                            |                                                | 72,000.....                    | 08/16/2019                                |
| 7000238542..... |      | FOUNTAIN INN.....     | SC..... |           | 10/23/2019.....  | 5.20.....        | 135,184.....                                                    |                                             | 466.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 08/02/2019                                |
| 7000239395..... |      | BURKE.....            | VA..... |           | 10/23/2019.....  | 5.20.....        | 571,222.....                                                    |                                             | 1,892.....                                 |                                                                  |                                            |                                                | 615,000.....                   | 07/20/2019                                |
| 7000244437..... |      | LYNDONVILLE.....      | VT..... |           | 10/23/2019.....  | 5.20.....        | 111,608.....                                                    |                                             | 675.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 07/31/2019                                |
| 7000241054..... |      | GASTON.....           | SC..... |           | 10/23/2019.....  | 5.20.....        | 92,088.....                                                     |                                             | 887.....                                   |                                                                  |                                            |                                                | 127,500.....                   | 08/16/2019                                |
| 7000242918..... |      | WEATHERFORD.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 85,255.....                                                     |                                             | 821.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/26/2019                                |
| 7000243577..... |      | HORIZON CITY.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 108,177.....                                                    |                                             | 725.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 07/20/2019                                |
| 7000240576..... |      | SAN TAN VALLEY.....   | AZ..... |           | 10/23/2019.....  | 5.20.....        | 115,348.....                                                    |                                             | 389.....                                   |                                                                  |                                            |                                                | 216,000.....                   | 08/02/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243244..... |      | GASTONIA.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 79,275.....                                                     |                                             | 249.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/20/2019                                |
| 7000239119..... |      | SPRINGFIELD.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 73,947.....                                                     |                                             | (65).....                                  |                                                                  |                                            |                                                | 185,000.....                   | 07/23/2019                                |
| 7000239928..... |      | RIO RICO.....         | AZ..... |           | 10/23/2019.....  | 5.20.....        | 69,402.....                                                     |                                             | 261.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/27/2019                                |
| 7000237876..... |      | NICHOLASVILLE.....    | KY..... |           | 10/23/2019.....  | 5.20.....        | 168,831.....                                                    |                                             | 962.....                                   |                                                                  |                                            |                                                | 147,900.....                   | 07/29/2019                                |
| 7000238255..... |      | ROYSE CITY.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 100,273.....                                                    |                                             | 398.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/20/2019                                |
| 7000237733..... |      | WALDORF.....          | MD..... |           | 10/23/2019.....  | 5.20.....        | 322,212.....                                                    |                                             | 3,103.....                                 |                                                                  |                                            |                                                | 251,653.....                   | 10/23/2019                                |
| 7000242530..... |      | WAPPINGERS FALLS..... | NY..... |           | 10/23/2019.....  | 5.20.....        | 161,155.....                                                    |                                             | 1,552.....                                 |                                                                  |                                            |                                                | 167,675.....                   | 10/23/2019                                |
| 7000239115..... |      | NEOSHO.....           | MO..... |           | 10/23/2019.....  | 5.20.....        | 62,978.....                                                     |                                             | 401.....                                   |                                                                  |                                            |                                                | 72,000.....                    | 07/25/2019                                |
| 7000249095..... |      | ATHENS.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 51,523.....                                                     |                                             | 496.....                                   |                                                                  |                                            |                                                | 75,000.....                    | 09/13/2019                                |
| 7000238060..... |      | BLYTHEVILLE.....      | AR..... |           | 10/23/2019.....  | 5.20.....        | 60,517.....                                                     |                                             | 67.....                                    |                                                                  |                                            |                                                | 21,000.....                    | 08/21/2019                                |
| 7000241864..... |      | APOLLO BEACH.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 126,123.....                                                    |                                             | 364.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 10/03/2019                                |
| 7000244383..... |      | NEWTON.....           | IA..... |           | 10/23/2019.....  | 5.20.....        | 107,073.....                                                    |                                             | 594.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/25/2019                                |
| 7000242862..... |      | WHITE BLUFF.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 77,056.....                                                     |                                             | 498.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 07/22/2019                                |
| 7000244721..... |      | POMPTON LAKES.....    | NJ..... |           | 10/23/2019.....  | 5.20.....        | 166,367.....                                                    |                                             | 1,602.....                                 |                                                                  |                                            |                                                | 320,000.....                   | 03/07/2019                                |
| 7000239392..... |      | WELLINGTON.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 241,938.....                                                    |                                             | 1,542.....                                 |                                                                  |                                            |                                                | 360,000.....                   | 10/03/2019                                |
| 7000239060..... |      | ELIZABETHTOWN.....    | KY..... |           | 10/23/2019.....  | 5.20.....        | 231,548.....                                                    |                                             | 2,230.....                                 |                                                                  |                                            |                                                | 235,000.....                   | 07/23/2019                                |
| 7000242531..... |      | ATHENS.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 122,472.....                                                    |                                             | 362.....                                   |                                                                  |                                            |                                                | 123,780.....                   | 10/23/2019                                |
| 7000239926..... |      | ROUND ROCK.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 222,114.....                                                    |                                             | 937.....                                   |                                                                  |                                            |                                                | 365,000.....                   | 07/22/2019                                |
| 7000244382..... |      | OMAHA.....            | NE..... |           | 10/23/2019.....  | 5.20.....        | 84,841.....                                                     |                                             | 54.....                                    |                                                                  |                                            |                                                | 117,941.....                   | 10/23/2019                                |
| 7000239588..... |      | SAN ANTONIO.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 118,907.....                                                    |                                             | 765.....                                   |                                                                  |                                            |                                                | 153,000.....                   | 07/20/2019                                |
| 7000242249..... |      | CHARLOTTE.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 222,072.....                                                    |                                             | 1,465.....                                 |                                                                  |                                            |                                                | 198,000.....                   | 07/26/2019                                |
| 7000238257..... |      | CLERMONT.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 221,020.....                                                    |                                             | 2,129.....                                 |                                                                  |                                            |                                                | 295,000.....                   | 08/04/2019                                |
| 7000239113..... |      | NEOSHO.....           | MO..... |           | 10/23/2019.....  | 5.20.....        | 58,833.....                                                     |                                             | 567.....                                   |                                                                  |                                            |                                                | 95,000.....                    | 07/25/2019                                |
| 7000242194..... |      | MARION.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 65,254.....                                                     |                                             | 628.....                                   |                                                                  |                                            |                                                | 82,787.....                    | 10/23/2019                                |
| 7000240240..... |      | SUFFOLK.....          | VA..... |           | 10/23/2019.....  | 5.20.....        | 240,218.....                                                    |                                             | 661.....                                   |                                                                  |                                            |                                                | 230,000.....                   | 07/23/2019                                |
| 7000242864..... |      | CLARKSVILLE.....      | AR..... |           | 10/23/2019.....  | 5.20.....        | 77,495.....                                                     |                                             | 431.....                                   |                                                                  |                                            |                                                | 106,900.....                   | 07/26/2019                                |
| 7000243193..... |      | LAKELAND.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 175,194.....                                                    |                                             | 1,173.....                                 |                                                                  |                                            |                                                | 205,000.....                   | 10/03/2019                                |
| 7000238256..... |      | CEDARTOWN.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 158,140.....                                                    |                                             | 386.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/24/2019                                |
| 7000239114..... |      | THURMONT.....         | MD..... |           | 10/23/2019.....  | 5.20.....        | 113,777.....                                                    |                                             | 473.....                                   |                                                                  |                                            |                                                | 197,000.....                   | 07/22/2019                                |
| 7000242866..... |      | MARENGO.....          | IA..... |           | 10/23/2019.....  | 5.20.....        | 88,644.....                                                     |                                             | 854.....                                   |                                                                  |                                            |                                                | 79,900.....                    | 08/26/2019                                |
| 7000240096..... |      | PAWTUCKET.....        | RI..... |           | 10/23/2019.....  | 5.20.....        | 163,570.....                                                    |                                             | 686.....                                   |                                                                  |                                            |                                                | 205,452.....                   | 10/23/2019                                |
| 7000237928..... |      | LYKENS.....           | PA..... |           | 10/23/2019.....  | 5.20.....        | 80,274.....                                                     |                                             | 502.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 08/12/2019                                |
| 7000241535..... |      | MOUNT LAUREL.....     | NJ..... |           | 10/23/2019.....  | 5.20.....        | 248,278.....                                                    |                                             | 2,391.....                                 |                                                                  |                                            |                                                | 195,000.....                   | 07/19/2019                                |
| 7000244579..... |      | SCRANTON.....         | PA..... |           | 10/23/2019.....  | 5.20.....        | 57,441.....                                                     |                                             | 365.....                                   |                                                                  |                                            |                                                | 113,136.....                   | 10/23/2019                                |
| 7000240766..... |      | MCGRADY.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 80,015.....                                                     |                                             | 454.....                                   |                                                                  |                                            |                                                | 92,000.....                    | 07/30/2019                                |
| 7000244531..... |      | TWIN FALLS.....       | ID..... |           | 10/23/2019.....  | 5.20.....        | 132,675.....                                                    |                                             | 807.....                                   |                                                                  |                                            |                                                | 134,851.....                   | 10/23/2019                                |
| 7000239215..... |      | LISBON.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 69,563.....                                                     |                                             | 432.....                                   |                                                                  |                                            |                                                | 107,000.....                   | 09/05/2019                                |
| 7000243671..... |      | FRESNO.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 84,298.....                                                     |                                             | 812.....                                   |                                                                  |                                            |                                                | 145,941.....                   | 10/23/2019                                |
| 7000238216..... |      | BEAVERTON.....        | MI..... |           | 10/23/2019.....  | 5.20.....        | 52,616.....                                                     |                                             | 324.....                                   |                                                                  |                                            |                                                | 75,000.....                    | 07/26/2019                                |
| 7000242534..... |      | WESTFIELD.....        | MA..... |           | 10/23/2019.....  | 5.20.....        | 256,889.....                                                    |                                             | 1,637.....                                 |                                                                  |                                            |                                                | 223,381.....                   | 10/23/2019                                |
| 7000241536..... |      | MIRAMAR.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 213,849.....                                                    |                                             | (367).....                                 |                                                                  |                                            |                                                | 275,000.....                   | 10/03/2019                                |
| 7000237494..... |      | ROSHARON.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 179,313.....                                                    |                                             | (559).....                                 |                                                                  |                                            |                                                | 210,400.....                   | 10/23/2019                                |
| 7000239548..... |      | LORETTO.....          | KY..... |           | 10/23/2019.....  | 5.20.....        | 103,775.....                                                    |                                             | 344.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 08/23/2019                                |
| 7000241203..... |      | HAMPTON.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 173,426.....                                                    |                                             | 1,670.....                                 |                                                                  |                                            |                                                | 255,000.....                   | 08/04/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.118

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000240432..... |      | CHARLOTTESVILLE.....  | VA..... |           | 10/23/2019.....  | 5.20.....        | 112,159.....                                                    |                                             | 729.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/25/2019                                |
| 7000243726..... |      | ORLANDO.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 76,557.....                                                     |                                             | 737.....                                   |                                                                  |                                            |                                                | 55,000.....                    | 10/03/2019                                |
| 7000244725..... |      | RALEIGH.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 104,726.....                                                    |                                             | 614.....                                   |                                                                  |                                            |                                                | 138,759.....                   | 10/23/2019                                |
| 7000241204..... |      | HARTSVILLE.....       | SC..... |           | 10/23/2019.....  | 5.20.....        | 105,536.....                                                    |                                             | 690.....                                   |                                                                  |                                            |                                                | 123,900.....                   | 08/29/2019                                |
| 7000243194..... |      | GUNTOWN.....          | MS..... |           | 10/23/2019.....  | 5.20.....        | 120,405.....                                                    |                                             | 735.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/29/2019                                |
| 7000238491..... |      | WAYNE.....            | OH..... |           | 10/23/2019.....  | 5.20.....        | 95,613.....                                                     |                                             | 253.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 07/24/2019                                |
| 7000240764..... |      | ORANGEBURG.....       | SC..... |           | 10/23/2019.....  | 5.20.....        | 133,709.....                                                    |                                             | 772.....                                   |                                                                  |                                            |                                                | 164,000.....                   | 07/24/2019                                |
| 7000240431..... |      | BATESVILLE.....       | AR..... |           | 10/23/2019.....  | 5.20.....        | 63,592.....                                                     |                                             | 423.....                                   |                                                                  |                                            |                                                | 52,000.....                    | 07/26/2019                                |
| 7000249097..... |      | GAFFNEY.....          | SC..... |           | 10/23/2019.....  | 5.20.....        | 112,893.....                                                    |                                             | 338.....                                   |                                                                  |                                            |                                                | 124,000.....                   | 07/26/2019                                |
| 7000242869..... |      | LATTA.....            | SC..... |           | 10/23/2019.....  | 5.20.....        | 74,726.....                                                     |                                             | 207.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 07/27/2019                                |
| 7000241538..... |      | CLARKSVILLE.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 109,196.....                                                    |                                             | 1,052.....                                 |                                                                  |                                            |                                                | 140,000.....                   | 07/23/2019                                |
| 7000238218..... |      | BUCKNER.....          | MO..... |           | 10/23/2019.....  | 5.20.....        | 71,771.....                                                     |                                             | 691.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/22/2019                                |
| 7000237834..... |      | SHELBYVILLE.....      | IL..... |           | 10/23/2019.....  | 5.20.....        | 40,250.....                                                     |                                             | 388.....                                   |                                                                  |                                            |                                                | 12,000.....                    | 08/27/2019                                |
| 7000240763..... |      | BUNKER HILL.....      | WV..... |           | 10/23/2019.....  | 5.20.....        | 143,202.....                                                    |                                             | 834.....                                   |                                                                  |                                            |                                                | 183,000.....                   | 02/07/2019                                |
| 7000240287..... |      | WORDEN.....           | IL..... |           | 10/23/2019.....  | 5.20.....        | 104,611.....                                                    |                                             | 1,007.....                                 |                                                                  |                                            |                                                | 117,260.....                   | 10/23/2019                                |
| 7000243201..... |      | COLUMBIA CITY.....    | IN..... |           | 10/23/2019.....  | 5.20.....        | 68,657.....                                                     |                                             | 329.....                                   |                                                                  |                                            |                                                | 144,000.....                   | 10/08/2019                                |
| 7000243534..... |      | LOVINGTON.....        | NM..... |           | 10/23/2019.....  | 5.20.....        | 145,161.....                                                    |                                             | 897.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 09/05/2019                                |
| 7000239547..... |      | MERRILL.....          | WI..... |           | 10/23/2019.....  | 5.20.....        | 99,812.....                                                     |                                             | 625.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/25/2019                                |
| 7000241012..... |      | HOLIDAY.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 63,715.....                                                     |                                             | 614.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 10/03/2019                                |
| 7000242538..... |      | HAVELOCK.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 107,618.....                                                    |                                             | 1,036.....                                 |                                                                  |                                            |                                                | 83,000.....                    | 07/23/2019                                |
| 7000243537..... |      | HAGERHILL.....        | KY..... |           | 10/23/2019.....  | 5.20.....        | 43,166.....                                                     |                                             | 198.....                                   |                                                                  |                                            |                                                | 52,500.....                    | 08/23/2019                                |
| 7000238350..... |      | CONLEY.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 127,143.....                                                    |                                             | 762.....                                   |                                                                  |                                            |                                                | 189,000.....                   | 01/28/2019                                |
| 7000239682..... |      | WORLAND.....          | WY..... |           | 10/23/2019.....  | 5.20.....        | 115,428.....                                                    |                                             | 389.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 08/22/2019                                |
| 7000239350..... |      | FRANKLIN.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 81,974.....                                                     |                                             | 504.....                                   |                                                                  |                                            |                                                | 75,000.....                    | 08/04/2019                                |
| 7000242821..... |      | JASPER.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 46,733.....                                                     |                                             | 450.....                                   |                                                                  |                                            |                                                | 40,000.....                    | 07/22/2019                                |
| 7000241822..... |      | ODENTON.....          | MD..... |           | 10/23/2019.....  | 5.20.....        | 254,047.....                                                    |                                             | 2,447.....                                 |                                                                  |                                            |                                                | 260,000.....                   | 07/20/2019                                |
| 7000243536..... |      | JACKSBORO.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 67,295.....                                                     |                                             | 340.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 07/30/2019                                |
| 7000240146..... |      | SALFORD TWP.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 154,341.....                                                    |                                             | 930.....                                   |                                                                  |                                            |                                                | 247,609.....                   | 10/23/2019                                |
| 7000240479..... |      | JOPLIN.....           | MO..... |           | 10/23/2019.....  | 5.20.....        | 67,714.....                                                     |                                             | 220.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 07/25/2019                                |
| 7000239878..... |      | CHILDERSBURG.....     | AL..... |           | 10/23/2019.....  | 5.20.....        | 165,354.....                                                    |                                             | 676.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/23/2019                                |
| 7000249050..... |      | BRANDON.....          | MS..... |           | 10/23/2019.....  | 5.20.....        | 171,642.....                                                    |                                             | 1,153.....                                 |                                                                  |                                            |                                                | 190,000.....                   | 07/24/2019                                |
| 7000243869..... |      | HARVEST.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 110,505.....                                                    |                                             | 400.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 01/29/2019                                |
| 7000244534..... |      | MOUNTAIN HOME.....    | ID..... |           | 10/23/2019.....  | 5.20.....        | 136,967.....                                                    |                                             | 1,319.....                                 |                                                                  |                                            |                                                | 155,000.....                   | 07/23/2019                                |
| 7000240760..... |      | EATON.....            | OH..... |           | 10/23/2019.....  | 5.20.....        | 76,776.....                                                     |                                             | 252.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/29/2019                                |
| 7000240007..... |      | HAINES CITY.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 94,258.....                                                     |                                             | 603.....                                   |                                                                  |                                            |                                                | 215,000.....                   | 10/03/2019                                |
| 7000243206..... |      | WADENA.....           | MN..... |           | 10/23/2019.....  | 5.20.....        | 134,885.....                                                    |                                             | 1,299.....                                 |                                                                  |                                            |                                                | 120,000.....                   | 08/04/2019                                |
| 7000243677..... |      | NORTHAMPTON.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 149,386.....                                                    |                                             | 1,439.....                                 |                                                                  |                                            |                                                | 196,007.....                   | 10/23/2019                                |
| 7000241209..... |      | BOYCE.....            | LA..... |           | 10/23/2019.....  | 5.20.....        | 180,656.....                                                    |                                             | 1,156.....                                 |                                                                  |                                            |                                                | 228,000.....                   | 08/07/2019                                |
| 7000243539..... |      | NORTH WILKESBORO..... | NC..... |           | 10/23/2019.....  | 5.20.....        | 111,108.....                                                    |                                             | 641.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 09/17/2019                                |
| 7000244537..... |      | LAS VEGAS.....        | NV..... |           | 10/23/2019.....  | 5.20.....        | 108,007.....                                                    |                                             | 1,040.....                                 |                                                                  |                                            |                                                | 270,000.....                   | 07/19/2019                                |
| 7000239680..... |      | WAYNESBORO.....       | VA..... |           | 10/23/2019.....  | 5.20.....        | 99,715.....                                                     |                                             | 643.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/25/2019                                |
| 7000243345..... |      | NEW ENTERPRISE.....   | PA..... |           | 10/23/2019.....  | 5.20.....        | 116,188.....                                                    |                                             | 688.....                                   |                                                                  |                                            |                                                | 323,000.....                   | 10/09/2019                                |
| 7000243821..... |      | HINESVILLE.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 123,017.....                                                    |                                             | 1,185.....                                 |                                                                  |                                            |                                                | 175,000.....                   | 01/16/2019                                |
| 7000240477..... |      | KALISPELL.....        | MT..... |           | 10/23/2019.....  | 5.20.....        | 176,339.....                                                    |                                             | 1,140.....                                 |                                                                  |                                            |                                                | 285,000.....                   | 07/23/2019                                |
| 7000238546..... |      | MOUNT STERLING.....   | OH..... |           | 10/23/2019.....  | 5.20.....        | 105,389.....                                                    |                                             | 568.....                                   |                                                                  |                                            |                                                | 154,000.....                   | 08/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000239404..... |      | ELGIN.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 65,984.....                                                     |                                             | 449.....                                   |                                                                  |                                            |                                                | 83,261.....                    | 10/23/2019                                |
| 7000242485..... |      | HOUSTON.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 101,007.....                                                    |                                             | 973.....                                   |                                                                  |                                            |                                                | 123,817.....                   | 10/23/2019                                |
| 7000239876..... |      | VAN WERT.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 64,066.....                                                     |                                             | 222.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 07/25/2019                                |
| 7000241487..... |      | SAN ANTONIO.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 73,655.....                                                     |                                             | 252.....                                   |                                                                  |                                            |                                                | 89,078.....                    | 10/23/2019                                |
| 7000241963..... |      | CHICAGO.....        | IL..... |           | 10/23/2019.....  | 5.20.....        | 206,861.....                                                    |                                             | 505.....                                   |                                                                  |                                            |                                                | 128,910.....                   | 10/23/2019                                |
| 7000249043..... |      | ROCKY POINT.....    | NC..... |           | 10/23/2019.....  | 5.20.....        | 134,149.....                                                    |                                             | 339.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 07/23/2019                                |
| 7000238839..... |      | ROBERTA.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 92,027.....                                                     |                                             | 182.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/23/2019                                |
| 7000238978..... |      | BUCKEYE.....        | AZ..... |           | 10/23/2019.....  | 5.20.....        | 177,869.....                                                    |                                             | 1,054.....                                 |                                                                  |                                            |                                                | 340,000.....                   | 07/25/2019                                |
| 7000238644..... |      | GLENVILLE.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 68,673.....                                                     |                                             | (15).....                                  |                                                                  |                                            |                                                | 90,000.....                    | 07/28/2019                                |
| 7000237784..... |      | ROCKWOOD.....       | MI..... |           | 10/23/2019.....  | 5.20.....        | 67,094.....                                                     |                                             | 646.....                                   |                                                                  |                                            |                                                | 123,000.....                   | 07/24/2019                                |
| 7000251003..... |      | CHESTERTOWN.....    | MD..... |           | 10/23/2019.....  | 5.20.....        | 349,392.....                                                    |                                             | 3,365.....                                 |                                                                  |                                            |                                                | 290,000.....                   | 07/23/2019                                |
| 7000244470..... |      | LANESVILLE.....     | IN..... |           | 10/23/2019.....  | 5.20.....        | 132,805.....                                                    |                                             | 327.....                                   |                                                                  |                                            |                                                | 142,177.....                   | 10/23/2019                                |
| 7000240826..... |      | BROOKLYN.....       | NY..... |           | 10/23/2019.....  | 5.20.....        | 206,583.....                                                    |                                             | (456).....                                 |                                                                  |                                            |                                                | 378,421.....                   | 10/23/2019                                |
| 7000239506..... |      | WALKER.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 147,936.....                                                    |                                             | 376.....                                   |                                                                  |                                            |                                                | 222,000.....                   | 07/24/2019                                |
| 7000243189..... |      | DEVINE.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 120,842.....                                                    |                                             | 766.....                                   |                                                                  |                                            |                                                | 128,000.....                   | 07/25/2019                                |
| 7000238029..... |      | LA SALLE.....       | MI..... |           | 10/23/2019.....  | 5.20.....        | 83,119.....                                                     |                                             | 800.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/30/2019                                |
| 7000239311..... |      | COWETA.....         | OK..... |           | 10/23/2019.....  | 5.20.....        | 91,315.....                                                     |                                             | 879.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/24/2019                                |
| 7000243000..... |      | WEST LAFAYETTE..... | IN..... |           | 10/23/2019.....  | 5.20.....        | 100,173.....                                                    |                                             | 639.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 07/25/2019                                |
| 7000237783..... |      | WATERFORD.....      | MI..... |           | 10/23/2019.....  | 5.20.....        | 51,018.....                                                     |                                             | 491.....                                   |                                                                  |                                            |                                                | 101,549.....                   | 10/23/2019                                |
| 7000240963..... |      | EUREKA.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 85,049.....                                                     |                                             | 506.....                                   |                                                                  |                                            |                                                | 85,000.....                    | 07/23/2019                                |
| 7000244001..... |      | COLUMBUS.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 144,007.....                                                    |                                             | 506.....                                   |                                                                  |                                            |                                                | 149,000.....                   | 07/22/2019                                |
| 7000243950..... |      | SUFFOLK.....        | VA..... |           | 10/23/2019.....  | 5.20.....        | 51,011.....                                                     |                                             | 344.....                                   |                                                                  |                                            |                                                | 197,192.....                   | 10/23/2019                                |
| 7000242280..... |      | DENTON.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 171,121.....                                                    |                                             | 1,648.....                                 |                                                                  |                                            |                                                | 181,389.....                   | 10/23/2019                                |
| 7000242951..... |      | GONZALES.....       | LA..... |           | 10/23/2019.....  | 5.20.....        | 146,998.....                                                    |                                             | 900.....                                   |                                                                  |                                            |                                                | 182,000.....                   | 08/02/2019                                |
| 7000238313..... |      | COTTONDALE.....     | AL..... |           | 10/23/2019.....  | 5.20.....        | 116,058.....                                                    |                                             | 753.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 07/24/2019                                |
| 7000239503..... |      | CLOVER.....         | SC..... |           | 10/23/2019.....  | 5.20.....        | 138,149.....                                                    |                                             | 1,330.....                                 |                                                                  |                                            |                                                | 240,000.....                   | 07/23/2019                                |
| 7000241621..... |      | ROCKFORD.....       | IL..... |           | 10/23/2019.....  | 5.20.....        | 118,937.....                                                    |                                             | 375.....                                   |                                                                  |                                            |                                                | 176,173.....                   | 10/23/2019                                |
| 7000244000..... |      | SAVANNAH.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 154,942.....                                                    |                                             | 1,492.....                                 |                                                                  |                                            |                                                | 160,000.....                   | 07/20/2019                                |
| 7000239166..... |      | SEARCY.....         | AR..... |           | 10/23/2019.....  | 5.20.....        | 77,683.....                                                     |                                             | 748.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/21/2019                                |
| 7000244666..... |      | RIVERVIEW.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 83,391.....                                                     |                                             | 486.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 10/03/2019                                |
| 7000240209..... |      | BARNEY.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 200,629.....                                                    |                                             | 1,932.....                                 |                                                                  |                                            |                                                | 169,000.....                   | 08/01/2019                                |
| 7000238783..... |      | BUNKIE.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 45,548.....                                                     |                                             | 256.....                                   |                                                                  |                                            |                                                | 33,000.....                    | 08/28/2019                                |
| 7000240485..... |      | DOUGLAS.....        | AZ..... |           | 10/23/2019.....  | 5.20.....        | 143,147.....                                                    |                                             | 1,379.....                                 |                                                                  |                                            |                                                | 155,000.....                   | 08/02/2019                                |
| 7000238497..... |      | KALISPELL.....      | MT..... |           | 10/23/2019.....  | 5.20.....        | 172,901.....                                                    |                                             | 1,665.....                                 |                                                                  |                                            |                                                | 225,000.....                   | 07/23/2019                                |
| 7000238640..... |      | LEXINGTON.....      | SC..... |           | 10/23/2019.....  | 5.20.....        | 109,134.....                                                    |                                             | 605.....                                   |                                                                  |                                            |                                                | 139,000.....                   | 08/16/2019                                |
| 7000237504..... |      | EL PASO.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 91,907.....                                                     |                                             | 885.....                                   |                                                                  |                                            |                                                | 133,000.....                   | 07/21/2019                                |
| 7000237499..... |      | COFFEE SPRINGS..... | AL..... |           | 10/23/2019.....  | 5.20.....        | 95,820.....                                                     |                                             | 76.....                                    |                                                                  |                                            |                                                | 129,111.....                   | 10/23/2019                                |
| 7000241622..... |      | WOODRIDGE.....      | IL..... |           | 10/23/2019.....  | 5.20.....        | 88,225.....                                                     |                                             | 850.....                                   |                                                                  |                                            |                                                | 123,000.....                   | 07/21/2019                                |
| 7000249185..... |      | RADCLIFF.....       | KY..... |           | 10/23/2019.....  | 5.20.....        | 100,953.....                                                    |                                             | 972.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 07/26/2019                                |
| 7000243620..... |      | GWYNN.....          | VA..... |           | 10/23/2019.....  | 5.20.....        | 137,081.....                                                    |                                             | 346.....                                   |                                                                  |                                            |                                                | 205,000.....                   | 08/04/2019                                |
| 7000240484..... |      | SALINEVILLE.....    | OH..... |           | 10/23/2019.....  | 5.20.....        | 56,450.....                                                     |                                             | 356.....                                   |                                                                  |                                            |                                                | 83,000.....                    | 09/16/2019                                |
| 7000238834..... |      | HANNA CITY.....     | IL..... |           | 10/23/2019.....  | 5.20.....        | 105,174.....                                                    |                                             | 655.....                                   |                                                                  |                                            |                                                | 97,500.....                    | 08/26/2019                                |
| 7000238501..... |      | WEBSTER CITY.....   | IA..... |           | 10/23/2019.....  | 5.20.....        | 49,036.....                                                     |                                             | 324.....                                   |                                                                  |                                            |                                                | 75,000.....                    | 08/02/2019                                |
| 7000241147..... |      | KILLEN.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 98,485.....                                                     |                                             | 678.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/29/2019                                |



SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location           |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|--------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                    |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City               | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000241623..... |      | MCHENRY.....       | IL..... |           | 10/23/2019.....  | 5.20.....        | 55,366.....                                                     |                                             | 533.....                                   |                                                                  |                                            |                                                | 76,400.....                    | 10/23/2019                                |
| 7000241091..... |      | VICKSBURG.....     | MS..... |           | 10/23/2019.....  | 5.20.....        | 116,850.....                                                    |                                             | 1,125.....                                 |                                                                  |                                            |                                                | 130,000.....                   | 08/29/2019                                |
| 7000239502..... |      | DAYTON.....        | NV..... |           | 10/23/2019.....  | 5.20.....        | 146,466.....                                                    |                                             | 1,411.....                                 |                                                                  |                                            |                                                | 349,000.....                   | 07/25/2019                                |
| 7000242285..... |      | CLARKSVILLE.....   | TN..... |           | 10/23/2019.....  | 5.20.....        | 59,132.....                                                     |                                             | 569.....                                   |                                                                  |                                            |                                                | 40,000.....                    | 07/23/2019                                |
| 7000244005..... |      | FREDERICKSBUR..... | VA..... |           | 10/23/2019.....  | 5.20.....        | 172,358.....                                                    |                                             | 1,660.....                                 |                                                                  |                                            |                                                | 235,000.....                   | 07/25/2019                                |
| 7000240344..... |      | MILWAUKEE.....     | WI..... |           | 10/23/2019.....  | 5.20.....        | 97,734.....                                                     |                                             | 609.....                                   |                                                                  |                                            |                                                | 137,828.....                   | 10/23/2019                                |
| 7000244338..... |      | CENTERVILLE.....   | OH..... |           | 10/23/2019.....  | 5.20.....        | 159,874.....                                                    |                                             | 1,043.....                                 |                                                                  |                                            |                                                | 205,000.....                   | 07/19/2019                                |
| 7000243953..... |      | MONTGOMERY.....    | AL..... |           | 10/23/2019.....  | 5.20.....        | 30,028.....                                                     |                                             | 289.....                                   |                                                                  |                                            |                                                | 37,000.....                    | 07/22/2019                                |
| 7000238503..... |      | RADFORD.....       | VA..... |           | 10/23/2019.....  | 5.20.....        | 77,551.....                                                     |                                             | 747.....                                   |                                                                  |                                            |                                                | 82,000.....                    | 08/19/2019                                |
| 7000237505..... |      | BEREA.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 85,442.....                                                     |                                             | 577.....                                   |                                                                  |                                            |                                                | 108,830.....                   | 10/23/2019                                |
| 7000243339..... |      | FERNDALE.....      | WA..... |           | 10/23/2019.....  | 5.20.....        | 169,313.....                                                    |                                             | 997.....                                   |                                                                  |                                            |                                                | 313,000.....                   | 07/26/2019                                |
| 7000241093..... |      | ERWIN.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 224,226.....                                                    |                                             | 407.....                                   |                                                                  |                                            |                                                | 245,000.....                   | 07/29/2019                                |
| 7000237837..... |      | OLEAN.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 46,265.....                                                     |                                             | 285.....                                   |                                                                  |                                            |                                                | 60,000.....                    | 07/23/2019                                |
| 7000239500..... |      | COLLINSVILLE.....  | OK..... |           | 10/23/2019.....  | 5.20.....        | 81,895.....                                                     |                                             | 271.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/21/2019                                |
| 7000240481..... |      | ATLANTIC.....      | IA..... |           | 10/23/2019.....  | 5.20.....        | 71,778.....                                                     |                                             | 691.....                                   |                                                                  |                                            |                                                | 70,332.....                    | 10/23/2019                                |
| 7000249044..... |      | LUSBY.....         | MD..... |           | 10/23/2019.....  | 5.20.....        | 153,997.....                                                    |                                             | 942.....                                   |                                                                  |                                            |                                                | 230,000.....                   | 07/24/2019                                |
| 7000242818..... |      | SAN ANTONIO.....   | TX..... |           | 10/23/2019.....  | 5.20.....        | 101,968.....                                                    |                                             | 567.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/27/2019                                |
| 7000240199..... |      | BRONX.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 358,367.....                                                    |                                             | 522.....                                   |                                                                  |                                            |                                                | 428,114.....                   | 10/23/2019                                |
| 7000244479..... |      | FRANKLIN.....      | IN..... |           | 10/23/2019.....  | 5.20.....        | 34,316.....                                                     |                                             | 330.....                                   |                                                                  |                                            |                                                | 63,000.....                    | 07/30/2019                                |
| 7000237597..... |      | FAYETTEVILLE.....  | NC..... |           | 10/23/2019.....  | 5.20.....        | 161,366.....                                                    |                                             | 1,554.....                                 |                                                                  |                                            |                                                | 200,831.....                   | 10/23/2019                                |
| 7000242764..... |      | UNION CITY.....    | MI..... |           | 10/23/2019.....  | 5.20.....        | 46,096.....                                                     |                                             | 284.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 07/29/2019                                |
| 7000241100..... |      | GREEN RIVER.....   | WY..... |           | 10/23/2019.....  | 5.20.....        | 196,498.....                                                    |                                             | 1,310.....                                 |                                                                  |                                            |                                                | 225,000.....                   | 08/02/2019                                |
| 7000239601..... |      | HOPKINTON.....     | NH..... |           | 10/23/2019.....  | 5.20.....        | 183,803.....                                                    |                                             | 1,126.....                                 |                                                                  |                                            |                                                | 230,000.....                   | 07/23/2019                                |
| 7000239263..... |      | TRAVERSE CITY..... | MI..... |           | 10/23/2019.....  | 5.20.....        | 116,507.....                                                    |                                             | 430.....                                   |                                                                  |                                            |                                                | 176,000.....                   | 07/23/2019                                |
| 7000238457..... |      | BEAUFORT.....      | SC..... |           | 10/23/2019.....  | 5.20.....        | 151,205.....                                                    |                                             | 1,456.....                                 |                                                                  |                                            |                                                | 230,000.....                   | 07/23/2019                                |
| 7000243761..... |      | BLYTHEWOOD.....    | SC..... |           | 10/23/2019.....  | 5.20.....        | 136,577.....                                                    |                                             | 1,315.....                                 |                                                                  |                                            |                                                | 160,680.....                   | 10/23/2019                                |
| 7000243623..... |      | CINCINNATI.....    | OH..... |           | 10/23/2019.....  | 5.20.....        | 66,671.....                                                     |                                             | 642.....                                   |                                                                  |                                            |                                                | 80,945.....                    | 10/23/2019                                |
| 7000238071..... |      | PONTOTOC.....      | MS..... |           | 10/23/2019.....  | 5.20.....        | 121,523.....                                                    |                                             | 778.....                                   |                                                                  |                                            |                                                | 151,000.....                   | 07/30/2019                                |
| 7000237882..... |      | WHITE HOUSE.....   | TN..... |           | 10/23/2019.....  | 5.20.....        | 121,312.....                                                    |                                             | 1,168.....                                 |                                                                  |                                            |                                                | 213,000.....                   | 07/23/2019                                |
| 7000240534..... |      | BEAVER DAM.....    | WI..... |           | 10/23/2019.....  | 5.20.....        | 77,803.....                                                     |                                             | 496.....                                   |                                                                  |                                            |                                                | 57,000.....                    | 07/22/2019                                |
| 7000237881..... |      | BONNEY LAKE.....   | WA..... |           | 10/23/2019.....  | 5.20.....        | 281,265.....                                                    |                                             | 1,624.....                                 |                                                                  |                                            |                                                | 445,000.....                   | 07/25/2019                                |
| 7000242766..... |      | OXFORD.....        | MS..... |           | 10/23/2019.....  | 5.20.....        | 84,127.....                                                     |                                             | 810.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 08/01/2019                                |
| 7000238264..... |      | GRANGER.....       | WA..... |           | 10/23/2019.....  | 5.20.....        | 122,813.....                                                    |                                             | 1,183.....                                 |                                                                  |                                            |                                                | 185,000.....                   | 07/25/2019                                |
| 7000243100..... |      | DOVER.....         | PA..... |           | 10/23/2019.....  | 5.20.....        | 140,063.....                                                    |                                             | 402.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/28/2019                                |
| 7000238787..... |      | LYONS.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 55,428.....                                                     |                                             | 309.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 08/12/2019                                |
| 7000239591..... |      | LAKE CHARLES.....  | LA..... |           | 10/23/2019.....  | 5.20.....        | 60,799.....                                                     |                                             | 116.....                                   |                                                                  |                                            |                                                | 87,000.....                    | 07/29/2019                                |
| 7000243095..... |      | SALEM.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 78,075.....                                                     |                                             | 495.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/22/2019                                |
| 7000240389..... |      | MADISON.....       | WV..... |           | 10/23/2019.....  | 5.20.....        | 119,264.....                                                    |                                             | 1,149.....                                 |                                                                  |                                            |                                                | 163,354.....                   | 10/23/2019                                |
| 7000238931..... |      | WASCO.....         | CA..... |           | 10/23/2019.....  | 5.20.....        | 131,915.....                                                    |                                             | 710.....                                   |                                                                  |                                            |                                                | 212,000.....                   | 07/20/2019                                |
| 7000239315..... |      | COLUMBUS.....      | MS..... |           | 10/23/2019.....  | 5.20.....        | 58,833.....                                                     |                                             | 216.....                                   |                                                                  |                                            |                                                | 60,000.....                    | 07/27/2019                                |
| 7000242096..... |      | COHOES.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 96,170.....                                                     |                                             | 926.....                                   |                                                                  |                                            |                                                | 126,051.....                   | 10/23/2019                                |
| 7000241380..... |      | NORRISTOWN.....    | PA..... |           | 10/23/2019.....  | 5.20.....        | 207,270.....                                                    |                                             | 1,350.....                                 |                                                                  |                                            |                                                | 289,942.....                   | 10/23/2019                                |
| 7000239453..... |      | ABILENE.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 177,540.....                                                    |                                             | 1,190.....                                 |                                                                  |                                            |                                                | 218,397.....                   | 10/23/2019                                |
| 7000243094..... |      | LANDER.....        | WY..... |           | 10/23/2019.....  | 5.20.....        | 165,942.....                                                    |                                             | 317.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 09/11/2019                                |
| 7000238120..... |      | TUCSON.....        | AZ..... |           | 10/23/2019.....  | 5.20.....        | 123,332.....                                                    |                                             | 1,188.....                                 |                                                                  |                                            |                                                | 198,000.....                   | 07/26/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000242097..... |      | GRAND PRAIRIE.....  | TX..... |           | 10/23/2019.....  | 5.20.....        | 455,416.....                                                    |                                             | 4,386.....                                 |                                                                  |                                            |                                                | 535,000.....                   | 07/23/2019                                |
| 7000238314..... |      | NORTH AUGUSTA.....  | SC..... |           | 10/23/2019.....  | 5.20.....        | 150,997.....                                                    |                                             | 507.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 07/24/2019                                |
| 7000241105..... |      | SAINT CHARLES.....  | MI..... |           | 10/23/2019.....  | 5.20.....        | 46,621.....                                                     |                                             | 296.....                                   |                                                                  |                                            |                                                | 98,000.....                    | 08/20/2019                                |
| 7000243103..... |      | CLINTON.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 161,526.....                                                    |                                             | 965.....                                   |                                                                  |                                            |                                                | 192,500.....                   | 08/14/2019                                |
| 7000242914..... |      | GONZALES.....       | LA..... |           | 10/23/2019.....  | 5.20.....        | 146,738.....                                                    |                                             | 908.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 07/24/2019                                |
| 7000242381..... |      | HOUSTON.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 164,677.....                                                    |                                             | 1,586.....                                 |                                                                  |                                            |                                                | 167,698.....                   | 10/23/2019                                |
| 7000241050..... |      | MAGNOLIA.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 157,653.....                                                    |                                             | 958.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 07/21/2019                                |
| 7000239314..... |      | LULING.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 132,973.....                                                    |                                             | 391.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/24/2019                                |
| 7000242104..... |      | GLEN ALLEN.....     | VA..... |           | 10/23/2019.....  | 5.20.....        | 230,488.....                                                    |                                             | 877.....                                   |                                                                  |                                            |                                                | 254,331.....                   | 10/23/2019                                |
| 7000238649..... |      | SNYDER.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 34,683.....                                                     |                                             | 334.....                                   |                                                                  |                                            |                                                | 124,000.....                   | 09/05/2019                                |
| 7000239590..... |      | HERNANDO.....       | MS..... |           | 10/23/2019.....  | 5.20.....        | 168,763.....                                                    |                                             | 1,625.....                                 |                                                                  |                                            |                                                | 180,450.....                   | 07/29/2019                                |
| 7000239452..... |      | MIDWAY.....         | KY..... |           | 10/23/2019.....  | 5.20.....        | 130,128.....                                                    |                                             | 1,253.....                                 |                                                                  |                                            |                                                | 139,428.....                   | 10/23/2019                                |
| 7000239578..... |      | EUREKA.....         | MO..... |           | 10/23/2019.....  | 5.20.....        | 161,304.....                                                    |                                             | 1,553.....                                 |                                                                  |                                            |                                                | 275,000.....                   | 07/23/2019                                |
| 7000243230..... |      | HALE CENTER.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 62,483.....                                                     |                                             | 104.....                                   |                                                                  |                                            |                                                | 65,000.....                    | 08/07/2019                                |
| 7000243896..... |      | CINCINNATI.....     | OH..... |           | 10/23/2019.....  | 5.20.....        | 106,323.....                                                    |                                             | 1,024.....                                 |                                                                  |                                            |                                                | 135,000.....                   | 07/23/2019                                |
| 7000237724..... |      | DELANSON.....       | NY..... |           | 10/23/2019.....  | 5.20.....        | 160,416.....                                                    |                                             | 1,551.....                                 |                                                                  |                                            |                                                | 184,874.....                   | 10/23/2019                                |
| 7000242898..... |      | DIXFIELD.....       | ME..... |           | 10/23/2019.....  | 5.20.....        | 67,201.....                                                     |                                             | 647.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 07/29/2019                                |
| 7000239917..... |      | MURFREESBORO.....   | TN..... |           | 10/23/2019.....  | 5.20.....        | 100,675.....                                                    |                                             | 970.....                                   |                                                                  |                                            |                                                | 220,000.....                   | 07/21/2019                                |
| 7000237385..... |      | LAREDO.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 53,957.....                                                     |                                             | 350.....                                   |                                                                  |                                            |                                                | 61,343.....                    | 10/23/2019                                |
| 7000239722..... |      | HAUGHTON.....       | LA..... |           | 10/23/2019.....  | 5.20.....        | 116,806.....                                                    |                                             | 393.....                                   |                                                                  |                                            |                                                | 138,000.....                   | 07/23/2019                                |
| 7000239861..... |      | UNIONTOWN.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 166,121.....                                                    |                                             | 687.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 07/24/2019                                |
| 7000243086..... |      | MURPHY.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 95,062.....                                                     |                                             | 577.....                                   |                                                                  |                                            |                                                | 88,500.....                    | 08/23/2019                                |
| 7000242428..... |      | SAN JACINTO.....    | CA..... |           | 10/23/2019.....  | 5.20.....        | 165,746.....                                                    |                                             | 1,596.....                                 |                                                                  |                                            |                                                | 127,313.....                   | 10/23/2019                                |
| 7000240902..... |      | RIVERDALE.....      | GA..... |           | 10/23/2019.....  | 5.20.....        | 105,514.....                                                    |                                             | 1,016.....                                 |                                                                  |                                            |                                                | 152,348.....                   | 10/23/2019                                |
| 7000239914..... |      | TEHACHAPI.....      | CA..... |           | 10/23/2019.....  | 5.20.....        | 116,086.....                                                    |                                             | 1,118.....                                 |                                                                  |                                            |                                                | 225,000.....                   | 07/20/2019                                |
| 7000239105..... |      | NEWBURGH.....       | NY..... |           | 10/23/2019.....  | 5.20.....        | 191,122.....                                                    |                                             | 1,841.....                                 |                                                                  |                                            |                                                | 190,658.....                   | 10/23/2019                                |
| 7000240231..... |      | BONITA SPRINGS..... | FL..... |           | 10/23/2019.....  | 5.20.....        | 335,663.....                                                    |                                             | 2,180.....                                 |                                                                  |                                            |                                                | 360,000.....                   | 10/03/2019                                |
| 7000243231..... |      | MEDON.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 57,152.....                                                     |                                             | 61.....                                    |                                                                  |                                            |                                                | 100,000.....                   | 08/01/2019                                |
| 7000242372..... |      | MERRITT.....        | MI..... |           | 10/23/2019.....  | 5.20.....        | 92,609.....                                                     |                                             | 892.....                                   |                                                                  |                                            |                                                | 93,163.....                    | 10/23/2019                                |
| 7000238247..... |      | YOUNGSVILLE.....    | LA..... |           | 10/23/2019.....  | 5.20.....        | 149,318.....                                                    |                                             | 440.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 07/27/2019                                |
| 7000242710..... |      | ASHEVILLE.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 54,923.....                                                     |                                             | 159.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/24/2019                                |
| 7000238242..... |      | WEST YARMOUTH.....  | MA..... |           | 10/23/2019.....  | 5.20.....        | 169,486.....                                                    |                                             | 1,063.....                                 |                                                                  |                                            |                                                | 285,000.....                   | 07/25/2019                                |
| 7000239436..... |      | VILLA RICA.....     | GA..... |           | 10/23/2019.....  | 5.20.....        | 59,267.....                                                     |                                             | 385.....                                   |                                                                  |                                            |                                                | 132,000.....                   | 02/18/2019                                |
| 7000239912..... |      | PINSON.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 77,936.....                                                     |                                             | 291.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/24/2019                                |
| 7000238098..... |      | CLIO.....           | MI..... |           | 10/23/2019.....  | 5.20.....        | 109,325.....                                                    |                                             | 687.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/23/2019                                |
| 7000244088..... |      | YUKON.....          | OK..... |           | 10/23/2019.....  | 5.20.....        | 83,625.....                                                     |                                             | 567.....                                   |                                                                  |                                            |                                                | 91,943.....                    | 10/23/2019                                |
| 7000241043..... |      | COVINGTON.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 171,453.....                                                    |                                             | 1,010.....                                 |                                                                  |                                            |                                                | 183,000.....                   | 07/22/2019                                |
| 7000237576..... |      | TULSA.....          | OK..... |           | 10/23/2019.....  | 5.20.....        | 83,304.....                                                     |                                             | 551.....                                   |                                                                  |                                            |                                                | 81,448.....                    | 10/23/2019                                |
| 7000242712..... |      | BLACKFOOT.....      | ID..... |           | 10/23/2019.....  | 5.20.....        | 101,504.....                                                    |                                             | 533.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 07/19/2019                                |
| 7000241853..... |      | RAEFORD.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 228,166.....                                                    |                                             | 2,197.....                                 |                                                                  |                                            |                                                | 230,000.....                   | 07/23/2019                                |
| 7000242907..... |      | BURLINGTON.....     | NJ..... |           | 10/23/2019.....  | 5.20.....        | 167,581.....                                                    |                                             | 1,614.....                                 |                                                                  |                                            |                                                | 129,000.....                   | 07/25/2019                                |
| 7000239913..... |      | WEST FORK.....      | AR..... |           | 10/23/2019.....  | 5.20.....        | 114,907.....                                                    |                                             | 796.....                                   |                                                                  |                                            |                                                | 159,000.....                   | 07/24/2019                                |
| 7000239575..... |      | RANSON.....         | WV..... |           | 10/23/2019.....  | 5.20.....        | 101,780.....                                                    |                                             | (385).....                                 |                                                                  |                                            |                                                | 125,000.....                   | 07/23/2019                                |
| 7000237381..... |      | HOPE MILLS.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 148,269.....                                                    |                                             | 1,428.....                                 |                                                                  |                                            |                                                | 183,141.....                   | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000239628..... |      | DILLWYN.....          | VA..... |           | 10/23/2019.....  | 5.20.....        | 84,230.....                                                     |                                             | 529.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 08/12/2019                                |
| 7000242181..... |      | SALEM.....            | AL..... |           | 10/23/2019.....  | 5.20.....        | 202,629.....                                                    |                                             | 1,275.....                                 |                                                                  |                                            |                                                | 255,000.....                   | 07/25/2019                                |
| 7000242043..... |      | LAKE VILLA.....       | IL..... |           | 10/23/2019.....  | 5.20.....        | 175,560.....                                                    |                                             | 507.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/23/2019                                |
| 7000237917..... |      | CHRISTIANSBURG.....   | VA..... |           | 10/23/2019.....  | 5.20.....        | 152,825.....                                                    |                                             | 1,025.....                                 |                                                                  |                                            |                                                | 187,406.....                   | 10/23/2019                                |
| 7000242990..... |      | MACOMB.....           | IL..... |           | 10/23/2019.....  | 5.20.....        | 63,834.....                                                     |                                             | 399.....                                   |                                                                  |                                            |                                                | 78,000.....                    | 08/02/2019                                |
| 7000238720..... |      | TYLERTOWN.....        | MS..... |           | 10/23/2019.....  | 5.20.....        | 63,894.....                                                     |                                             | 364.....                                   |                                                                  |                                            |                                                | 85,000.....                    | 08/02/2019                                |
| 7000243180..... |      | LAYOSE.....           | PA..... |           | 10/23/2019.....  | 5.20.....        | 54,667.....                                                     |                                             | 89.....                                    |                                                                  |                                            |                                                | 70,000.....                    | 08/10/2019                                |
| 7000243851..... |      | SAN ANTONIO.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 162,974.....                                                    |                                             | 1,570.....                                 |                                                                  |                                            |                                                | 210,000.....                   | 07/23/2019                                |
| 7000239572..... |      | BIRMINGHAM.....       | AL..... |           | 10/23/2019.....  | 5.20.....        | 121,571.....                                                    |                                             | 1,171.....                                 |                                                                  |                                            |                                                | 82,000.....                    | 07/24/2019                                |
| 7000239101..... |      | HUMBLE.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 126,752.....                                                    |                                             | 835.....                                   |                                                                  |                                            |                                                | 225,000.....                   | 11/14/2018                                |
| 7000242237..... |      | BILOXI.....           | MS..... |           | 10/23/2019.....  | 5.20.....        | 175,927.....                                                    |                                             | 669.....                                   |                                                                  |                                            |                                                | 215,000.....                   | 07/23/2019                                |
| 7000238243..... |      | SHAFTER.....          | CA..... |           | 10/23/2019.....  | 5.20.....        | 265,045.....                                                    |                                             | 1,561.....                                 |                                                                  |                                            |                                                | 315,000.....                   | 08/21/2019                                |
| 7000242853..... |      | SHREVEPORT.....       | LA..... |           | 10/23/2019.....  | 5.20.....        | 92,804.....                                                     |                                             | 489.....                                   |                                                                  |                                            |                                                | 128,000.....                   | 07/22/2019                                |
| 7000242044..... |      | ELMONT.....           | NY..... |           | 10/23/2019.....  | 5.20.....        | 425,185.....                                                    |                                             | 2,705.....                                 |                                                                  |                                            |                                                | 571,632.....                   | 10/23/2019                                |
| 7000237439..... |      | TAYLOR.....           | PA..... |           | 10/23/2019.....  | 5.20.....        | 114,568.....                                                    |                                             | 715.....                                   |                                                                  |                                            |                                                | 159,951.....                   | 10/23/2019                                |
| 7000241660..... |      | BARBERTON.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 64,548.....                                                     |                                             | 622.....                                   |                                                                  |                                            |                                                | 88,258.....                    | 10/23/2019                                |
| 7000239868..... |      | DANVILLE.....         | VA..... |           | 10/23/2019.....  | 5.20.....        | 135,234.....                                                    |                                             | 929.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 07/30/2019                                |
| 7000244237..... |      | TOMS RIVER.....       | NJ..... |           | 10/23/2019.....  | 5.20.....        | 99,880.....                                                     |                                             | 962.....                                   |                                                                  |                                            |                                                | 231,963.....                   | 10/23/2019                                |
| 7000241047..... |      | MONROE.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 138,463.....                                                    |                                             | 843.....                                   |                                                                  |                                            |                                                | 200,000.....                   | 08/04/2019                                |
| 7000244180..... |      | RICHMOND.....         | VA..... |           | 10/23/2019.....  | 5.20.....        | 107,429.....                                                    |                                             | 1,035.....                                 |                                                                  |                                            |                                                | 154,282.....                   | 10/23/2019                                |
| 7000243239..... |      | ISANTI.....           | MN..... |           | 10/23/2019.....  | 5.20.....        | 154,814.....                                                    |                                             | 970.....                                   |                                                                  |                                            |                                                | 232,000.....                   | 07/22/2019                                |
| 7000239203..... |      | SIDNEY.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 45,772.....                                                     |                                             | (69).....                                  |                                                                  |                                            |                                                | 65,000.....                    | 07/26/2019                                |
| 7000242855..... |      | GLENPOOL.....         | OK..... |           | 10/23/2019.....  | 5.20.....        | 117,092.....                                                    |                                             | 746.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/26/2019                                |
| 7000238059..... |      | DAYTON.....           | TN..... |           | 10/23/2019.....  | 5.20.....        | 89,145.....                                                     |                                             | 300.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/26/2019                                |
| 7000242660..... |      | VINE GROVE.....       | KY..... |           | 10/23/2019.....  | 5.20.....        | 218,416.....                                                    |                                             | 1,361.....                                 |                                                                  |                                            |                                                | 265,000.....                   | 07/23/2019                                |
| 7000243660..... |      | HOPE MILLS.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 121,181.....                                                    |                                             | 1,167.....                                 |                                                                  |                                            |                                                | 125,000.....                   | 07/24/2019                                |
| 7000240275..... |      | GRETNA.....           | LA..... |           | 10/23/2019.....  | 5.20.....        | 144,221.....                                                    |                                             | 596.....                                   |                                                                  |                                            |                                                | 148,260.....                   | 10/23/2019                                |
| 7000237960..... |      | JACKSONVILLE.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 81,418.....                                                     |                                             | 133.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/29/2019                                |
| 7000237484..... |      | PLEASANT HOPE.....    | MO..... |           | 10/23/2019.....  | 5.20.....        | 113,017.....                                                    |                                             | 1,088.....                                 |                                                                  |                                            |                                                | 158,000.....                   | 09/12/2019                                |
| 7000238343..... |      | WAIANAE.....          | HI..... |           | 10/23/2019.....  | 5.20.....        | 252,937.....                                                    |                                             | 2,436.....                                 |                                                                  |                                            |                                                | 520,000.....                   | 08/01/2019                                |
| 7000241525..... |      | SPRING.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 79,785.....                                                     |                                             | 768.....                                   |                                                                  |                                            |                                                | 147,673.....                   | 10/23/2019                                |
| 7000238010..... |      | WABASH.....           | IN..... |           | 10/23/2019.....  | 5.20.....        | 59,480.....                                                     |                                             | 386.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 07/28/2019                                |
| 7000241664..... |      | BLACKSTONE.....       | MA..... |           | 10/23/2019.....  | 5.20.....        | 185,565.....                                                    |                                             | 770.....                                   |                                                                  |                                            |                                                | 250,000.....                   | 07/24/2019                                |
| 7000244238..... |      | HARRISBURG.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 34,451.....                                                     |                                             | 194.....                                   |                                                                  |                                            |                                                | 52,581.....                    | 10/23/2019                                |
| 7000249083..... |      | LA MARQUE.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 139,795.....                                                    |                                             | 1,346.....                                 |                                                                  |                                            |                                                | 170,000.....                   | 07/20/2019                                |
| 7000238675..... |      | AMHERST.....          | VA..... |           | 10/23/2019.....  | 5.20.....        | 59,891.....                                                     |                                             | 331.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/26/2019                                |
| 7000238342..... |      | CLIO.....             | MI..... |           | 10/23/2019.....  | 5.20.....        | 77,893.....                                                     |                                             | 480.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/23/2019                                |
| 7000241859..... |      | COLORADO SPRINGS..... | CO..... |           | 10/23/2019.....  | 5.20.....        | 180,153.....                                                    |                                             | 1,735.....                                 |                                                                  |                                            |                                                | 278,000.....                   | 07/25/2019                                |
| 7000238056..... |      | CALLAHAN.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 136,643.....                                                    |                                             | 800.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 10/03/2019                                |
| 7000241998..... |      | CHICAGO.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 341,297.....                                                    |                                             | 1,201.....                                 |                                                                  |                                            |                                                | 320,008.....                   | 10/23/2019                                |
| 7000237672..... |      | BEDFORD.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 146,516.....                                                    |                                             | 554.....                                   |                                                                  |                                            |                                                | 230,000.....                   | 07/20/2019                                |
| 7000237867..... |      | LAINGSBURG.....       | MI..... |           | 10/23/2019.....  | 5.20.....        | 95,726.....                                                     |                                             | 467.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/25/2019                                |
| 7000242663..... |      | SAN ANTONIO.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 172,739.....                                                    |                                             | 1,133.....                                 |                                                                  |                                            |                                                | 311,619.....                   | 10/23/2019                                |
| 7000242330..... |      | MIDWAY PARK.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 120,775.....                                                    |                                             | 1,163.....                                 |                                                                  |                                            |                                                | 90,000.....                    | 07/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243663..... |      | TULSA.....          | OK..... |           | 10/23/2019.....  | 5.20.....        | 59,497.....                                                     |                                             | 218.....                                   |                                                                  |                                            |                                                | 116,841.....                   | 10/23/2019                                |
| 7000240272..... |      | PHILADELPHIA.....   | PA..... |           | 10/23/2019.....  | 5.20.....        | 72,819.....                                                     |                                             | 274.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/24/2019                                |
| 7000241528..... |      | HASLET.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 150,614.....                                                    |                                             | 931.....                                   |                                                                  |                                            |                                                | 263,000.....                   | 07/21/2019                                |
| 7000243047..... |      | KISSIMEE.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 182,037.....                                                    |                                             | 1,217.....                                 |                                                                  |                                            |                                                | 235,000.....                   | 10/03/2019                                |
| 7000241472..... |      | NEW BRAUNFELS.....  | TX..... |           | 10/23/2019.....  | 5.20.....        | 12,709.....                                                     |                                             | 122.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 07/24/2019                                |
| 7000238054..... |      | MARTINSBURG.....    | WV..... |           | 10/23/2019.....  | 5.20.....        | 131,020.....                                                    |                                             | 758.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 09/04/2019                                |
| 7000240327..... |      | LYNBROOK.....       | NY..... |           | 10/23/2019.....  | 5.20.....        | 311,179.....                                                    |                                             | 1,976.....                                 |                                                                  |                                            |                                                | 489,833.....                   | 10/23/2019                                |
| 7000244048..... |      | KILLEEN.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 113,457.....                                                    |                                             | 1,093.....                                 |                                                                  |                                            |                                                | 120,000.....                   | 07/22/2019                                |
| 7000240465..... |      | LAKE CITY.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 66,238.....                                                     |                                             | 638.....                                   |                                                                  |                                            |                                                | 75,000.....                    | 10/03/2019                                |
| 7000244187..... |      | SAN ANTONIO.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 124,035.....                                                    |                                             | 824.....                                   |                                                                  |                                            |                                                | 165,610.....                   | 10/23/2019                                |
| 7000244524..... |      | HIGHLAND.....       | IL..... |           | 10/23/2019.....  | 5.20.....        | 102,564.....                                                    |                                             | (56).....                                  |                                                                  |                                            |                                                | 100,000.....                   | 08/06/2019                                |
| 7000242665..... |      | FORT MILL.....      | SC..... |           | 10/23/2019.....  | 5.20.....        | 135,914.....                                                    |                                             | 1,309.....                                 |                                                                  |                                            |                                                | 224,000.....                   | 01/31/2019                                |
| 7000243665..... |      | KLAMATH FALLS.....  | OR..... |           | 10/23/2019.....  | 5.20.....        | 105,058.....                                                    |                                             | 194.....                                   |                                                                  |                                            |                                                | 132,224.....                   | 10/23/2019                                |
| 7000243332..... |      | AUSTIN.....         | AR..... |           | 10/23/2019.....  | 5.20.....        | 147,832.....                                                    |                                             | 1,424.....                                 |                                                                  |                                            |                                                | 150,000.....                   | 07/24/2019                                |
| 7000238728..... |      | NEWBURGH.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 146,032.....                                                    |                                             | 961.....                                   |                                                                  |                                            |                                                | 169,900.....                   | 07/25/2019                                |
| 7000239919..... |      | HAINES CITY.....    | FL..... |           | 10/23/2019.....  | 5.20.....        | 115,116.....                                                    |                                             | 405.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 10/03/2019                                |
| 7000239724..... |      | FERRIDAY.....       | LA..... |           | 10/23/2019.....  | 5.20.....        | 60,232.....                                                     |                                             | 180.....                                   |                                                                  |                                            |                                                | 50,000.....                    | 08/03/2019                                |
| 7000238671..... |      | BYRAM.....          | MS..... |           | 10/23/2019.....  | 5.20.....        | 87,489.....                                                     |                                             | 843.....                                   |                                                                  |                                            |                                                | 121,000.....                   | 08/12/2019                                |
| 7000244523..... |      | TOLLESON.....       | AZ..... |           | 10/23/2019.....  | 5.20.....        | 69,589.....                                                     |                                             | (86).....                                  |                                                                  |                                            |                                                | 189,000.....                   | 07/19/2019                                |
| 7000242666..... |      | JACKSON.....        | MS..... |           | 10/23/2019.....  | 5.20.....        | 130,775.....                                                    |                                             | 1,259.....                                 |                                                                  |                                            |                                                | 160,135.....                   | 10/23/2019                                |
| 7000239630..... |      | BRYANT.....         | AR..... |           | 10/23/2019.....  | 5.20.....        | 117,205.....                                                    |                                             | 385.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/23/2019                                |
| 7000240337..... |      | NEW HAVEN.....      | IN..... |           | 10/23/2019.....  | 5.20.....        | 46,384.....                                                     |                                             | 260.....                                   |                                                                  |                                            |                                                | 73,532.....                    | 10/23/2019                                |
| 7000244513..... |      | WINTERPORT.....     | ME..... |           | 10/23/2019.....  | 5.20.....        | 139,393.....                                                    |                                             | 903.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 08/06/2019                                |
| 7000238154..... |      | STREATOR.....       | IL..... |           | 10/23/2019.....  | 5.20.....        | 26,189.....                                                     |                                             | 53.....                                    |                                                                  |                                            |                                                | 18,000.....                    | 07/24/2019                                |
| 7000240669..... |      | VAN BUREN.....      | AR..... |           | 10/23/2019.....  | 5.20.....        | 69,196.....                                                     |                                             | 666.....                                   |                                                                  |                                            |                                                | 72,000.....                    | 08/07/2019                                |
| 7000244369..... |      | AUBURN.....         | CA..... |           | 10/23/2019.....  | 5.20.....        | 78,261.....                                                     |                                             | 754.....                                   |                                                                  |                                            |                                                | 325,500.....                   | 01/17/2019                                |
| 7000244707..... |      | TOBYHANNA.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 79,348.....                                                     |                                             | 485.....                                   |                                                                  |                                            |                                                | 109,856.....                   | 10/23/2019                                |
| 7000241801..... |      | STATEN ISLAND.....  | NY..... |           | 10/23/2019.....  | 5.20.....        | 370,425.....                                                    |                                             | 3,567.....                                 |                                                                  |                                            |                                                | 423,051.....                   | 10/23/2019                                |
| 7000243515..... |      | PLEASANT GROVE..... | AL..... |           | 10/23/2019.....  | 5.20.....        | 69,722.....                                                     |                                             | 671.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 07/26/2019                                |
| 7000239485..... |      | CHESTER.....        | VA..... |           | 10/23/2019.....  | 5.20.....        | 334,625.....                                                    |                                             | 2,281.....                                 |                                                                  |                                            |                                                | 396,581.....                   | 10/23/2019                                |
| 7000240950..... |      | FAYETTEVILLE.....   | NC..... |           | 10/23/2019.....  | 5.20.....        | 30,525.....                                                     |                                             | 294.....                                   |                                                                  |                                            |                                                | 48,500.....                    | 07/30/2019                                |
| 7000242324..... |      | BIRMINGHAM.....     | AL..... |           | 10/23/2019.....  | 5.20.....        | 229,363.....                                                    |                                             | 2,209.....                                 |                                                                  |                                            |                                                | 169,000.....                   | 07/24/2019                                |
| 7000241659..... |      | BETHLEHEM.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 427,195.....                                                    |                                             | 2,905.....                                 |                                                                  |                                            |                                                | 370,000.....                   | 07/22/2019                                |
| 7000237968..... |      | NANJEMOY.....       | MD..... |           | 10/23/2019.....  | 5.20.....        | 158,737.....                                                    |                                             | 1,529.....                                 |                                                                  |                                            |                                                | 260,000.....                   | 09/10/2019                                |
| 7000241802..... |      | BATON ROUGE.....    | LA..... |           | 10/23/2019.....  | 5.20.....        | 186,010.....                                                    |                                             | 1,211.....                                 |                                                                  |                                            |                                                | 240,000.....                   | 07/23/2019                                |
| 7000239347..... |      | HOWELL.....         | NJ..... |           | 10/23/2019.....  | 5.20.....        | 307,287.....                                                    |                                             | 784.....                                   |                                                                  |                                            |                                                | 335,000.....                   | 07/20/2019                                |
| 7000239153..... |      | BOLIVAR.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 50,492.....                                                     |                                             | 318.....                                   |                                                                  |                                            |                                                | 68,900.....                    | 07/26/2019                                |
| 7000239486..... |      | COLUMBUS.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 70,905.....                                                     |                                             | 683.....                                   |                                                                  |                                            |                                                | 83,291.....                    | 10/23/2019                                |
| 7000239962..... |      | BRAWLEY.....        | CA..... |           | 10/23/2019.....  | 5.20.....        | 60,052.....                                                     |                                             | 223.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 07/31/2019                                |
| 7000243322..... |      | PLAINFIELD.....     | CT..... |           | 10/23/2019.....  | 5.20.....        | 112,714.....                                                    |                                             | 704.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/23/2019                                |
| 7000238156..... |      | SHELBY.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 77,800.....                                                     |                                             | 502.....                                   |                                                                  |                                            |                                                | 82,000.....                    | 07/29/2019                                |
| 7000238632..... |      | CHESTER.....        | WV..... |           | 10/23/2019.....  | 5.20.....        | 64,738.....                                                     |                                             | 623.....                                   |                                                                  |                                            |                                                | 22,000.....                    | 07/24/2019                                |
| 7000238294..... |      | VANCE.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 102,170.....                                                    |                                             | 662.....                                   |                                                                  |                                            |                                                | 132,000.....                   | 07/22/2019                                |
| 7000240001..... |      | BROWNWOOD.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 80,464.....                                                     |                                             | 252.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/20/2019                                |
| 7000238822..... |      | VILLA RICA.....     | GA..... |           | 10/23/2019.....  | 5.20.....        | 139,996.....                                                    |                                             | 1,348.....                                 |                                                                  |                                            |                                                | 160,000.....                   | 07/20/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location                  |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                           |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                      | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000238151..... |      | TORNADO.....              | WV..... |           | 10/23/2019.....  | 5.20.....        | 112,716.....                                                    |                                             | 698.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/23/2019                                |
| 7000249173..... |      | GLENDIVE.....             | MT..... |           | 10/23/2019.....  | 5.20.....        | 143,682.....                                                    |                                             | 1,384.....                                 |                                                                  |                                            |                                                | 176,480.....                   | 10/23/2019                                |
| 7000237486..... |      | BRANDON.....              | MS..... |           | 10/23/2019.....  | 5.20.....        | 149,240.....                                                    |                                             | 1,437.....                                 |                                                                  |                                            |                                                | 185,953.....                   | 10/23/2019                                |
| 7000240999..... |      | THE COLONY.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 150,256.....                                                    |                                             | 1,447.....                                 |                                                                  |                                            |                                                | 220,000.....                   | 07/23/2019                                |
| 7000240471..... |      | GOSHEN.....               | IN..... |           | 10/23/2019.....  | 5.20.....        | 161,832.....                                                    |                                             | 1,559.....                                 |                                                                  |                                            |                                                | 280,000.....                   | 08/16/2019                                |
| 7000239960..... |      | SANDUSKY.....             | OH..... |           | 10/23/2019.....  | 5.20.....        | 86,494.....                                                     |                                             | 266.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/20/2019                                |
| 7000239151..... |      | ALEX CITY.....            | AL..... |           | 10/23/2019.....  | 5.20.....        | 45,477.....                                                     |                                             | (86).....                                  |                                                                  |                                            |                                                | 67,000.....                    | 09/11/2019                                |
| 7000240527..... |      | WACO.....                 | TX..... |           | 10/23/2019.....  | 5.20.....        | 135,474.....                                                    |                                             | 901.....                                   |                                                                  |                                            |                                                | 200,000.....                   | 08/26/2019                                |
| 7000238962..... |      | STREATOR.....             | IL..... |           | 10/23/2019.....  | 5.20.....        | 51,765.....                                                     |                                             | 45.....                                    |                                                                  |                                            |                                                | 70,000.....                    | 07/19/2019                                |
| 7000243519..... |      | FINCASTLE.....            | VA..... |           | 10/23/2019.....  | 5.20.....        | 128,269.....                                                    |                                             | 459.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/23/2019                                |
| 7000242465..... |      | SNELLVILLE.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 118,211.....                                                    |                                             | 756.....                                   |                                                                  |                                            |                                                | 130,327.....                   | 10/23/2019                                |
| 7000239679..... |      | RICHMOND.....             | TX..... |           | 10/23/2019.....  | 5.20.....        | 180,794.....                                                    |                                             | 1,214.....                                 |                                                                  |                                            |                                                | 245,000.....                   | 07/20/2019                                |
| 7000244322..... |      | AUGUSTA.....              | GA..... |           | 10/23/2019.....  | 5.20.....        | 82,026.....                                                     |                                             | 790.....                                   |                                                                  |                                            |                                                | 96,451.....                    | 10/23/2019                                |
| 7000242803..... |      | WHITE SULPHUR SPRING..... | WV..... |           | 10/23/2019.....  | 5.20.....        | 59,555.....                                                     |                                             | 356.....                                   |                                                                  |                                            |                                                | 40,000.....                    | 09/04/2019                                |
| 7000238344..... |      | LAWRENCEVILLE.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 192,064.....                                                    |                                             | 1,850.....                                 |                                                                  |                                            |                                                | 254,000.....                   | 02/19/2019                                |
| 7000243803..... |      | BROKEN ARROW.....         | OK..... |           | 10/23/2019.....  | 5.20.....        | 109,862.....                                                    |                                             | 665.....                                   |                                                                  |                                            |                                                | 165,227.....                   | 10/23/2019                                |
| 7000240859..... |      | CHARLES TOWN.....         | WV..... |           | 10/23/2019.....  | 5.20.....        | 190,500.....                                                    |                                             | 478.....                                   |                                                                  |                                            |                                                | 310,000.....                   | 07/23/2019                                |
| 7000242134..... |      | VIRGINIA BEACH.....       | VA..... |           | 10/23/2019.....  | 5.20.....        | 140,082.....                                                    |                                             | 869.....                                   |                                                                  |                                            |                                                | 343,000.....                   | 07/24/2019                                |
| 7000241945..... |      | CONWAY.....               | SC..... |           | 10/23/2019.....  | 5.20.....        | 200,225.....                                                    |                                             | 1,341.....                                 |                                                                  |                                            |                                                | 346,185.....                   | 10/23/2019                                |
| 7000242135..... |      | VIRGINIA BEACH.....       | VA..... |           | 10/23/2019.....  | 5.20.....        | 221,372.....                                                    |                                             | 2,132.....                                 |                                                                  |                                            |                                                | 230,000.....                   | 07/23/2019                                |
| 7000244463..... |      | ALBUQUERQUE.....          | NM..... |           | 10/23/2019.....  | 5.20.....        | 169,186.....                                                    |                                             | 1,629.....                                 |                                                                  |                                            |                                                | 202,116.....                   | 10/23/2019                                |
| 7000239676..... |      | FLORENCE.....             | SC..... |           | 10/23/2019.....  | 5.20.....        | 111,460.....                                                    |                                             | 734.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/25/2019                                |
| 7000238960..... |      | MERIDIAN.....             | MS..... |           | 10/23/2019.....  | 5.20.....        | 136,527.....                                                    |                                             | 517.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 08/31/2019                                |
| 7000238290..... |      | DEARBORN.....             | MO..... |           | 10/23/2019.....  | 5.20.....        | 57,683.....                                                     |                                             | 556.....                                   |                                                                  |                                            |                                                | 88,500.....                    | 07/31/2019                                |
| 7000238679..... |      | HARLINGEN.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 96,679.....                                                     |                                             | 283.....                                   |                                                                  |                                            |                                                | 85,000.....                    | 07/24/2019                                |
| 7000243132..... |      | KEWANEE.....              | IL..... |           | 10/23/2019.....  | 5.20.....        | 60,784.....                                                     |                                             | 56.....                                    |                                                                  |                                            |                                                | 65,000.....                    | 08/01/2019                                |
| 7000242274..... |      | FAYETTEVILLE.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 122,749.....                                                    |                                             | 1,182.....                                 |                                                                  |                                            |                                                | 80,000.....                    | 07/25/2019                                |
| 7000244466..... |      | KITTANNING.....           | PA..... |           | 10/23/2019.....  | 5.20.....        | 111,674.....                                                    |                                             | 1,075.....                                 |                                                                  |                                            |                                                | 120,000.....                   | 07/25/2019                                |
| 7000239920..... |      | BOLIVAR.....              | TN..... |           | 10/23/2019.....  | 5.20.....        | 106,158.....                                                    |                                             | 712.....                                   |                                                                  |                                            |                                                | 95,000.....                    | 07/27/2019                                |
| 7000241081..... |      | DANBURY.....              | NH..... |           | 10/23/2019.....  | 5.20.....        | 131,606.....                                                    |                                             | 1,267.....                                 |                                                                  |                                            |                                                | 215,000.....                   | 09/30/2019                                |
| 7000243273..... |      | CARENCRO.....             | LA..... |           | 10/23/2019.....  | 5.20.....        | 69,647.....                                                     |                                             | 380.....                                   |                                                                  |                                            |                                                | 95,000.....                    | 07/29/2019                                |
| 7000239639..... |      | AUBREY.....               | TX..... |           | 10/23/2019.....  | 5.20.....        | 133,101.....                                                    |                                             | 920.....                                   |                                                                  |                                            |                                                | 225,000.....                   | 07/24/2019                                |
| 7000243468..... |      | GERING.....               | NE..... |           | 10/23/2019.....  | 5.20.....        | 100,324.....                                                    |                                             | 630.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 08/01/2019                                |
| 7000241138..... |      | WEST LAFAYETTE.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 164,381.....                                                    |                                             | 466.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 07/29/2019                                |
| 7000240047..... |      | JACKSONVILLE.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 106,747.....                                                    |                                             | 1,028.....                                 |                                                                  |                                            |                                                | 123,900.....                   | 07/29/2019                                |
| 7000240856..... |      | PALMDALE.....             | CA..... |           | 10/23/2019.....  | 5.20.....        | 83,829.....                                                     |                                             | 496.....                                   |                                                                  |                                            |                                                | 179,610.....                   | 10/23/2019                                |
| 7000242613..... |      | MIDWAY.....               | GA..... |           | 10/23/2019.....  | 5.20.....        | 139,508.....                                                    |                                             | 806.....                                   |                                                                  |                                            |                                                | 226,794.....                   | 10/23/2019                                |
| 7000239778..... |      | BOAZ.....                 | AL..... |           | 10/23/2019.....  | 5.20.....        | 44,248.....                                                     |                                             | 291.....                                   |                                                                  |                                            |                                                | 77,000.....                    | 09/16/2019                                |
| 7000238923..... |      | ROSENBERG.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 112,146.....                                                    |                                             | 1,080.....                                 |                                                                  |                                            |                                                | 187,000.....                   | 07/21/2019                                |
| 7000243328..... |      | MACON.....                | GA..... |           | 10/23/2019.....  | 5.20.....        | 160,985.....                                                    |                                             | 1,081.....                                 |                                                                  |                                            |                                                | 150,000.....                   | 08/05/2019                                |
| 7000239921..... |      | WHITE HOUSE.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 86,976.....                                                     |                                             | 838.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/23/2019                                |
| 7000243272..... |      | POST FALLS.....           | ID..... |           | 10/23/2019.....  | 5.20.....        | 124,589.....                                                    |                                             | 629.....                                   |                                                                  |                                            |                                                | 215,000.....                   | 07/19/2019                                |
| 7000244326..... |      | CLARKSVILLE.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 149,301.....                                                    |                                             | 1,438.....                                 |                                                                  |                                            |                                                | 166,821.....                   | 10/23/2019                                |
| 7000239584..... |      | RIO RICO.....             | AZ..... |           | 10/23/2019.....  | 5.20.....        | 120,171.....                                                    |                                             | 788.....                                   |                                                                  |                                            |                                                | 220,000.....                   | 07/29/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location             |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                      |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                 | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243467..... |      | SYLVA.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 70,255.....                                                     |                                             | 677.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/28/2019                                |
| 7000241892..... |      | JENNINGS.....        | MO..... |           | 10/23/2019.....  | 5.20.....        | 144,295.....                                                    |                                             | 1,390.....                                 |                                                                  |                                            |                                                | 127,442.....                   | 10/23/2019                                |
| 7000238585..... |      | CRESTVIEW.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 66,498.....                                                     |                                             | 640.....                                   |                                                                  |                                            |                                                | 75,000.....                    | 10/03/2019                                |
| 7000243274..... |      | DINUBA.....          | CA..... |           | 10/23/2019.....  | 5.20.....        | 160,293.....                                                    |                                             | 1,087.....                                 |                                                                  |                                            |                                                | 265,000.....                   | 08/02/2019                                |
| 7000238779..... |      | STRASBURG.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 138,608.....                                                    |                                             | 924.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/24/2019                                |
| 7000242420..... |      | THOMSON.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 80,884.....                                                     |                                             | 237.....                                   |                                                                  |                                            |                                                | 116,887.....                   | 10/23/2019                                |
| 7000240715..... |      | MEMPHIS.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 93,397.....                                                     |                                             | 197.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/26/2019                                |
| 7000237586..... |      | CARROLLTON.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 209,663.....                                                    |                                             | 1,428.....                                 |                                                                  |                                            |                                                | 262,044.....                   | 10/23/2019                                |
| 7000240853..... |      | BROWNSVILLE.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 65,955.....                                                     |                                             | 413.....                                   |                                                                  |                                            |                                                | 92,000.....                    | 07/25/2019                                |
| 7000242277..... |      | FAYETTEVILLE.....    | NC..... |           | 10/23/2019.....  | 5.20.....        | 94,736.....                                                     |                                             | 912.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/24/2019                                |
| 7000240044..... |      | SUMMERVILLE.....     | GA..... |           | 10/23/2019.....  | 5.20.....        | 113,214.....                                                    |                                             | 784.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/24/2019                                |
| 7000241423..... |      | RIVERDALE.....       | MD..... |           | 10/23/2019.....  | 5.20.....        | 88,764.....                                                     |                                             | 596.....                                   |                                                                  |                                            |                                                | 315,000.....                   | 07/23/2019                                |
| 7000243420..... |      | SABATTUS.....        | ME..... |           | 10/23/2019.....  | 5.20.....        | 22,669.....                                                     |                                             | 218.....                                   |                                                                  |                                            |                                                | 138,000.....                   | 08/05/2019                                |
| 7000241756..... |      | CHICAGO.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 127,421.....                                                    |                                             | (30).....                                  |                                                                  |                                            |                                                | 172,313.....                   | 10/23/2019                                |
| 7000242616..... |      | OKLAHOMA CITY.....   | OK..... |           | 10/23/2019.....  | 5.20.....        | 73,752.....                                                     |                                             | 507.....                                   |                                                                  |                                            |                                                | 119,904.....                   | 10/23/2019                                |
| 7000239158..... |      | CAREY.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 47,296.....                                                     |                                             | 173.....                                   |                                                                  |                                            |                                                | 50,000.....                    | 07/31/2019                                |
| 7000237443..... |      | CROSBY.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 65,326.....                                                     |                                             | 124.....                                   |                                                                  |                                            |                                                | 119,143.....                   | 10/23/2019                                |
| 7000239829..... |      | WINDER.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 117,768.....                                                    |                                             | 791.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 07/20/2019                                |
| 7000243277..... |      | PLUMAS LAKE.....     | CA..... |           | 10/23/2019.....  | 5.20.....        | 182,468.....                                                    |                                             | 963.....                                   |                                                                  |                                            |                                                | 350,000.....                   | 07/23/2019                                |
| 7000241894..... |      | SAINT CHARLES.....   | MI..... |           | 10/23/2019.....  | 5.20.....        | 121,333.....                                                    |                                             | 210.....                                   |                                                                  |                                            |                                                | 177,384.....                   | 10/23/2019                                |
| 7000241562..... |      | BOLINGBROOK.....     | IL..... |           | 10/23/2019.....  | 5.20.....        | 273,223.....                                                    |                                             | 1,815.....                                 |                                                                  |                                            |                                                | 361,536.....                   | 10/23/2019                                |
| 7000240181..... |      | NORFOLK.....         | VA..... |           | 10/23/2019.....  | 5.20.....        | 184,310.....                                                    |                                             | 1,775.....                                 |                                                                  |                                            |                                                | 260,000.....                   | 07/23/2019                                |
| 7000243083..... |      | CHALMETTE.....       | LA..... |           | 10/23/2019.....  | 5.20.....        | 97,291.....                                                     |                                             | 937.....                                   |                                                                  |                                            |                                                | 139,500.....                   | 08/02/2019                                |
| 7000240990..... |      | RIVERVIEW.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 165,225.....                                                    |                                             | 633.....                                   |                                                                  |                                            |                                                | 270,000.....                   | 10/03/2019                                |
| 7000244612..... |      | TUCSON.....          | AZ..... |           | 10/23/2019.....  | 5.20.....        | 97,464.....                                                     |                                             | 2,081.....                                 |                                                                  |                                            |                                                | 148,333.....                   | 10/23/2019                                |
| 7000242279..... |      | KILLEEN.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 61,803.....                                                     |                                             | 595.....                                   |                                                                  |                                            |                                                | 70,677.....                    | 10/23/2019                                |
| 7000241619..... |      | WEST BRANCH.....     | MI..... |           | 10/23/2019.....  | 5.20.....        | 77,390.....                                                     |                                             | 246.....                                   |                                                                  |                                            |                                                | 106,667.....                   | 10/23/2019                                |
| 7000237969..... |      | FERNDALE.....        | WA..... |           | 10/23/2019.....  | 5.20.....        | 152,725.....                                                    |                                             | 1,471.....                                 |                                                                  |                                            |                                                | 275,000.....                   | 07/25/2019                                |
| 7000238296..... |      | ROEBUCK.....         | SC..... |           | 10/23/2019.....  | 5.20.....        | 118,332.....                                                    |                                             | 707.....                                   |                                                                  |                                            |                                                | 169,000.....                   | 07/26/2019                                |
| 7000238638..... |      | BARDSTOWN.....       | KY..... |           | 10/23/2019.....  | 5.20.....        | 67,000.....                                                     |                                             | 447.....                                   |                                                                  |                                            |                                                | 75,000.....                    | 07/24/2019                                |
| 7000243279..... |      | DENHAM SPRINGS.....  | LA..... |           | 10/23/2019.....  | 5.20.....        | 120,002.....                                                    |                                             | 631.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/24/2019                                |
| 7000241087..... |      | DEMOREST.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 86,775.....                                                     |                                             | 522.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 07/24/2019                                |
| 7000238967..... |      | OAKFIELD.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 72,642.....                                                     |                                             | 448.....                                   |                                                                  |                                            |                                                | 114,000.....                   | 08/01/2019                                |
| 7000242562..... |      | PORTAGE.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 80,715.....                                                     |                                             | 777.....                                   |                                                                  |                                            |                                                | 128,873.....                   | 10/23/2019                                |
| 7000239633..... |      | STEDMAN.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 123,737.....                                                    |                                             | 351.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 07/29/2019                                |
| 7000241564..... |      | BEECH CREEK.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 101,098.....                                                    |                                             | 974.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/30/2019                                |
| 7000240041..... |      | GONZALES.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 141,167.....                                                    |                                             | 1,360.....                                 |                                                                  |                                            |                                                | 185,000.....                   | 07/24/2019                                |
| 7000240235..... |      | SAINT AUGUSTINE..... | FL..... |           | 10/23/2019.....  | 5.20.....        | 224,523.....                                                    |                                             | 2,162.....                                 |                                                                  |                                            |                                                | 275,000.....                   | 10/03/2019                                |
| 7000242087..... |      | ATHOL.....           | MA..... |           | 10/23/2019.....  | 5.20.....        | 78,052.....                                                     |                                             | 463.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/24/2019                                |
| 7000243560..... |      | TRAVELERS REST.....  | SC..... |           | 10/23/2019.....  | 5.20.....        | 81,027.....                                                     |                                             | 276.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/24/2019                                |
| 7000244276..... |      | WOODBIDGE TW.....    | NJ..... |           | 10/23/2019.....  | 5.20.....        | 165,948.....                                                    |                                             | 1,598.....                                 |                                                                  |                                            |                                                | 191,000.....                   | 08/01/2019                                |
| 7000242619..... |      | HOUSTON.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 174,203.....                                                    |                                             | 1,678.....                                 |                                                                  |                                            |                                                | 220,458.....                   | 10/23/2019                                |
| 7000244604..... |      | DAYTON.....          | NV..... |           | 10/23/2019.....  | 5.20.....        | 205,301.....                                                    |                                             | 682.....                                   |                                                                  |                                            |                                                | 410,000.....                   | 07/25/2019                                |
| 7000244074..... |      | BETHLEHEM.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 213,893.....                                                    |                                             | 25.....                                    |                                                                  |                                            |                                                | 242,794.....                   | 10/23/2019                                |
| 7000249125..... |      | HOMESTEAD.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 237,394.....                                                    |                                             | 449.....                                   |                                                                  |                                            |                                                | 350,000.....                   | 07/24/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1                                                                                                                                          | 2    | Location            |         | 5         | 6               | 7                | 8                                                         | Change in Book Value/Recorded Investment |                                         |                                                           |                                         |                                             | 14                          | 15                                  |
|--------------------------------------------------------------------------------------------------------------------------------------------|------|---------------------|---------|-----------|-----------------|------------------|-----------------------------------------------------------|------------------------------------------|-----------------------------------------|-----------------------------------------------------------|-----------------------------------------|---------------------------------------------|-----------------------------|-------------------------------------|
|                                                                                                                                            |      |                     |         |           |                 |                  |                                                           | 9                                        | 10                                      | 11                                                        | 12                                      | 13                                          |                             |                                     |
| Loan Number                                                                                                                                | Code | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7000244559.....                                                                                                                            |      | HAMMONTON.....      | NJ..... |           | 10/23/2019..... | 5.20.....        | 333,239.....                                              |                                          | 2,116.....                              |                                                           |                                         |                                             | 338,016.....                | 10/23/2019                          |
| 7000242931.....                                                                                                                            |      | ARLINGTON.....      | WA..... |           | 10/23/2019..... | 5.20.....        | 338,960.....                                              |                                          | 1,261.....                              |                                                           |                                         |                                             | 518,000.....                | 08/05/2019                          |
| 7000249163.....                                                                                                                            |      | PERTH AMBOY.....    | NJ..... |           | 10/23/2019..... | 5.20.....        | 212,028.....                                              |                                          | 2,042.....                              |                                                           |                                         |                                             | 229,226.....                | 10/23/2019                          |
| 7000243070.....                                                                                                                            |      | ROUNDUP.....        | MT..... |           | 10/23/2019..... | 5.20.....        | 224,920.....                                              |                                          | 2,166.....                              |                                                           |                                         |                                             | 215,000.....                | 08/01/2019                          |
| 7000244457.....                                                                                                                            |      | LAS VEGAS.....      | NV..... |           | 10/23/2019..... | 5.20.....        | 269,403.....                                              |                                          | 2,594.....                              |                                                           |                                         |                                             | 394,397.....                | 10/23/2019                          |
| 7000243740.....                                                                                                                            |      | HUTTO.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 205,929.....                                              |                                          | 1,212.....                              |                                                           |                                         |                                             | 285,000.....                | 07/29/2019                          |
| 7000244492.....                                                                                                                            |      | BLUE SPRINGS.....   | MO..... |           | 10/23/2019..... | 5.20.....        | 202,884.....                                              |                                          | 522.....                                |                                                           |                                         |                                             | 270,000.....                | 07/22/2019                          |
| 7000249054.....                                                                                                                            |      | BATON ROUGE.....    | LA..... |           | 10/23/2019..... | 5.20.....        | 261,461.....                                              |                                          | 2,518.....                              |                                                           |                                         |                                             | 219,000.....                | 07/30/2019                          |
| 7000243825.....                                                                                                                            |      | QUAKERTOWN.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 231,740.....                                              |                                          | 2,232.....                              |                                                           |                                         |                                             | 350,000.....                | 07/23/2019                          |
| 7000244485.....                                                                                                                            |      | UPPER MARLBORO..... | MD..... |           | 10/23/2019..... | 5.20.....        | 392,801.....                                              |                                          | 1,514.....                              |                                                           |                                         |                                             | 455,449.....                | 10/23/2019                          |
| 7000243632.....                                                                                                                            |      | QUEENS VILLAGE..... | NY..... |           | 10/23/2019..... | 5.20.....        | 291,964.....                                              |                                          | (2,201).....                            |                                                           |                                         |                                             | 348,282.....                | 10/23/2019                          |
| 7000242771.....                                                                                                                            |      | WALKER.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 231,461.....                                              |                                          | 734.....                                |                                                           |                                         |                                             | 249,000.....                | 07/28/2019                          |
| 7000243770.....                                                                                                                            |      | SAVANNAH.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 397,198.....                                              |                                          | 2,627.....                              |                                                           |                                         |                                             | 360,000.....                | 07/20/2019                          |
| 7000244018.....                                                                                                                            |      | PEARLAND.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 224,384.....                                              |                                          | 1,401.....                              |                                                           |                                         |                                             | 270,000.....                | 07/25/2019                          |
| 7000244297.....                                                                                                                            |      | WESTPORT.....       | MA..... |           | 10/23/2019..... | 5.20.....        | 286,714.....                                              |                                          | 897.....                                |                                                           |                                         |                                             | 297,531.....                | 10/23/2019                          |
| 7000243636.....                                                                                                                            |      | NORFOLK.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 376,687.....                                              |                                          | 3,628.....                              |                                                           |                                         |                                             | 350,000.....                | 07/23/2019                          |
| 7000243778.....                                                                                                                            |      | BALTIMORE.....      | MD..... |           | 10/23/2019..... | 5.20.....        | 230,607.....                                              |                                          | 1,530.....                              |                                                           |                                         |                                             | 255,764.....                | 10/23/2019                          |
| 7000244584.....                                                                                                                            |      | JOHNSTON.....       | RI..... |           | 10/23/2019..... | 5.20.....        | 246,991.....                                              |                                          | 1,606.....                              |                                                           |                                         |                                             | 269,000.....                | 07/24/2019                          |
| 7000244105.....                                                                                                                            |      | PAWTUCKET.....      | RI..... |           | 10/23/2019..... | 5.20.....        | 264,772.....                                              |                                          | 2,550.....                              |                                                           |                                         |                                             | 265,029.....                | 10/23/2019                          |
| 7000244386.....                                                                                                                            |      | SULTAN.....         | WA..... |           | 10/23/2019..... | 5.20.....        | 304,689.....                                              |                                          | 2,934.....                              |                                                           |                                         |                                             | 340,000.....                | 07/20/2019                          |
| 7000244532.....                                                                                                                            |      | BROOKLYN.....       | NY..... |           | 10/23/2019..... | 5.20.....        | 400,716.....                                              |                                          | 416.....                                |                                                           |                                         |                                             | 436,201.....                | 10/23/2019                          |
| 7000244729.....                                                                                                                            |      | SUFFOLK.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 347,874.....                                              |                                          | 3,350.....                              |                                                           |                                         |                                             | 368,000.....                | 07/26/2019                          |
| 7000242953.....                                                                                                                            |      | OLIVE BRANCH.....   | MS..... |           | 10/23/2019..... | 5.20.....        | 219,223.....                                              |                                          | 726.....                                |                                                           |                                         |                                             | 310,000.....                | 07/20/2019                          |
| 7000243813.....                                                                                                                            |      | CHICAGO.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 300,308.....                                              |                                          | 2,892.....                              |                                                           |                                         |                                             | 270,000.....                | 07/20/2019                          |
| 7000243955.....                                                                                                                            |      | CANTON.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 212,052.....                                              |                                          | 1,452.....                              |                                                           |                                         |                                             | 180,530.....                | 10/23/2019                          |
| 7000243762.....                                                                                                                            |      | HUMBLE.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 236,982.....                                              |                                          | 1,530.....                              |                                                           |                                         |                                             | 262,000.....                | 07/23/2019                          |
| 7000249188.....                                                                                                                            |      | RED BANK.....       | NJ..... |           | 10/23/2019..... | 5.20.....        | 326,818.....                                              |                                          | 1,358.....                              |                                                           |                                         |                                             | 420,000.....                | 07/20/2019                          |
| 7000243758.....                                                                                                                            |      | POOLER.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 206,410.....                                              |                                          | 1,028.....                              |                                                           |                                         |                                             | 260,000.....                | 07/22/2019                          |
| 7000243850.....                                                                                                                            |      | WILLIAMSBURG.....   | VA..... |           | 10/23/2019..... | 5.20.....        | 296,909.....                                              |                                          | 1,129.....                              |                                                           |                                         |                                             | 310,000.....                | 07/24/2019                          |
| 7000243995.....                                                                                                                            |      | CONWAY.....         | SC..... |           | 10/23/2019..... | 5.20.....        | 184,535.....                                              |                                          | 1,777.....                              |                                                           |                                         |                                             | 245,000.....                | 07/22/2019                          |
| 7000243994.....                                                                                                                            |      | PENSACOLA.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 240,742.....                                              |                                          | 2,318.....                              |                                                           |                                         |                                             | 195,000.....                | 10/03/2019                          |
| 7000244038.....                                                                                                                            |      | COLLEGE PARK.....   | GA..... |           | 10/23/2019..... | 5.20.....        | 217,285.....                                              |                                          | 646.....                                |                                                           |                                         |                                             | 180,000.....                | 07/20/2019                          |
| 7000249170.....                                                                                                                            |      | WASHINGTON.....     | DC..... |           | 10/23/2019..... | 5.20.....        | 224,660.....                                              |                                          | 1,463.....                              |                                                           |                                         |                                             | 341,063.....                | 10/23/2019                          |
| 7000242891.....                                                                                                                            |      | GONZALES.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 208,907.....                                              |                                          | 1,315.....                              |                                                           |                                         |                                             | 260,000.....                | 07/29/2019                          |
| 7000244613.....                                                                                                                            |      | CHATHAM.....        | NJ..... |           | 10/23/2019..... | 5.20.....        | 293,810.....                                              |                                          | 1,813.....                              |                                                           |                                         |                                             | 394,690.....                | 10/23/2019                          |
| 7000244136.....                                                                                                                            |      | UNION BEACH.....    | NJ..... |           | 10/23/2019..... | 5.20.....        | 335,870.....                                              |                                          | 3,235.....                              |                                                           |                                         |                                             | 222,000.....                | 08/01/2019                          |
| 7000244277.....                                                                                                                            |      | GORHAM.....         | ME..... |           | 10/23/2019..... | 5.20.....        | 206,662.....                                              |                                          | 1,990.....                              |                                                           |                                         |                                             | 150,000.....                | 08/09/2019                          |
| 1899999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Res. Mortgages - Insured or Guaranteed..... |      |                     |         |           |                 |                  | 118,409,557.....                                          | 0.....                                   | 757,974.....                            | 0.....                                                    | 0.....                                  | 0.....                                      | 157,489,409.....            | XXX                                 |
| Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Commercial Mortgages - All Other                             |      |                     |         |           |                 |                  |                                                           |                                          |                                         |                                                           |                                         |                                             |                             |                                     |
| LN2015151.....                                                                                                                             |      | Louisville.....     | KY..... |           | 12/08/2017..... |                  | 6,037,666.....                                            |                                          | 0.....                                  |                                                           |                                         |                                             | 82,100,000.....             | 04/01/2015                          |
| LN2116090.....                                                                                                                             |      | Naples.....         | FL..... |           | 05/25/2018..... |                  | 9,749,948.....                                            |                                          | 0.....                                  | 308,470.....                                              |                                         |                                             | 52,900,000.....             | 06/14/2016                          |
| 2199999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Comm. Mortgages - All Other.....            |      |                     |         |           |                 |                  | 15,787,614.....                                           | 0.....                                   | 0.....                                  | 308,470.....                                              | 0.....                                  | 0.....                                      | 135,000,000.....            | XXX                                 |
| 2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure.....                                          |      |                     |         |           |                 |                  | 134,197,171.....                                          | 0.....                                   | 757,974.....                            | 308,470.....                                              | 0.....                                  | 0.....                                      | 292,489,409.....            | XXX                                 |
| Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed                                                    |      |                     |         |           |                 |                  |                                                           |                                          |                                         |                                                           |                                         |                                             |                             |                                     |

E04.126

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000239898..... |      | COLUMBUS.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 86,318.....                                                     |                                             | 831.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/22/2019                                |
| 7000244410..... |      | NEWTON.....           | IA..... |           | 10/23/2019.....  | 5.20.....        | 52,361.....                                                     |                                             | 504.....                                   |                                                                  |                                            |                                                | 78,000.....                    | 07/25/2019                                |
| 7000237568..... |      | ATLANTA.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 42,910.....                                                     |                                             | (16).....                                  |                                                                  |                                            |                                                | 110,000.....                   | 11/06/2018                                |
| 7000239565..... |      | HOT SPRINGS.....      | AR..... |           | 10/23/2019.....  | 5.20.....        | 116,707.....                                                    |                                             | 408.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/31/2019                                |
| 7000243939..... |      | COLUMBUS.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 95,149.....                                                     |                                             | 626.....                                   |                                                                  |                                            |                                                | 113,469.....                   | 10/23/2019                                |
| 7000237373..... |      | CANAL WINCHESTER..... | OH..... |           | 10/23/2019.....  | 5.20.....        | 84,457.....                                                     |                                             | (1,063).....                               |                                                                  |                                            |                                                | 146,102.....                   | 10/23/2019                                |
| 7000244605..... |      | LOCUST GROVE.....     | GA..... |           | 10/23/2019.....  | 5.20.....        | 91,634.....                                                     |                                             | (2).....                                   |                                                                  |                                            |                                                | 215,000.....                   | 07/20/2019                                |
| 7000244267..... |      | RICHMOND.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 90,504.....                                                     |                                             | 31.....                                    |                                                                  |                                            |                                                | 148,162.....                   | 10/23/2019                                |
| 7000242413..... |      | MACON.....            | GA..... |           | 10/23/2019.....  | 5.20.....        | 39,512.....                                                     |                                             | 107.....                                   |                                                                  |                                            |                                                | 65,390.....                    | 10/23/2019                                |
| 7000238899..... |      | MORTON.....           | MS..... |           | 10/23/2019.....  | 5.20.....        | 79,379.....                                                     |                                             | 222.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/28/2019                                |
| 7000239371..... |      | MIRAMAR.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 60,879.....                                                     |                                             | 160.....                                   |                                                                  |                                            |                                                | 200,000.....                   | 10/03/2019                                |
| 7000237711..... |      | BILLINGS.....         | MT..... |           | 10/23/2019.....  | 5.20.....        | 86,572.....                                                     |                                             | 28.....                                    |                                                                  |                                            |                                                | 158,583.....                   | 10/23/2019                                |
| 7000243607..... |      | WILDERSVILLE.....     | TN..... |           | 10/23/2019.....  | 5.20.....        | 84,700.....                                                     |                                             | 409.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/31/2019                                |
| 7000243269..... |      | WHITE.....            | GA..... |           | 10/23/2019.....  | 5.20.....        | 62,722.....                                                     |                                             | 604.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 07/20/2019                                |
| 7000240553..... |      | OWASSO.....           | OK..... |           | 10/23/2019.....  | 5.20.....        | 136,352.....                                                    |                                             | 1,313.....                                 |                                                                  |                                            |                                                | 162,000.....                   | 07/20/2019                                |
| 7000239428..... |      | AIRMONT.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 395,885.....                                                    |                                             | 3,813.....                                 |                                                                  |                                            |                                                | 461,314.....                   | 10/23/2019                                |
| 7000239566..... |      | DECATUR.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 107,307.....                                                    |                                             | 1,033.....                                 |                                                                  |                                            |                                                | 120,000.....                   | 07/25/2019                                |
| 7000241078..... |      | BROWNSVILLE.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 63,193.....                                                     |                                             | 609.....                                   |                                                                  |                                            |                                                | 60,000.....                    | 07/23/2019                                |
| 7000241416..... |      | NASHVILLE.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 67,824.....                                                     |                                             | 605.....                                   |                                                                  |                                            |                                                | 112,604.....                   | 10/23/2019                                |
| 7000239710..... |      | ORTING.....           | WA..... |           | 10/23/2019.....  | 5.20.....        | 169,119.....                                                    |                                             | 1,629.....                                 |                                                                  |                                            |                                                | 332,000.....                   | 07/23/2019                                |
| 7000242608..... |      | EL PASO.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 103,709.....                                                    |                                             | (282).....                                 |                                                                  |                                            |                                                | 153,344.....                   | 10/23/2019                                |
| 7000241554..... |      | WINNSBORO.....        | SC..... |           | 10/23/2019.....  | 5.20.....        | 96,210.....                                                     |                                             | 543.....                                   |                                                                  |                                            |                                                | 132,205.....                   | 10/23/2019                                |
| 7000244071..... |      | SHERIDAN.....         | AR..... |           | 10/23/2019.....  | 5.20.....        | 111,904.....                                                    |                                             | (1,099).....                               |                                                                  |                                            |                                                | 154,124.....                   | 10/23/2019                                |
| 7000241693..... |      | COLUMBIA.....         | NJ..... |           | 10/23/2019.....  | 5.20.....        | 139,371.....                                                    |                                             | 1,342.....                                 |                                                                  |                                            |                                                | 219,465.....                   | 10/23/2019                                |
| 7000244745..... |      | DECATUR.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 75,419.....                                                     |                                             | 155.....                                   |                                                                  |                                            |                                                | 118,322.....                   | 10/23/2019                                |
| 7000240885..... |      | MOBILE.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 51,773.....                                                     |                                             | 240.....                                   |                                                                  |                                            |                                                | 102,283.....                   | 10/23/2019                                |
| 7000244269..... |      | MOODY.....            | AL..... |           | 10/23/2019.....  | 5.20.....        | 79,223.....                                                     |                                             | 12.....                                    |                                                                  |                                            |                                                | 111,136.....                   | 10/23/2019                                |
| 7000237990..... |      | WHITEHALL.....        | AR..... |           | 10/23/2019.....  | 5.20.....        | 55,145.....                                                     |                                             | (205).....                                 |                                                                  |                                            |                                                | 85,000.....                    | 08/07/2019                                |
| 7000237375..... |      | WOODSTOCK.....        | IL..... |           | 10/23/2019.....  | 5.20.....        | 49,039.....                                                     |                                             | 472.....                                   |                                                                  |                                            |                                                | 73,212.....                    | 10/23/2019                                |
| 7000240690..... |      | FOWLER.....           | IL..... |           | 10/23/2019.....  | 5.20.....        | 84,014.....                                                     |                                             | 164.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 08/13/2019                                |
| 7000242691..... |      | FORT WORTH.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 226,166.....                                                    |                                             | 819.....                                   |                                                                  |                                            |                                                | 275,321.....                   | 10/23/2019                                |
| 7000238568..... |      | ALEXANDRIA.....       | LA..... |           | 10/23/2019.....  | 5.20.....        | 64,190.....                                                     |                                             | 618.....                                   |                                                                  |                                            |                                                | 105,000.....                   | 07/23/2019                                |
| 7000242609..... |      | CHARLOTTE.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 67,145.....                                                     |                                             | 185.....                                   |                                                                  |                                            |                                                | 123,211.....                   | 10/23/2019                                |
| 7000237713..... |      | RALEIGH.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 213,464.....                                                    |                                             | 2,056.....                                 |                                                                  |                                            |                                                | 308,815.....                   | 10/23/2019                                |
| 7000238711..... |      | HARRISON.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 89,293.....                                                     |                                             | 534.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 07/24/2019                                |
| 7000242220..... |      | GETTYSBURG.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 51,517.....                                                     |                                             | (468).....                                 |                                                                  |                                            |                                                | 155,000.....                   | 07/25/2019                                |
| 7000242416..... |      | PLAINVIEW.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 72,035.....                                                     |                                             | 694.....                                   |                                                                  |                                            |                                                | 112,815.....                   | 10/23/2019                                |
| 7000241556..... |      | NORRISTOWN.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 123,555.....                                                    |                                             | 1,190.....                                 |                                                                  |                                            |                                                | 174,698.....                   | 10/23/2019                                |
| 7000244129..... |      | BALTIMORE.....        | MD..... |           | 10/23/2019.....  | 5.20.....        | 184,096.....                                                    |                                             | 1,773.....                                 |                                                                  |                                            |                                                | 161,273.....                   | 10/23/2019                                |
| 7000243746..... |      | VALE.....             | NC..... |           | 10/23/2019.....  | 5.20.....        | 85,572.....                                                     |                                             | 559.....                                   |                                                                  |                                            |                                                | 98,775.....                    | 10/23/2019                                |
| 7000237850..... |      | MCMINNVILLE.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 53,925.....                                                     |                                             | (327).....                                 |                                                                  |                                            |                                                | 122,000.....                   | 07/24/2019                                |
| 7000240269..... |      | THORNTON.....         | CO..... |           | 10/23/2019.....  | 5.20.....        | 287,356.....                                                    |                                             | 2,767.....                                 |                                                                  |                                            |                                                | 315,000.....                   | 07/21/2019                                |
| 7000239426..... |      | APISON.....           | TN..... |           | 10/23/2019.....  | 5.20.....        | 150,016.....                                                    |                                             | 1,445.....                                 |                                                                  |                                            |                                                | 224,794.....                   | 10/23/2019                                |
| 7000242221..... |      | RISING SUN.....       | MD..... |           | 10/23/2019.....  | 5.20.....        | 109,532.....                                                    |                                             | 1,055.....                                 |                                                                  |                                            |                                                | 181,511.....                   | 10/23/2019                                |



SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location                  |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                           |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                      | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000241418..... |      | LAKELAND.....             | FL..... |           | 10/23/2019.....  | 5.20.....        | 54,779.....                                                     |                                             | 528.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 10/03/2019                                |
| 7000238372..... |      | INDIANAPOLIS.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 79,893.....                                                     |                                             | 769.....                                   |                                                                  |                                            |                                                | 136,500.....                   | 10/09/2018                                |
| 7000240883..... |      | GRAYSON.....              | GA..... |           | 10/23/2019.....  | 5.20.....        | 145,246.....                                                    |                                             | 1,399.....                                 |                                                                  |                                            |                                                | 152,555.....                   | 10/23/2019                                |
| 7000237569..... |      | MERIDEN.....              | CT..... |           | 10/23/2019.....  | 5.20.....        | 94,636.....                                                     |                                             | (138).....                                 |                                                                  |                                            |                                                | 171,884.....                   | 10/23/2019                                |
| 7000238757..... |      | HAMPSTEAD.....            | NH..... |           | 10/23/2019.....  | 5.20.....        | 398,922.....                                                    |                                             | 3,842.....                                 |                                                                  |                                            |                                                | 280,000.....                   | 07/23/2019                                |
| 7000243554..... |      | MIDDLEBURG.....           | FL..... |           | 10/23/2019.....  | 5.20.....        | 151,415.....                                                    |                                             | 1,458.....                                 |                                                                  |                                            |                                                | 185,000.....                   | 10/03/2019                                |
| 7000238424..... |      | HOUSTON.....              | AR..... |           | 10/23/2019.....  | 5.20.....        | 68,776.....                                                     |                                             | 662.....                                   |                                                                  |                                            |                                                | 93,000.....                    | 09/09/2019                                |
| 7000241557..... |      | ELGIN.....                | SC..... |           | 10/23/2019.....  | 5.20.....        | 148,942.....                                                    |                                             | 49.....                                    |                                                                  |                                            |                                                | 139,000.....                   | 07/23/2019                                |
| 7000244609..... |      | VALLEY CENTER.....        | KS..... |           | 10/23/2019.....  | 5.20.....        | 101,255.....                                                    |                                             | 395.....                                   |                                                                  |                                            |                                                | 148,990.....                   | 10/23/2019                                |
| 7000244076..... |      | MARTINSVILLE.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 136,063.....                                                    |                                             | 1,310.....                                 |                                                                  |                                            |                                                | 186,718.....                   | 10/23/2019                                |
| 7000242361..... |      | CHICAGO.....              | IL..... |           | 10/23/2019.....  | 5.20.....        | 6,363.....                                                      |                                             | (71).....                                  |                                                                  |                                            |                                                | 238,557.....                   | 10/23/2019                                |
| 7000241700..... |      | SANTA CLARITA.....        | CA..... |           | 10/23/2019.....  | 5.20.....        | 275,567.....                                                    |                                             | (371).....                                 |                                                                  |                                            |                                                | 569,537.....                   | 10/23/2019                                |
| 7000244220..... |      | OLD HICKORY.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 80,916.....                                                     |                                             | 513.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/22/2019                                |
| 7000243416..... |      | MULLINS.....              | SC..... |           | 10/23/2019.....  | 5.20.....        | 71,090.....                                                     |                                             | 224.....                                   |                                                                  |                                            |                                                | 26,000.....                    | 07/24/2019                                |
| 7000241695..... |      | HUDSON.....               | IA..... |           | 10/23/2019.....  | 5.20.....        | 102,491.....                                                    |                                             | (1,854).....                               |                                                                  |                                            |                                                | 128,750.....                   | 10/23/2019                                |
| 7000237426..... |      | MAUMEE.....               | OH..... |           | 10/23/2019.....  | 5.20.....        | 111,145.....                                                    |                                             | 678.....                                   |                                                                  |                                            |                                                | 149,988.....                   | 10/23/2019                                |
| 7000242222..... |      | NEW OXFORD.....           | PA..... |           | 10/23/2019.....  | 5.20.....        | 112,094.....                                                    |                                             | 16.....                                    |                                                                  |                                            |                                                | 153,721.....                   | 10/23/2019                                |
| 7000237758..... |      | CHERRY HILL TOWNSHIP..... | NJ..... |           | 10/23/2019.....  | 5.20.....        | 286,144.....                                                    |                                             | 1,859.....                                 |                                                                  |                                            |                                                | 248,802.....                   | 10/23/2019                                |
| 7000242360..... |      | CLOVER.....               | SC..... |           | 10/23/2019.....  | 5.20.....        | 84,741.....                                                     |                                             | (243).....                                 |                                                                  |                                            |                                                | 107,009.....                   | 10/23/2019                                |
| 7000238901..... |      | BROWNSVILLE.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 103,603.....                                                    |                                             | 600.....                                   |                                                                  |                                            |                                                | 114,000.....                   | 07/23/2019                                |
| 7000240882..... |      | DECATUR.....              | GA..... |           | 10/23/2019.....  | 5.20.....        | 82,970.....                                                     |                                             | (128).....                                 |                                                                  |                                            |                                                | 128,947.....                   | 10/23/2019                                |
| 7000244414..... |      | KNIGHTSTOWN.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 90,530.....                                                     |                                             | (434).....                                 |                                                                  |                                            |                                                | 115,000.....                   | 07/25/2019                                |
| 7000241419..... |      | MEMPHIS.....              | TN..... |           | 10/23/2019.....  | 5.20.....        | 54,626.....                                                     |                                             | 526.....                                   |                                                                  |                                            |                                                | 62,450.....                    | 10/23/2019                                |
| 7000239085..... |      | KELLER.....               | TX..... |           | 10/23/2019.....  | 5.20.....        | 207,800.....                                                    |                                             | 2,001.....                                 |                                                                  |                                            |                                                | 346,744.....                   | 10/23/2019                                |
| 7000238085..... |      | SHERIDAN.....             | AR..... |           | 10/23/2019.....  | 5.20.....        | 83,795.....                                                     |                                             | 180.....                                   |                                                                  |                                            |                                                | 99,000.....                    | 07/25/2019                                |
| 7000239562..... |      | SEVIERVILLE.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 107,641.....                                                    |                                             | (388).....                                 |                                                                  |                                            |                                                | 130,000.....                   | 07/24/2019                                |
| 7000244075..... |      | ORLANDO.....              | FL..... |           | 10/23/2019.....  | 5.20.....        | 152,789.....                                                    |                                             | 382.....                                   |                                                                  |                                            |                                                | 235,000.....                   | 10/03/2019                                |
| 7000242418..... |      | STEDMAN.....              | NC..... |           | 10/23/2019.....  | 5.20.....        | 56,346.....                                                     |                                             | 140.....                                   |                                                                  |                                            |                                                | 73,074.....                    | 10/23/2019                                |
| 7000242362..... |      | OWENSBORO.....            | KY..... |           | 10/23/2019.....  | 5.20.....        | 79,236.....                                                     |                                             | 763.....                                   |                                                                  |                                            |                                                | 101,425.....                   | 10/23/2019                                |
| 7000237563..... |      | SPRING HILL.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 144,827.....                                                    |                                             | 1,395.....                                 |                                                                  |                                            |                                                | 170,000.....                   | 10/03/2019                                |
| 7000240410..... |      | NEWARK.....               | DE..... |           | 10/23/2019.....  | 5.20.....        | 30,321.....                                                     |                                             | 3.....                                     |                                                                  |                                            |                                                | 137,620.....                   | 10/23/2019                                |
| 7000242223..... |      | COLUMBIA.....             | SC..... |           | 10/23/2019.....  | 5.20.....        | 89,264.....                                                     |                                             | 860.....                                   |                                                                  |                                            |                                                | 96,206.....                    | 10/23/2019                                |
| 7000244551..... |      | HARRINGTON.....           | DE..... |           | 10/23/2019.....  | 5.20.....        | 176,505.....                                                    |                                             | 1,700.....                                 |                                                                  |                                            |                                                | 230,000.....                   | 07/20/2019                                |
| 7000243748..... |      | PORT ORANGE.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 156,659.....                                                    |                                             | (17).....                                  |                                                                  |                                            |                                                | 230,000.....                   | 10/03/2019                                |
| 7000240881..... |      | DECATUR.....              | GA..... |           | 10/23/2019.....  | 5.20.....        | 164,774.....                                                    |                                             | 99.....                                    |                                                                  |                                            |                                                | 178,697.....                   | 10/23/2019                                |
| 7000237619..... |      | LITTLE ROCK.....          | AR..... |           | 10/23/2019.....  | 5.20.....        | 96,919.....                                                     |                                             | 933.....                                   |                                                                  |                                            |                                                | 107,566.....                   | 10/23/2019                                |
| 7000244746..... |      | UPPER DARBY.....          | PA..... |           | 10/23/2019.....  | 5.20.....        | 35,516.....                                                     |                                             | 304.....                                   |                                                                  |                                            |                                                | 112,876.....                   | 10/23/2019                                |
| 7000242556..... |      | SUMMERTOWN.....           | TN..... |           | 10/23/2019.....  | 5.20.....        | 90,413.....                                                     |                                             | (688).....                                 |                                                                  |                                            |                                                | 117,635.....                   | 10/23/2019                                |
| 7000237371..... |      | HOUSTON.....              | TX..... |           | 10/23/2019.....  | 5.20.....        | 118,086.....                                                    |                                             | 302.....                                   |                                                                  |                                            |                                                | 162,338.....                   | 10/23/2019                                |
| 7000237904..... |      | ATHOL.....                | MA..... |           | 10/23/2019.....  | 5.20.....        | 171,244.....                                                    |                                             | 1,080.....                                 |                                                                  |                                            |                                                | 310,000.....                   | 07/24/2019                                |
| 7000237899..... |      | SANFORD.....              | NC..... |           | 10/23/2019.....  | 5.20.....        | 145,633.....                                                    |                                             | 244.....                                   |                                                                  |                                            |                                                | 205,000.....                   | 07/22/2019                                |
| 7000238426..... |      | PINEVILLE.....            | LA..... |           | 10/23/2019.....  | 5.20.....        | 128,897.....                                                    |                                             | 1,241.....                                 |                                                                  |                                            |                                                | 205,000.....                   | 08/23/2019                                |
| 7000243418..... |      | WOLCOTT.....              | IN..... |           | 10/23/2019.....  | 5.20.....        | 100,321.....                                                    |                                             | 966.....                                   |                                                                  |                                            |                                                | 89,000.....                    | 08/26/2019                                |
| 7000239615..... |      | TERRY.....                | MS..... |           | 10/23/2019.....  | 5.20.....        | 85,230.....                                                     |                                             | 821.....                                   |                                                                  |                                            |                                                | 117,000.....                   | 07/25/2019                                |
| 7000241697..... |      | BELLEVILLE.....           | NJ..... |           | 10/23/2019.....  | 5.20.....        | 211,681.....                                                    |                                             | 171.....                                   |                                                                  |                                            |                                                | 261,413.....                   | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000238088..... |      | SCARBOROUGH.....    | ME..... |           | 10/23/2019.....  | 5.20.....        | 187,369.....                                                    |                                             | 1,804.....                                 |                                                                  |                                            |                                                | 220,000.....                   | 07/31/2019                                |
| 7000242030..... |      | WILLIAMSBURG.....   | OH..... |           | 10/23/2019.....  | 5.20.....        | 115,500.....                                                    |                                             | 433.....                                   |                                                                  |                                            |                                                | 157,545.....                   | 10/23/2019                                |
| 7000240604..... |      | BROOKLYN.....       | WI..... |           | 10/23/2019.....  | 5.20.....        | 178,481.....                                                    |                                             | 610.....                                   |                                                                  |                                            |                                                | 250,000.....                   | 07/22/2019                                |
| 7000240599..... |      | WEBSTER.....        | WI..... |           | 10/23/2019.....  | 5.20.....        | 93,075.....                                                     |                                             | 896.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/31/2019                                |
| 7000239277..... |      | FRANKLIN.....       | KY..... |           | 10/23/2019.....  | 5.20.....        | 80,512.....                                                     |                                             | 345.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 07/23/2019                                |
| 7000242557..... |      | ROMULUS.....        | MI..... |           | 10/23/2019.....  | 5.20.....        | 177,096.....                                                    |                                             | 1,525.....                                 |                                                                  |                                            |                                                | 179,936.....                   | 10/23/2019                                |
| 7000241170..... |      | LARWILL.....        | IN..... |           | 10/23/2019.....  | 5.20.....        | 179,305.....                                                    |                                             | 1,727.....                                 |                                                                  |                                            |                                                | 110,000.....                   | 07/22/2019                                |
| 7000244416..... |      | COLUMBUS.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 64,910.....                                                     |                                             | 0.....                                     |                                                                  |                                            |                                                | 100,009.....                   | 10/23/2019                                |
| 7000239421..... |      | FORT WAYNE.....     | IN..... |           | 10/23/2019.....  | 5.20.....        | 92,682.....                                                     |                                             | 587.....                                   |                                                                  |                                            |                                                | 111,058.....                   | 10/23/2019                                |
| 7000244749..... |      | MEMPHIS.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 113,535.....                                                    |                                             | (263).....                                 |                                                                  |                                            |                                                | 152,142.....                   | 10/23/2019                                |
| 7000243700..... |      | WINSTON SALEM.....  | NC..... |           | 10/23/2019.....  | 5.20.....        | 80,635.....                                                     |                                             | 204.....                                   |                                                                  |                                            |                                                | 126,236.....                   | 10/23/2019                                |
| 7000238758..... |      | MONROE.....         | WA..... |           | 10/23/2019.....  | 5.20.....        | 214,975.....                                                    |                                             | (203).....                                 |                                                                  |                                            |                                                | 500,000.....                   | 07/20/2019                                |
| 7000237370..... |      | LOUISVILLE.....     | KY..... |           | 10/23/2019.....  | 5.20.....        | 60,962.....                                                     |                                             | 587.....                                   |                                                                  |                                            |                                                | 99,597.....                    | 10/23/2019                                |
| 7000240936..... |      | ORLANDO.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 64,992.....                                                     |                                             | 626.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 10/03/2019                                |
| 7000238230..... |      | SALEM.....          | OR..... |           | 10/23/2019.....  | 5.20.....        | 136,355.....                                                    |                                             | 1,313.....                                 |                                                                  |                                            |                                                | 190,000.....                   | 07/22/2019                                |
| 7000242364..... |      | SELBYVILLE.....     | DE..... |           | 10/23/2019.....  | 5.20.....        | 152,054.....                                                    |                                             | 518.....                                   |                                                                  |                                            |                                                | 173,892.....                   | 10/23/2019                                |
| 7000239084..... |      | OCALA.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 69,676.....                                                     |                                             | 162.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 10/03/2019                                |
| 7000242225..... |      | LEWISTON.....       | ME..... |           | 10/23/2019.....  | 5.20.....        | 64,990.....                                                     |                                             | 626.....                                   |                                                                  |                                            |                                                | 101,462.....                   | 10/23/2019                                |
| 7000239560..... |      | ORAN.....           | MO..... |           | 10/23/2019.....  | 5.20.....        | 76,897.....                                                     |                                             | 471.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 07/25/2019                                |
| 7000243694..... |      | JACKSON.....        | MS..... |           | 10/23/2019.....  | 5.20.....        | 94,008.....                                                     |                                             | (782).....                                 |                                                                  |                                            |                                                | 138,291.....                   | 10/23/2019                                |
| 7000244700..... |      | INDIANAPOLIS.....   | IN..... |           | 10/23/2019.....  | 5.20.....        | 94,962.....                                                     |                                             | (215).....                                 |                                                                  |                                            |                                                | 133,192.....                   | 10/23/2019                                |
| 7000242032..... |      | HUNTSVILLE.....     | AL..... |           | 10/23/2019.....  | 5.20.....        | 68,622.....                                                     |                                             | (1,312).....                               |                                                                  |                                            |                                                | 65,000.....                    | 10/11/2018                                |
| 7000239522..... |      | NATCHEZ.....        | MS..... |           | 10/23/2019.....  | 5.20.....        | 123,707.....                                                    |                                             | (114).....                                 |                                                                  |                                            |                                                | 130,000.....                   | 08/07/2019                                |
| 7000239855..... |      | BEDFORD.....        | VA..... |           | 10/23/2019.....  | 5.20.....        | 128,097.....                                                    |                                             | 1,234.....                                 |                                                                  |                                            |                                                | 165,000.....                   | 07/24/2019                                |
| 7000239046..... |      | LAREDO.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 149,145.....                                                    |                                             | 351.....                                   |                                                                  |                                            |                                                | 166,249.....                   | 10/23/2019                                |
| 7000238718..... |      | SPRING HILL.....    | KS..... |           | 10/23/2019.....  | 5.20.....        | 138,011.....                                                    |                                             | 782.....                                   |                                                                  |                                            |                                                | 240,000.....                   | 07/19/2019                                |
| 7000240740..... |      | VILONIA.....        | AR..... |           | 10/23/2019.....  | 5.20.....        | 103,216.....                                                    |                                             | 905.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/21/2019                                |
| 7000237330..... |      | PITTSBURGH.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 46,989.....                                                     |                                             | 209.....                                   |                                                                  |                                            |                                                | 74,870.....                    | 10/23/2019                                |
| 7000242227..... |      | MIDWEST CITY.....   | OK..... |           | 10/23/2019.....  | 5.20.....        | 85,961.....                                                     |                                             | 328.....                                   |                                                                  |                                            |                                                | 121,469.....                   | 10/23/2019                                |
| 7000240264..... |      | DAYTON.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 73,900.....                                                     |                                             | 20.....                                    |                                                                  |                                            |                                                | 75,000.....                    | 07/22/2019                                |
| 7000238856..... |      | ST MARTINVILLE..... | LA..... |           | 10/23/2019.....  | 5.20.....        | 137,440.....                                                    |                                             | 690.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/27/2019                                |
| 7000243031..... |      | DENHAM SPRINGS..... | LA..... |           | 10/23/2019.....  | 5.20.....        | 181,187.....                                                    |                                             | (755).....                                 |                                                                  |                                            |                                                | 196,000.....                   | 07/24/2019                                |
| 7000243702..... |      | CHATTANOOGA.....    | TN..... |           | 10/23/2019.....  | 5.20.....        | 88,575.....                                                     |                                             | 72.....                                    |                                                                  |                                            |                                                | 109,885.....                   | 10/23/2019                                |
| 7000243697..... |      | RAYMONDVILLE.....   | TX..... |           | 10/23/2019.....  | 5.20.....        | 44,310.....                                                     |                                             | (216).....                                 |                                                                  |                                            |                                                | 77,141.....                    | 10/23/2019                                |
| 7000240125..... |      | MILWAUKEE.....      | WI..... |           | 10/23/2019.....  | 5.20.....        | 141,113.....                                                    |                                             | 1,359.....                                 |                                                                  |                                            |                                                | 232,549.....                   | 10/23/2019                                |
| 7000240458..... |      | ROCKWELL.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 91,853.....                                                     |                                             | 357.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/25/2019                                |
| 7000239379..... |      | NEPTUNE TWP.....    | NJ..... |           | 10/23/2019.....  | 5.20.....        | 125,919.....                                                    |                                             | 1,213.....                                 |                                                                  |                                            |                                                | 165,000.....                   | 07/24/2019                                |
| 7000237525..... |      | SAINT LOUIS.....    | MO..... |           | 10/23/2019.....  | 5.20.....        | 45,177.....                                                     |                                             | 384.....                                   |                                                                  |                                            |                                                | 66,120.....                    | 10/23/2019                                |
| 7000240934..... |      | CHICAGO.....        | IL..... |           | 10/23/2019.....  | 5.20.....        | 26,795.....                                                     |                                             | 13.....                                    |                                                                  |                                            |                                                | 150,000.....                   | 07/20/2019                                |
| 7000239047..... |      | COTTAGE GROVE.....  | MN..... |           | 10/23/2019.....  | 5.20.....        | 231,107.....                                                    |                                             | 1,200.....                                 |                                                                  |                                            |                                                | 333,806.....                   | 10/23/2019                                |
| 7000238717..... |      | ZEBULON.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 205,422.....                                                    |                                             | 1,978.....                                 |                                                                  |                                            |                                                | 205,000.....                   | 07/22/2019                                |
| 7000238379..... |      | BALDWYN.....        | MS..... |           | 10/23/2019.....  | 5.20.....        | 51,696.....                                                     |                                             | (170).....                                 |                                                                  |                                            |                                                | 35,000.....                    | 07/31/2019                                |
| 7000238522..... |      | MOUNT MORRIS.....   | NY..... |           | 10/23/2019.....  | 5.20.....        | 68,656.....                                                     |                                             | (163).....                                 |                                                                  |                                            |                                                | 110,000.....                   | 07/20/2019                                |
| 7000239662..... |      | BASTROP.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 52,582.....                                                     |                                             | 155.....                                   |                                                                  |                                            |                                                | 22,000.....                    | 07/19/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location                  |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                           |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                      | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000242980..... |      | HAHIRA.....               | GA..... |           | 10/23/2019.....  | 5.20.....        | 157,801.....                                                    |                                             | 483.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 08/01/2019                                |
| 7000243701..... |      | HOUSTON.....              | TX..... |           | 10/23/2019.....  | 5.20.....        | 115,258.....                                                    |                                             | 423.....                                   |                                                                  |                                            |                                                | 151,999.....                   | 10/23/2019                                |
| 7000240319..... |      | AUBURN.....               | WA..... |           | 10/23/2019.....  | 5.20.....        | 198,136.....                                                    |                                             | 1,908.....                                 |                                                                  |                                            |                                                | 357,796.....                   | 10/23/2019                                |
| 7000249128..... |      | COLUMBUS.....             | OH..... |           | 10/23/2019.....  | 5.20.....        | 46,089.....                                                     |                                             | (266).....                                 |                                                                  |                                            |                                                | 65,081.....                    | 10/23/2019                                |
| 7000237662..... |      | LA HABRA.....             | CA..... |           | 10/23/2019.....  | 5.20.....        | 156,432.....                                                    |                                             | 1,507.....                                 |                                                                  |                                            |                                                | 267,783.....                   | 10/23/2019                                |
| 7000241983..... |      | PHOENIX.....              | AZ..... |           | 10/23/2019.....  | 5.20.....        | 440,070.....                                                    |                                             | (402).....                                 |                                                                  |                                            |                                                | 600,000.....                   | 11/30/2018                                |
| 7000242367..... |      | MANAKIN SABOT.....        | VA..... |           | 10/23/2019.....  | 5.20.....        | 105,744.....                                                    |                                             | 646.....                                   |                                                                  |                                            |                                                | 166,201.....                   | 10/23/2019                                |
| 7000244226..... |      | DETROIT.....              | MI..... |           | 10/23/2019.....  | 5.20.....        | 171,454.....                                                    |                                             | 1,129.....                                 |                                                                  |                                            |                                                | 163,629.....                   | 10/23/2019                                |
| 7000244031..... |      | KANNAPOLIS.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 64,716.....                                                     |                                             | 126.....                                   |                                                                  |                                            |                                                | 98,102.....                    | 10/23/2019                                |
| 7000243980..... |      | EGG HARBOAR TOWNSHIP..... | NJ..... |           | 10/23/2019.....  | 5.20.....        | 75,693.....                                                     |                                             | 729.....                                   |                                                                  |                                            |                                                | 68,605.....                    | 10/23/2019                                |
| 7000237471..... |      | RALEIGH.....              | NC..... |           | 10/23/2019.....  | 5.20.....        | 105,416.....                                                    |                                             | 361.....                                   |                                                                  |                                            |                                                | 176,087.....                   | 10/23/2019                                |
| 7000237665..... |      | NEW HOPE.....             | MN..... |           | 10/23/2019.....  | 5.20.....        | 178,434.....                                                    |                                             | 928.....                                   |                                                                  |                                            |                                                | 239,209.....                   | 10/23/2019                                |
| 7000243704..... |      | LUBBOCK.....              | TX..... |           | 10/23/2019.....  | 5.20.....        | 90,504.....                                                     |                                             | 872.....                                   |                                                                  |                                            |                                                | 110,230.....                   | 10/23/2019                                |
| 7000243699..... |      | WINSTON SALEM.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 71,016.....                                                     |                                             | (77).....                                  |                                                                  |                                            |                                                | 140,843.....                   | 10/23/2019                                |
| 7000242843..... |      | WEST END.....             | NC..... |           | 10/23/2019.....  | 5.20.....        | 124,774.....                                                    |                                             | 651.....                                   |                                                                  |                                            |                                                | 169,000.....                   | 08/09/2019                                |
| 7000238663..... |      | MCCOMB.....               | MS..... |           | 10/23/2019.....  | 5.20.....        | 67,400.....                                                     |                                             | 129.....                                   |                                                                  |                                            |                                                | 50,000.....                    | 08/02/2019                                |
| 7000240932..... |      | RALEIGH.....              | NC..... |           | 10/23/2019.....  | 5.20.....        | 85,387.....                                                     |                                             | 291.....                                   |                                                                  |                                            |                                                | 124,535.....                   | 10/23/2019                                |
| 7000242368..... |      | DOBSON.....               | NC..... |           | 10/23/2019.....  | 5.20.....        | 83,419.....                                                     |                                             | (511).....                                 |                                                                  |                                            |                                                | 112,101.....                   | 10/23/2019                                |
| 7000238994..... |      | BREAUX BRIDGE.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 109,906.....                                                    |                                             | 1,059.....                                 |                                                                  |                                            |                                                | 142,000.....                   | 07/28/2019                                |
| 7000241651..... |      | GRAND LEDGE.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 177,626.....                                                    |                                             | (689).....                                 |                                                                  |                                            |                                                | 227,772.....                   | 10/23/2019                                |
| 7000237664..... |      | CHARLOTTE.....            | NC..... |           | 10/23/2019.....  | 5.20.....        | 118,035.....                                                    |                                             | 39.....                                    |                                                                  |                                            |                                                | 192,183.....                   | 10/23/2019                                |
| 7000242173..... |      | WHITE HALL.....           | AR..... |           | 10/23/2019.....  | 5.20.....        | 108,763.....                                                    |                                             | 1,047.....                                 |                                                                  |                                            |                                                | 151,212.....                   | 10/23/2019                                |
| 7000241708..... |      | COLUMBUS.....             | OH..... |           | 10/23/2019.....  | 5.20.....        | 66,219.....                                                     |                                             | 410.....                                   |                                                                  |                                            |                                                | 89,213.....                    | 10/23/2019                                |
| 7000242982..... |      | ABBEVILLE.....            | LA..... |           | 10/23/2019.....  | 5.20.....        | 144,993.....                                                    |                                             | 1,396.....                                 |                                                                  |                                            |                                                | 148,100.....                   | 08/01/2019                                |
| 7000238714..... |      | ROYAL PALM BEACH.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 134,406.....                                                    |                                             | 1,294.....                                 |                                                                  |                                            |                                                | 265,000.....                   | 10/03/2019                                |
| 7000241514..... |      | HOUSTON.....              | TX..... |           | 10/23/2019.....  | 5.20.....        | 197,043.....                                                    |                                             | (255).....                                 |                                                                  |                                            |                                                | 236,312.....                   | 10/23/2019                                |
| 7000242369..... |      | BRENTWOOD.....            | NY..... |           | 10/23/2019.....  | 5.20.....        | 311,775.....                                                    |                                             | 3,003.....                                 |                                                                  |                                            |                                                | 320,889.....                   | 10/23/2019                                |
| 7000241652..... |      | SAGINAW.....              | MI..... |           | 10/23/2019.....  | 5.20.....        | 155,751.....                                                    |                                             | 1,500.....                                 |                                                                  |                                            |                                                | 155,000.....                   | 07/25/2019                                |
| 7000238991..... |      | GOODRICH.....             | MI..... |           | 10/23/2019.....  | 5.20.....        | 56,365.....                                                     |                                             | (227).....                                 |                                                                  |                                            |                                                | 165,000.....                   | 07/23/2019                                |
| 7000244172..... |      | FRESNO.....               | TX..... |           | 10/23/2019.....  | 5.20.....        | 178,957.....                                                    |                                             | 1,723.....                                 |                                                                  |                                            |                                                | 195,000.....                   | 10/11/2018                                |
| 7000237377..... |      | HAMDEN.....               | CT..... |           | 10/23/2019.....  | 5.20.....        | 158,761.....                                                    |                                             | 965.....                                   |                                                                  |                                            |                                                | 196,765.....                   | 10/23/2019                                |
| 7000237378..... |      | LUBBOCK.....              | TX..... |           | 10/23/2019.....  | 5.20.....        | 86,573.....                                                     |                                             | 28.....                                    |                                                                  |                                            |                                                | 124,330.....                   | 10/23/2019                                |
| 7000241791..... |      | TOTOWA.....               | NJ..... |           | 10/23/2019.....  | 5.20.....        | 557,845.....                                                    |                                             | 3,816.....                                 |                                                                  |                                            |                                                | 665,000.....                   | 03/11/2019                                |
| 7000242174..... |      | BOYNTON BEACH.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 245,938.....                                                    |                                             | 944.....                                   |                                                                  |                                            |                                                | 450,000.....                   | 10/03/2019                                |
| 7000241038..... |      | MT HOLLY.....             | NC..... |           | 10/23/2019.....  | 5.20.....        | 216,297.....                                                    |                                             | 2,083.....                                 |                                                                  |                                            |                                                | 228,000.....                   | 07/25/2019                                |
| 7000242650..... |      | FOUNTAIN INN.....         | SC..... |           | 10/23/2019.....  | 5.20.....        | 159,767.....                                                    |                                             | 339.....                                   |                                                                  |                                            |                                                | 193,164.....                   | 10/23/2019                                |
| 7000238237..... |      | MARICOPA.....             | AZ..... |           | 10/23/2019.....  | 5.20.....        | 119,719.....                                                    |                                             | 313.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 07/23/2019                                |
| 7000240592..... |      | CORNISH.....              | ME..... |           | 10/23/2019.....  | 5.20.....        | 97,030.....                                                     |                                             | (872).....                                 |                                                                  |                                            |                                                | 190,000.....                   | 08/05/2019                                |
| 7000243983..... |      | COVINGTON.....            | GA..... |           | 10/23/2019.....  | 5.20.....        | 78,669.....                                                     |                                             | 353.....                                   |                                                                  |                                            |                                                | 126,921.....                   | 10/23/2019                                |
| 7000241709..... |      | LONG POND.....            | PA..... |           | 10/23/2019.....  | 5.20.....        | 86,753.....                                                     |                                             | (191).....                                 |                                                                  |                                            |                                                | 115,073.....                   | 10/23/2019                                |
| 7000244699..... |      | CARLYLE.....              | IL..... |           | 10/23/2019.....  | 5.20.....        | 50,565.....                                                     |                                             | 72.....                                    |                                                                  |                                            |                                                | 64,386.....                    | 10/23/2019                                |
| 7000239042..... |      | MERRILLVILLE.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 72,763.....                                                     |                                             | (377).....                                 |                                                                  |                                            |                                                | 92,781.....                    | 10/23/2019                                |
| 7000241177..... |      | CLEVELAND.....            | GA..... |           | 10/23/2019.....  | 5.20.....        | 99,895.....                                                     |                                             | 655.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/25/2019                                |
| 7000242790..... |      | NORTH ROSE.....           | NY..... |           | 10/23/2019.....  | 5.20.....        | 43,709.....                                                     |                                             | 421.....                                   |                                                                  |                                            |                                                | 69,000.....                    | 08/25/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location          |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                   |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City              | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243981..... |      | DALLAS.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 38,260.....                                                     |                                             | (487).....                                 |                                                                  |                                            |                                                | 1,249,902.....                 | 10/23/2019                                |
| 7000237520..... |      | MEMPHIS.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 68,587.....                                                     |                                             | 661.....                                   |                                                                  |                                            |                                                | 81,689.....                    | 10/23/2019                                |
| 7000243843..... |      | MEHERRIN.....     | VA..... |           | 10/23/2019.....  | 5.20.....        | 83,090.....                                                     |                                             | (160).....                                 |                                                                  |                                            |                                                | 98,326.....                    | 10/23/2019                                |
| 7000237376..... |      | MILWAUKEE.....    | WI..... |           | 10/23/2019.....  | 5.20.....        | 144,700.....                                                    |                                             | (57).....                                  |                                                                  |                                            |                                                | 222,634.....                   | 10/23/2019                                |
| 7000243705..... |      | RICHMOND.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 140,616.....                                                    |                                             | (221).....                                 |                                                                  |                                            |                                                | 228,598.....                   | 10/23/2019                                |
| 7000243229..... |      | STANFORD.....     | KY..... |           | 10/23/2019.....  | 5.20.....        | 55,137.....                                                     |                                             | 35.....                                    |                                                                  |                                            |                                                | 93,000.....                    | 07/24/2019                                |
| 7000238236..... |      | PINE BLUFF.....   | AR..... |           | 10/23/2019.....  | 5.20.....        | 122,584.....                                                    |                                             | 1,181.....                                 |                                                                  |                                            |                                                | 135,000.....                   | 07/24/2019                                |
| 7000249076..... |      | FOLEY.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 109,587.....                                                    |                                             | 953.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 07/31/2019                                |
| 7000239852..... |      | ROCKY MOUNT.....  | VA..... |           | 10/23/2019.....  | 5.20.....        | 149,696.....                                                    |                                             | 493.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 07/25/2019                                |
| 7000241516..... |      | HOUSTON.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 56,215.....                                                     |                                             | (4).....                                   |                                                                  |                                            |                                                | 130,310.....                   | 10/23/2019                                |
| 7000241178..... |      | WINTERVILLE.....  | GA..... |           | 10/23/2019.....  | 5.20.....        | 153,206.....                                                    |                                             | 1,475.....                                 |                                                                  |                                            |                                                | 215,000.....                   | 07/22/2019                                |
| 7000240647..... |      | HARTLAND.....     | MI..... |           | 10/23/2019.....  | 5.20.....        | 198,665.....                                                    |                                             | 578.....                                   |                                                                  |                                            |                                                | 255,000.....                   | 07/26/2019                                |
| 7000239429..... |      | KATY.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 165,821.....                                                    |                                             | 1,124.....                                 |                                                                  |                                            |                                                | 213,658.....                   | 10/23/2019                                |
| 7000244650..... |      | ALEXANDRIA.....   | IN..... |           | 10/23/2019.....  | 5.20.....        | 55,850.....                                                     |                                             | 14.....                                    |                                                                  |                                            |                                                | 73,716.....                    | 10/23/2019                                |
| 7000238045..... |      | BRAIDWOOD.....    | IL..... |           | 10/23/2019.....  | 5.20.....        | 62,754.....                                                     |                                             | (166).....                                 |                                                                  |                                            |                                                | 115,000.....                   | 07/20/2019                                |
| 7000241987..... |      | LAUREL.....       | MD..... |           | 10/23/2019.....  | 5.20.....        | 314,816.....                                                    |                                             | 2,077.....                                 |                                                                  |                                            |                                                | 274,361.....                   | 10/23/2019                                |
| 7000238907..... |      | MASON.....        | MI..... |           | 10/23/2019.....  | 5.20.....        | 152,159.....                                                    |                                             | 341.....                                   |                                                                  |                                            |                                                | 220,000.....                   | 07/23/2019                                |
| 7000244035..... |      | UNION CITY.....   | GA..... |           | 10/23/2019.....  | 5.20.....        | 103,923.....                                                    |                                             | 228.....                                   |                                                                  |                                            |                                                | 124,514.....                   | 10/23/2019                                |
| 7000239040..... |      | GREENWOOD.....    | IN..... |           | 10/23/2019.....  | 5.20.....        | 142,217.....                                                    |                                             | (1,361).....                               |                                                                  |                                            |                                                | 196,900.....                   | 10/23/2019                                |
| 7000242176..... |      | EASTOVER.....     | SC..... |           | 10/23/2019.....  | 5.20.....        | 52,878.....                                                     |                                             | 509.....                                   |                                                                  |                                            |                                                | 50,000.....                    | 07/20/2019                                |
| 7000240590..... |      | HARTWELL.....     | GA..... |           | 10/23/2019.....  | 5.20.....        | 84,282.....                                                     |                                             | 563.....                                   |                                                                  |                                            |                                                | 148,000.....                   | 07/22/2019                                |
| 7000237661..... |      | KENNER.....       | LA..... |           | 10/23/2019.....  | 5.20.....        | 109,550.....                                                    |                                             | 21.....                                    |                                                                  |                                            |                                                | 159,658.....                   | 10/23/2019                                |
| 7000241460..... |      | CLARKSDALE.....   | MS..... |           | 10/23/2019.....  | 5.20.....        | 44,560.....                                                     |                                             | 179.....                                   |                                                                  |                                            |                                                | 72,592.....                    | 10/23/2019                                |
| 7000242038..... |      | SAINT PAUL.....   | MN..... |           | 10/23/2019.....  | 5.20.....        | 149,024.....                                                    |                                             | 406.....                                   |                                                                  |                                            |                                                | 215,028.....                   | 10/23/2019                                |
| 7000242847..... |      | OZARK.....        | MO..... |           | 10/23/2019.....  | 5.20.....        | 119,999.....                                                    |                                             | (590).....                                 |                                                                  |                                            |                                                | 185,000.....                   | 07/19/2019                                |
| 7000242987..... |      | CALHOUN.....      | GA..... |           | 10/23/2019.....  | 5.20.....        | 91,661.....                                                     |                                             | (388).....                                 |                                                                  |                                            |                                                | 154,000.....                   | 07/23/2019                                |
| 7000243036..... |      | NEW CASTLE.....   | IN..... |           | 10/23/2019.....  | 5.20.....        | 74,424.....                                                     |                                             | 1,415.....                                 |                                                                  |                                            |                                                | 105,000.....                   | 07/23/2019                                |
| 7000244034..... |      | CHICAGO.....      | IL..... |           | 10/23/2019.....  | 5.20.....        | 65,208.....                                                     |                                             | (115).....                                 |                                                                  |                                            |                                                | 107,173.....                   | 10/23/2019                                |
| 7000237717..... |      | WARWICK.....      | RI..... |           | 10/23/2019.....  | 5.20.....        | 131,733.....                                                    |                                             | 1,269.....                                 |                                                                  |                                            |                                                | 182,550.....                   | 10/23/2019                                |
| 7000237716..... |      | PITTSBURGH.....   | PA..... |           | 10/23/2019.....  | 5.20.....        | 57,912.....                                                     |                                             | 558.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 07/23/2019                                |
| 7000239712..... |      | BRASELTON.....    | GA..... |           | 10/23/2019.....  | 5.20.....        | 127,409.....                                                    |                                             | 811.....                                   |                                                                  |                                            |                                                | 295,000.....                   | 07/20/2019                                |
| 7000244367..... |      | HOUMA.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 13,165.....                                                     |                                             | 127.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/30/2019                                |
| 7000239850..... |      | JASPER.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 54,421.....                                                     |                                             | 184.....                                   |                                                                  |                                            |                                                | 77,500.....                    | 08/22/2019                                |
| 7000242039..... |      | LITTLE ROCK.....  | AR..... |           | 10/23/2019.....  | 5.20.....        | 87,069.....                                                     |                                             | 839.....                                   |                                                                  |                                            |                                                | 86,507.....                    | 10/23/2019                                |
| 7000242642..... |      | RICHMOND.....     | VA..... |           | 10/23/2019.....  | 5.20.....        | 85,891.....                                                     |                                             | (521).....                                 |                                                                  |                                            |                                                | 140,855.....                   | 10/23/2019                                |
| 7000243498..... |      | TENTON.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 87,193.....                                                     |                                             | 0.....                                     |                                                                  |                                            |                                                | 138,000.....                   | 07/22/2019                                |
| 7000244219..... |      | KATY.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 133,635.....                                                    |                                             | 342.....                                   |                                                                  |                                            |                                                | 199,078.....                   | 10/23/2019                                |
| 7000244025..... |      | RALEIGH.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 80,643.....                                                     |                                             | 293.....                                   |                                                                  |                                            |                                                | 88,429.....                    | 10/23/2019                                |
| 7000237477..... |      | JACKSONVILLE..... | FL..... |           | 10/23/2019.....  | 5.20.....        | 136,495.....                                                    |                                             | 1,315.....                                 |                                                                  |                                            |                                                | 195,000.....                   | 10/03/2019                                |
| 7000239004..... |      | SHERWOOD.....     | AR..... |           | 10/23/2019.....  | 5.20.....        | 107,017.....                                                    |                                             | 562.....                                   |                                                                  |                                            |                                                | 134,000.....                   | 02/27/2019                                |
| 7000244495..... |      | OMAHA.....        | NE..... |           | 10/23/2019.....  | 5.20.....        | 104,827.....                                                    |                                             | 642.....                                   |                                                                  |                                            |                                                | 139,830.....                   | 10/23/2019                                |
| 7000244500..... |      | HUDSON.....       | NH..... |           | 10/23/2019.....  | 5.20.....        | 125,181.....                                                    |                                             | 1,206.....                                 |                                                                  |                                            |                                                | 270,000.....                   | 12/19/2018                                |
| 7000239142..... |      | PURYEAR.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 49,081.....                                                     |                                             | 473.....                                   |                                                                  |                                            |                                                | 65,000.....                    | 07/25/2019                                |
| 7000239475..... |      | COPIAGUE.....     | NY..... |           | 10/23/2019.....  | 5.20.....        | 149,655.....                                                    |                                             | 992.....                                   |                                                                  |                                            |                                                | 187,042.....                   | 10/23/2019                                |
| 7000238003..... |      | HEBRON.....       | KY..... |           | 10/23/2019.....  | 5.20.....        | 215,191.....                                                    |                                             | 1,318.....                                 |                                                                  |                                            |                                                | 218,000.....                   | 07/24/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000244357..... |      | CHARLOTTE.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 88,893.....                                                     |                                             | 295.....                                   |                                                                  |                                            |                                                | 153,876.....                   | 10/23/2019                                |
| 7000242310..... |      | CLINTON.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 81,927.....                                                     |                                             | 789.....                                   |                                                                  |                                            |                                                | 90,526.....                    | 10/23/2019                                |
| 7000238283..... |      | FAYETTEVILLE.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 104,657.....                                                    |                                             | 363.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/25/2019                                |
| 7000241784..... |      | LEVITTOWN.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 207,347.....                                                    |                                             | 1,997.....                                 |                                                                  |                                            |                                                | 255,605.....                   | 10/23/2019                                |
| 7000239001..... |      | RIVERSIDE.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 61,415.....                                                     |                                             | (837).....                                 |                                                                  |                                            |                                                | 85,979.....                    | 10/23/2019                                |
| 7000249067..... |      | FLEETWOOD.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 99,716.....                                                     |                                             | (1,090).....                               |                                                                  |                                            |                                                | 180,000.....                   | 07/23/2019                                |
| 7000242977..... |      | STONY POINT.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 129,629.....                                                    |                                             | 447.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 07/23/2019                                |
| 7000237761..... |      | ERIE.....             | PA..... |           | 10/23/2019.....  | 5.20.....        | 74,659.....                                                     |                                             | (407).....                                 |                                                                  |                                            |                                                | 108,176.....                   | 10/23/2019                                |
| 7000238006..... |      | NEWBERN.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 80,263.....                                                     |                                             | 773.....                                   |                                                                  |                                            |                                                | 79,000.....                    | 07/25/2019                                |
| 7000237622..... |      | EAST LANSDOWNE.....   | PA..... |           | 10/23/2019.....  | 5.20.....        | 142,380.....                                                    |                                             | 1,371.....                                 |                                                                  |                                            |                                                | 139,888.....                   | 10/23/2019                                |
| 7000240179..... |      | NORTHAMPTON.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 70,584.....                                                     |                                             | 680.....                                   |                                                                  |                                            |                                                | 103,925.....                   | 10/23/2019                                |
| 7000239334..... |      | MCKENZIE.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 64,394.....                                                     |                                             | 620.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 07/25/2019                                |
| 7000237479..... |      | BIRMINGHAM.....       | AL..... |           | 10/23/2019.....  | 5.20.....        | 51,659.....                                                     |                                             | 341.....                                   |                                                                  |                                            |                                                | 87,029.....                    | 10/23/2019                                |
| 7000241646..... |      | NEW CASTLE.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 176,366.....                                                    |                                             | 1,698.....                                 |                                                                  |                                            |                                                | 300,000.....                   | 09/10/2019                                |
| 7000242782..... |      | LEXINGTON.....        | SC..... |           | 10/23/2019.....  | 5.20.....        | 138,269.....                                                    |                                             | 846.....                                   |                                                                  |                                            |                                                | 192,000.....                   | 07/22/2019                                |
| 7000239473..... |      | GROVE CITY.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 67,752.....                                                     |                                             | 420.....                                   |                                                                  |                                            |                                                | 86,276.....                    | 10/23/2019                                |
| 7000244502..... |      | BRIDGETON.....        | MO..... |           | 10/23/2019.....  | 5.20.....        | 152,240.....                                                    |                                             | 597.....                                   |                                                                  |                                            |                                                | 194,249.....                   | 10/23/2019                                |
| 7000249066..... |      | WHITE CITY.....       | OR..... |           | 10/23/2019.....  | 5.20.....        | 184,661.....                                                    |                                             | 520.....                                   |                                                                  |                                            |                                                | 250,000.....                   | 07/21/2019                                |
| 7000239140..... |      | THOMSON.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 89,759.....                                                     |                                             | 864.....                                   |                                                                  |                                            |                                                | 87,000.....                    | 07/27/2019                                |
| 7000240849..... |      | CORPUS CHRISTI.....   | TX..... |           | 10/23/2019.....  | 5.20.....        | 72,739.....                                                     |                                             | 470.....                                   |                                                                  |                                            |                                                | 92,880.....                    | 10/23/2019                                |
| 7000238814..... |      | RANSON.....           | WV..... |           | 10/23/2019.....  | 5.20.....        | 124,893.....                                                    |                                             | 1,203.....                                 |                                                                  |                                            |                                                | 170,000.....                   | 09/06/2019                                |
| 7000240178..... |      | WAUPACA.....          | WI..... |           | 10/23/2019.....  | 5.20.....        | 105,942.....                                                    |                                             | 942.....                                   |                                                                  |                                            |                                                | 151,323.....                   | 10/23/2019                                |
| 7000240987..... |      | CHICAGO.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 183,353.....                                                    |                                             | 1,766.....                                 |                                                                  |                                            |                                                | 205,000.....                   | 01/16/2019                                |
| 7000244026..... |      | BEL AIR.....          | MD..... |           | 10/23/2019.....  | 5.20.....        | 153,497.....                                                    |                                             | 1,478.....                                 |                                                                  |                                            |                                                | 213,000.....                   | 01/21/2019                                |
| 7000240321..... |      | SOUTH SAINT PAUL..... | MN..... |           | 10/23/2019.....  | 5.20.....        | 254,100.....                                                    |                                             | 2,447.....                                 |                                                                  |                                            |                                                | 293,410.....                   | 10/23/2019                                |
| 7000238000..... |      | DELAND.....           | FL..... |           | 10/23/2019.....  | 5.20.....        | 29,062.....                                                     |                                             | 280.....                                   |                                                                  |                                            |                                                | 105,000.....                   | 10/03/2019                                |
| 7000242590..... |      | OPELIKA.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 74,002.....                                                     |                                             | 455.....                                   |                                                                  |                                            |                                                | 92,609.....                    | 10/23/2019                                |
| 7000243978..... |      | WILMLINGTON.....      | DE..... |           | 10/23/2019.....  | 5.20.....        | 93,294.....                                                     |                                             | 898.....                                   |                                                                  |                                            |                                                | 200,000.....                   | 10/17/2018                                |
| 7000237335..... |      | JACKSONVILLE.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 59,890.....                                                     |                                             | 394.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 10/03/2019                                |
| 7000239527..... |      | MOODY.....            | AL..... |           | 10/23/2019.....  | 5.20.....        | 100,772.....                                                    |                                             | (48).....                                  |                                                                  |                                            |                                                | 150,000.....                   | 07/20/2019                                |
| 7000239998..... |      | LINDEN.....           | MI..... |           | 10/23/2019.....  | 5.20.....        | 117,879.....                                                    |                                             | 343.....                                   |                                                                  |                                            |                                                | 220,000.....                   | 07/23/2019                                |
| 7000238527..... |      | INDEPENDENCE.....     | LA..... |           | 10/23/2019.....  | 5.20.....        | 100,250.....                                                    |                                             | 965.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 07/23/2019                                |
| 7000240791..... |      | LYMAN.....            | SC..... |           | 10/23/2019.....  | 5.20.....        | 158,265.....                                                    |                                             | (6,731).....                               |                                                                  |                                            |                                                | 210,000.....                   | 07/24/2019                                |
| 7000243784..... |      | HARVEY.....           | LA..... |           | 10/23/2019.....  | 5.20.....        | 93,918.....                                                     |                                             | 533.....                                   |                                                                  |                                            |                                                | 132,876.....                   | 10/23/2019                                |
| 7000244167..... |      | ELKHART.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 68,767.....                                                     |                                             | 141.....                                   |                                                                  |                                            |                                                | 116,829.....                   | 10/23/2019                                |
| 7000242646..... |      | HUMBLE.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 82,704.....                                                     |                                             | (637).....                                 |                                                                  |                                            |                                                | 129,518.....                   | 10/23/2019                                |
| 7000237472..... |      | SYRACUSE.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 65,225.....                                                     |                                             | (353).....                                 |                                                                  |                                            |                                                | 87,360.....                    | 10/23/2019                                |
| 7000242453..... |      | LEBANON.....          | OR..... |           | 10/23/2019.....  | 5.20.....        | 165,943.....                                                    |                                             | 283.....                                   |                                                                  |                                            |                                                | 321,195.....                   | 10/23/2019                                |
| 7000242591..... |      | TRIANGLE.....         | VA..... |           | 10/23/2019.....  | 5.20.....        | 290,060.....                                                    |                                             | 2,793.....                                 |                                                                  |                                            |                                                | 373,505.....                   | 10/23/2019                                |
| 7000237666..... |      | UNIVERSITY PARK.....  | IL..... |           | 10/23/2019.....  | 5.20.....        | 75,655.....                                                     |                                             | 729.....                                   |                                                                  |                                            |                                                | 85,459.....                    | 10/23/2019                                |
| 7000238859..... |      | PORT CLINTON.....     | OH..... |           | 10/23/2019.....  | 5.20.....        | 78,625.....                                                     |                                             | 507.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/20/2019                                |
| 7000238526..... |      | CHESTER.....          | SC..... |           | 10/23/2019.....  | 5.20.....        | 58,149.....                                                     |                                             | 560.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 08/05/2019                                |
| 7000244166..... |      | CLEVELAND.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 96,409.....                                                     |                                             | 292.....                                   |                                                                  |                                            |                                                | 135,791.....                   | 10/23/2019                                |
| 7000244504..... |      | SOUTH RIVER.....      | NJ..... |           | 10/23/2019.....  | 5.20.....        | 148,383.....                                                    |                                             | 202.....                                   |                                                                  |                                            |                                                | 365,930.....                   | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location               |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                        |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                   | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000239719..... |      | THEODORE.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 123,312.....                                                    |                                             | 775.....                                   |                                                                  |                                            |                                                | 162,000.....                   | 07/23/2019                                |
| 7000238002..... |      | SALISBURY.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 52,966.....                                                     |                                             | 37.....                                    |                                                                  |                                            |                                                | 128,000.....                   | 07/23/2019                                |
| 7000240846..... |      | CEDAR HILL.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 102,175.....                                                    |                                             | 984.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 07/23/2019                                |
| 7000238811..... |      | SAN ANTONIO.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 155,511.....                                                    |                                             | 1,498.....                                 |                                                                  |                                            |                                                | 195,000.....                   | 07/20/2019                                |
| 7000241594..... |      | SANDUSKY.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 77,493.....                                                     |                                             | 746.....                                   |                                                                  |                                            |                                                | 49,000.....                    | 10/25/2019                                |
| 7000241932..... |      | EAST CHINA.....        | MI..... |           | 10/23/2019.....  | 5.20.....        | 119,572.....                                                    |                                             | (952).....                                 |                                                                  |                                            |                                                | 151,195.....                   | 10/23/2019                                |
| 7000239330..... |      | LINCOLN.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 155,068.....                                                    |                                             | 1,493.....                                 |                                                                  |                                            |                                                | 169,000.....                   | 07/23/2019                                |
| 7000239049..... |      | CANAL WINCHESTER.....  | OH..... |           | 10/23/2019.....  | 5.20.....        | 106,278.....                                                    |                                             | 1,024.....                                 |                                                                  |                                            |                                                | 160,000.....                   | 12/11/2018                                |
| 7000242593..... |      | PEARL.....             | MS..... |           | 10/23/2019.....  | 5.20.....        | 159,770.....                                                    |                                             | 1,539.....                                 |                                                                  |                                            |                                                | 216,960.....                   | 10/23/2019                                |
| 7000237474..... |      | MADISON.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 191,255.....                                                    |                                             | 137.....                                   |                                                                  |                                            |                                                | 275,997.....                   | 10/23/2019                                |
| 7000238667..... |      | VICKSBURG.....         | MS..... |           | 10/23/2019.....  | 5.20.....        | 110,157.....                                                    |                                             | 378.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 07/23/2019                                |
| 7000242260..... |      | SAINT MARTINVILLE..... | LA..... |           | 10/23/2019.....  | 5.20.....        | 56,080.....                                                     |                                             | 216.....                                   |                                                                  |                                            |                                                | 135,838.....                   | 10/23/2019                                |
| 7000242788..... |      | HORIZON CITY.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 61,575.....                                                     |                                             | (13).....                                  |                                                                  |                                            |                                                | 105,000.....                   | 07/21/2019                                |
| 7000240983..... |      | WINDSOR MILL.....      | MD..... |           | 10/23/2019.....  | 5.20.....        | 143,061.....                                                    |                                             | 957.....                                   |                                                                  |                                            |                                                | 216,187.....                   | 10/23/2019                                |
| 7000242316..... |      | HANOVER.....           | VA..... |           | 10/23/2019.....  | 5.20.....        | 140,242.....                                                    |                                             | 948.....                                   |                                                                  |                                            |                                                | 141,164.....                   | 10/23/2019                                |
| 7000244311..... |      | ALEXANDRIA.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 108,254.....                                                    |                                             | 1,043.....                                 |                                                                  |                                            |                                                | 115,432.....                   | 10/23/2019                                |
| 7000241600..... |      | FAIRHOPE.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 71,326.....                                                     |                                             | 208.....                                   |                                                                  |                                            |                                                | 172,000.....                   | 07/26/2019                                |
| 7000239626..... |      | BLACK EARTH.....       | WI..... |           | 10/23/2019.....  | 5.20.....        | 101,327.....                                                    |                                             | (398).....                                 |                                                                  |                                            |                                                | 165,000.....                   | 07/24/2019                                |
| 7000242261..... |      | SPRING.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 125,986.....                                                    |                                             | (674).....                                 |                                                                  |                                            |                                                | 213,000.....                   | 01/12/2019                                |
| 7000240368..... |      | CLOVER.....            | SC..... |           | 10/23/2019.....  | 5.20.....        | 96,782.....                                                     |                                             | 266.....                                   |                                                                  |                                            |                                                | 128,037.....                   | 10/23/2019                                |
| 7000242932..... |      | WARRENTON.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 95,882.....                                                     |                                             | 1,163.....                                 |                                                                  |                                            |                                                | 145,000.....                   | 07/25/2019                                |
| 7000239570..... |      | LAKELAND.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 127,958.....                                                    |                                             | 1,232.....                                 |                                                                  |                                            |                                                | 215,000.....                   | 10/03/2019                                |
| 7000244509..... |      | RIVERSIDE.....         | NJ..... |           | 10/23/2019.....  | 5.20.....        | 118,891.....                                                    |                                             | (282).....                                 |                                                                  |                                            |                                                | 143,877.....                   | 10/23/2019                                |
| 7000238570..... |      | AMERICUS.....          | KS..... |           | 10/23/2019.....  | 5.20.....        | 81,404.....                                                     |                                             | 784.....                                   |                                                                  |                                            |                                                | 65,000.....                    | 08/08/2019                                |
| 7000237767..... |      | SAHUARITA.....         | AZ..... |           | 10/23/2019.....  | 5.20.....        | 120,555.....                                                    |                                             | (273).....                                 |                                                                  |                                            |                                                | 192,670.....                   | 10/23/2019                                |
| 7000242124..... |      | OCEANPORT.....         | NJ..... |           | 10/23/2019.....  | 5.20.....        | 398,272.....                                                    |                                             | 3,836.....                                 |                                                                  |                                            |                                                | 369,909.....                   | 10/23/2019                                |
| 7000241740..... |      | CLARKSVILLE.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 140,038.....                                                    |                                             | (135).....                                 |                                                                  |                                            |                                                | 182,026.....                   | 10/23/2019                                |
| 7000242600..... |      | HOUSTON.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 101,690.....                                                    |                                             | 259.....                                   |                                                                  |                                            |                                                | 169,993.....                   | 10/23/2019                                |
| 7000242595..... |      | HOUSTON.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 129,810.....                                                    |                                             | 1.....                                     |                                                                  |                                            |                                                | 159,054.....                   | 10/23/2019                                |
| 7000239094..... |      | BEAR.....              | DE..... |           | 10/23/2019.....  | 5.20.....        | 216,702.....                                                    |                                             | 2,087.....                                 |                                                                  |                                            |                                                | 246,476.....                   | 10/23/2019                                |
| 7000239765..... |      | LAPLACE.....           | LA..... |           | 10/23/2019.....  | 5.20.....        | 169,206.....                                                    |                                             | 1,630.....                                 |                                                                  |                                            |                                                | 195,000.....                   | 07/29/2019                                |
| 7000241459..... |      | LITHONIA.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 97,139.....                                                     |                                             | 935.....                                   |                                                                  |                                            |                                                | 104,515.....                   | 10/23/2019                                |
| 7000242318..... |      | RIGHTON.....           | MS..... |           | 10/23/2019.....  | 5.20.....        | 119,541.....                                                    |                                             | (694).....                                 |                                                                  |                                            |                                                | 156,289.....                   | 10/23/2019                                |
| 7000243592..... |      | WAKE FOREST.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 114,588.....                                                    |                                             | 1,104.....                                 |                                                                  |                                            |                                                | 205,000.....                   | 07/23/2019                                |
| 7000237571..... |      | PUTNAM VALLEY.....     | NY..... |           | 10/23/2019.....  | 5.20.....        | 279,587.....                                                    |                                             | 2,693.....                                 |                                                                  |                                            |                                                | 346,519.....                   | 10/23/2019                                |
| 7000244590..... |      | SMITHFIELD.....        | RI..... |           | 10/23/2019.....  | 5.20.....        | 138,578.....                                                    |                                             | (1,482).....                               |                                                                  |                                            |                                                | 202,420.....                   | 10/23/2019                                |
| 7000240704..... |      | CALEDONIA.....         | MS..... |           | 10/23/2019.....  | 5.20.....        | 95,497.....                                                     |                                             | 210.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/27/2019                                |
| 7000240171..... |      | BRANDYWINE.....        | MD..... |           | 10/23/2019.....  | 5.20.....        | 309,740.....                                                    |                                             | 1,978.....                                 |                                                                  |                                            |                                                | 542,453.....                   | 10/23/2019                                |
| 7000241070..... |      | DUSON.....             | LA..... |           | 10/23/2019.....  | 5.20.....        | 153,264.....                                                    |                                             | 974.....                                   |                                                                  |                                            |                                                | 175,000.....                   | 07/22/2019                                |
| 7000238240..... |      | MONTEVALLO.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 68,075.....                                                     |                                             | 136.....                                   |                                                                  |                                            |                                                | 85,000.....                    | 07/22/2019                                |
| 7000243595..... |      | BUCKNER.....           | MO..... |           | 10/23/2019.....  | 5.20.....        | 83,178.....                                                     |                                             | 0.....                                     |                                                                  |                                            |                                                | 125,000.....                   | 08/10/2019                                |
| 7000239819..... |      | LUCEDALE.....          | MS..... |           | 10/23/2019.....  | 5.20.....        | 115,054.....                                                    |                                             | 453.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 07/31/2019                                |
| 7000237574..... |      | KATY.....              | TX..... |           | 10/23/2019.....  | 5.20.....        | 170,801.....                                                    |                                             | 468.....                                   |                                                                  |                                            |                                                | 225,935.....                   | 10/23/2019                                |
| 7000239148..... |      | DADEVILLE.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 33,647.....                                                     |                                             | 133.....                                   |                                                                  |                                            |                                                | 5,000.....                     | 09/19/2019                                |
| 7000242319..... |      | MOULTRIE.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 48,501.....                                                     |                                             | 467.....                                   |                                                                  |                                            |                                                | 56,777.....                    | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location               |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                        |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                   | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000238434..... |      | CHASE CITY.....        | VA..... |           | 10/23/2019.....  | 5.20.....        | 90,152.....                                                     |                                             | (1,254)                                    |                                                                  |                                            |                                                | 105,000.....                   | 07/31/2019                                |
| 7000237380..... |      | HUEYTOWN.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 74,806.....                                                     |                                             | 886.....                                   |                                                                  |                                            |                                                | 137,501.....                   | 10/23/2019                                |
| 7000242596..... |      | PEARLAND.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 117,471.....                                                    |                                             | 299.....                                   |                                                                  |                                            |                                                | 240,000.....                   | 12/22/2018                                |
| 7000240365..... |      | LAKE VILLA.....        | IL..... |           | 10/23/2019.....  | 5.20.....        | 288,848.....                                                    |                                             | 2,782.....                                 |                                                                  |                                            |                                                | 351,670.....                   | 10/23/2019                                |
| 7000244454..... |      | COTTAGE GROVE.....     | MN..... |           | 10/23/2019.....  | 5.20.....        | 125,096.....                                                    |                                             | 761.....                                   |                                                                  |                                            |                                                | 193,657.....                   | 10/23/2019                                |
| 7000241742..... |      | CLINTON TOWNSHIP.....  | MI..... |           | 10/23/2019.....  | 5.20.....        | 99,650.....                                                     |                                             | 960.....                                   |                                                                  |                                            |                                                | 117,299.....                   | 10/23/2019                                |
| 7000249161..... |      | ANTIOCH.....           | TN..... |           | 10/23/2019.....  | 5.20.....        | 59,468.....                                                     |                                             | 369.....                                   |                                                                  |                                            |                                                | 62,324.....                    | 10/23/2019                                |
| 7000239763..... |      | NATCHITOCHEs.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 159,082.....                                                    |                                             | (46).....                                  |                                                                  |                                            |                                                | 185,000.....                   | 07/24/2019                                |
| 7000242935..... |      | RAPID CITY.....        | SD..... |           | 10/23/2019.....  | 5.20.....        | 134,129.....                                                    |                                             | 1,292.....                                 |                                                                  |                                            |                                                | 175,000.....                   | 07/25/2019                                |
| 7000241880..... |      | DYER.....              | IN..... |           | 10/23/2019.....  | 5.20.....        | 175,611.....                                                    |                                             | (177).....                                 |                                                                  |                                            |                                                | 210,293.....                   | 10/23/2019                                |
| 7000244649..... |      | SUQUAMISH.....         | WA..... |           | 10/23/2019.....  | 5.20.....        | 184,069.....                                                    |                                             | 1,773.....                                 |                                                                  |                                            |                                                | 244,445.....                   | 10/23/2019                                |
| 7000237573..... |      | FORT WORTH.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 75,602.....                                                     |                                             | 728.....                                   |                                                                  |                                            |                                                | 104,678.....                   | 10/23/2019                                |
| 7000241937..... |      | BROOKLYN.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 581,190.....                                                    |                                             | 5,597.....                                 |                                                                  |                                            |                                                | 553,854.....                   | 10/23/2019                                |
| 7000238100..... |      | CAMDEN.....            | OH..... |           | 10/23/2019.....  | 5.20.....        | 88,149.....                                                     |                                             | (657).....                                 |                                                                  |                                            |                                                | 95,000.....                    | 07/24/2019                                |
| 7000238095..... |      | LIBERTY.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 122,825.....                                                    |                                             | 395.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/22/2019                                |
| 7000237435..... |      | FRANKLIN TOWNSHIP..... | NJ..... |           | 10/23/2019.....  | 5.20.....        | 64,875.....                                                     |                                             | 625.....                                   |                                                                  |                                            |                                                | 119,418.....                   | 10/23/2019                                |
| 7000244592..... |      | SALEM.....             | AL..... |           | 10/23/2019.....  | 5.20.....        | 113,416.....                                                    |                                             | 1,092.....                                 |                                                                  |                                            |                                                | 115,000.....                   | 07/24/2019                                |
| 7000242602..... |      | BRENTWOOD.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 357,535.....                                                    |                                             | 3,443.....                                 |                                                                  |                                            |                                                | 352,000.....                   | 11/17/2018                                |
| 7000237768..... |      | LAFAYETTE.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 103,640.....                                                    |                                             | 998.....                                   |                                                                  |                                            |                                                | 157,273.....                   | 10/23/2019                                |
| 7000242264..... |      | HUNTSVILLE.....        | AR..... |           | 10/23/2019.....  | 5.20.....        | 102,084.....                                                    |                                             | (360).....                                 |                                                                  |                                            |                                                | 151,686.....                   | 10/23/2019                                |
| 7000237430..... |      | LITTLE ROCK.....       | AR..... |           | 10/23/2019.....  | 5.20.....        | 76,775.....                                                     |                                             | 198.....                                   |                                                                  |                                            |                                                | 93,015.....                    | 10/23/2019                                |
| 7000244600..... |      | THOMASTON.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 99,887.....                                                     |                                             | (22).....                                  |                                                                  |                                            |                                                | 127,000.....                   | 07/23/2019                                |
| 7000241882..... |      | VALPARAISO.....        | IN..... |           | 10/23/2019.....  | 5.20.....        | 210,698.....                                                    |                                             | 2,029.....                                 |                                                                  |                                            |                                                | 230,000.....                   | 07/24/2019                                |
| 7000243741..... |      | LANCASTER.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 136,903.....                                                    |                                             | 1,318.....                                 |                                                                  |                                            |                                                | 153,245.....                   | 10/23/2019                                |
| 7000242265..... |      | JACKSONVILLE.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 217,500.....                                                    |                                             | (21).....                                  |                                                                  |                                            |                                                | 170,000.....                   | 10/03/2019                                |
| 7000238146..... |      | MARANA.....            | AZ..... |           | 10/23/2019.....  | 5.20.....        | 145,774.....                                                    |                                             | 912.....                                   |                                                                  |                                            |                                                | 245,000.....                   | 07/23/2019                                |
| 7000241939..... |      | UPPER MARLBORO.....    | MD..... |           | 10/23/2019.....  | 5.20.....        | 518,213.....                                                    |                                             | 4,991.....                                 |                                                                  |                                            |                                                | 490,000.....                   | 12/08/2018                                |
| 7000241073..... |      | HARTSVILLE.....        | SC..... |           | 10/23/2019.....  | 5.20.....        | 136,837.....                                                    |                                             | 1,318.....                                 |                                                                  |                                            |                                                | 145,000.....                   | 07/24/2019                                |
| 7000239008..... |      | GAINESVILLE.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 172,418.....                                                    |                                             | 2,075.....                                 |                                                                  |                                            |                                                | 210,290.....                   | 10/23/2019                                |
| 7000237624..... |      | DILL CITY.....         | OK..... |           | 10/23/2019.....  | 5.20.....        | 92,649.....                                                     |                                             | 892.....                                   |                                                                  |                                            |                                                | 113,052.....                   | 10/23/2019                                |
| 7000241550..... |      | CHARLOTTE.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 115,121.....                                                    |                                             | (42).....                                  |                                                                  |                                            |                                                | 152,367.....                   | 10/23/2019                                |
| 7000242266..... |      | HOUSTON.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 160,724.....                                                    |                                             | 1,548.....                                 |                                                                  |                                            |                                                | 212,289.....                   | 10/23/2019                                |
| 7000239623..... |      | BRUNDIDGE.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 58,626.....                                                     |                                             | 565.....                                   |                                                                  |                                            |                                                | 65,000.....                    | 07/22/2019                                |
| 7000239338..... |      | PARKS.....             | LA..... |           | 10/23/2019.....  | 5.20.....        | 359,359.....                                                    |                                             | 3,461.....                                 |                                                                  |                                            |                                                | 180,000.....                   | 07/27/2019                                |
| 7000243937..... |      | LAUREL.....            | MD..... |           | 10/23/2019.....  | 5.20.....        | 192,721.....                                                    |                                             | 1,856.....                                 |                                                                  |                                            |                                                | 335,000.....                   | 12/03/2018                                |
| 7000241412..... |      | ORLANDO.....           | FL..... |           | 10/23/2019.....  | 5.20.....        | 77,958.....                                                     |                                             | 207.....                                   |                                                                  |                                            |                                                | 255,000.....                   | 10/03/2019                                |
| 7000242411..... |      | MONTGOMERY.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 30,451.....                                                     |                                             | 1.....                                     |                                                                  |                                            |                                                | 51,800.....                    | 10/23/2019                                |
| 7000240223..... |      | BRONX.....             | NY..... |           | 10/23/2019.....  | 5.20.....        | 216,596.....                                                    |                                             | 2,086.....                                 |                                                                  |                                            |                                                | 353,709.....                   | 10/23/2019                                |
| 7000244265..... |      | BESSEMER.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 121,945.....                                                    |                                             | (3,310).....                               |                                                                  |                                            |                                                | 137,107.....                   | 10/23/2019                                |
| 7000238763..... |      | TECUMSEH.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 144,173.....                                                    |                                             | (360).....                                 |                                                                  |                                            |                                                | 210,000.....                   | 07/24/2019                                |
| 7000243410..... |      | GOSHEN.....            | CA..... |           | 10/23/2019.....  | 5.20.....        | 143,713.....                                                    |                                             | 366.....                                   |                                                                  |                                            |                                                | 200,000.....                   | 07/21/2019                                |
| 7000240694..... |      | HAMPTON.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 172,361.....                                                    |                                             | 1,076.....                                 |                                                                  |                                            |                                                | 269,000.....                   | 08/04/2019                                |
| 7000249166..... |      | WATERTOWN.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 81,184.....                                                     |                                             | 782.....                                   |                                                                  |                                            |                                                | 50,000.....                    | 07/23/2019                                |
| 7000244459..... |      | FORTVILLE.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 113,163.....                                                    |                                             | 1,090.....                                 |                                                                  |                                            |                                                | 134,250.....                   | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location             |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                      |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                 | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243267..... |      | WARD.....            | AR..... |           | 10/23/2019.....  | 5.20.....        | 80,905.....                                                     |                                             | (1).....                                   |                                                                  |                                            |                                                | 114,000.....                   | 07/24/2019                                |
| 7000241608..... |      | CLARKSVILLE.....     | TN..... |           | 10/23/2019.....  | 5.20.....        | 174,502.....                                                    |                                             | 1,681.....                                 |                                                                  |                                            |                                                | 202,000.....                   | 07/23/2019                                |
| 7000240417..... |      | WILMINGTON.....      | DE..... |           | 10/23/2019.....  | 5.20.....        | 197,856.....                                                    |                                             | 1,905.....                                 |                                                                  |                                            |                                                | 151,617.....                   | 10/23/2019                                |
| 7000237764..... |      | SEAGOVILLE.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 109,055.....                                                    |                                             | 326.....                                   |                                                                  |                                            |                                                | 158,591.....                   | 10/23/2019                                |
| 7000241690..... |      | SEATTLE.....         | WA..... |           | 10/23/2019.....  | 5.20.....        | 231,769.....                                                    |                                             | 2,232.....                                 |                                                                  |                                            |                                                | 425,400.....                   | 10/23/2019                                |
| 7000239477..... |      | LAKEWOOD.....        | CA..... |           | 10/23/2019.....  | 5.20.....        | 358,661.....                                                    |                                             | 3,454.....                                 |                                                                  |                                            |                                                | 555,000.....                   | 03/15/2019                                |
| 7000242745..... |      | SANFORD.....         | ME..... |           | 10/23/2019.....  | 5.20.....        | 133,697.....                                                    |                                             | 1,288.....                                 |                                                                  |                                            |                                                | 158,000.....                   | 07/22/2019                                |
| 7000237959..... |      | LEONARDTOWN.....     | MD..... |           | 10/23/2019.....  | 5.20.....        | 304,922.....                                                    |                                             | 820.....                                   |                                                                  |                                            |                                                | 415,000.....                   | 08/01/2019                                |
| 7000244264..... |      | KATY.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 112,841.....                                                    |                                             | 41.....                                    |                                                                  |                                            |                                                | 152,312.....                   | 10/23/2019                                |
| 7000243880..... |      | YOUNGSVILLE.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 90,360.....                                                     |                                             | (186).....                                 |                                                                  |                                            |                                                | 112,504.....                   | 10/23/2019                                |
| 7000242939..... |      | NEKOOSA.....         | WI..... |           | 10/23/2019.....  | 5.20.....        | 115,802.....                                                    |                                             | (175).....                                 |                                                                  |                                            |                                                | 93,000.....                    | 07/22/2019                                |
| 7000237958..... |      | HARLEYSVILLE.....    | PA..... |           | 10/23/2019.....  | 5.20.....        | 169,573.....                                                    |                                             | 1,008.....                                 |                                                                  |                                            |                                                | 230,000.....                   | 07/24/2019                                |
| 7000240360..... |      | LOGANVILLE.....      | GA..... |           | 10/23/2019.....  | 5.20.....        | 95,672.....                                                     |                                             | 585.....                                   |                                                                  |                                            |                                                | 145,525.....                   | 10/23/2019                                |
| 7000239954..... |      | LOCUST GROVE.....    | VA..... |           | 10/23/2019.....  | 5.20.....        | 221,487.....                                                    |                                             | 240.....                                   |                                                                  |                                            |                                                | 310,000.....                   | 07/21/2019                                |
| 7000240416..... |      | WILMINGTON.....      | DE..... |           | 10/23/2019.....  | 5.20.....        | 133,417.....                                                    |                                             | 900.....                                   |                                                                  |                                            |                                                | 133,387.....                   | 10/23/2019                                |
| 7000238818..... |      | LOWELL.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 95,505.....                                                     |                                             | (634).....                                 |                                                                  |                                            |                                                | 215,000.....                   | 07/26/2019                                |
| 7000237417..... |      | DELRAN.....          | NJ..... |           | 10/23/2019.....  | 5.20.....        | 120,213.....                                                    |                                             | 765.....                                   |                                                                  |                                            |                                                | 217,124.....                   | 10/23/2019                                |
| 7000240398..... |      | HUNTSVILLE.....      | AL..... |           | 10/23/2019.....  | 5.20.....        | 76,548.....                                                     |                                             | 737.....                                   |                                                                  |                                            |                                                | 90,677.....                    | 10/23/2019                                |
| 7000241540..... |      | RICHMOND.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 109,338.....                                                    |                                             | 1,053.....                                 |                                                                  |                                            |                                                | 149,414.....                   | 10/23/2019                                |
| 7000239552..... |      | SELLERSBURG.....     | IN..... |           | 10/23/2019.....  | 5.20.....        | 101,901.....                                                    |                                             | 255.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/26/2019                                |
| 7000244449..... |      | BANGOR.....          | ME..... |           | 10/23/2019.....  | 5.20.....        | 102,553.....                                                    |                                             | 988.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 08/04/2019                                |
| 7000239691..... |      | DECATUR.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 62,668.....                                                     |                                             | 202.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/26/2019                                |
| 7000242118..... |      | ATLANTA.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 66,026.....                                                     |                                             | 380.....                                   |                                                                  |                                            |                                                | 98,896.....                    | 10/23/2019                                |
| 7000241064..... |      | PLYMOUTH.....        | IN..... |           | 10/23/2019.....  | 5.20.....        | 80,447.....                                                     |                                             | 775.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 07/23/2019                                |
| 7000242589..... |      | CEDAR HILL.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 110,583.....                                                    |                                             | 283.....                                   |                                                                  |                                            |                                                | 225,000.....                   | 07/23/2019                                |
| 7000241873..... |      | PASS CHRISTIAN.....  | MS..... |           | 10/23/2019.....  | 5.20.....        | 110,269.....                                                    |                                             | 1,062.....                                 |                                                                  |                                            |                                                | 147,461.....                   | 10/23/2019                                |
| 7000241402..... |      | MARKSVILLE.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 38,218.....                                                     |                                             | (748).....                                 |                                                                  |                                            |                                                | 146,129.....                   | 10/23/2019                                |
| 7000242734..... |      | MARBLE HILL.....     | MO..... |           | 10/23/2019.....  | 5.20.....        | 49,026.....                                                     |                                             | (218).....                                 |                                                                  |                                            |                                                | 75,000.....                    | 08/04/2019                                |
| 7000240873..... |      | LOUISVILLE.....      | KY..... |           | 10/23/2019.....  | 5.20.....        | 105,109.....                                                    |                                             | 19.....                                    |                                                                  |                                            |                                                | 110,275.....                   | 10/23/2019                                |
| 7000237749..... |      | HOLLAND.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 109,843.....                                                    |                                             | 86.....                                    |                                                                  |                                            |                                                | 178,781.....                   | 10/23/2019                                |
| 7000249159..... |      | GRAYSLAKE.....       | IL..... |           | 10/23/2019.....  | 5.20.....        | 119,473.....                                                    |                                             | (55).....                                  |                                                                  |                                            |                                                | 235,000.....                   | 07/20/2019                                |
| 7000239886..... |      | ELBOW LAKE.....      | MN..... |           | 10/23/2019.....  | 5.20.....        | 63,529.....                                                     |                                             | 255.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 08/06/2019                                |
| 7000241398..... |      | UNION CITY.....      | NJ..... |           | 10/23/2019.....  | 5.20.....        | 48,559.....                                                     |                                             | 138.....                                   |                                                                  |                                            |                                                | 161,114.....                   | 10/23/2019                                |
| 7000244115..... |      | SALT LAKE CITY.....  | UT..... |           | 10/23/2019.....  | 5.20.....        | 161,957.....                                                    |                                             | 670.....                                   |                                                                  |                                            |                                                | 220,692.....                   | 10/23/2019                                |
| 7000240929..... |      | MIDDLEBURG.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 90,764.....                                                     |                                             | 874.....                                   |                                                                  |                                            |                                                | 27,000.....                    | 10/03/2019                                |
| 7000237419..... |      | LAFAYETTE.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 76,573.....                                                     |                                             | 625.....                                   |                                                                  |                                            |                                                | 110,226.....                   | 10/23/2019                                |
| 7000244256..... |      | PORTER.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 119,247.....                                                    |                                             | 231.....                                   |                                                                  |                                            |                                                | 172,318.....                   | 10/23/2019                                |
| 7000241542..... |      | AKRON.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 41,335.....                                                     |                                             | 398.....                                   |                                                                  |                                            |                                                | 45,023.....                    | 10/23/2019                                |
| 7000240401..... |      | CYPRESS.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 128,752.....                                                    |                                             | (821).....                                 |                                                                  |                                            |                                                | 230,000.....                   | 11/16/2018                                |
| 7000240872..... |      | LEWISVILLE.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 123,884.....                                                    |                                             | 1,193.....                                 |                                                                  |                                            |                                                | 227,980.....                   | 10/23/2019                                |
| 7000238361..... |      | OAKLAND PARK.....    | FL..... |           | 10/23/2019.....  | 5.20.....        | 124,988.....                                                    |                                             | 1,204.....                                 |                                                                  |                                            |                                                | 220,000.....                   | 10/03/2019                                |
| 7000240119..... |      | WARREN.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 98,374.....                                                     |                                             | (250).....                                 |                                                                  |                                            |                                                | 130,678.....                   | 10/23/2019                                |
| 7000243734..... |      | TUSCALOOSA.....      | AL..... |           | 10/23/2019.....  | 5.20.....        | 81,623.....                                                     |                                             | 512.....                                   |                                                                  |                                            |                                                | 105,641.....                   | 10/23/2019                                |
| 7000237695..... |      | FORT WASHINGTON..... | MD..... |           | 10/23/2019.....  | 5.20.....        | 90,672.....                                                     |                                             | 38.....                                    |                                                                  |                                            |                                                | 124,851.....                   | 10/23/2019                                |



SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location             |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                      |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                 | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000244118..... |      | COLUMBUS.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 54,810.....                                                     |                                             | (625).....                                 |                                                                  |                                            |                                                | 95,890.....                    | 10/23/2019                                |
| 7000242064..... |      | NORFOLK.....         | VA..... |           | 10/23/2019.....  | 5.20.....        | 101,325.....                                                    |                                             | (471).....                                 |                                                                  |                                            |                                                | 136,297.....                   | 10/23/2019                                |
| 7000239745..... |      | CATAWISSA.....       | MO..... |           | 10/23/2019.....  | 5.20.....        | 86,976.....                                                     |                                             | 553.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 07/24/2019                                |
| 7000241737..... |      | CAMPBELL.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 95,451.....                                                     |                                             | (480).....                                 |                                                                  |                                            |                                                | 130,000.....                   | 03/29/2019                                |
| 7000238693..... |      | LERNA.....           | IL..... |           | 10/23/2019.....  | 5.20.....        | 61,089.....                                                     |                                             | 188.....                                   |                                                                  |                                            |                                                | 95,000.....                    | 08/01/2019                                |
| 7000238360..... |      | PASADENA.....        | MD..... |           | 10/23/2019.....  | 5.20.....        | 152,862.....                                                    |                                             | 472.....                                   |                                                                  |                                            |                                                | 288,590.....                   | 10/23/2019                                |
| 7000241876..... |      | MERRILLVILLE.....    | IN..... |           | 10/23/2019.....  | 5.20.....        | 63,928.....                                                     |                                             | (77).....                                  |                                                                  |                                            |                                                | 81,159.....                    | 10/23/2019                                |
| 7000239413..... |      | NEWARK.....          | NJ..... |           | 10/23/2019.....  | 5.20.....        | 215,332.....                                                    |                                             | (121).....                                 |                                                                  |                                            |                                                | 261,302.....                   | 10/23/2019                                |
| 7000239075..... |      | AKRON.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 166,455.....                                                    |                                             | 946.....                                   |                                                                  |                                            |                                                | 201,956.....                   | 10/23/2019                                |
| 7000241681..... |      | HAMDEN.....          | CT..... |           | 10/23/2019.....  | 5.20.....        | 156,063.....                                                    |                                             | (69).....                                  |                                                                  |                                            |                                                | 211,718.....                   | 10/23/2019                                |
| 7000239551..... |      | OAKFIELD.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 69,711.....                                                     |                                             | 426.....                                   |                                                                  |                                            |                                                | 114,000.....                   | 07/22/2019                                |
| 7000238749..... |      | NEWTON.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 128,403.....                                                    |                                             | 1,237.....                                 |                                                                  |                                            |                                                | 129,000.....                   | 08/17/2019                                |
| 7000249156..... |      | DALLAS.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 101,459.....                                                    |                                             | 977.....                                   |                                                                  |                                            |                                                | 150,946.....                   | 10/23/2019                                |
| 7000238078..... |      | WRIGHTSVILLE.....    | PA..... |           | 10/23/2019.....  | 5.20.....        | 102,161.....                                                    |                                             | (599).....                                 |                                                                  |                                            |                                                | 130,000.....                   | 07/23/2019                                |
| 7000242541..... |      | THE COLONY.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 98,411.....                                                     |                                             | 361.....                                   |                                                                  |                                            |                                                | 122,075.....                   | 10/23/2019                                |
| 7000238887..... |      | OWASSO.....          | OK..... |           | 10/23/2019.....  | 5.20.....        | 147,435.....                                                    |                                             | 1,420.....                                 |                                                                  |                                            |                                                | 180,000.....                   | 07/21/2019                                |
| 7000240589..... |      | SEYMOUR.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 113,617.....                                                    |                                             | 710.....                                   |                                                                  |                                            |                                                | 178,000.....                   | 07/24/2019                                |
| 7000240061..... |      | SMYRNA.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 296,093.....                                                    |                                             | 2,852.....                                 |                                                                  |                                            |                                                | 390,000.....                   | 07/23/2019                                |
| 7000243928..... |      | NEW ORLEANS.....     | LA..... |           | 10/23/2019.....  | 5.20.....        | 54,211.....                                                     |                                             | (38).....                                  |                                                                  |                                            |                                                | 101,278.....                   | 10/23/2019                                |
| 7000237884..... |      | BLOOMINGDALE.....    | GA..... |           | 10/23/2019.....  | 5.20.....        | 102,327.....                                                    |                                             | 985.....                                   |                                                                  |                                            |                                                | 192,000.....                   | 07/23/2019                                |
| 7000237551..... |      | KING.....            | NC..... |           | 10/23/2019.....  | 5.20.....        | 111,881.....                                                    |                                             | (420).....                                 |                                                                  |                                            |                                                | 165,172.....                   | 10/23/2019                                |
| 7000243541..... |      | GREENVILLE.....      | AL..... |           | 10/23/2019.....  | 5.20.....        | 62,194.....                                                     |                                             | (17).....                                  |                                                                  |                                            |                                                | 71,000.....                    | 08/21/2019                                |
| 7000243065..... |      | OGDEN.....           | NY..... |           | 10/23/2019.....  | 5.20.....        | 172,198.....                                                    |                                             | 1,658.....                                 |                                                                  |                                            |                                                | 125,000.....                   | 07/24/2019                                |
| 7000241068..... |      | RINGGOLD.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 74,649.....                                                     |                                             | 719.....                                   |                                                                  |                                            |                                                | 128,000.....                   | 07/23/2019                                |
| 7000241682..... |      | FANWOOD.....         | NJ..... |           | 10/23/2019.....  | 5.20.....        | 298,322.....                                                    |                                             | 2,873.....                                 |                                                                  |                                            |                                                | 335,000.....                   | 07/11/2019                                |
| 7000240117..... |      | BEDFORD.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 63,627.....                                                     |                                             | 248.....                                   |                                                                  |                                            |                                                | 63,663.....                    | 10/23/2019                                |
| 7000244540..... |      | DINWIDDIE.....       | VA..... |           | 10/23/2019.....  | 5.20.....        | 172,720.....                                                    |                                             | 451.....                                   |                                                                  |                                            |                                                | 215,287.....                   | 10/23/2019                                |
| 7000237746..... |      | HOUSTON.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 148,246.....                                                    |                                             | 1,428.....                                 |                                                                  |                                            |                                                | 232,938.....                   | 10/23/2019                                |
| 7000239267..... |      | BEEBE.....           | AR..... |           | 10/23/2019.....  | 5.20.....        | 64,919.....                                                     |                                             | 339.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 08/28/2019                                |
| 7000241683..... |      | BRONX.....           | NY..... |           | 10/23/2019.....  | 5.20.....        | 299,991.....                                                    |                                             | 1,139.....                                 |                                                                  |                                            |                                                | 501,287.....                   | 10/23/2019                                |
| 7000241739..... |      | WESTERVILLE.....     | OH..... |           | 10/23/2019.....  | 5.20.....        | 86,771.....                                                     |                                             | 836.....                                   |                                                                  |                                            |                                                | 141,231.....                   | 10/23/2019                                |
| 7000240731..... |      | MCMINNVILLE.....     | TN..... |           | 10/23/2019.....  | 5.20.....        | 67,117.....                                                     |                                             | 175.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/24/2019                                |
| 7000241878..... |      | VALPARAISO.....      | IN..... |           | 10/23/2019.....  | 5.20.....        | 141,841.....                                                    |                                             | 911.....                                   |                                                                  |                                            |                                                | 159,145.....                   | 10/23/2019                                |
| 7000238743..... |      | RAEFORD.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 101,101.....                                                    |                                             | 974.....                                   |                                                                  |                                            |                                                | 105,000.....                   | 07/23/2019                                |
| 7000238072..... |      | CHATSWORTH.....      | GA..... |           | 10/23/2019.....  | 5.20.....        | 78,191.....                                                     |                                             | 95.....                                    |                                                                  |                                            |                                                | 125,000.....                   | 07/23/2019                                |
| 7000243540..... |      | RICHLAND CENTER..... | WI..... |           | 10/23/2019.....  | 5.20.....        | 100,697.....                                                    |                                             | (19).....                                  |                                                                  |                                            |                                                | 150,000.....                   | 07/25/2019                                |
| 7000237412..... |      | SOUTH BEND.....      | IN..... |           | 10/23/2019.....  | 5.20.....        | 64,218.....                                                     |                                             | 618.....                                   |                                                                  |                                            |                                                | 87,903.....                    | 10/23/2019                                |
| 7000237745..... |      | SUMTER.....          | SC..... |           | 10/23/2019.....  | 5.20.....        | 81,443.....                                                     |                                             | 788.....                                   |                                                                  |                                            |                                                | 97,099.....                    | 10/23/2019                                |
| 7000239268..... |      | RIDGELY.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 29,515.....                                                     |                                             | 105.....                                   |                                                                  |                                            |                                                | 35,000.....                    | 07/23/2019                                |
| 7000242876..... |      | NEOSHO.....          | MO..... |           | 10/23/2019.....  | 5.20.....        | 119,141.....                                                    |                                             | (30).....                                  |                                                                  |                                            |                                                | 75,000.....                    | 07/25/2019                                |
| 7000242543..... |      | OVID.....            | MI..... |           | 10/23/2019.....  | 5.20.....        | 136,920.....                                                    |                                             | 795.....                                   |                                                                  |                                            |                                                | 172,173.....                   | 10/23/2019                                |
| 7000237606..... |      | AURORA.....          | CO..... |           | 10/23/2019.....  | 5.20.....        | 151,655.....                                                    |                                             | 1,461.....                                 |                                                                  |                                            |                                                | 244,298.....                   | 10/23/2019                                |
| 7000242405..... |      | OPA LOCKA.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 233,180.....                                                    |                                             | 2,067.....                                 |                                                                  |                                            |                                                | 255,000.....                   | 10/03/2019                                |
| 7000239126..... |      | MACON.....           | MS..... |           | 10/23/2019.....  | 5.20.....        | 28,685.....                                                     |                                             | 548.....                                   |                                                                  |                                            |                                                | 55,000.....                    | 08/07/2019                                |
| 7000242350..... |      | FARMINGVILLE.....    | NY..... |           | 10/23/2019.....  | 5.20.....        | 325,259.....                                                    |                                             | 3,132.....                                 |                                                                  |                                            |                                                | 363,207.....                   | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000241408..... |      | WHITING.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 80,557.....                                                     |                                             | 776.....                                   |                                                                  |                                            |                                                | 130,513.....                   | 10/23/2019                                |
| 7000243405..... |      | BLYTHEVILLE.....      | AR..... |           | 10/23/2019.....  | 5.20.....        | 46,094.....                                                     |                                             | 444.....                                   |                                                                  |                                            |                                                | 60,000.....                    | 08/30/2019                                |
| 7000242683..... |      | WASHINGTON.....       | DC..... |           | 10/23/2019.....  | 5.20.....        | 295,094.....                                                    |                                             | 2,842.....                                 |                                                                  |                                            |                                                | 468,536.....                   | 10/23/2019                                |
| 7000242068..... |      | TAUNTON.....          | MA..... |           | 10/23/2019.....  | 5.20.....        | 197,239.....                                                    |                                             | 1,288.....                                 |                                                                  |                                            |                                                | 255,000.....                   | 07/23/2019                                |
| 7000242544..... |      | DAVISON.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 107,895.....                                                    |                                             | (1,584).....                               |                                                                  |                                            |                                                | 181,908.....                   | 10/23/2019                                |
| 7000239265..... |      | WARRENTON.....        | MO..... |           | 10/23/2019.....  | 5.20.....        | 137,751.....                                                    |                                             | 1,327.....                                 |                                                                  |                                            |                                                | 165,000.....                   | 07/22/2019                                |
| 7000239741..... |      | FOLEY.....            | AL..... |           | 10/23/2019.....  | 5.20.....        | 224,312.....                                                    |                                             | 1,463.....                                 |                                                                  |                                            |                                                | 295,000.....                   | 07/26/2019                                |
| 7000243544..... |      | ARLINGTON.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 57,671.....                                                     |                                             | (76).....                                  |                                                                  |                                            |                                                | 127,000.....                   | 07/22/2019                                |
| 7000241490..... |      | RICHLAND.....         | PA..... |           | 10/23/2019.....  | 5.20.....        | 84,216.....                                                     |                                             | (656).....                                 |                                                                  |                                            |                                                | 158,192.....                   | 10/23/2019                                |
| 7000242406..... |      | HAUGHTON.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 56,171.....                                                     |                                             | (23).....                                  |                                                                  |                                            |                                                | 96,511.....                    | 10/23/2019                                |
| 7000240114..... |      | OREGON.....           | WI..... |           | 10/23/2019.....  | 5.20.....        | 114,220.....                                                    |                                             | 995.....                                   |                                                                  |                                            |                                                | 163,047.....                   | 10/23/2019                                |
| 7000242684..... |      | JACKSONVILLE.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 277,747.....                                                    |                                             | 2,675.....                                 |                                                                  |                                            |                                                | 300,000.....                   | 10/03/2019                                |
| 7000241409..... |      | SACRAMENTO.....       | CA..... |           | 10/23/2019.....  | 5.20.....        | 57,920.....                                                     |                                             | 377.....                                   |                                                                  |                                            |                                                | 174,490.....                   | 10/23/2019                                |
| 7000238412..... |      | BEAVER DAM.....       | WI..... |           | 10/23/2019.....  | 5.20.....        | 205,250.....                                                    |                                             | 1,977.....                                 |                                                                  |                                            |                                                | 62,000.....                    | 07/22/2019                                |
| 7000237414..... |      | MINNEAPOLIS.....      | MN..... |           | 10/23/2019.....  | 5.20.....        | 80,246.....                                                     |                                             | 53.....                                    |                                                                  |                                            |                                                | 109,253.....                   | 10/23/2019                                |
| 7000239936..... |      | JEFFERSON.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 91,486.....                                                     |                                             | (200).....                                 |                                                                  |                                            |                                                | 105,000.....                   | 07/23/2019                                |
| 7000239603..... |      | INDEPENDENCE.....     | KY..... |           | 10/23/2019.....  | 5.20.....        | 112,859.....                                                    |                                             | 713.....                                   |                                                                  |                                            |                                                | 205,000.....                   | 07/24/2019                                |
| 7000237747..... |      | DANVILLE.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 75,259.....                                                     |                                             | 725.....                                   |                                                                  |                                            |                                                | 99,535.....                    | 10/23/2019                                |
| 7000239598..... |      | PRINCETON.....        | MN..... |           | 10/23/2019.....  | 5.20.....        | 100,283.....                                                    |                                             | 22.....                                    |                                                                  |                                            |                                                | 200,000.....                   | 07/26/2019                                |
| 7000241686..... |      | CHARLOTTE.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 174,368.....                                                    |                                             | 615.....                                   |                                                                  |                                            |                                                | 201,160.....                   | 10/23/2019                                |
| 7000241491..... |      | DELANCO.....          | NJ..... |           | 10/23/2019.....  | 5.20.....        | 74,134.....                                                     |                                             | 714.....                                   |                                                                  |                                            |                                                | 137,185.....                   | 10/23/2019                                |
| 7000243210..... |      | PLYMOUTH.....         | UT..... |           | 10/23/2019.....  | 5.20.....        | 88,588.....                                                     |                                             | (1).....                                   |                                                                  |                                            |                                                | 165,000.....                   | 07/23/2019                                |
| 7000242685..... |      | BURLISON.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 185,659.....                                                    |                                             | (640).....                                 |                                                                  |                                            |                                                | 299,720.....                   | 10/23/2019                                |
| 7000244544..... |      | ANNAPOLIS.....        | MD..... |           | 10/23/2019.....  | 5.20.....        | 188,589.....                                                    |                                             | 543.....                                   |                                                                  |                                            |                                                | 216,103.....                   | 10/23/2019                                |
| 7000240251..... |      | MILLVILLE.....        | NJ..... |           | 10/23/2019.....  | 5.20.....        | 41,001.....                                                     |                                             | 277.....                                   |                                                                  |                                            |                                                | 121,038.....                   | 10/23/2019                                |
| 7000242547..... |      | LAKE GROVE.....       | NY..... |           | 10/23/2019.....  | 5.20.....        | 300,964.....                                                    |                                             | 1,540.....                                 |                                                                  |                                            |                                                | 285,362.....                   | 10/23/2019                                |
| 7000239842..... |      | GONZALES.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 142,843.....                                                    |                                             | 1,376.....                                 |                                                                  |                                            |                                                | 145,000.....                   | 08/02/2019                                |
| 7000242214..... |      | PAWTUCKET.....        | RI..... |           | 10/23/2019.....  | 5.20.....        | 166,405.....                                                    |                                             | (68).....                                  |                                                                  |                                            |                                                | 178,833.....                   | 10/23/2019                                |
| 7000238034..... |      | TONGANOXIE.....       | KS..... |           | 10/23/2019.....  | 5.20.....        | 71,530.....                                                     |                                             | 116.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/23/2019                                |
| 7000241830..... |      | PHILADELPHIA.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 63,528.....                                                     |                                             | 612.....                                   |                                                                  |                                            |                                                | 70,203.....                    | 10/23/2019                                |
| 7000244682..... |      | LAUREL.....           | MD..... |           | 10/23/2019.....  | 5.20.....        | 138,480.....                                                    |                                             | 273.....                                   |                                                                  |                                            |                                                | 213,864.....                   | 10/23/2019                                |
| 7000243879..... |      | BETHLEHEM.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 55,008.....                                                     |                                             | 327.....                                   |                                                                  |                                            |                                                | 70,376.....                    | 10/23/2019                                |
| 7000240307..... |      | BRUNSWICK.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 116,072.....                                                    |                                             | 315.....                                   |                                                                  |                                            |                                                | 225,000.....                   | 01/28/2019                                |
| 7000242686..... |      | FORT WORTH.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 97,600.....                                                     |                                             | (68).....                                  |                                                                  |                                            |                                                | 124,583.....                   | 10/23/2019                                |
| 7000237706..... |      | LANHAM.....           | MD..... |           | 10/23/2019.....  | 5.20.....        | 179,771.....                                                    |                                             | 1,731.....                                 |                                                                  |                                            |                                                | 235,000.....                   | 10/19/2018                                |
| 7000244067..... |      | HIRAM.....            | GA..... |           | 10/23/2019.....  | 5.20.....        | 154,820.....                                                    |                                             | 405.....                                   |                                                                  |                                            |                                                | 152,727.....                   | 10/23/2019                                |
| 7000238842..... |      | LEBANON JUNCTION..... | KY..... |           | 10/23/2019.....  | 5.20.....        | 86,306.....                                                     |                                             | 831.....                                   |                                                                  |                                            |                                                | 116,000.....                   | 07/21/2019                                |
| 7000241022..... |      | WEST ORANGE.....      | NJ..... |           | 10/23/2019.....  | 5.20.....        | 370,121.....                                                    |                                             | 3,564.....                                 |                                                                  |                                            |                                                | 390,311.....                   | 10/23/2019                                |
| 7000243878..... |      | RENSSELAER.....       | NY..... |           | 10/23/2019.....  | 5.20.....        | 47,974.....                                                     |                                             | 212.....                                   |                                                                  |                                            |                                                | 74,389.....                    | 10/23/2019                                |
| 7000242020..... |      | CLEVELAND.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 105,361.....                                                    |                                             | (64).....                                  |                                                                  |                                            |                                                | 158,002.....                   | 10/23/2019                                |
| 7000243069..... |      | OLEAN.....            | NY..... |           | 10/23/2019.....  | 5.20.....        | 124,474.....                                                    |                                             | 1,199.....                                 |                                                                  |                                            |                                                | 60,000.....                    | 07/23/2019                                |
| 7000239031..... |      | BILLERICA.....        | MA..... |           | 10/23/2019.....  | 5.20.....        | 283,283.....                                                    |                                             | 1,728.....                                 |                                                                  |                                            |                                                | 366,372.....                   | 10/23/2019                                |
| 7000240920..... |      | MEMPHIS.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 134,785.....                                                    |                                             | 454.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/19/2019                                |
| 7000243353..... |      | WARD.....             | AR..... |           | 10/23/2019.....  | 5.20.....        | 78,743.....                                                     |                                             | (341).....                                 |                                                                  |                                            |                                                | 105,000.....                   | 07/24/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000240638..... |      | KAPOLEI.....          | HI..... |           | 10/23/2019.....  | 5.20.....        | 394,368.....                                                    |                                             | 3,798.....                                 |                                                                  |                                            |                                                | 392,000.....                   | 07/22/2019                                |
| 7000241689..... |      | LAWRENCEVILLE.....    | GA..... |           | 10/23/2019.....  | 5.20.....        | 103,671.....                                                    |                                             | 680.....                                   |                                                                  |                                            |                                                | 140,330.....                   | 10/23/2019                                |
| 7000239702..... |      | NOBLESVILLE.....      | IN..... |           | 10/23/2019.....  | 5.20.....        | 108,525.....                                                    |                                             | 685.....                                   |                                                                  |                                            |                                                | 228,000.....                   | 07/22/2019                                |
| 7000242830..... |      | FRANKFORT.....        | KY..... |           | 10/23/2019.....  | 5.20.....        | 61,405.....                                                     |                                             | (233).....                                 |                                                                  |                                            |                                                | 95,000.....                    | 07/23/2019                                |
| 7000244212..... |      | INDIANAPOLIS.....     | IN..... |           | 10/23/2019.....  | 5.20.....        | 101,184.....                                                    |                                             | 582.....                                   |                                                                  |                                            |                                                | 159,079.....                   | 10/23/2019                                |
| 7000239365..... |      | LEHMAN.....           | PA..... |           | 10/23/2019.....  | 5.20.....        | 64,128.....                                                     |                                             | (181).....                                 |                                                                  |                                            |                                                | 125,000.....                   | 07/24/2019                                |
| 7000241024..... |      | ROGERS.....           | AR..... |           | 10/23/2019.....  | 5.20.....        | 86,836.....                                                     |                                             | 836.....                                   |                                                                  |                                            |                                                | 85,033.....                    | 10/23/2019                                |
| 7000241971..... |      | SOUTH LYON.....       | MI..... |           | 10/23/2019.....  | 5.20.....        | 183,949.....                                                    |                                             | (7,855).....                               |                                                                  |                                            |                                                | 256,637.....                   | 10/23/2019                                |
| 7000238035..... |      | COURTLAND.....        | VA..... |           | 10/23/2019.....  | 5.20.....        | 122,889.....                                                    |                                             | (391).....                                 |                                                                  |                                            |                                                | 138,000.....                   | 07/24/2019                                |
| 7000242160..... |      | ARLINGTON.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 148,668.....                                                    |                                             | 993.....                                   |                                                                  |                                            |                                                | 220,000.....                   | 03/16/2019                                |
| 7000242493..... |      | BURLINGTON.....       | NJ..... |           | 10/23/2019.....  | 5.20.....        | 158,669.....                                                    |                                             | 595.....                                   |                                                                  |                                            |                                                | 175,704.....                   | 10/23/2019                                |
| 7000238368..... |      | PALM BAY.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 141,465.....                                                    |                                             | 423.....                                   |                                                                  |                                            |                                                | 290,000.....                   | 10/03/2019                                |
| 7000238511..... |      | KIMBALL.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 170,104.....                                                    |                                             | 497.....                                   |                                                                  |                                            |                                                | 211,000.....                   | 07/21/2019                                |
| 7000240442..... |      | COHUTTA.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 59,113.....                                                     |                                             | 153.....                                   |                                                                  |                                            |                                                | 95,000.....                    | 07/23/2019                                |
| 7000237846..... |      | WEST ALEXANDRIA.....  | OH..... |           | 10/23/2019.....  | 5.20.....        | 67,389.....                                                     |                                             | (422).....                                 |                                                                  |                                            |                                                | 90,000.....                    | 07/24/2019                                |
| 7000238225..... |      | LANCASTER.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 100,934.....                                                    |                                             | 237.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/25/2019                                |
| 7000238696..... |      | SHEPHERDSVILLE.....   | KY..... |           | 10/23/2019.....  | 5.20.....        | 91,524.....                                                     |                                             | 881.....                                   |                                                                  |                                            |                                                | 220,000.....                   | 07/23/2019                                |
| 7000242971..... |      | SILER CITY.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 123,589.....                                                    |                                             | 49.....                                    |                                                                  |                                            |                                                | 168,000.....                   | 08/19/2019                                |
| 7000237841..... |      | JOHNSTON.....         | SC..... |           | 10/23/2019.....  | 5.20.....        | 40,852.....                                                     |                                             | 155.....                                   |                                                                  |                                            |                                                | 64,000.....                    | 07/24/2019                                |
| 7000242218..... |      | HAMDEN.....           | CT..... |           | 10/23/2019.....  | 5.20.....        | 125,631.....                                                    |                                             | 54.....                                    |                                                                  |                                            |                                                | 160,891.....                   | 10/23/2019                                |
| 7000240580..... |      | MONROE.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 175,274.....                                                    |                                             | 1,688.....                                 |                                                                  |                                            |                                                | 230,000.....                   | 07/23/2019                                |
| 7000239889..... |      | GIBSONVILLE.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 147,542.....                                                    |                                             | 1,421.....                                 |                                                                  |                                            |                                                | 185,000.....                   | 07/22/2019                                |
| 7000243688..... |      | ALLENHURST.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 119,101.....                                                    |                                             | 1,147.....                                 |                                                                  |                                            |                                                | 161,489.....                   | 10/23/2019                                |
| 7000240303..... |      | MINNETONKA.....       | MN..... |           | 10/23/2019.....  | 5.20.....        | 98,572.....                                                     |                                             | 554.....                                   |                                                                  |                                            |                                                | 143,159.....                   | 10/23/2019                                |
| 7000238419..... |      | WEST POINT.....       | MS..... |           | 10/23/2019.....  | 5.20.....        | 67,328.....                                                     |                                             | 648.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 07/29/2019                                |
| 7000237365..... |      | ROANOKE.....          | VA..... |           | 10/23/2019.....  | 5.20.....        | 137,052.....                                                    |                                             | 1,320.....                                 |                                                                  |                                            |                                                | 301,248.....                   | 10/23/2019                                |
| 7000244409..... |      | RENSSELAER.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 124,953.....                                                    |                                             | 1,203.....                                 |                                                                  |                                            |                                                | 125,000.....                   | 07/23/2019                                |
| 7000241026..... |      | IRRIGON.....          | OR..... |           | 10/23/2019.....  | 5.20.....        | 44,047.....                                                     |                                             | (580).....                                 |                                                                  |                                            |                                                | 121,723.....                   | 10/23/2019                                |
| 7000240159..... |      | WADSWORTH.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 107,756.....                                                    |                                             | 1,038.....                                 |                                                                  |                                            |                                                | 170,000.....                   | 07/19/2019                                |
| 7000239419..... |      | WILLIAMSTOWN.....     | NJ..... |           | 10/23/2019.....  | 5.20.....        | 131,583.....                                                    |                                             | (117).....                                 |                                                                  |                                            |                                                | 159,600.....                   | 10/23/2019                                |
| 7000249063..... |      | DARDANELLE.....       | AR..... |           | 10/23/2019.....  | 5.20.....        | 96,602.....                                                     |                                             | 930.....                                   |                                                                  |                                            |                                                | 112,000.....                   | 07/23/2019                                |
| 7000238418..... |      | OMER.....             | MI..... |           | 10/23/2019.....  | 5.20.....        | 50,089.....                                                     |                                             | 483.....                                   |                                                                  |                                            |                                                | 62,500.....                    | 08/28/2019                                |
| 7000242024..... |      | FISHKILL.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 265,502.....                                                    |                                             | (1,308).....                               |                                                                  |                                            |                                                | 287,044.....                   | 10/23/2019                                |
| 7000242500..... |      | BROWNSVILLE.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 95,117.....                                                     |                                             | 263.....                                   |                                                                  |                                            |                                                | 134,117.....                   | 10/23/2019                                |
| 7000240297..... |      | NEW ORLEANS.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 121,289.....                                                    |                                             | 811.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 01/18/2019                                |
| 7000239558..... |      | PARAGOULD.....        | AR..... |           | 10/23/2019.....  | 5.20.....        | 63,890.....                                                     |                                             | 615.....                                   |                                                                  |                                            |                                                | 84,000.....                    | 07/23/2019                                |
| 7000243160..... |      | ROGERSVILLE.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 118,386.....                                                    |                                             | 12,125.....                                |                                                                  |                                            |                                                | 140,000.....                   | 07/26/2019                                |
| 7000242357..... |      | RICHMOND.....         | VA..... |           | 10/23/2019.....  | 5.20.....        | 104,499.....                                                    |                                             | 1,006.....                                 |                                                                  |                                            |                                                | 106,905.....                   | 10/23/2019                                |
| 7000243024..... |      | SANTA ROSA BEACH..... | FL..... |           | 10/23/2019.....  | 5.20.....        | 127,592.....                                                    |                                             | (97).....                                  |                                                                  |                                            |                                                | 235,000.....                   | 10/03/2019                                |
| 7000240158..... |      | MIAMI.....            | FL..... |           | 10/23/2019.....  | 5.20.....        | 124,004.....                                                    |                                             | 725.....                                   |                                                                  |                                            |                                                | 317,000.....                   | 10/03/2019                                |
| 7000238365..... |      | SPRING.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 149,394.....                                                    |                                             | 979.....                                   |                                                                  |                                            |                                                | 271,316.....                   | 10/23/2019                                |
| 7000241498..... |      | PLANO.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 72,266.....                                                     |                                             | 117.....                                   |                                                                  |                                            |                                                | 157,921.....                   | 10/23/2019                                |
| 7000249062..... |      | PISGAH FOREST.....    | NC..... |           | 10/23/2019.....  | 5.20.....        | 176,829.....                                                    |                                             | 1,100.....                                 |                                                                  |                                            |                                                | 195,000.....                   | 07/28/2019                                |
| 7000243496..... |      | MCDONOUGH.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 113,469.....                                                    |                                             | 745.....                                   |                                                                  |                                            |                                                | 190,000.....                   | 07/20/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location               |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                        |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                   | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000241028..... |      | MELBOURNE.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 94,211.....                                                     |                                             | (836).....                                 |                                                                  |                                            |                                                | 190,000.....                   | 10/03/2019                                |
| 7000240157..... |      | LOUISVILLE.....        | KY..... |           | 10/23/2019.....  | 5.20.....        | 90,770.....                                                     |                                             | 25.....                                    |                                                                  |                                            |                                                | 112,319.....                   | 10/23/2019                                |
| 7000244160..... |      | SAN ANTONIO.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 111,958.....                                                    |                                             | 74.....                                    |                                                                  |                                            |                                                | 124,500.....                   | 10/11/2018                                |
| 7000238364..... |      | GRESHAM.....           | OR..... |           | 10/23/2019.....  | 5.20.....        | 155,651.....                                                    |                                             | 438.....                                   |                                                                  |                                            |                                                | 300,000.....                   | 07/22/2019                                |
| 7000241499..... |      | DALLAS.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 129,485.....                                                    |                                             | 1,247.....                                 |                                                                  |                                            |                                                | 137,000.....                   | 01/14/2019                                |
| 7000237704..... |      | CINCINNATI.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 54,682.....                                                     |                                             | 256.....                                   |                                                                  |                                            |                                                | 74,592.....                    | 10/23/2019                                |
| 7000242503..... |      | TUSCALOOSA.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 112,298.....                                                    |                                             | 371.....                                   |                                                                  |                                            |                                                | 149,162.....                   | 10/23/2019                                |
| 7000242498..... |      | DELMAR.....            | MD..... |           | 10/23/2019.....  | 5.20.....        | 111,340.....                                                    |                                             | 733.....                                   |                                                                  |                                            |                                                | 156,634.....                   | 10/23/2019                                |
| 7000239417..... |      | SEGUIN.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 107,023.....                                                    |                                             | 1,031.....                                 |                                                                  |                                            |                                                | 185,000.....                   | 01/15/2019                                |
| 7000243689..... |      | NASHVILLE.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 82,470.....                                                     |                                             | 506.....                                   |                                                                  |                                            |                                                | 128,572.....                   | 10/23/2019                                |
| 7000244021..... |      | SANFORD.....           | FL..... |           | 10/23/2019.....  | 5.20.....        | 120,069.....                                                    |                                             | 1,156.....                                 |                                                                  |                                            |                                                | 190,000.....                   | 10/03/2019                                |
| 7000238031..... |      | COLUMBIA.....          | MO..... |           | 10/23/2019.....  | 5.20.....        | 84,727.....                                                     |                                             | 816.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/25/2019                                |
| 7000242026..... |      | CLEVELAND HEIGHTS..... | OH..... |           | 10/23/2019.....  | 5.20.....        | 87,876.....                                                     |                                             | 846.....                                   |                                                                  |                                            |                                                | 95,909.....                    | 10/23/2019                                |
| 7000241976..... |      | COLUMBUS.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 100,628.....                                                    |                                             | (1,581).....                               |                                                                  |                                            |                                                | 142,019.....                   | 10/23/2019                                |
| 7000239223..... |      | MCMINNVILLE.....       | TN..... |           | 10/23/2019.....  | 5.20.....        | 49,145.....                                                     |                                             | 149.....                                   |                                                                  |                                            |                                                | 102,500.....                   | 07/30/2019                                |
| 7000237366..... |      | DURHAM.....            | NC..... |           | 10/23/2019.....  | 5.20.....        | 115,648.....                                                    |                                             | (390).....                                 |                                                                  |                                            |                                                | 179,607.....                   | 10/23/2019                                |
| 7000243833..... |      | MOBILE.....            | AL..... |           | 10/23/2019.....  | 5.20.....        | 60,111.....                                                     |                                             | 252.....                                   |                                                                  |                                            |                                                | 104,264.....                   | 10/23/2019                                |
| 7000240018..... |      | BLUFFTON.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 135,153.....                                                    |                                             | 1,302.....                                 |                                                                  |                                            |                                                | 129,000.....                   | 07/25/2019                                |
| 7000237980..... |      | HAZEL GREEN.....       | AL..... |           | 10/23/2019.....  | 5.20.....        | 97,505.....                                                     |                                             | 840.....                                   |                                                                  |                                            |                                                | 149,000.....                   | 07/23/2019                                |
| 7000243500..... |      | MOUNDVILLE.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 81,846.....                                                     |                                             | (13).....                                  |                                                                  |                                            |                                                | 135,000.....                   | 07/23/2019                                |
| 7000242153..... |      | CARROLLTON.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 81,012.....                                                     |                                             | (86).....                                  |                                                                  |                                            |                                                | 147,243.....                   | 10/23/2019                                |
| 7000244483..... |      | WICHITA.....           | KS..... |           | 10/23/2019.....  | 5.20.....        | 87,016.....                                                     |                                             | (562).....                                 |                                                                  |                                            |                                                | 116,049.....                   | 10/23/2019                                |
| 7000242486..... |      | MESQUITE.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 133,649.....                                                    |                                             | 1,287.....                                 |                                                                  |                                            |                                                | 193,000.....                   | 12/17/2018                                |
| 7000240978..... |      | THOMPSONS STATION..... | TN..... |           | 10/23/2019.....  | 5.20.....        | 125,034.....                                                    |                                             | (281).....                                 |                                                                  |                                            |                                                | 267,295.....                   | 10/23/2019                                |
| 7000244345..... |      | NEW LEBANON.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 63,041.....                                                     |                                             | (439).....                                 |                                                                  |                                            |                                                | 86,245.....                    | 10/23/2019                                |
| 7000244678..... |      | BELLEVILLE.....        | IL..... |           | 10/23/2019.....  | 5.20.....        | 104,597.....                                                    |                                             | 113.....                                   |                                                                  |                                            |                                                | 128,700.....                   | 10/23/2019                                |
| 7000244207..... |      | CALLAHAN.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 117,273.....                                                    |                                             | 26.....                                    |                                                                  |                                            |                                                | 45,000.....                    | 10/03/2019                                |
| 7000244206..... |      | GLENDALE.....          | AZ..... |           | 10/23/2019.....  | 5.20.....        | 133,126.....                                                    |                                             | (1,249).....                               |                                                                  |                                            |                                                | 184,547.....                   | 10/23/2019                                |
| 7000243152..... |      | MCALESTER.....         | OK..... |           | 10/23/2019.....  | 5.20.....        | 141,366.....                                                    |                                             | 1,361.....                                 |                                                                  |                                            |                                                | 110,000.....                   | 07/25/2019                                |
| 7000238795..... |      | NEESES.....            | SC..... |           | 10/23/2019.....  | 5.20.....        | 81,093.....                                                     |                                             | 1,360.....                                 |                                                                  |                                            |                                                | 72,000.....                    | 07/24/2019                                |
| 7000237940..... |      | GENEVA.....            | AL..... |           | 10/23/2019.....  | 5.20.....        | 67,221.....                                                     |                                             | 647.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 08/17/2019                                |
| 7000241017..... |      | LOUISVILLE.....        | KY..... |           | 10/23/2019.....  | 5.20.....        | 153,450.....                                                    |                                             | 530.....                                   |                                                                  |                                            |                                                | 173,373.....                   | 10/23/2019                                |
| 7000240839..... |      | CLIFTON.....           | NJ..... |           | 10/23/2019.....  | 5.20.....        | 183,224.....                                                    |                                             | 1,765.....                                 |                                                                  |                                            |                                                | 367,000.....                   | 02/26/2019                                |
| 7000241964..... |      | GREEN BAY.....         | WI..... |           | 10/23/2019.....  | 5.20.....        | 141,183.....                                                    |                                             | 734.....                                   |                                                                  |                                            |                                                | 208,624.....                   | 10/23/2019                                |
| 7000243678..... |      | HIXSON.....            | TN..... |           | 10/23/2019.....  | 5.20.....        | 97,774.....                                                     |                                             | 255.....                                   |                                                                  |                                            |                                                | 141,543.....                   | 10/23/2019                                |
| 7000237658..... |      | LILBURN.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 102,699.....                                                    |                                             | 989.....                                   |                                                                  |                                            |                                                | 124,748.....                   | 10/23/2019                                |
| 7000242154..... |      | JACKSON.....           | MS..... |           | 10/23/2019.....  | 5.20.....        | 57,235.....                                                     |                                             | 381.....                                   |                                                                  |                                            |                                                | 75,109.....                    | 10/23/2019                                |
| 7000239462..... |      | SARALAND.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 105,900.....                                                    |                                             | 654.....                                   |                                                                  |                                            |                                                | 133,682.....                   | 10/23/2019                                |
| 7000242016..... |      | HOMESTEAD.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 108,864.....                                                    |                                             | 696.....                                   |                                                                  |                                            |                                                | 265,000.....                   | 10/03/2019                                |
| 7000242825..... |      | WESLEY CHAPEL.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 174,636.....                                                    |                                             | 634.....                                   |                                                                  |                                            |                                                | 295,000.....                   | 10/03/2019                                |
| 7000239463..... |      | MILWAUKEE.....         | WI..... |           | 10/23/2019.....  | 5.20.....        | 87,346.....                                                     |                                             | 841.....                                   |                                                                  |                                            |                                                | 104,501.....                   | 10/23/2019                                |
| 7000243013..... |      | WAVERLY.....           | NY..... |           | 10/23/2019.....  | 5.20.....        | 63,261.....                                                     |                                             | 609.....                                   |                                                                  |                                            |                                                | 65,000.....                    | 07/30/2019                                |
| 7000242630..... |      | CHANNELVIEW.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 105,862.....                                                    |                                             | (250).....                                 |                                                                  |                                            |                                                | 141,853.....                   | 10/23/2019                                |
| 7000244011..... |      | ANTIOCH.....           | TN..... |           | 10/23/2019.....  | 5.20.....        | 66,109.....                                                     |                                             | (1,622).....                               |                                                                  |                                            |                                                | 108,697.....                   | 10/23/2019                                |
| 7000240167..... |      | CROWN POINT.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 140,406.....                                                    |                                             | 1,352.....                                 |                                                                  |                                            |                                                | 216,886.....                   | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243630..... |      | OMAHA.....            | NE..... |           | 10/23/2019.....  | 5.20.....        | 102,117.....                                                    |                                             | 669.....                                   |                                                                  |                                            |                                                | 120,940.....                   | 10/23/2019                                |
| 7000244347..... |      | SAINT JOSEPH.....     | MI..... |           | 10/23/2019.....  | 5.20.....        | 119,830.....                                                    |                                             | 31.....                                    |                                                                  |                                            |                                                | 184,390.....                   | 10/23/2019                                |
| 7000238270..... |      | WALLS.....            | MS..... |           | 10/23/2019.....  | 5.20.....        | 106,112.....                                                    |                                             | (28).....                                  |                                                                  |                                            |                                                | 175,000.....                   | 07/19/2019                                |
| 7000237943..... |      | MOSES LAKE.....       | WA..... |           | 10/23/2019.....  | 5.20.....        | 172,348.....                                                    |                                             | 433.....                                   |                                                                  |                                            |                                                | 230,000.....                   | 07/30/2019                                |
| 7000241771..... |      | SCHAUMBURG.....       | IL..... |           | 10/23/2019.....  | 5.20.....        | 164,660.....                                                    |                                             | 1,586.....                                 |                                                                  |                                            |                                                | 206,887.....                   | 10/23/2019                                |
| 7000243963..... |      | HOUSTON.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 96,750.....                                                     |                                             | 932.....                                   |                                                                  |                                            |                                                | 214,000.....                   | 02/14/2019                                |
| 7000241157..... |      | BUCHANAN.....         | VA..... |           | 10/23/2019.....  | 5.20.....        | 101,094.....                                                    |                                             | 327.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/23/2019                                |
| 7000237942..... |      | GULFPORT.....         | MS..... |           | 10/23/2019.....  | 5.20.....        | 130,977.....                                                    |                                             | 232.....                                   |                                                                  |                                            |                                                | 168,900.....                   | 08/09/2019                                |
| 7000244152..... |      | EUNICE.....           | LA..... |           | 10/23/2019.....  | 5.20.....        | 80,847.....                                                     |                                             | 26.....                                    |                                                                  |                                            |                                                | 76,024.....                    | 10/23/2019                                |
| 7000242631..... |      | CHESTERFIELD.....     | VA..... |           | 10/23/2019.....  | 5.20.....        | 220,093.....                                                    |                                             | 2,120.....                                 |                                                                  |                                            |                                                | 284,502.....                   | 10/23/2019                                |
| 7000240975..... |      | LITHONIA.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 130,165.....                                                    |                                             | 257.....                                   |                                                                  |                                            |                                                | 173,792.....                   | 10/23/2019                                |
| 7000242827..... |      | OWOSSO.....           | MI..... |           | 10/23/2019.....  | 5.20.....        | 57,560.....                                                     |                                             | (307).....                                 |                                                                  |                                            | 50,000.....                                    | 50,000.....                    | 07/25/2019                                |
| 7000242489..... |      | NORTH BERGEN.....     | NJ..... |           | 10/23/2019.....  | 5.20.....        | 230,531.....                                                    |                                             | 2,220.....                                 |                                                                  |                                            |                                                | 292,840.....                   | 10/23/2019                                |
| 7000243153..... |      | NATCITOCHES.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 149,699.....                                                    |                                             | (100).....                                 |                                                                  |                                            |                                                | 140,000.....                   | 07/24/2019                                |
| 7000244208..... |      | GRINDSTONE.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 88,243.....                                                     |                                             | 530.....                                   |                                                                  |                                            |                                                | 139,428.....                   | 10/23/2019                                |
| 7000241772..... |      | GREENWOOD.....        | IN..... |           | 10/23/2019.....  | 5.20.....        | 89,939.....                                                     |                                             | 866.....                                   |                                                                  |                                            |                                                | 107,156.....                   | 10/23/2019                                |
| 7000240836..... |      | BALTIMORE.....        | MD..... |           | 10/23/2019.....  | 5.20.....        | 88,851.....                                                     |                                             | 231.....                                   |                                                                  |                                            |                                                | 86,334.....                    | 10/23/2019                                |
| 7000242965..... |      | ZEBULON.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 151,735.....                                                    |                                             | 974.....                                   |                                                                  |                                            | 95,000.....                                    | 95,000.....                    | 07/22/2019                                |
| 7000240027..... |      | BRANDON.....          | MS..... |           | 10/23/2019.....  | 5.20.....        | 138,089.....                                                    |                                             | 486.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 07/24/2019                                |
| 7000237465..... |      | CICERO.....           | IL..... |           | 10/23/2019.....  | 5.20.....        | 119,941.....                                                    |                                             | 398.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 12/04/2018                                |
| 7000240974..... |      | ACWORTH.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 47,014.....                                                     |                                             | (177).....                                 |                                                                  |                                            |                                                | 65,853.....                    | 10/23/2019                                |
| 7000242156..... |      | GROESBECK.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 64,263.....                                                     |                                             | (6).....                                   |                                                                  |                                            |                                                | 125,968.....                   | 10/23/2019                                |
| 7000242632..... |      | FORT WORTH.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 93,042.....                                                     |                                             | 770.....                                   |                                                                  |                                            |                                                | 219,000.....                   | 08/03/2019                                |
| 7000242294..... |      | WEST POINT.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 86,766.....                                                     |                                             | 147.....                                   |                                                                  |                                            |                                                | 124,058.....                   | 10/23/2019                                |
| 7000242019..... |      | PALMYRA.....          | VA..... |           | 10/23/2019.....  | 5.20.....        | 102,567.....                                                    |                                             | (136).....                                 |                                                                  |                                            |                                                | 180,720.....                   | 10/23/2019                                |
| 7000238515..... |      | RAYNE.....            | LA..... |           | 10/23/2019.....  | 5.20.....        | 152,574.....                                                    |                                             | 1,470.....                                 |                                                                  |                                            |                                                | 69,000.....                    | 07/22/2019                                |
| 7000239037..... |      | CANAL WINCHESTER..... | OH..... |           | 10/23/2019.....  | 5.20.....        | 96,690.....                                                     |                                             | 6.....                                     |                                                                  |                                            |                                                | 128,990.....                   | 10/23/2019                                |
| 7000238320..... |      | CORBIN.....           | KY..... |           | 10/23/2019.....  | 5.20.....        | 101,083.....                                                    |                                             | 639.....                                   |                                                                  |                                            |                                                | 139,000.....                   | 07/25/2019                                |
| 7000239708..... |      | CELINA.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 113,907.....                                                    |                                             | 342.....                                   |                                                                  |                                            |                                                | 232,000.....                   | 07/22/2019                                |
| 7000242300..... |      | FORT WORTH.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 93,062.....                                                     |                                             | (767).....                                 |                                                                  |                                            |                                                | 140,260.....                   | 10/23/2019                                |
| 7000239847..... |      | MARBURY.....          | MD..... |           | 10/23/2019.....  | 5.20.....        | 139,262.....                                                    |                                             | 548.....                                   |                                                                  |                                            |                                                | 215,000.....                   | 07/25/2019                                |
| 7000244154..... |      | CHATTANOOGA.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 93,307.....                                                     |                                             | 602.....                                   |                                                                  |                                            |                                                | 127,008.....                   | 10/23/2019                                |
| 7000238987..... |      | CROWLEY.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 172,776.....                                                    |                                             | 1,664.....                                 |                                                                  |                                            |                                                | 225,000.....                   | 07/23/2019                                |
| 7000238038..... |      | FAIRBORN.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 98,831.....                                                     |                                             | 120.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/24/2019                                |
| 7000242829..... |      | PERRYTON.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 31,458.....                                                     |                                             | 303.....                                   |                                                                  |                                            |                                                | 60,000.....                    | 08/21/2019                                |
| 7000241969..... |      | GRAIN VALLEY.....     | MO..... |           | 10/23/2019.....  | 5.20.....        | 115,079.....                                                    |                                             | (110).....                                 |                                                                  |                                            |                                                | 126,783.....                   | 10/23/2019                                |
| 7000238790..... |      | CLINTON.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 47,811.....                                                     |                                             | 460.....                                   |                                                                  |                                            |                                                | 30,000.....                    | 07/23/2019                                |
| 7000240358..... |      | HAMMOND.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 154,656.....                                                    |                                             | 1,489.....                                 |                                                                  |                                            |                                                | 167,894.....                   | 10/23/2019                                |
| 7000242301..... |      | NEWARK.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 137,581.....                                                    |                                             | (321).....                                 |                                                                  |                                            |                                                | 201,175.....                   | 10/23/2019                                |
| 7000240163..... |      | LAWRENCEVILLE.....    | GA..... |           | 10/23/2019.....  | 5.20.....        | 119,306.....                                                    |                                             | 232.....                                   |                                                                  |                                            |                                                | 189,460.....                   | 10/23/2019                                |
| 7000239986..... |      | DODSON.....           | LA..... |           | 10/23/2019.....  | 5.20.....        | 135,838.....                                                    |                                             | 1,308.....                                 |                                                                  |                                            |                                                | 148,000.....                   | 07/21/2019                                |
| 7000239177..... |      | ST MARTINVILLE.....   | LA..... |           | 10/23/2019.....  | 5.20.....        | 54,486.....                                                     |                                             | 525.....                                   |                                                                  |                                            |                                                | 65,000.....                    | 08/05/2019                                |
| 7000241580..... |      | ORLANDO.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 157,294.....                                                    |                                             | (326).....                                 |                                                                  |                                            |                                                | 275,000.....                   | 10/03/2019                                |
| 7000243158..... |      | SPENCER.....          | MA..... |           | 10/23/2019.....  | 5.20.....        | 93,076.....                                                     |                                             | 896.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 07/25/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000244300..... |      | DURHAM.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 135,412.....                                                    |                                             | 1,304.....                                 |                                                                  |                                            |                                                | 125,626.....                   | 10/23/2019                                |
| 7000241775..... |      | COMPTON AREA.....   | CA..... |           | 10/23/2019.....  | 5.20.....        | 202,802.....                                                    |                                             | 798.....                                   |                                                                  |                                            |                                                | 315,345.....                   | 10/23/2019                                |
| 7000242774..... |      | CAMBRIDGE.....      | MN..... |           | 10/23/2019.....  | 5.20.....        | 118,450.....                                                    |                                             | 1,141.....                                 |                                                                  |                                            |                                                | 205,000.....                   | 08/23/2019                                |
| 7000238322..... |      | MARIETTA.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 184,860.....                                                    |                                             | 462.....                                   |                                                                  |                                            |                                                | 255,000.....                   | 07/23/2019                                |
| 7000237518..... |      | FAYETTEVILLE.....   | NC..... |           | 10/23/2019.....  | 5.20.....        | 65,477.....                                                     |                                             | 404.....                                   |                                                                  |                                            |                                                | 77,843.....                    | 10/23/2019                                |
| 7000244156..... |      | SAN ANTONIO.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 110,922.....                                                    |                                             | 282.....                                   |                                                                  |                                            |                                                | 165,347.....                   | 10/23/2019                                |
| 7000240162..... |      | CHESTER.....        | VA..... |           | 10/23/2019.....  | 5.20.....        | 70,168.....                                                     |                                             | 676.....                                   |                                                                  |                                            |                                                | 131,382.....                   | 10/23/2019                                |
| 7000242297..... |      | DESOTO.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 108,923.....                                                    |                                             | 181.....                                   |                                                                  |                                            |                                                | 196,894.....                   | 10/23/2019                                |
| 7000243440..... |      | ADEL.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 91,307.....                                                     |                                             | (6).....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/27/2019                                |
| 7000240218..... |      | LUTZ.....           | FL..... |           | 10/23/2019.....  | 5.20.....        | 97,147.....                                                     |                                             | 283.....                                   |                                                                  |                                            |                                                | 220,000.....                   | 10/03/2019                                |
| 7000240689..... |      | DICKSON.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 94,138.....                                                     |                                             | (91).....                                  |                                                                  |                                            |                                                | 165,000.....                   | 07/21/2019                                |
| 7000237656..... |      | ORIENT.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 95,210.....                                                     |                                             | 441.....                                   |                                                                  |                                            |                                                | 141,075.....                   | 10/23/2019                                |
| 7000242299..... |      | JOSHUA.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 86,014.....                                                     |                                             | 563.....                                   |                                                                  |                                            |                                                | 102,922.....                   | 10/23/2019                                |
| 7000243019..... |      | BATH.....           | NY..... |           | 10/23/2019.....  | 5.20.....        | 49,261.....                                                     |                                             | 115.....                                   |                                                                  |                                            |                                                | 60,000.....                    | 07/23/2019                                |
| 7000237989..... |      | MAIDENS.....        | VA..... |           | 10/23/2019.....  | 5.20.....        | 158,725.....                                                    |                                             | 272.....                                   |                                                                  |                                            |                                                | 245,000.....                   | 07/29/2019                                |
| 7000239513..... |      | STATESVILLE.....    | NC..... |           | 10/23/2019.....  | 5.20.....        | 124,309.....                                                    |                                             | (459).....                                 |                                                                  |                                            |                                                | 195,000.....                   | 07/23/2019                                |
| 7000241777..... |      | TOOELE.....         | UT..... |           | 10/23/2019.....  | 5.20.....        | 117,412.....                                                    |                                             | (37).....                                  |                                                                  |                                            |                                                | 166,275.....                   | 10/23/2019                                |
| 7000242298..... |      | ALAMO.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 89,166.....                                                     |                                             | 859.....                                   |                                                                  |                                            |                                                | 151,281.....                   | 10/23/2019                                |
| 7000241582..... |      | DURHAM.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 76,612.....                                                     |                                             | 242.....                                   |                                                                  |                                            |                                                | 126,092.....                   | 10/23/2019                                |
| 7000243301..... |      | LINCOLN.....        | AR..... |           | 10/23/2019.....  | 5.20.....        | 152,282.....                                                    |                                             | 1,467.....                                 |                                                                  |                                            |                                                | 195,000.....                   | 07/24/2019                                |
| 7000238848..... |      | WARD.....           | AR..... |           | 10/23/2019.....  | 5.20.....        | 85,137.....                                                     |                                             | (505).....                                 |                                                                  |                                            |                                                | 115,000.....                   | 07/24/2019                                |
| 7000241920..... |      | MILWAUKEE.....      | WI..... |           | 10/23/2019.....  | 5.20.....        | 119,466.....                                                    |                                             | 1,151.....                                 |                                                                  |                                            |                                                | 150,499.....                   | 10/23/2019                                |
| 7000243969..... |      | DUNCANVILLE.....    | AL..... |           | 10/23/2019.....  | 5.20.....        | 64,884.....                                                     |                                             | 206.....                                   |                                                                  |                                            |                                                | 152,010.....                   | 10/23/2019                                |
| 7000244159..... |      | SAN ANTONIO.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 148,490.....                                                    |                                             | 547.....                                   |                                                                  |                                            |                                                | 165,656.....                   | 10/23/2019                                |
| 7000242776..... |      | CAMPTI.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 108,040.....                                                    |                                             | (15).....                                  |                                                                  |                                            |                                                | 115,000.....                   | 08/09/2019                                |
| 7000241921..... |      | INDIAN TRAIL.....   | NC..... |           | 10/23/2019.....  | 5.20.....        | 138,233.....                                                    |                                             | 1,331.....                                 |                                                                  |                                            |                                                | 163,708.....                   | 10/23/2019                                |
| 7000244440..... |      | MUNCIE.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 73,252.....                                                     |                                             | 247.....                                   |                                                                  |                                            |                                                | 100,467.....                   | 10/23/2019                                |
| 7000238808..... |      | HEARTLAND.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 107,615.....                                                    |                                             | 278.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 07/20/2019                                |
| 7000240354..... |      | INDIANAPOLIS.....   | IN..... |           | 10/23/2019.....  | 5.20.....        | 125,967.....                                                    |                                             | (592).....                                 |                                                                  |                                            |                                                | 179,996.....                   | 10/23/2019                                |
| 7000244634..... |      | SYRACUSE.....       | NY..... |           | 10/23/2019.....  | 5.20.....        | 110,935.....                                                    |                                             | 694.....                                   |                                                                  |                                            |                                                | 123,078.....                   | 10/23/2019                                |
| 7000240830..... |      | BUTLER.....         | NJ..... |           | 10/23/2019.....  | 5.20.....        | 76,161.....                                                     |                                             | 499.....                                   |                                                                  |                                            |                                                | 283,087.....                   | 10/23/2019                                |
| 7000242306..... |      | LAVON.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 109,012.....                                                    |                                             | 597.....                                   |                                                                  |                                            |                                                | 150,279.....                   | 10/23/2019                                |
| 7000240492..... |      | PRINCETON.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 117,178.....                                                    |                                             | 352.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/22/2019                                |
| 7000242920..... |      | FOWLERVILLE.....    | MI..... |           | 10/23/2019.....  | 5.20.....        | 71,135.....                                                     |                                             | 319.....                                   |                                                                  |                                            |                                                | 190,000.....                   | 07/23/2019                                |
| 7000237420..... |      | MORRISON.....       | CO..... |           | 10/23/2019.....  | 5.20.....        | 82,470.....                                                     |                                             | 25.....                                    |                                                                  |                                            |                                                | 132,308.....                   | 10/23/2019                                |
| 7000249150..... |      | SALT LAKE CITY..... | UT..... |           | 10/23/2019.....  | 5.20.....        | 144,535.....                                                    |                                             | 967.....                                   |                                                                  |                                            |                                                | 180,059.....                   | 10/23/2019                                |
| 7000242582..... |      | MARSHALL.....       | WI..... |           | 10/23/2019.....  | 5.20.....        | 91,174.....                                                     |                                             | (317).....                                 |                                                                  |                                            |                                                | 132,113.....                   | 10/23/2019                                |
| 7000240215..... |      | INDIANAPOLIS.....   | IN..... |           | 10/23/2019.....  | 5.20.....        | 128,713.....                                                    |                                             | 1,240.....                                 |                                                                  |                                            |                                                | 145,646.....                   | 10/23/2019                                |
| 7000237753..... |      | HUMBLE.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 65,940.....                                                     |                                             | (424).....                                 |                                                                  |                                            |                                                | 104,066.....                   | 10/23/2019                                |
| 7000241446..... |      | MEMPHIS.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 61,383.....                                                     |                                             | 226.....                                   |                                                                  |                                            |                                                | 99,968.....                    | 10/23/2019                                |
| 7000238084..... |      | PAYSON.....         | UT..... |           | 10/23/2019.....  | 5.20.....        | 185,573.....                                                    |                                             | 490.....                                   |                                                                  |                                            |                                                | 340,000.....                   | 07/19/2019                                |
| 7000241585..... |      | SOMERESSET.....     | NJ..... |           | 10/23/2019.....  | 5.20.....        | 143,025.....                                                    |                                             | 1,377.....                                 |                                                                  |                                            |                                                | 250,000.....                   | 07/20/2019                                |
| 7000242307..... |      | DUBLIN.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 69,169.....                                                     |                                             | 460.....                                   |                                                                  |                                            |                                                | 78,496.....                    | 10/23/2019                                |
| 7000238754..... |      | STANLEY.....        | VA..... |           | 10/23/2019.....  | 5.20.....        | 127,182.....                                                    |                                             | (327).....                                 |                                                                  |                                            |                                                | 120,000.....                   | 07/22/2019                                |
| 7000242583..... |      | MCDONOUGH.....      | GA..... |           | 10/23/2019.....  | 5.20.....        | 176,058.....                                                    |                                             | 731.....                                   |                                                                  |                                            |                                                | 192,528.....                   | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000239135..... |      | PRESTON.....          | MD..... |           | 10/23/2019.....  | 5.20.....        | 94,054.....                                                     |                                             | 906.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/20/2019                                |
| 7000241586..... |      | LITITZ.....           | PA..... |           | 10/23/2019.....  | 5.20.....        | 87,576.....                                                     |                                             | 1,127.....                                 |                                                                  |                                            |                                                | 210,000.....                   | 07/26/2019                                |
| 7000240546..... |      | MONTICELLO.....       | IA..... |           | 10/23/2019.....  | 5.20.....        | 131,275.....                                                    |                                             | 510.....                                   |                                                                  |                                            |                                                | 179,000.....                   | 08/01/2019                                |
| 7000239080..... |      | LORAIN.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 80,334.....                                                     |                                             | 774.....                                   |                                                                  |                                            |                                                | 89,331.....                    | 10/23/2019                                |
| 7000239136..... |      | ROYSE CITY.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 102,282.....                                                    |                                             | 580.....                                   |                                                                  |                                            |                                                | 180,000.....                   | 07/20/2019                                |
| 7000242113..... |      | PLAINVIEW.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 38,704.....                                                     |                                             | (1,076).....                               |                                                                  |                                            |                                                | 59,061.....                    | 10/23/2019                                |
| 7000243638..... |      | RICHMOND.....         | VA..... |           | 10/23/2019.....  | 5.20.....        | 54,530.....                                                     |                                             | 338.....                                   |                                                                  |                                            |                                                | 100,561.....                   | 10/23/2019                                |
| 7000238082..... |      | MCALESTER.....        | OK..... |           | 10/23/2019.....  | 5.20.....        | 189,353.....                                                    |                                             | 1,824.....                                 |                                                                  |                                            |                                                | 239,000.....                   | 08/31/2019                                |
| 7000239469..... |      | CHARLESTON.....       | SC..... |           | 10/23/2019.....  | 5.20.....        | 170,407.....                                                    |                                             | 664.....                                   |                                                                  |                                            |                                                | 202,508.....                   | 10/23/2019                                |
| 7000238134..... |      | SHREVEPORT.....       | LA..... |           | 10/23/2019.....  | 5.20.....        | 100,003.....                                                    |                                             | (634).....                                 |                                                                  |                                            |                                                | 110,000.....                   | 07/22/2019                                |
| 7000242309..... |      | LITTLE ROCK.....      | AR..... |           | 10/23/2019.....  | 5.20.....        | 206,829.....                                                    |                                             | 726.....                                   |                                                                  |                                            |                                                | 207,000.....                   | 07/23/2019                                |
| 7000244639..... |      | EAST FREETOWN.....    | MA..... |           | 10/23/2019.....  | 5.20.....        | 151,386.....                                                    |                                             | 89.....                                    |                                                                  |                                            |                                                | 214,765.....                   | 10/23/2019                                |
| 7000243113..... |      | HORN LAKE.....        | MS..... |           | 10/23/2019.....  | 5.20.....        | 59,381.....                                                     |                                             | (217).....                                 |                                                                  |                                            |                                                | 120,000.....                   | 07/19/2019                                |
| 7000241925..... |      | VIRGINIA BEACH.....   | VA..... |           | 10/23/2019.....  | 5.20.....        | 141,418.....                                                    |                                             | (1,616).....                               |                                                                  |                                            |                                                | 162,561.....                   | 10/23/2019                                |
| 7000244582..... |      | PORT WENTWORTH.....   | GA..... |           | 10/23/2019.....  | 5.20.....        | 141,352.....                                                    |                                             | (2,361).....                               |                                                                  |                                            |                                                | 185,000.....                   | 07/22/2019                                |
| 7000242585..... |      | BAYTOWN.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 124,238.....                                                    |                                             | (124).....                                 |                                                                  |                                            |                                                | 143,482.....                   | 10/23/2019                                |
| 7000239133..... |      | BRIGHTON.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 47,799.....                                                     |                                             | (309).....                                 |                                                                  |                                            |                                                | 112,000.....                   | 07/23/2019                                |
| 7000244305..... |      | CHICAGO.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 117,588.....                                                    |                                             | 1,132.....                                 |                                                                  |                                            |                                                | 160,443.....                   | 10/23/2019                                |
| 7000238271..... |      | WALLS.....            | MS..... |           | 10/23/2019.....  | 5.20.....        | 113,873.....                                                    |                                             | (29).....                                  |                                                                  |                                            |                                                | 185,000.....                   | 07/19/2019                                |
| 7000243112..... |      | ROVER.....            | AR..... |           | 10/23/2019.....  | 5.20.....        | 52,485.....                                                     |                                             | 16.....                                    |                                                                  |                                            |                                                | 103,900.....                   | 08/12/2019                                |
| 7000241117..... |      | MARTINSBURG.....      | WV..... |           | 10/23/2019.....  | 5.20.....        | 107,854.....                                                    |                                             | 1,039.....                                 |                                                                  |                                            |                                                | 137,000.....                   | 07/23/2019                                |
| 7000242392..... |      | PHILADELPHIA.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 219,079.....                                                    |                                             | 1,427.....                                 |                                                                  |                                            |                                                | 219,087.....                   | 10/23/2019                                |
| 7000243445..... |      | LAUREL.....           | MS..... |           | 10/23/2019.....  | 5.20.....        | 70,689.....                                                     |                                             | 617.....                                   |                                                                  |                                            |                                                | 50,000.....                    | 08/02/2019                                |
| 7000249154..... |      | MANTENO.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 172,507.....                                                    |                                             | 1,515.....                                 |                                                                  |                                            |                                                | 246,145.....                   | 10/23/2019                                |
| 7000237467..... |      | LAREDO.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 83,180.....                                                     |                                             | 801.....                                   |                                                                  |                                            |                                                | 117,041.....                   | 10/23/2019                                |
| 7000240544..... |      | BROWNSVILLE.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 105,049.....                                                    |                                             | 914.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/26/2019                                |
| 7000242253..... |      | ROUND ROCK.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 86,963.....                                                     |                                             | 838.....                                   |                                                                  |                                            |                                                | 220,000.....                   | 01/16/2019                                |
| 7000238465..... |      | OXFORD.....           | MS..... |           | 10/23/2019.....  | 5.20.....        | 64,762.....                                                     |                                             | (456).....                                 |                                                                  |                                            |                                                | 125,000.....                   | 07/25/2019                                |
| 7000240738..... |      | YOE.....              | PA..... |           | 10/23/2019.....  | 5.20.....        | 119,171.....                                                    |                                             | (2,142).....                               |                                                                  |                                            |                                                | 115,000.....                   | 07/23/2019                                |
| 7000244252..... |      | BIRMINGHAM.....       | AL..... |           | 10/23/2019.....  | 5.20.....        | 76,591.....                                                     |                                             | 447.....                                   |                                                                  |                                            |                                                | 71,635.....                    | 10/23/2019                                |
| 7000240543..... |      | FLINT.....            | MI..... |           | 10/23/2019.....  | 5.20.....        | 86,323.....                                                     |                                             | (42).....                                  |                                                                  |                                            |                                                | 135,000.....                   | 07/20/2019                                |
| 7000244585..... |      | VAN BUREN TWP.....    | MI..... |           | 10/23/2019.....  | 5.20.....        | 64,763.....                                                     |                                             | 624.....                                   |                                                                  |                                            |                                                | 83,342.....                    | 10/23/2019                                |
| 7000242255..... |      | WILKES BARRE.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 107,013.....                                                    |                                             | 1,031.....                                 |                                                                  |                                            |                                                | 133,643.....                   | 10/23/2019                                |
| 7000239796..... |      | ROCKMART.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 60,980.....                                                     |                                             | 587.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/20/2019                                |
| 7000239131..... |      | KISSIMEE.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 216,555.....                                                    |                                             | 2,086.....                                 |                                                                  |                                            |                                                | 200,000.....                   | 10/03/2019                                |
| 7000240210..... |      | SOUTHAVEN.....        | MS..... |           | 10/23/2019.....  | 5.20.....        | 103,347.....                                                    |                                             | 291.....                                   |                                                                  |                                            |                                                | 128,150.....                   | 10/23/2019                                |
| 7000243587..... |      | FLORENCE.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 166,494.....                                                    |                                             | (954).....                                 |                                                                  |                                            |                                                | 230,500.....                   | 08/02/2019                                |
| 7000244308..... |      | WICHITA FALLS.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 81,484.....                                                     |                                             | (140).....                                 |                                                                  |                                            |                                                | 142,901.....                   | 10/23/2019                                |
| 7000242449..... |      | HARVEY.....           | LA..... |           | 10/23/2019.....  | 5.20.....        | 36,671.....                                                     |                                             | 97.....                                    |                                                                  |                                            |                                                | 92,505.....                    | 10/23/2019                                |
| 7000242925..... |      | ALLEGAN.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 31,799.....                                                     |                                             | 266.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/29/2019                                |
| 7000241871..... |      | AUSTELL.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 117,365.....                                                    |                                             | (529).....                                 |                                                                  |                                            |                                                | 153,023.....                   | 10/23/2019                                |
| 7000242061..... |      | PHENIX CITY.....      | AL..... |           | 10/23/2019.....  | 5.20.....        | 182,951.....                                                    |                                             | 1,762.....                                 |                                                                  |                                            |                                                | 238,150.....                   | 10/23/2019                                |
| 7000240399..... |      | FARMINGTON HILLS..... | MI..... |           | 10/23/2019.....  | 5.20.....        | 74,189.....                                                     |                                             | (505).....                                 |                                                                  |                                            |                                                | 106,219.....                   | 10/23/2019                                |
| 7000237613..... |      | BURLESON.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 188,968.....                                                    |                                             | (103).....                                 |                                                                  |                                            |                                                | 267,074.....                   | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000240737..... |      | DEATSVILLE.....     | AL..... |           | 10/23/2019.....  | 5.20.....        | 123,420.....                                                    |                                             | 231.....                                   |                                                                  |                                            |                                                | 150,000.....                   | 07/22/2019                                |
| 7000237946..... |      | GULFPORT.....       | MS..... |           | 10/23/2019.....  | 5.20.....        | 131,367.....                                                    |                                             | (339).....                                 |                                                                  |                                            |                                                | 153,000.....                   | 07/21/2019                                |
| 7000240875..... |      | VALDOSTA.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 95,925.....                                                     |                                             | 924.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 07/30/2019                                |
| 7000242256..... |      | TEMPLE.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 111,509.....                                                    |                                             | 36.....                                    |                                                                  |                                            |                                                | 121,994.....                   | 10/23/2019                                |
| 7000244112..... |      | BISHOPVILLE.....    | MD..... |           | 10/23/2019.....  | 5.20.....        | 178,264.....                                                    |                                             | 1,095.....                                 |                                                                  |                                            |                                                | 173,168.....                   | 10/23/2019                                |
| 7000241734..... |      | CLEVELAND.....      | OH..... |           | 10/23/2019.....  | 5.20.....        | 79,133.....                                                     |                                             | 241.....                                   |                                                                  |                                            |                                                | 101,043.....                   | 10/23/2019                                |
| 7000243309..... |      | GREENBRIER.....     | TN..... |           | 10/23/2019.....  | 5.20.....        | 108,185.....                                                    |                                             | 98.....                                    |                                                                  |                                            |                                                | 239,500.....                   | 07/31/2019                                |
| 7000244445..... |      | LA CROSSE.....      | WI..... |           | 10/23/2019.....  | 5.20.....        | 122,881.....                                                    |                                             | (58).....                                  |                                                                  |                                            |                                                | 153,916.....                   | 10/23/2019                                |
| 7000239270..... |      | FEDERALSBURG.....   | MD..... |           | 10/23/2019.....  | 5.20.....        | 174,641.....                                                    |                                             | 1,682.....                                 |                                                                  |                                            |                                                | 160,000.....                   | 07/20/2019                                |
| 7000241872..... |      | PARKVILLE.....      | MD..... |           | 10/23/2019.....  | 5.20.....        | 200,114.....                                                    |                                             | (1,637).....                               |                                                                  |                                            |                                                | 145,000.....                   | 07/22/2019                                |
| 7000238805..... |      | RINCON.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 93,588.....                                                     |                                             | 1,395.....                                 |                                                                  |                                            |                                                | 124,000.....                   | 08/05/2019                                |
| 7000239396..... |      | HARTFORD CITY.....  | IN..... |           | 10/23/2019.....  | 5.20.....        | 169,079.....                                                    |                                             | 1,628.....                                 |                                                                  |                                            |                                                | 153,914.....                   | 10/23/2019                                |
| 7000242720..... |      | FREDERICKTOWN.....  | OH..... |           | 10/23/2019.....  | 5.20.....        | 65,861.....                                                     |                                             | 634.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/24/2019                                |
| 7000239063..... |      | LITTLESTOWN.....    | PA..... |           | 10/23/2019.....  | 5.20.....        | 136,537.....                                                    |                                             | 1,315.....                                 |                                                                  |                                            |                                                | 194,416.....                   | 10/23/2019                                |
| 7000240385..... |      | CARRSVILLE.....     | VA..... |           | 10/23/2019.....  | 5.20.....        | 248,915.....                                                    |                                             | 2,397.....                                 |                                                                  |                                            |                                                | 245,000.....                   | 07/24/2019                                |
| 7000240861..... |      | LAS VEGAS.....      | NV..... |           | 10/23/2019.....  | 5.20.....        | 238,504.....                                                    |                                             | 2,297.....                                 |                                                                  |                                            |                                                | 436,738.....                   | 10/23/2019                                |
| 7000240108..... |      | OCOE.....           | FL..... |           | 10/23/2019.....  | 5.20.....        | 318,191.....                                                    |                                             | 880.....                                   |                                                                  |                                            |                                                | 450,000.....                   | 10/03/2019                                |
| 7000240190..... |      | FARMINGDALE.....    | NY..... |           | 10/23/2019.....  | 5.20.....        | 370,583.....                                                    |                                             | 3,569.....                                 |                                                                  |                                            |                                                | 443,928.....                   | 10/23/2019                                |
| 7000242438..... |      | TYLER.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 118,538.....                                                    |                                             | 706.....                                   |                                                                  |                                            |                                                | 192,350.....                   | 10/23/2019                                |
| 7000238064..... |      | SAINT GABRIEL.....  | LA..... |           | 10/23/2019.....  | 5.20.....        | 161,420.....                                                    |                                             | (322).....                                 |                                                                  |                                            |                                                | 190,000.....                   | 07/24/2019                                |
| 7000241722..... |      | CROSSVILLE.....     | TN..... |           | 10/23/2019.....  | 5.20.....        | 220,008.....                                                    |                                             | 97.....                                    |                                                                  |                                            |                                                | 326,325.....                   | 10/23/2019                                |
| 7000242245..... |      | SHELBY.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 22,818.....                                                     |                                             | (20).....                                  |                                                                  |                                            |                                                | 140,000.....                   | 07/27/2019                                |
| 7000244573..... |      | SAVANNAH.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 68,261.....                                                     |                                             | 174.....                                   |                                                                  |                                            |                                                | 128,532.....                   | 10/23/2019                                |
| 7000242107..... |      | TURNERSVILLE.....   | NJ..... |           | 10/23/2019.....  | 5.20.....        | 181,205.....                                                    |                                             | 1,745.....                                 |                                                                  |                                            |                                                | 224,580.....                   | 10/23/2019                                |
| 7000239397..... |      | LINCOLN.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 356,680.....                                                    |                                             | 3,435.....                                 |                                                                  |                                            |                                                | 370,000.....                   | 08/05/2019                                |
| 7000239873..... |      | KINGS MOUNTAIN..... | NC..... |           | 10/23/2019.....  | 5.20.....        | 102,440.....                                                    |                                             | 101.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/22/2019                                |
| 7000238401..... |      | SEMMES.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 75,456.....                                                     |                                             | 490.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/24/2019                                |
| 7000244097..... |      | VANCOUVER.....      | WA..... |           | 10/23/2019.....  | 5.20.....        | 184,954.....                                                    |                                             | 1,781.....                                 |                                                                  |                                            |                                                | 337,623.....                   | 10/23/2019                                |
| 7000241723..... |      | JULIAETTA.....      | ID..... |           | 10/23/2019.....  | 5.20.....        | 71,443.....                                                     |                                             | 688.....                                   |                                                                  |                                            |                                                | 124,867.....                   | 10/23/2019                                |
| 7000243437..... |      | EL PASO COUNTY..... | TX..... |           | 10/23/2019.....  | 5.20.....        | 180,516.....                                                    |                                             | 1,738.....                                 |                                                                  |                                            |                                                | 135,000.....                   | 07/20/2019                                |
| 7000240050..... |      | CARDINGTON.....     | OH..... |           | 10/23/2019.....  | 5.20.....        | 234,535.....                                                    |                                             | 2,259.....                                 |                                                                  |                                            |                                                | 185,000.....                   | 07/23/2019                                |
| 7000242246..... |      | HAMPTON.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 70,935.....                                                     |                                             | 198.....                                   |                                                                  |                                            |                                                | 123,100.....                   | 10/12/2018                                |
| 7000242579..... |      | RICHMOND.....       | VA..... |           | 10/23/2019.....  | 5.20.....        | 99,356.....                                                     |                                             | 301.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 07/24/2019                                |
| 7000240383..... |      | ALMOND.....         | WI..... |           | 10/23/2019.....  | 5.20.....        | 90,023.....                                                     |                                             | (169).....                                 |                                                                  |                                            |                                                | 135,325.....                   | 10/23/2019                                |
| 7000238681..... |      | SYLACAUGA.....      | AL..... |           | 10/23/2019.....  | 5.20.....        | 94,631.....                                                     |                                             | 817.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/25/2019                                |
| 7000237683..... |      | HAMBURG.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 112,928.....                                                    |                                             | 1,088.....                                 |                                                                  |                                            |                                                | 119,514.....                   | 10/23/2019                                |
| 7000243721..... |      | CHARLOTTE.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 104,477.....                                                    |                                             | (113).....                                 |                                                                  |                                            |                                                | 131,372.....                   | 10/23/2019                                |
| 7000242108..... |      | RICHMOND.....       | VA..... |           | 10/23/2019.....  | 5.20.....        | 166,894.....                                                    |                                             | 822.....                                   |                                                                  |                                            |                                                | 212,309.....                   | 10/23/2019                                |
| 7000244381..... |      | HARRISBURG.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 111,503.....                                                    |                                             | (99).....                                  |                                                                  |                                            |                                                | 165,292.....                   | 10/23/2019                                |
| 7000237877..... |      | COLUMBUS.....       | MS..... |           | 10/23/2019.....  | 5.20.....        | 46,814.....                                                     |                                             | 109.....                                   |                                                                  |                                            |                                                | 65,000.....                    | 07/27/2019                                |
| 7000237544..... |      | SILVER SPRING.....  | MD..... |           | 10/23/2019.....  | 5.20.....        | 376,455.....                                                    |                                             | 2,445.....                                 |                                                                  |                                            |                                                | 439,020.....                   | 10/23/2019                                |
| 7000242722..... |      | ARCOLA.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 66,507.....                                                     |                                             | 300.....                                   |                                                                  |                                            |                                                | 68,000.....                    | 08/13/2019                                |
| 7000237406..... |      | BRIDGEPORT.....     | CT..... |           | 10/23/2019.....  | 5.20.....        | 233,875.....                                                    |                                             | 1,474.....                                 |                                                                  |                                            |                                                | 160,110.....                   | 10/23/2019                                |
| 7000244243..... |      | LEAGUE CITY.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 127,319.....                                                    |                                             | 1,226.....                                 |                                                                  |                                            |                                                | 246,003.....                   | 10/23/2019                                |



SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000240577..... |      | MAIDEN.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 108,345.....                                                    |                                             |                                            | 719.....                                                         |                                            |                                                | 100,000.....                   | 07/27/2019                                |
| 7000244576..... |      | ROCKFORD.....       | IL..... |           | 10/23/2019.....  | 5.20.....        | 57,832.....                                                     |                                             | (34).....                                  |                                                                  |                                            |                                                | 84,816.....                    | 10/23/2019                                |
| 7000242051..... |      | MOUNT SINAI.....    | NY..... |           | 10/23/2019.....  | 5.20.....        | 353,171.....                                                    |                                             | 3,401.....                                 |                                                                  |                                            |                                                | 535,905.....                   | 10/23/2019                                |
| 7000239733..... |      | BROOKHAVEN.....     | MS..... |           | 10/23/2019.....  | 5.20.....        | 115,977.....                                                    |                                             | 737.....                                   |                                                                  |                                            |                                                | 60,000.....                    | 08/01/2019                                |
| 7000244575..... |      | WICHITA.....        | KS..... |           | 10/23/2019.....  | 5.20.....        | 92,865.....                                                     |                                             | 74.....                                    |                                                                  |                                            |                                                | 122,896.....                   | 10/23/2019                                |
| 7000237738..... |      | FOUNTAIN.....       | CO..... |           | 10/23/2019.....  | 5.20.....        | 192,243.....                                                    |                                             | 1,851.....                                 |                                                                  |                                            |                                                | 275,000.....                   | 07/23/2019                                |
| 7000238680..... |      | CALHOUN.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 172,737.....                                                    |                                             | 1,664.....                                 |                                                                  |                                            |                                                | 175,000.....                   | 07/25/2019                                |
| 7000238736..... |      | CENTERVILLE.....    | TN..... |           | 10/23/2019.....  | 5.20.....        | 53,429.....                                                     |                                             | 73.....                                    |                                                                  |                                            |                                                | 110,000.....                   | 07/22/2019                                |
| 7000237543..... |      | FORT WORTH.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 83,350.....                                                     |                                             | (426).....                                 |                                                                  |                                            |                                                | 119,992.....                   | 10/23/2019                                |
| 7000241725..... |      | REX.....            | GA..... |           | 10/23/2019.....  | 5.20.....        | 65,861.....                                                     |                                             | 634.....                                   |                                                                  |                                            |                                                | 99,000.....                    | 10/23/2019                                |
| 7000242385..... |      | SAN ANTONIO.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 89,629.....                                                     |                                             | (73).....                                  |                                                                  |                                            |                                                | 149,281.....                   | 10/23/2019                                |
| 7000237405..... |      | SAINT ANN.....      | MO..... |           | 10/23/2019.....  | 5.20.....        | 81,628.....                                                     |                                             | 281.....                                   |                                                                  |                                            |                                                | 96,016.....                    | 10/23/2019                                |
| 7000238588..... |      | AUGUSTA.....        | MI..... |           | 10/23/2019.....  | 5.20.....        | 81,434.....                                                     |                                             | 784.....                                   |                                                                  |                                            |                                                | 124,000.....                   | 08/24/2019                                |
| 7000243723..... |      | SWEETWATER.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 162,286.....                                                    |                                             | 985.....                                   |                                                                  |                                            |                                                | 15,000.....                    | 10/03/2019                                |
| 7000239448..... |      | KING GEORGE.....    | VA..... |           | 10/23/2019.....  | 5.20.....        | 265,154.....                                                    |                                             | 867.....                                   |                                                                  |                                            |                                                | 332,000.....                   | 01/28/2019                                |
| 7000238393..... |      | WILSON.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 44,517.....                                                     |                                             | (132).....                                 |                                                                  |                                            |                                                | 40,000.....                    | 07/23/2019                                |
| 7000240913..... |      | ABERDEEN.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 76,705.....                                                     |                                             | (4).....                                   |                                                                  |                                            |                                                | 118,780.....                   | 10/23/2019                                |
| 7000241670..... |      | AURORA.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 156,449.....                                                    |                                             | 1,507.....                                 |                                                                  |                                            |                                                | 182,567.....                   | 10/23/2019                                |
| 7000243918..... |      | RALEIGH.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 63,900.....                                                     |                                             | 85.....                                    |                                                                  |                                            |                                                | 129,186.....                   | 10/23/2019                                |
| 7000240380..... |      | PITTSBURGH.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 86,557.....                                                     |                                             | 284.....                                   |                                                                  |                                            |                                                | 108,689.....                   | 10/23/2019                                |
| 7000238449..... |      | CARTHAGE.....       | MS..... |           | 10/23/2019.....  | 5.20.....        | 171,809.....                                                    |                                             | 525.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/26/2019                                |
| 7000239449..... |      | INDIANAPOLIS.....   | IN..... |           | 10/23/2019.....  | 5.20.....        | 62,447.....                                                     |                                             | (74).....                                  |                                                                  |                                            |                                                | 74,106.....                    | 10/23/2019                                |
| 7000244050..... |      | CALHOUN.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 126,954.....                                                    |                                             | 1,223.....                                 |                                                                  |                                            |                                                | 118,347.....                   | 10/23/2019                                |
| 7000241671..... |      | BESSEMER.....       | AL..... |           | 10/23/2019.....  | 5.20.....        | 97,572.....                                                     |                                             | 940.....                                   |                                                                  |                                            |                                                | 103,251.....                   | 10/23/2019                                |
| 7000240912..... |      | DOTHAN.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 55,618.....                                                     |                                             | 311.....                                   |                                                                  |                                            |                                                | 85,974.....                    | 10/23/2019                                |
| 7000244244..... |      | BEDFORD HTS.....    | OH..... |           | 10/23/2019.....  | 5.20.....        | 148,147.....                                                    |                                             | 1,427.....                                 |                                                                  |                                            |                                                | 123,163.....                   | 10/23/2019                                |
| 7000244577..... |      | WEST CHESTER.....   | PA..... |           | 10/23/2019.....  | 5.20.....        | 146,863.....                                                    |                                             | (416).....                                 |                                                                  |                                            |                                                | 244,006.....                   | 10/23/2019                                |
| 7000237402..... |      | MIDLAND.....        | MI..... |           | 10/23/2019.....  | 5.20.....        | 48,517.....                                                     |                                             | 164.....                                   |                                                                  |                                            |                                                | 84,256.....                    | 10/23/2019                                |
| 7000242532..... |      | BRONX.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 451,411.....                                                    |                                             | 4,347.....                                 |                                                                  |                                            |                                                | 403,064.....                   | 10/23/2019                                |
| 7000240102..... |      | COLUMBIA.....       | SC..... |           | 10/23/2019.....  | 5.20.....        | 91,702.....                                                     |                                             | 883.....                                   |                                                                  |                                            |                                                | 94,219.....                    | 10/23/2019                                |
| 7000240097..... |      | COMBINED LOCKS..... | WI..... |           | 10/23/2019.....  | 5.20.....        | 92,914.....                                                     |                                             | 48.....                                    |                                                                  |                                            |                                                | 118,457.....                   | 10/23/2019                                |
| 7000244053..... |      | MOORE.....          | OK..... |           | 10/23/2019.....  | 5.20.....        | 96,119.....                                                     |                                             | 1,145.....                                 |                                                                  |                                            |                                                | 129,801.....                   | 10/23/2019                                |
| 7000249092..... |      | HILLSBORO.....      | OH..... |           | 10/23/2019.....  | 5.20.....        | 79,190.....                                                     |                                             | 75.....                                    |                                                                  |                                            |                                                | 125,000.....                   | 08/01/2019                                |
| 7000240629..... |      | JACKSONVILLE.....   | AR..... |           | 10/23/2019.....  | 5.20.....        | 93,802.....                                                     |                                             | (247).....                                 |                                                                  |                                            |                                                | 99,000.....                    | 07/26/2019                                |
| 7000241201..... |      | PRINCETON.....      | KY..... |           | 10/23/2019.....  | 5.20.....        | 54,491.....                                                     |                                             | 525.....                                   |                                                                  |                                            |                                                | 60,000.....                    | 08/09/2019                                |
| 7000237873..... |      | NEW CASTLE.....     | IN..... |           | 10/23/2019.....  | 5.20.....        | 33,341.....                                                     |                                             | 2.....                                     |                                                                  |                                            |                                                | 45,000.....                    | 07/23/2019                                |
| 7000241672..... |      | ABINGTON.....       | MA..... |           | 10/23/2019.....  | 5.20.....        | 149,255.....                                                    |                                             | 1,437.....                                 |                                                                  |                                            |                                                | 192,255.....                   | 10/23/2019                                |
| 7000241729..... |      | CHARLESTON.....     | SC..... |           | 10/23/2019.....  | 5.20.....        | 102,828.....                                                    |                                             | 1,257.....                                 |                                                                  |                                            |                                                | 98,501.....                    | 10/23/2019                                |
| 7000249148..... |      | MOBILE.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 99,689.....                                                     |                                             | 248.....                                   |                                                                  |                                            |                                                | 90,799.....                    | 10/23/2019                                |
| 7000242200..... |      | KILLEEN.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 97,444.....                                                     |                                             | 938.....                                   |                                                                  |                                            |                                                | 89,014.....                    | 10/23/2019                                |
| 7000237401..... |      | NORRISTOWN.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 114,194.....                                                    |                                             | 1,100.....                                 |                                                                  |                                            |                                                | 126,317.....                   | 10/23/2019                                |
| 7000238732..... |      | CLEVELAND.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 72,995.....                                                     |                                             | 414.....                                   |                                                                  |                                            |                                                | 138,000.....                   | 07/22/2019                                |
| 7000242057..... |      | PHILADELPHIA.....   | PA..... |           | 10/23/2019.....  | 5.20.....        | 111,452.....                                                    |                                             | 1,073.....                                 |                                                                  |                                            |                                                | 150,044.....                   | 10/23/2019                                |
| 7000240910..... |      | SLOCOMB.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 119,549.....                                                    |                                             | 1,029.....                                 |                                                                  |                                            |                                                | 212,000.....                   | 08/13/2019                                |
| 7000244385..... |      | WICHITA.....        | KS..... |           | 10/23/2019.....  | 5.20.....        | 108,462.....                                                    |                                             | 1,045.....                                 |                                                                  |                                            |                                                | 131,511.....                   | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location                |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                         |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                    | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000249091..... |      | PENDLETON.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 140,606.....                                                    |                                             | 1,354.....                                 |                                                                  |                                            |                                                | 170,000.....                   | 07/19/2019                                |
| 7000243192..... |      | INWOOD.....             | WV..... |           | 10/23/2019.....  | 5.20.....        | 119,246.....                                                    |                                             | (425).....                                 |                                                                  |                                            |                                                | 215,000.....                   | 07/23/2019                                |
| 7000244246..... |      | COVINGTON.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 74,219.....                                                     |                                             | (51).....                                  |                                                                  |                                            |                                                | 104,018.....                   | 10/23/2019                                |
| 7000240628..... |      | EXETER.....             | MO..... |           | 10/23/2019.....  | 5.20.....        | 67,041.....                                                     |                                             | (488).....                                 |                                                                  |                                            |                                                | 65,000.....                    | 07/26/2019                                |
| 7000242196..... |      | FORT WORTH.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 168,075.....                                                    |                                             | 1,619.....                                 |                                                                  |                                            |                                                | 205,000.....                   | 01/14/2019                                |
| 7000240433..... |      | LEBANON.....            | IN..... |           | 10/23/2019.....  | 5.20.....        | 56,559.....                                                     |                                             | 545.....                                   |                                                                  |                                            |                                                | 123,900.....                   | 07/26/2019                                |
| 7000249099..... |      | COSHOCTON.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 82,123.....                                                     |                                             | 791.....                                   |                                                                  |                                            |                                                | 105,000.....                   | 07/24/2019                                |
| 7000243727..... |      | SAN ANTONIO.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 116,996.....                                                    |                                             | 299.....                                   |                                                                  |                                            |                                                | 124,336.....                   | 10/23/2019                                |
| 7000240571..... |      | BREAUX BRIDGE.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 71,622.....                                                     |                                             | 134.....                                   |                                                                  |                                            |                                                | 112,000.....                   | 07/28/2019                                |
| 7000240095..... |      | NEPTUNE.....            | NJ..... |           | 10/23/2019.....  | 5.20.....        | 191,563.....                                                    |                                             | (942).....                                 |                                                                  |                                            |                                                | 350,000.....                   | 03/13/2019                                |
| 7000238021..... |      | CLYDE.....              | MI..... |           | 10/23/2019.....  | 5.20.....        | 99,427.....                                                     |                                             | (338).....                                 |                                                                  |                                            |                                                | 180,000.....                   | 07/24/2019                                |
| 7000238970..... |      | INDEPENDENCE.....       | KY..... |           | 10/23/2019.....  | 5.20.....        | 96,404.....                                                     |                                             | 471.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 07/24/2019                                |
| 7000240094..... |      | HOUSTON.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 118,738.....                                                    |                                             | (119).....                                 |                                                                  |                                            |                                                | 168,000.....                   | 01/15/2019                                |
| 7000242535..... |      | CHICAGO.....            | IL..... |           | 10/23/2019.....  | 5.20.....        | 140,826.....                                                    |                                             | 227.....                                   |                                                                  |                                            |                                                | 182,475.....                   | 10/23/2019                                |
| 7000242197..... |      | ROSENBERG.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 48,029.....                                                     |                                             | 145.....                                   |                                                                  |                                            |                                                | 86,400.....                    | 10/23/2019                                |
| 7000244387..... |      | MOORESVILLE.....        | IN..... |           | 10/23/2019.....  | 5.20.....        | 119,930.....                                                    |                                             | 1,155.....                                 |                                                                  |                                            |                                                | 145,000.....                   | 07/23/2019                                |
| 7000239354..... |      | NATCHITOCHEs.....       | LA..... |           | 10/23/2019.....  | 5.20.....        | 73,290.....                                                     |                                             | (620).....                                 |                                                                  |                                            |                                                | 125,000.....                   | 07/24/2019                                |
| 7000238353..... |      | OXFORD.....             | PA..... |           | 10/23/2019.....  | 5.20.....        | 283,706.....                                                    |                                             | 2,732.....                                 |                                                                  |                                            |                                                | 354,704.....                   | 10/23/2019                                |
| 7000239160..... |      | MURRAY.....             | KY..... |           | 10/23/2019.....  | 5.20.....        | 66,826.....                                                     |                                             | 644.....                                   |                                                                  |                                            |                                                | 45,000.....                    | 07/29/2019                                |
| 7000241199..... |      | MOODY.....              | AL..... |           | 10/23/2019.....  | 5.20.....        | 143,947.....                                                    |                                             | 357.....                                   |                                                                  |                                            |                                                | 169,000.....                   | 07/20/2019                                |
| 7000240959..... |      | FORT WAYNE.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 133,492.....                                                    |                                             | 1,286.....                                 |                                                                  |                                            |                                                | 220,000.....                   | 07/24/2019                                |
| 7000238020..... |      | FERGUS FALLS.....       | MN..... |           | 10/23/2019.....  | 5.20.....        | 73,019.....                                                     |                                             | 703.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/26/2019                                |
| 7000237493..... |      | MINNEAPOLIS.....        | MN..... |           | 10/23/2019.....  | 5.20.....        | 65,429.....                                                     |                                             | 12.....                                    |                                                                  |                                            |                                                | 92,475.....                    | 10/23/2019                                |
| 7000243056..... |      | SPRUCE PINE.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 84,653.....                                                     |                                             | 123.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/31/2019                                |
| 7000237355..... |      | HOUSTON.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 51,159.....                                                     |                                             | 493.....                                   |                                                                  |                                            |                                                | 120,266.....                   | 10/23/2019                                |
| 7000242536..... |      | SAINT CLAIR SHORES..... | MI..... |           | 10/23/2019.....  | 5.20.....        | 129,182.....                                                    |                                             | 436.....                                   |                                                                  |                                            |                                                | 128,982.....                   | 10/23/2019                                |
| 7000237640..... |      | BALTIMORE.....          | MD..... |           | 10/23/2019.....  | 5.20.....        | 116,019.....                                                    |                                             | 45.....                                    |                                                                  |                                            |                                                | 158,687.....                   | 10/23/2019                                |
| 7000237501..... |      | SAGINAW.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 83,667.....                                                     |                                             | 806.....                                   |                                                                  |                                            |                                                | 138,000.....                   | 11/02/2018                                |
| 7000238356..... |      | WEST CALDWELL.....      | NJ..... |           | 10/23/2019.....  | 5.20.....        | 374,540.....                                                    |                                             | 3,607.....                                 |                                                                  |                                            |                                                | 474,237.....                   | 10/23/2019                                |
| 7000243868..... |      | BRUNDIDGE.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 68,352.....                                                     |                                             | 658.....                                   |                                                                  |                                            |                                                | 92,090.....                    | 10/23/2019                                |
| 7000238023..... |      | KEARNEY.....            | MO..... |           | 10/23/2019.....  | 5.20.....        | 141,638.....                                                    |                                             | 215.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 07/25/2019                                |
| 7000242341..... |      | TOMBALL.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 94,467.....                                                     |                                             | (225).....                                 |                                                                  |                                            |                                                | 175,000.....                   | 12/17/2018                                |
| 7000238494..... |      | MUNFORD.....            | TN..... |           | 10/23/2019.....  | 5.20.....        | 63,193.....                                                     |                                             | 218.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/22/2019                                |
| 7000239685..... |      | ALEXANDRIA.....         | MN..... |           | 10/23/2019.....  | 5.20.....        | 152,869.....                                                    |                                             | 1,034.....                                 |                                                                  |                                            |                                                | 255,000.....                   | 07/31/2019                                |
| 7000238161..... |      | SPANAWAY.....           | WA..... |           | 10/23/2019.....  | 5.20.....        | 146,761.....                                                    |                                             | 314.....                                   |                                                                  |                                            |                                                | 279,000.....                   | 07/22/2019                                |
| 7000237357..... |      | LAGRANGE.....           | KY..... |           | 10/23/2019.....  | 5.20.....        | 184,643.....                                                    |                                             | 1,211.....                                 |                                                                  |                                            |                                                | 210,422.....                   | 10/23/2019                                |
| 7000241677..... |      | BATON ROUGE.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 147,846.....                                                    |                                             | 1,002.....                                 |                                                                  |                                            |                                                | 166,225.....                   | 10/23/2019                                |
| 7000241820..... |      | BALTIMORE.....          | MD..... |           | 10/23/2019.....  | 5.20.....        | 133,612.....                                                    |                                             | 821.....                                   |                                                                  |                                            |                                                | 81,170.....                    | 10/23/2019                                |
| 7000238688..... |      | GRAVETTE.....           | AR..... |           | 10/23/2019.....  | 5.20.....        | 122,983.....                                                    |                                             | (115).....                                 |                                                                  |                                            |                                                | 120,000.....                   | 07/24/2019                                |
| 7000237833..... |      | COVINGTON.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 61,691.....                                                     |                                             | (448).....                                 |                                                                  |                                            |                                                | 109,000.....                   | 07/22/2019                                |
| 7000243729..... |      | DECATUR.....            | GA..... |           | 10/23/2019.....  | 5.20.....        | 98,439.....                                                     |                                             | 948.....                                   |                                                                  |                                            |                                                | 124,859.....                   | 10/23/2019                                |
| 7000242675..... |      | MIAMI.....              | FL..... |           | 10/23/2019.....  | 5.20.....        | 164,859.....                                                    |                                             | 987.....                                   |                                                                  |                                            |                                                | 235,000.....                   | 10/03/2019                                |
| 7000242342..... |      | MIDLAND CITY.....       | AL..... |           | 10/23/2019.....  | 5.20.....        | 98,377.....                                                     |                                             | 849.....                                   |                                                                  |                                            |                                                | 100,997.....                   | 10/23/2019                                |
| 7000238493..... |      | MORRIS.....             | IL..... |           | 10/23/2019.....  | 5.20.....        | 144,226.....                                                    |                                             | 873.....                                   |                                                                  |                                            |                                                | 183,000.....                   | 07/20/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location                |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                         |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                    | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000241539..... |      | SHREVEPORT.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 43,702.....                                                     |                                             | 537.....                                   |                                                                  |                                            |                                                | 121,000.....                   | 07/30/2019                                |
| 7000238878..... |      | MANCHESTER.....         | TN..... |           | 10/23/2019.....  | 5.20.....        | 86,748.....                                                     |                                             | 758.....                                   |                                                                  |                                            |                                                | 157,000.....                   | 07/30/2019                                |
| 7000243342..... |      | APALACHIN.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 64,524.....                                                     |                                             | 295.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 07/23/2019                                |
| 7000243204..... |      | MARION.....             | AR..... |           | 10/23/2019.....  | 5.20.....        | 81,433.....                                                     |                                             | 174.....                                   |                                                                  |                                            |                                                | 32,000.....                    | 08/28/2019                                |
| 7000237685..... |      | BATON ROUGE.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 107,102.....                                                    |                                             | 1,031.....                                 |                                                                  |                                            |                                                | 111,337.....                   | 10/23/2019                                |
| 7000239405..... |      | JACKSONVILLE.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 140,337.....                                                    |                                             | 1,352.....                                 |                                                                  |                                            |                                                | 135,000.....                   | 10/03/2019                                |
| 7000244341..... |      | SOUTH BEND.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 89,997.....                                                     |                                             | 264.....                                   |                                                                  |                                            |                                                | 139,413.....                   | 10/23/2019                                |
| 7000237546..... |      | GROVE CITY.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 43,721.....                                                     |                                             | 221.....                                   |                                                                  |                                            |                                                | 132,024.....                   | 10/23/2019                                |
| 7000239544..... |      | BURRILLVILLE.....       | RI..... |           | 10/23/2019.....  | 5.20.....        | 137,423.....                                                    |                                             | (79).....                                  |                                                                  |                                            |                                                | 255,000.....                   | 07/23/2019                                |
| 7000242481..... |      | BESSEMER.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 147,987.....                                                    |                                             | 979.....                                   |                                                                  |                                            |                                                | 180,593.....                   | 10/23/2019                                |
| 7000244197..... |      | CLEVELAND.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 65,187.....                                                     |                                             | 4,857.....                                 |                                                                  |                                            |                                                | 108,000.....                   | 10/11/2018                                |
| 7000237352..... |      | SAN ANTONIO.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 99,811.....                                                     |                                             | (339).....                                 |                                                                  |                                            |                                                | 162,044.....                   | 10/23/2019                                |
| 7000238877..... |      | EIGHT MILE.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 88,349.....                                                     |                                             | 430.....                                   |                                                                  |                                            |                                                | 95,000.....                    | 07/26/2019                                |
| 7000241013..... |      | ALLENHURST.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 178,666.....                                                    |                                             | 1,721.....                                 |                                                                  |                                            |                                                | 149,000.....                   | 07/20/2019                                |
| 7000242344..... |      | MERIDIANVILLE.....      | AL..... |           | 10/23/2019.....  | 5.20.....        | 141,891.....                                                    |                                             | 939.....                                   |                                                                  |                                            |                                                | 126,000.....                   | 10/08/2018                                |
| 7000244672..... |      | BLANDFORD.....          | MA..... |           | 10/23/2019.....  | 5.20.....        | 98,846.....                                                     |                                             | 53.....                                    |                                                                  |                                            |                                                | 184,154.....                   | 10/23/2019                                |
| 7000238405..... |      | HORIZON CITY.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 79,069.....                                                     |                                             | (262).....                                 |                                                                  |                                            |                                                | 110,000.....                   | 07/20/2019                                |
| 7000244196..... |      | GREENEVILLE.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 73,667.....                                                     |                                             | 709.....                                   |                                                                  |                                            |                                                | 82,188.....                    | 10/23/2019                                |
| 7000237407..... |      | WHITEHALL.....          | PA..... |           | 10/23/2019.....  | 5.20.....        | 77,413.....                                                     |                                             | 34.....                                    |                                                                  |                                            |                                                | 158,816.....                   | 10/23/2019                                |
| 7000238543..... |      | LAPLACE.....            | LA..... |           | 10/23/2019.....  | 5.20.....        | 132,023.....                                                    |                                             | (1,105).....                               |                                                                  |                                            |                                                | 165,000.....                   | 07/29/2019                                |
| 7000239212..... |      | LAS VEGAS.....          | NM..... |           | 10/23/2019.....  | 5.20.....        | 63,885.....                                                     |                                             | 131.....                                   |                                                                  |                                            |                                                | 110,000.....                   | 07/26/2019                                |
| 7000237687..... |      | POOLER.....             | GA..... |           | 10/23/2019.....  | 5.20.....        | 219,396.....                                                    |                                             | (584).....                                 |                                                                  |                                            |                                                | 253,622.....                   | 10/23/2019                                |
| 7000239065..... |      | JOSHUA.....             | TX..... |           | 10/23/2019.....  | 5.20.....        | 121,437.....                                                    |                                             | 755.....                                   |                                                                  |                                            |                                                | 138,513.....                   | 10/23/2019                                |
| 7000242013..... |      | COOKSON.....            | OK..... |           | 10/23/2019.....  | 5.20.....        | 187,181.....                                                    |                                             | 1,803.....                                 |                                                                  |                                            |                                                | 262,000.....                   | 12/10/2018                                |
| 7000242678..... |      | JACKSON.....            | MS..... |           | 10/23/2019.....  | 5.20.....        | 108,448.....                                                    |                                             | 1,044.....                                 |                                                                  |                                            |                                                | 135,356.....                   | 10/23/2019                                |
| 7000240621..... |      | MARION.....             | AR..... |           | 10/23/2019.....  | 5.20.....        | 109,352.....                                                    |                                             | (250).....                                 |                                                                  |                                            |                                                | 122,000.....                   | 08/28/2019                                |
| 7000241486..... |      | COVINGTON.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 123,685.....                                                    |                                             | 1,075.....                                 |                                                                  |                                            |                                                | 119,000.....                   | 11/14/2018                                |
| 7000244010..... |      | MUSCATINE.....          | IA..... |           | 10/23/2019.....  | 5.20.....        | 43,405.....                                                     |                                             | (379).....                                 |                                                                  |                                            |                                                | 62,213.....                    | 10/23/2019                                |
| 7000237492..... |      | HOUSTON.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 108,616.....                                                    |                                             | (512).....                                 |                                                                  |                                            |                                                | 167,217.....                   | 10/23/2019                                |
| 7000237354..... |      | DETROIT.....            | MI..... |           | 10/23/2019.....  | 5.20.....        | 48,662.....                                                     |                                             | (511).....                                 |                                                                  |                                            |                                                | 69,846.....                    | 10/23/2019                                |
| 7000243676..... |      | VALHERMOSA SPRINGS..... | AL..... |           | 10/23/2019.....  | 5.20.....        | 52,788.....                                                     |                                             | 508.....                                   |                                                                  |                                            |                                                | 78,650.....                    | 10/23/2019                                |
| 7000243343..... |      | ATHENS.....             | AL..... |           | 10/23/2019.....  | 5.20.....        | 95,520.....                                                     |                                             | 536.....                                   |                                                                  |                                            |                                                | 155,000.....                   | 07/24/2019                                |
| 7000237686..... |      | BAY SHORE.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 303,111.....                                                    |                                             | 2,919.....                                 |                                                                  |                                            |                                                | 341,321.....                   | 10/23/2019                                |
| 7000242961..... |      | VALE.....               | NC..... |           | 10/23/2019.....  | 5.20.....        | 66,281.....                                                     |                                             | (204).....                                 |                                                                  |                                            |                                                | 80,000.....                    | 07/22/2019                                |
| 7000238351..... |      | FRESNO.....             | TX..... |           | 10/23/2019.....  | 5.20.....        | 152,408.....                                                    |                                             | 999.....                                   |                                                                  |                                            |                                                | 160,737.....                   | 10/23/2019                                |
| 7000244342..... |      | SPRINGBORO.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 148,256.....                                                    |                                             | 416.....                                   |                                                                  |                                            |                                                | 183,259.....                   | 10/23/2019                                |
| 7000242346..... |      | MANSFIELD.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 121,882.....                                                    |                                             | 784.....                                   |                                                                  |                                            |                                                | 166,802.....                   | 10/23/2019                                |
| 7000238407..... |      | ALBERTA.....            | VA..... |           | 10/23/2019.....  | 5.20.....        | 91,109.....                                                     |                                             | 594.....                                   |                                                                  |                                            |                                                | 75,000.....                    | 07/25/2019                                |
| 7000237353..... |      | EASTON.....             | PA..... |           | 10/23/2019.....  | 5.20.....        | 161,107.....                                                    |                                             | 1,552.....                                 |                                                                  |                                            |                                                | 205,629.....                   | 10/23/2019                                |
| 7000237491..... |      | BAIRD.....              | TX..... |           | 10/23/2019.....  | 5.20.....        | 42,687.....                                                     |                                             | (13).....                                  |                                                                  |                                            |                                                | 50,844.....                    | 10/23/2019                                |
| 7000242208..... |      | KATY.....               | TX..... |           | 10/23/2019.....  | 5.20.....        | 72,300.....                                                     |                                             | 249.....                                   |                                                                  |                                            |                                                | 136,581.....                   | 10/23/2019                                |
| 7000239681..... |      | SELLERSBURG.....        | IN..... |           | 10/23/2019.....  | 5.20.....        | 144,907.....                                                    |                                             | (5).....                                   |                                                                  |                                            |                                                | 210,000.....                   | 07/22/2019                                |
| 7000242473..... |      | BEAUMONT.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 125,166.....                                                    |                                             | 1,205.....                                 |                                                                  |                                            |                                                | 147,881.....                   | 10/23/2019                                |
| 7000237508..... |      | GREENFIELD.....         | WI..... |           | 10/23/2019.....  | 5.20.....        | 92,282.....                                                     |                                             | 889.....                                   |                                                                  |                                            |                                                | 124,900.....                   | 02/22/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000240632..... |      | STEPHENSON.....     | VA..... |           | 10/23/2019.....  | 5.20.....        | 269,350.....                                                    |                                             | 646.....                                   |                                                                  |                                            |                                                | 375,000.....                   | 07/22/2019                                |
| 7000243472..... |      | SELMA.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 70,527.....                                                     |                                             | 109.....                                   |                                                                  |                                            |                                                | 75,000.....                    | 07/30/2019                                |
| 7000242529..... |      | ROSELLE.....        | NJ..... |           | 10/23/2019.....  | 5.20.....        | 372,109.....                                                    |                                             | (1,180).....                               |                                                                  |                                            |                                                | 246,508.....                   | 10/23/2019                                |
| 7000240770..... |      | KALISPELL.....      | MT..... |           | 10/23/2019.....  | 5.20.....        | 131,001.....                                                    |                                             | 831.....                                   |                                                                  |                                            |                                                | 215,000.....                   | 07/23/2019                                |
| 7000237451..... |      | SCHENECTADY.....    | NY..... |           | 10/23/2019.....  | 5.20.....        | 124,815.....                                                    |                                             | (1,213).....                               |                                                                  |                                            |                                                | 174,661.....                   | 10/23/2019                                |
| 7000241142..... |      | NAPPANEE.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 146,286.....                                                    |                                             | (967).....                                 |                                                                  |                                            |                                                | 190,000.....                   | 07/25/2019                                |
| 7000243810..... |      | FAIRBURN.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 132,492.....                                                    |                                             | 1,276.....                                 |                                                                  |                                            |                                                | 155,000.....                   | 11/09/2018                                |
| 7000238782..... |      | NEWPORT.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 60,618.....                                                     |                                             | 101.....                                   |                                                                  |                                            |                                                | 49,000.....                    | 07/24/2019                                |
| 7000249181..... |      | ALLIANCE.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 71,393.....                                                     |                                             | (98).....                                  |                                                                  |                                            |                                                | 107,588.....                   | 10/23/2019                                |
| 7000239029..... |      | DURHAM.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 91,028.....                                                     |                                             | 89.....                                    |                                                                  |                                            |                                                | 119,756.....                   | 10/23/2019                                |
| 7000239838..... |      | BURLINGTON.....     | KY..... |           | 10/23/2019.....  | 5.20.....        | 80,586.....                                                     |                                             | 312.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/21/2019                                |
| 7000242003..... |      | LANCASTER.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 107,313.....                                                    |                                             | 15.....                                    |                                                                  |                                            |                                                | 186,350.....                   | 10/23/2019                                |
| 7000240631..... |      | MCDONALD.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 114,420.....                                                    |                                             | (378).....                                 |                                                                  |                                            |                                                | 130,000.....                   | 07/24/2019                                |
| 7000242812..... |      | CLEVELAND.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 117,471.....                                                    |                                             | 105.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 08/02/2019                                |
| 7000238167..... |      | CALLAHAN.....       | FL..... |           | 10/23/2019.....  | 5.20.....        | 151,488.....                                                    |                                             | 379.....                                   |                                                                  |                                            |                                                | 220,000.....                   | 10/03/2019                                |
| 7000240293..... |      | MIAMI SPRINGS.....  | FL..... |           | 10/23/2019.....  | 5.20.....        | 168,424.....                                                    |                                             | 1,622.....                                 |                                                                  |                                            |                                                | 360,000.....                   | 10/03/2019                                |
| 7000249180..... |      | BLOOMINGTON.....    | IN..... |           | 10/23/2019.....  | 5.20.....        | 89,586.....                                                     |                                             | 343.....                                   |                                                                  |                                            |                                                | 115,850.....                   | 10/23/2019                                |
| 7000242004..... |      | TUNICA.....         | MS..... |           | 10/23/2019.....  | 5.20.....        | 73,342.....                                                     |                                             | 317.....                                   |                                                                  |                                            |                                                | 60,000.....                    | 07/23/2019                                |
| 7000239641..... |      | SEARCY.....         | AR..... |           | 10/23/2019.....  | 5.20.....        | 98,635.....                                                     |                                             | 950.....                                   |                                                                  |                                            |                                                | 30,000.....                    | 07/21/2019                                |
| 7000241953..... |      | HOLLAND PATENT..... | NY..... |           | 10/23/2019.....  | 5.20.....        | 110,599.....                                                    |                                             | (120).....                                 |                                                                  |                                            |                                                | 139,875.....                   | 10/23/2019                                |
| 7000244529..... |      | RICHMOND.....       | UT..... |           | 10/23/2019.....  | 5.20.....        | 145,976.....                                                    |                                             | 958.....                                   |                                                                  |                                            |                                                | 211,776.....                   | 10/23/2019                                |
| 7000243812..... |      | O FALLON.....       | MO..... |           | 10/23/2019.....  | 5.20.....        | 120,547.....                                                    |                                             | 1,909.....                                 |                                                                  |                                            |                                                | 137,431.....                   | 10/23/2019                                |
| 7000240348..... |      | DERBY.....          | KS..... |           | 10/23/2019.....  | 5.20.....        | 69,444.....                                                     |                                             | 44.....                                    |                                                                  |                                            |                                                | 92,000.....                    | 01/23/2019                                |
| 7000238646..... |      | RUTHER GLEN.....    | VA..... |           | 10/23/2019.....  | 5.20.....        | 96,430.....                                                     |                                             | 166.....                                   |                                                                  |                                            |                                                | 157,000.....                   | 09/16/2019                                |
| 7000240153..... |      | CARNEGIE.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 51,772.....                                                     |                                             | 115.....                                   |                                                                  |                                            |                                                | 90,039.....                    | 10/23/2019                                |
| 7000242142..... |      | PILOT.....          | VA..... |           | 10/23/2019.....  | 5.20.....        | 59,873.....                                                     |                                             | 106.....                                   |                                                                  |                                            |                                                | 124,129.....                   | 10/23/2019                                |
| 7000239836..... |      | HAZLEHURST.....     | GA..... |           | 10/23/2019.....  | 5.20.....        | 77,769.....                                                     |                                             | 271.....                                   |                                                                  |                                            |                                                | 113,000.....                   | 08/04/2019                                |
| 7000240486..... |      | BYRAM.....          | MS..... |           | 10/23/2019.....  | 5.20.....        | 103,979.....                                                    |                                             | 1,001.....                                 |                                                                  |                                            |                                                | 138,000.....                   | 07/24/2019                                |
| 7000239498..... |      | ROCHESTER.....      | NY..... |           | 10/23/2019.....  | 5.20.....        | 88,510.....                                                     |                                             | 136.....                                   |                                                                  |                                            |                                                | 119,242.....                   | 10/23/2019                                |
| 7000242338..... |      | COLLEGE PARK.....   | GA..... |           | 10/23/2019.....  | 5.20.....        | 130,625.....                                                    |                                             | 743.....                                   |                                                                  |                                            |                                                | 143,956.....                   | 10/23/2019                                |
| 7000241954..... |      | INDIAN HEAD.....    | MD..... |           | 10/23/2019.....  | 5.20.....        | 421,533.....                                                    |                                             | 1,626.....                                 |                                                                  |                                            |                                                | 369,593.....                   | 10/23/2019                                |
| 7000239642..... |      | THAXTON.....        | MS..... |           | 10/23/2019.....  | 5.20.....        | 55,039.....                                                     |                                             | 165.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/27/2019                                |
| 7000243473..... |      | MUNFORD.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 77,799.....                                                     |                                             | 220.....                                   |                                                                  |                                            |                                                | 177,000.....                   | 07/22/2019                                |
| 7000243668..... |      | WILSON.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 74,085.....                                                     |                                             | 419.....                                   |                                                                  |                                            |                                                | 107,747.....                   | 10/23/2019                                |
| 7000237452..... |      | ODESSA.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 111,138.....                                                    |                                             | 1,070.....                                 |                                                                  |                                            |                                                | 127,184.....                   | 10/23/2019                                |
| 7000240347..... |      | PEKIN.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 62,848.....                                                     |                                             | 392.....                                   |                                                                  |                                            |                                                | 89,871.....                    | 10/23/2019                                |
| 7000239499..... |      | ROCHESTER.....      | NY..... |           | 10/23/2019.....  | 5.20.....        | 79,482.....                                                     |                                             | 765.....                                   |                                                                  |                                            |                                                | 118,381.....                   | 10/23/2019                                |
| 7000239837..... |      | PORTER.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 171,082.....                                                    |                                             | 1,510.....                                 |                                                                  |                                            |                                                | 235,000.....                   | 07/22/2019                                |
| 7000240961..... |      | INDIANAPOLIS.....   | IN..... |           | 10/23/2019.....  | 5.20.....        | 117,204.....                                                    |                                             | 1,129.....                                 |                                                                  |                                            |                                                | 140,000.....                   | 07/23/2019                                |
| 7000238502..... |      | COLONIAL BEACH..... | VA..... |           | 10/23/2019.....  | 5.20.....        | 152,113.....                                                    |                                             | 669.....                                   |                                                                  |                                            |                                                | 169,849.....                   | 10/23/2019                                |
| 7000240290..... |      | EDGEWOOD.....       | KY..... |           | 10/23/2019.....  | 5.20.....        | 145,963.....                                                    |                                             | 438.....                                   |                                                                  |                                            |                                                | 198,495.....                   | 10/23/2019                                |
| 7000238164..... |      | GASSVILLE.....      | AR..... |           | 10/23/2019.....  | 5.20.....        | 67,425.....                                                     |                                             | 173.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 08/28/2019                                |
| 7000244003..... |      | MONTGOMERY.....     | AL..... |           | 10/23/2019.....  | 5.20.....        | 125,672.....                                                    |                                             | 281.....                                   |                                                                  |                                            |                                                | 175,462.....                   | 10/23/2019                                |
| 7000242339..... |      | STONE MOUNTAIN..... | GA..... |           | 10/23/2019.....  | 5.20.....        | 179,723.....                                                    |                                             | (152).....                                 |                                                                  |                                            |                                                | 206,037.....                   | 10/23/2019                                |
| 7000241479..... |      | MAYWOOD.....        | IL..... |           | 10/23/2019.....  | 5.20.....        | 68,832.....                                                     |                                             | 663.....                                   |                                                                  |                                            |                                                | 190,202.....                   | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243814..... |      | CORDOVA.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 147,293.....                                                    |                                             | 451.....                                   |                                                                  |                                            |                                                | 174,890.....                   | 10/23/2019                                |
| 7000240208..... |      | MOUNT VERNON.....     | NY..... |           | 10/23/2019.....  | 5.20.....        | 424,201.....                                                    |                                             | 4,085.....                                 |                                                                  |                                            |                                                | 503,583.....                   | 10/23/2019                                |
| 7000237498..... |      | PINE BLUFF.....       | AR..... |           | 10/23/2019.....  | 5.20.....        | 129,315.....                                                    |                                             | 1,245.....                                 |                                                                  |                                            |                                                | 163,844.....                   | 10/23/2019                                |
| 7000240822..... |      | HAGERSTOWN.....       | MD..... |           | 10/23/2019.....  | 5.20.....        | 105,350.....                                                    |                                             | 1,015.....                                 |                                                                  |                                            |                                                | 135,000.....                   | 07/23/2019                                |
| 7000241761..... |      | BYRON.....            | GA..... |           | 10/23/2019.....  | 5.20.....        | 75,564.....                                                     |                                             | 104.....                                   |                                                                  |                                            |                                                | 132,283.....                   | 10/23/2019                                |
| 7000238358..... |      | YAKIMA.....           | WA..... |           | 10/23/2019.....  | 5.20.....        | 48,687.....                                                     |                                             | (57).....                                  |                                                                  |                                            |                                                | 142,311.....                   | 10/23/2019                                |
| 7000242477..... |      | REYNOLDSBURG.....     | OH..... |           | 10/23/2019.....  | 5.20.....        | 144,113.....                                                    |                                             | 929.....                                   |                                                                  |                                            |                                                | 164,193.....                   | 10/23/2019                                |
| 7000240151..... |      | YOUNGSTOWN.....       | NY..... |           | 10/23/2019.....  | 5.20.....        | 195,069.....                                                    |                                             | 464.....                                   |                                                                  |                                            |                                                | 246,539.....                   | 10/23/2019                                |
| 7000237780..... |      | WESLACO.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 122,349.....                                                    |                                             | 475.....                                   |                                                                  |                                            |                                                | 137,636.....                   | 10/23/2019                                |
| 7000241090..... |      | ASHLAND.....          | KY..... |           | 10/23/2019.....  | 5.20.....        | 84,594.....                                                     |                                             | 815.....                                   |                                                                  |                                            |                                                | 89,500.....                    | 08/13/2019                                |
| 7000241956..... |      | VANDERGRIFT.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 38,912.....                                                     |                                             | 128.....                                   |                                                                  |                                            |                                                | 58,663.....                    | 10/23/2019                                |
| 7000244668..... |      | NOBLESVILLE.....      | IN..... |           | 10/23/2019.....  | 5.20.....        | 90,093.....                                                     |                                             | (102).....                                 |                                                                  |                                            |                                                | 205,000.....                   | 07/23/2019                                |
| 7000238496..... |      | CANANDAIGUA.....      | NY..... |           | 10/23/2019.....  | 5.20.....        | 44,946.....                                                     |                                             | 433.....                                   |                                                                  |                                            |                                                | 60,000.....                    | 07/23/2019                                |
| 7000240345..... |      | QUEENS VILLAGE.....   | NY..... |           | 10/23/2019.....  | 5.20.....        | 257,019.....                                                    |                                             | 2,475.....                                 |                                                                  |                                            |                                                | 564,000.....                   | 10/22/2018                                |
| 7000237641..... |      | HENDERSONVILLE.....   | TN..... |           | 10/23/2019.....  | 5.20.....        | 94,677.....                                                     |                                             | 84.....                                    |                                                                  |                                            |                                                | 187,921.....                   | 10/23/2019                                |
| 7000239026..... |      | HENDERSON.....        | NV..... |           | 10/23/2019.....  | 5.20.....        | 194,947.....                                                    |                                             | 694.....                                   |                                                                  |                                            |                                                | 291,446.....                   | 10/23/2019                                |
| 7000237497..... |      | LITTLE ROCK.....      | AR..... |           | 10/23/2019.....  | 5.20.....        | 75,176.....                                                     |                                             | 53.....                                    |                                                                  |                                            |                                                | 91,435.....                    | 10/23/2019                                |
| 7000241762..... |      | CHICAGO.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 257,259.....                                                    |                                             | 2,478.....                                 |                                                                  |                                            |                                                | 340,964.....                   | 10/23/2019                                |
| 7000242816..... |      | WELLINGTON.....       | CO..... |           | 10/23/2019.....  | 5.20.....        | 140,904.....                                                    |                                             | (502).....                                 |                                                                  |                                            |                                                | 320,000.....                   | 07/20/2019                                |
| 7000237644..... |      | COLUMBUS.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 65,748.....                                                     |                                             | 51.....                                    |                                                                  |                                            |                                                | 103,270.....                   | 10/23/2019                                |
| 7000238499..... |      | GREENWOOD.....        | SC..... |           | 10/23/2019.....  | 5.20.....        | 126,016.....                                                    |                                             | 1,214.....                                 |                                                                  |                                            |                                                | 115,000.....                   | 08/15/2019                                |
| 7000237506..... |      | LEXINGTON.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 198,286.....                                                    |                                             | 1,910.....                                 |                                                                  |                                            |                                                | 242,225.....                   | 10/23/2019                                |
| 7000241957..... |      | COLUMBIA CITY.....    | IN..... |           | 10/23/2019.....  | 5.20.....        | 59,470.....                                                     |                                             | (474).....                                 |                                                                  |                                            |                                                | 89,454.....                    | 10/23/2019                                |
| 7000241148..... |      | CHRISTIANSBURG.....   | VA..... |           | 10/23/2019.....  | 5.20.....        | 132,517.....                                                    |                                             | (129).....                                 |                                                                  |                                            |                                                | 163,000.....                   | 07/26/2019                                |
| 7000242146..... |      | FRANKLIN FURNACE..... | OH..... |           | 10/23/2019.....  | 5.20.....        | 35,629.....                                                     |                                             | 223.....                                   |                                                                  |                                            |                                                | 73,047.....                    | 10/23/2019                                |
| 7000241763..... |      | NEW BRIGHTON.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 82,423.....                                                     |                                             | 794.....                                   |                                                                  |                                            |                                                | 163,738.....                   | 10/23/2019                                |
| 7000239970..... |      | INDIAN LAND.....      | SC..... |           | 10/23/2019.....  | 5.20.....        | 191,391.....                                                    |                                             | 1,843.....                                 |                                                                  |                                            |                                                | 240,000.....                   | 07/22/2019                                |
| 7000242817..... |      | JONESVILLE.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 78,864.....                                                     |                                             | 989.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 07/26/2019                                |
| 7000237782..... |      | FAYETTEVILLE.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 14,113.....                                                     |                                             | (47).....                                  |                                                                  |                                            |                                                | 70,000.....                    | 07/24/2019                                |
| 7000241430..... |      | PHILADELPHIA.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 56,064.....                                                     |                                             | (286).....                                 |                                                                  |                                            |                                                | 91,031.....                    | 10/23/2019                                |
| 7000240205..... |      | RIDGELAND.....        | MS..... |           | 10/23/2019.....  | 5.20.....        | 97,202.....                                                     |                                             | 273.....                                   |                                                                  |                                            |                                                | 114,669.....                   | 10/23/2019                                |
| 7000240538..... |      | WALNUTPORT.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 131,943.....                                                    |                                             | 23.....                                    |                                                                  |                                            |                                                | 215,000.....                   | 07/24/2019                                |
| 7000244281..... |      | WINSTON SALEM.....    | NC..... |           | 10/23/2019.....  | 5.20.....        | 86,171.....                                                     |                                             | (51).....                                  |                                                                  |                                            |                                                | 142,460.....                   | 10/23/2019                                |
| 7000242624..... |      | MANSFIELD.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 103,809.....                                                    |                                             | 904.....                                   |                                                                  |                                            |                                                | 153,253.....                   | 10/23/2019                                |
| 7000240676..... |      | MUSKEGON.....         | MI..... |           | 10/23/2019.....  | 5.20.....        | 71,015.....                                                     |                                             | (183).....                                 |                                                                  |                                            |                                                | 110,000.....                   | 07/24/2019                                |
| 7000244143..... |      | SAN ANTONIO.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 77,267.....                                                     |                                             | (924).....                                 |                                                                  |                                            |                                                | 106,611.....                   | 10/23/2019                                |
| 7000241764..... |      | NEWARK.....           | NJ..... |           | 10/23/2019.....  | 5.20.....        | 189,936.....                                                    |                                             | 1,829.....                                 |                                                                  |                                            |                                                | 210,000.....                   | 12/27/2018                                |
| 7000239495..... |      | SCOTIA.....           | NY..... |           | 10/23/2019.....  | 5.20.....        | 108,580.....                                                    |                                             | 377.....                                   |                                                                  |                                            |                                                | 129,773.....                   | 10/23/2019                                |
| 7000239024..... |      | SEAFORD.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 322,160.....                                                    |                                             | (789).....                                 |                                                                  |                                            |                                                | 363,103.....                   | 10/23/2019                                |
| 7000242956..... |      | MIDWAY.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 143,810.....                                                    |                                             | 1,385.....                                 |                                                                  |                                            |                                                | 195,000.....                   | 07/20/2019                                |
| 7000239971..... |      | BUCKEYE.....          | AZ..... |           | 10/23/2019.....  | 5.20.....        | 138,489.....                                                    |                                             | 56.....                                    |                                                                  |                                            |                                                | 210,000.....                   | 07/19/2019                                |
| 7000241431..... |      | WILLIAMSPORT.....     | MD..... |           | 10/23/2019.....  | 5.20.....        | 118,106.....                                                    |                                             | 1,137.....                                 |                                                                  |                                            |                                                | 190,000.....                   | 07/24/2019                                |
| 7000240204..... |      | MURFREESBORO.....     | TN..... |           | 10/23/2019.....  | 5.20.....        | 59,253.....                                                     |                                             | 164.....                                   |                                                                  |                                            |                                                | 74,368.....                    | 10/23/2019                                |
| 7000239124..... |      | OPALOUSAS.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 41,109.....                                                     |                                             | (93).....                                  |                                                                  |                                            |                                                | 74,000.....                    | 07/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000239933..... |      | HAUGHTON.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 76,611.....                                                     |                                             | 75.....                                    |                                                                  |                                            |                                                | 135,000.....                   | 07/23/2019                                |
| 7000239600..... |      | HUBBARD.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 110,426.....                                                    |                                             | 676.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/21/2019                                |
| 7000243091..... |      | PORT WENTWORTH.....   | GA..... |           | 10/23/2019.....  | 5.20.....        | 102,485.....                                                    |                                             | 987.....                                   |                                                                  |                                            |                                                | 143,000.....                   | 08/04/2019                                |
| 7000238596..... |      | NILES.....            | MI..... |           | 10/23/2019.....  | 5.20.....        | 103,932.....                                                    |                                             | 17.....                                    |                                                                  |                                            |                                                | 100,000.....                   | 07/23/2019                                |
| 7000241432..... |      | READING.....          | PA..... |           | 10/23/2019.....  | 5.20.....        | 71,868.....                                                     |                                             | 454.....                                   |                                                                  |                                            |                                                | 95,838.....                    | 10/23/2019                                |
| 7000242288..... |      | BUFORD.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 68,748.....                                                     |                                             | 176.....                                   |                                                                  |                                            |                                                | 94,010.....                    | 10/23/2019                                |
| 7000244621..... |      | SPRINGFIELD.....      | MA..... |           | 10/23/2019.....  | 5.20.....        | 152,820.....                                                    |                                             | 1,472.....                                 |                                                                  |                                            |                                                | 164,113.....                   | 10/23/2019                                |
| 7000239934..... |      | VACHERIE.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 165,696.....                                                    |                                             | 613.....                                   |                                                                  |                                            |                                                | 205,000.....                   | 08/09/2019                                |
| 7000244145..... |      | SAN ANTONIO.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 158,333.....                                                    |                                             | 1,525.....                                 |                                                                  |                                            |                                                | 168,990.....                   | 10/23/2019                                |
| 7000244478..... |      | GLEN ALLEN.....       | VA..... |           | 10/23/2019.....  | 5.20.....        | 134,955.....                                                    |                                             | (174).....                                 |                                                                  |                                            |                                                | 209,267.....                   | 10/23/2019                                |
| 7000241095..... |      | HULL.....             | GA..... |           | 10/23/2019.....  | 5.20.....        | 107,493.....                                                    |                                             | (102).....                                 |                                                                  |                                            |                                                | 180,000.....                   | 07/23/2019                                |
| 7000244339..... |      | CAMDEN.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 54,164.....                                                     |                                             | (102).....                                 |                                                                  |                                            |                                                | 81,481.....                    | 10/23/2019                                |
| 7000240197..... |      | ORANGE PARK.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 244,020.....                                                    |                                             | 1,620.....                                 |                                                                  |                                            |                                                | 225,000.....                   | 10/03/2019                                |
| 7000242093..... |      | GASTONIA.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 98,969.....                                                     |                                             | (49).....                                  |                                                                  |                                            |                                                | 153,000.....                   | 10/23/2018                                |
| 7000241433..... |      | CHESTER.....          | VA..... |           | 10/23/2019.....  | 5.20.....        | 122,741.....                                                    |                                             | 1,525.....                                 |                                                                  |                                            |                                                | 189,982.....                   | 10/23/2019                                |
| 7000241910..... |      | VINELAND.....         | NJ..... |           | 10/23/2019.....  | 5.20.....        | 147,505.....                                                    |                                             | 1,421.....                                 |                                                                  |                                            |                                                | 216,328.....                   | 10/23/2019                                |
| 7000242765..... |      | SHANNON HILLS.....    | AR..... |           | 10/23/2019.....  | 5.20.....        | 92,037.....                                                     |                                             | 786.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/25/2019                                |
| 7000243764..... |      | LITTLE ELM.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 118,002.....                                                    |                                             | 406.....                                   |                                                                  |                                            |                                                | 180,479.....                   | 10/23/2019                                |
| 7000238933..... |      | MILLERSPORT.....      | OH..... |           | 10/23/2019.....  | 5.20.....        | 128,849.....                                                    |                                             | 72.....                                    |                                                                  |                                            |                                                | 220,000.....                   | 07/24/2019                                |
| 7000237410..... |      | OAKDALE.....          | PA..... |           | 10/23/2019.....  | 5.20.....        | 186,622.....                                                    |                                             | 986.....                                   |                                                                  |                                            |                                                | 285,025.....                   | 10/23/2019                                |
| 7000239317..... |      | NATCHITOCHES.....     | LA..... |           | 10/23/2019.....  | 5.20.....        | 96,802.....                                                     |                                             | (1,724).....                               |                                                                  |                                            |                                                | 99,000.....                    | 07/24/2019                                |
| 7000243959..... |      | HOLIDAY.....          | FL..... |           | 10/23/2019.....  | 5.20.....        | 62,972.....                                                     |                                             | 606.....                                   |                                                                  |                                            |                                                | 95,000.....                    | 10/03/2019                                |
| 7000240867..... |      | LITTLE ROCK.....      | AR..... |           | 10/23/2019.....  | 5.20.....        | 78,806.....                                                     |                                             | 452.....                                   |                                                                  |                                            |                                                | 97,236.....                    | 10/23/2019                                |
| 7000238265..... |      | WAKE FOREST.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 176,406.....                                                    |                                             | (114).....                                 |                                                                  |                                            |                                                | 260,000.....                   | 07/23/2019                                |
| 7000240196..... |      | CHATTANOOGA.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 99,180.....                                                     |                                             | 596.....                                   |                                                                  |                                            |                                                | 112,010.....                   | 10/23/2019                                |
| 7000241767..... |      | SMYRNA.....           | TN..... |           | 10/23/2019.....  | 5.20.....        | 114,939.....                                                    |                                             | 793.....                                   |                                                                  |                                            |                                                | 239,250.....                   | 03/18/2019                                |
| 7000242432..... |      | SILVER SPRINGS.....   | NV..... |           | 10/23/2019.....  | 5.20.....        | 111,826.....                                                    |                                             | (238).....                                 |                                                                  |                                            |                                                | 179,300.....                   | 02/01/2019                                |
| 7000237938..... |      | INDIAN HEAD.....      | MD..... |           | 10/23/2019.....  | 5.20.....        | 241,742.....                                                    |                                             | 324.....                                   |                                                                  |                                            |                                                | 250,000.....                   | 07/22/2019                                |
| 7000242628..... |      | BIRMINGHAM.....       | AL..... |           | 10/23/2019.....  | 5.20.....        | 75,956.....                                                     |                                             | 117.....                                   |                                                                  |                                            |                                                | 114,848.....                   | 10/23/2019                                |
| 7000239594..... |      | BIRDSBORO.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 113,158.....                                                    |                                             | 1,090.....                                 |                                                                  |                                            |                                                | 150,000.....                   | 07/24/2019                                |
| 7000243092..... |      | VIDOR.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 112,149.....                                                    |                                             | 1,080.....                                 |                                                                  |                                            |                                                | 117,000.....                   | 07/25/2019                                |
| 7000244090..... |      | FAIRVIEW HEIGHTS..... | IL..... |           | 10/23/2019.....  | 5.20.....        | 101,417.....                                                    |                                             | (449).....                                 |                                                                  |                                            |                                                | 110,000.....                   | 12/11/2018                                |
| 7000240728..... |      | SHEPHERDSVILLE.....   | KY..... |           | 10/23/2019.....  | 5.20.....        | 183,258.....                                                    |                                             | 1,765.....                                 |                                                                  |                                            |                                                | 157,000.....                   | 07/23/2019                                |
| 7000243763..... |      | LONOKE.....           | AR..... |           | 10/23/2019.....  | 5.20.....        | 34,108.....                                                     |                                             | (55).....                                  |                                                                  |                                            |                                                | 68,392.....                    | 10/23/2019                                |
| 7000241573..... |      | MEMPHIS.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 98,082.....                                                     |                                             | (61).....                                  |                                                                  |                                            |                                                | 138,883.....                   | 10/23/2019                                |
| 7000238126..... |      | EDEN.....             | NC..... |           | 10/23/2019.....  | 5.20.....        | 52,789.....                                                     |                                             | 508.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/22/2019                                |
| 7000238740..... |      | ELLWOOD CITY.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 66,050.....                                                     |                                             | 581.....                                   |                                                                  |                                            |                                                | 130,900.....                   | 07/22/2019                                |
| 7000242100..... |      | FORT WORTH.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 125,445.....                                                    |                                             | 1,208.....                                 |                                                                  |                                            |                                                | 192,000.....                   | 03/15/2019                                |
| 7000243958..... |      | ROWLETT.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 159,055.....                                                    |                                             | 1,532.....                                 |                                                                  |                                            |                                                | 189,250.....                   | 10/23/2019                                |
| 7000242095..... |      | BURLINGTON.....       | NJ..... |           | 10/23/2019.....  | 5.20.....        | 87,208.....                                                     |                                             | 572.....                                   |                                                                  |                                            |                                                | 87,046.....                    | 10/23/2019                                |
| 7000240671..... |      | VERSAILLES.....       | KY..... |           | 10/23/2019.....  | 5.20.....        | 52,978.....                                                     |                                             | (101).....                                 |                                                                  |                                            |                                                | 80,000.....                    | 07/24/2019                                |
| 7000237594..... |      | HOUSTON.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 72,934.....                                                     |                                             | 23.....                                    |                                                                  |                                            |                                                | 116,117.....                   | 10/23/2019                                |
| 7000240727..... |      | ALANSON.....          | MI..... |           | 10/23/2019.....  | 5.20.....        | 108,991.....                                                    |                                             | 944.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 08/02/2019                                |
| 7000238592..... |      | CUNNINGHAM.....       | TN..... |           | 10/23/2019.....  | 5.20.....        | 146,278.....                                                    |                                             | (1,306).....                               |                                                                  |                                            |                                                | 260,000.....                   | 07/30/2019                                |
| 7000244431..... |      | GRANITE CITY.....     | IL..... |           | 10/23/2019.....  | 5.20.....        | 63,539.....                                                     |                                             | 6.....                                     |                                                                  |                                            |                                                | 81,244.....                    | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000240056..... |      | MECHANICSBURG.....  | PA..... |           | 10/23/2019.....  | 5.20.....        | 277,611.....                                                    |                                             | 1,141.....                                 |                                                                  |                                            |                                                | 290,000.....                   | 07/23/2019                                |
| 7000243572..... |      | WAKE FOREST.....    | NC..... |           | 10/23/2019.....  | 5.20.....        | 148,006.....                                                    |                                             | 1,425.....                                 |                                                                  |                                            |                                                | 250,000.....                   | 07/23/2019                                |
| 7000241769..... |      | GAFFNEY.....        | SC..... |           | 10/23/2019.....  | 5.20.....        | 228,776.....                                                    |                                             | 1,600.....                                 |                                                                  |                                            |                                                | 273,813.....                   | 10/23/2019                                |
| 7000242434..... |      | VANCOUVER.....      | WA..... |           | 10/23/2019.....  | 5.20.....        | 246,970.....                                                    |                                             | 2,378.....                                 |                                                                  |                                            |                                                | 315,000.....                   | 07/23/2019                                |
| 7000239930..... |      | CEDARTOWN.....      | GA..... |           | 10/23/2019.....  | 5.20.....        | 71,215.....                                                     |                                             | 473.....                                   |                                                                  |                                            |                                                | 148,000.....                   | 07/24/2019                                |
| 7000240388..... |      | READING.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 128,554.....                                                    |                                             | 1,238.....                                 |                                                                  |                                            |                                                | 147,741.....                   | 10/23/2019                                |
| 7000237455..... |      | GWYNN OAK.....      | MD..... |           | 10/23/2019.....  | 5.20.....        | 94,936.....                                                     |                                             | (211).....                                 |                                                                  |                                            |                                                | 159,275.....                   | 10/23/2019                                |
| 7000240193..... |      | EL PASO.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 257,746.....                                                    |                                             | 2,482.....                                 |                                                                  |                                            |                                                | 267,585.....                   | 10/23/2019                                |
| 7000242573..... |      | SOUTH MILLS.....    | NC..... |           | 10/23/2019.....  | 5.20.....        | 123,145.....                                                    |                                             | 1,186.....                                 |                                                                  |                                            |                                                | 123,742.....                   | 10/23/2019                                |
| 7000242911..... |      | CORCORAN.....       | CA..... |           | 10/23/2019.....  | 5.20.....        | 160,506.....                                                    |                                             | (794).....                                 |                                                                  |                                            |                                                | 180,000.....                   | 07/21/2019                                |
| 7000239787..... |      | BATON ROUGE.....    | LA..... |           | 10/23/2019.....  | 5.20.....        | 110,890.....                                                    |                                             | 704.....                                   |                                                                  |                                            |                                                | 134,000.....                   | 07/26/2019                                |
| 7000240725..... |      | CALERA.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 64,102.....                                                     |                                             | 112.....                                   |                                                                  |                                            |                                                | 89,000.....                    | 07/22/2019                                |
| 7000249140..... |      | SCOTT.....          | LA..... |           | 10/23/2019.....  | 5.20.....        | 53,248.....                                                     |                                             | 294.....                                   |                                                                  |                                            |                                                | 139,151.....                   | 10/23/2019                                |
| 7000238261..... |      | ELKHART.....        | IA..... |           | 10/23/2019.....  | 5.20.....        | 143,177.....                                                    |                                             | 1,379.....                                 |                                                                  |                                            |                                                | 163,000.....                   | 07/26/2019                                |
| 7000244096..... |      | HINESVILLE.....     | GA..... |           | 10/23/2019.....  | 5.20.....        | 122,467.....                                                    |                                             | 1,179.....                                 |                                                                  |                                            |                                                | 90,000.....                    | 07/20/2019                                |
| 7000240530..... |      | TELFORD.....        | PA..... |           | 10/23/2019.....  | 5.20.....        | 162,799.....                                                    |                                             | 1,568.....                                 |                                                                  |                                            |                                                | 255,900.....                   | 07/25/2019                                |
| 7000243574..... |      | BROUSSARD.....      | LA..... |           | 10/23/2019.....  | 5.20.....        | 128,242.....                                                    |                                             | 1,077.....                                 |                                                                  |                                            |                                                | 155,000.....                   | 07/22/2019                                |
| 7000237600..... |      | BELLEVILLE.....     | IL..... |           | 10/23/2019.....  | 5.20.....        | 104,717.....                                                    |                                             | 1,008.....                                 |                                                                  |                                            |                                                | 126,546.....                   | 10/23/2019                                |
| 7000238317..... |      | HAMPSTEAD.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 123,237.....                                                    |                                             | 725.....                                   |                                                                  |                                            |                                                | 200,000.....                   | 07/21/2019                                |
| 7000240724..... |      | MILAN.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 104,735.....                                                    |                                             | 196.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/31/2019                                |
| 7000237595..... |      | PHILADELPHIA.....   | PA..... |           | 10/23/2019.....  | 5.20.....        | 118,908.....                                                    |                                             | 623.....                                   |                                                                  |                                            |                                                | 153,852.....                   | 10/23/2019                                |
| 7000241915..... |      | CLINTON.....        | MD..... |           | 10/23/2019.....  | 5.20.....        | 198,544.....                                                    |                                             | (866).....                                 |                                                                  |                                            |                                                | 305,264.....                   | 10/23/2019                                |
| 7000242576..... |      | JONESBORO.....      | GA..... |           | 10/23/2019.....  | 5.20.....        | 110,565.....                                                    |                                             | (142).....                                 |                                                                  |                                            |                                                | 117,062.....                   | 10/23/2019                                |
| 7000243629..... |      | REMINGTON.....      | VA..... |           | 10/23/2019.....  | 5.20.....        | 147,554.....                                                    |                                             | 518.....                                   |                                                                  |                                            |                                                | 169,128.....                   | 10/23/2019                                |
| 7000238593..... |      | WEST JEFFERSON..... | NC..... |           | 10/23/2019.....  | 5.20.....        | 136,400.....                                                    |                                             | 912.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/24/2019                                |
| 7000244432..... |      | PARK CITY.....      | KS..... |           | 10/23/2019.....  | 5.20.....        | 66,985.....                                                     |                                             | (4).....                                   |                                                                  |                                            |                                                | 82,000.....                    | 07/19/2019                                |
| 7000238260..... |      | KINGSTON.....       | GA..... |           | 10/23/2019.....  | 5.20.....        | 52,399.....                                                     |                                             | (54).....                                  |                                                                  |                                            |                                                | 145,000.....                   | 07/20/2019                                |
| 7000244627..... |      | WINDSOR MILL.....   | MD..... |           | 10/23/2019.....  | 5.20.....        | 130,499.....                                                    |                                             | 227.....                                   |                                                                  |                                            |                                                | 171,210.....                   | 10/23/2019                                |
| 7000240918..... |      | PEARLAND.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 112,122.....                                                    |                                             | 635.....                                   |                                                                  |                                            |                                                | 199,705.....                   | 10/23/2019                                |
| 7000242564..... |      | MILWAUKEE.....      | WI..... |           | 10/23/2019.....  | 5.20.....        | 101,206.....                                                    |                                             | 657.....                                   |                                                                  |                                            |                                                | 157,339.....                   | 10/23/2019                                |
| 7000238190..... |      | COLUMBIANA.....     | OH..... |           | 10/23/2019.....  | 5.20.....        | 85,736.....                                                     |                                             | 161.....                                   |                                                                  |                                            |                                                | 148,000.....                   | 07/22/2019                                |
| 7000240234..... |      | HOUSTON.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 217,357.....                                                    |                                             | 1,894.....                                 |                                                                  |                                            |                                                | 245,000.....                   | 07/22/2019                                |
| 7000237386..... |      | RICHMOND.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 105,396.....                                                    |                                             | 659.....                                   |                                                                  |                                            |                                                | 163,791.....                   | 10/23/2019                                |
| 7000242426..... |      | LUBBOCK.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 71,935.....                                                     |                                             | 247.....                                   |                                                                  |                                            |                                                | 104,545.....                   | 10/23/2019                                |
| 7000241427..... |      | CHESAPEAKE.....     | VA..... |           | 10/23/2019.....  | 5.20.....        | 53,815.....                                                     |                                             | (272).....                                 |                                                                  |                                            |                                                | 93,182.....                    | 10/23/2019                                |
| 7000239383..... |      | SUMMERVILLE.....    | GA..... |           | 10/23/2019.....  | 5.20.....        | 64,143.....                                                     |                                             | 165.....                                   |                                                                  |                                            |                                                | 85,869.....                    | 10/23/2019                                |
| 7000241904..... |      | AKRON.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 52,462.....                                                     |                                             | (79).....                                  |                                                                  |                                            |                                                | 110,076.....                   | 10/23/2019                                |
| 7000237862..... |      | MULBERRY.....       | AR..... |           | 10/23/2019.....  | 5.20.....        | 42,074.....                                                     |                                             | (408).....                                 |                                                                  |                                            |                                                | 69,000.....                    | 07/23/2019                                |
| 7000243901..... |      | UNION CITY.....     | GA..... |           | 10/23/2019.....  | 5.20.....        | 159,316.....                                                    |                                             | 1,534.....                                 |                                                                  |                                            |                                                | 131,915.....                   | 10/23/2019                                |
| 7000240428..... |      | MELBOURNE.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 187,839.....                                                    |                                             | (397).....                                 |                                                                  |                                            |                                                | 305,000.....                   | 10/03/2019                                |
| 7000240904..... |      | NORTH AUGUSTA.....  | SC..... |           | 10/23/2019.....  | 5.20.....        | 73,471.....                                                     |                                             | 708.....                                   |                                                                  |                                            |                                                | 71,031.....                    | 10/23/2019                                |
| 7000239916..... |      | HENDERSON.....      | KY..... |           | 10/23/2019.....  | 5.20.....        | 80,278.....                                                     |                                             | 773.....                                   |                                                                  |                                            |                                                | 65,000.....                    | 08/12/2019                                |
| 7000244561..... |      | SULPHUR.....        | LA..... |           | 10/23/2019.....  | 5.20.....        | 97,747.....                                                     |                                             | (492).....                                 |                                                                  |                                            |                                                | 132,773.....                   | 10/23/2019                                |
| 7000239579..... |      | MCALESTER.....      | OK..... |           | 10/23/2019.....  | 5.20.....        | 97,149.....                                                     |                                             | 285.....                                   |                                                                  |                                            |                                                | 120,000.....                   | 07/25/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location                |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                         |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                    | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243618..... |      | GREENVILLE.....         | KY..... |           | 10/23/2019.....  | 5.20.....        | 96,304.....                                                     |                                             | (352).....                                 |                                                                  |                                            |                                                | 115,000.....                   | 09/05/2019                                |
| 7000241710..... |      | SAN ANTONIO.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 108,673.....                                                    |                                             | 735.....                                   |                                                                  |                                            |                                                | 159,147.....                   | 10/23/2019                                |
| 7000240371..... |      | SOMERSET.....           | NJ..... |           | 10/23/2019.....  | 5.20.....        | 135,445.....                                                    |                                             | 1,304.....                                 |                                                                  |                                            |                                                | 250,000.....                   | 02/05/2019                                |
| 7000242903..... |      | PANAMA CITY.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 139,504.....                                                    |                                             | 36.....                                    |                                                                  |                                            |                                                | 185,000.....                   | 10/03/2019                                |
| 7000242427..... |      | DAYTON.....             | OH..... |           | 10/23/2019.....  | 5.20.....        | 46,335.....                                                     |                                             | 270.....                                   |                                                                  |                                            |                                                | 53,016.....                    | 10/23/2019                                |
| 7000244279..... |      | BIRMINGHAM.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 117,034.....                                                    |                                             | 317.....                                   |                                                                  |                                            |                                                | 102,668.....                   | 10/23/2019                                |
| 7000244616..... |      | ROSENBERG.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 110,470.....                                                    |                                             | 86.....                                    |                                                                  |                                            |                                                | 167,975.....                   | 10/23/2019                                |
| 7000240427..... |      | CLEBURNE.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 66,325.....                                                     |                                             | 447.....                                   |                                                                  |                                            |                                                | 79,367.....                    | 10/23/2019                                |
| 7000243895..... |      | HAMILTON TOWNSHIP.....  | NJ..... |           | 10/23/2019.....  | 5.20.....        | 82,970.....                                                     |                                             | 128.....                                   |                                                                  |                                            |                                                | 135,465.....                   | 10/23/2019                                |
| 7000241905..... |      | SAVANNAH.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 128,013.....                                                    |                                             | 1,233.....                                 |                                                                  |                                            |                                                | 142,880.....                   | 10/23/2019                                |
| 7000241429..... |      | CHARLOTTE.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 95,381.....                                                     |                                             | 472.....                                   |                                                                  |                                            |                                                | 144,545.....                   | 10/23/2019                                |
| 7000239108..... |      | PHILADELPHIA.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 64,307.....                                                     |                                             | 871.....                                   |                                                                  |                                            |                                                | 124,626.....                   | 10/23/2019                                |
| 7000242370..... |      | BRENTWOOD.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 331,613.....                                                    |                                             | 3,194.....                                 |                                                                  |                                            |                                                | 310,000.....                   | 01/21/2019                                |
| 7000239381..... |      | SAINT CLAIR SHORES..... | MI..... |           | 10/23/2019.....  | 5.20.....        | 55,609.....                                                     |                                             | 228.....                                   |                                                                  |                                            |                                                | 82,702.....                    | 10/23/2019                                |
| 7000237670..... |      | WYLIE.....              | TX..... |           | 10/23/2019.....  | 5.20.....        | 212,936.....                                                    |                                             | 514.....                                   |                                                                  |                                            |                                                | 283,183.....                   | 10/23/2019                                |
| 7000237532..... |      | CANTON.....             | MI..... |           | 10/23/2019.....  | 5.20.....        | 79,874.....                                                     |                                             | (151).....                                 |                                                                  |                                            |                                                | 141,714.....                   | 10/23/2019                                |
| 7000237864..... |      | WAUPUN.....             | WI..... |           | 10/23/2019.....  | 5.20.....        | 46,322.....                                                     |                                             | 215.....                                   |                                                                  |                                            |                                                | 93,000.....                    | 07/25/2019                                |
| 7000240426..... |      | CHICAGO.....            | IL..... |           | 10/23/2019.....  | 5.20.....        | 86,676.....                                                     |                                             | 835.....                                   |                                                                  |                                            |                                                | 112,800.....                   | 10/23/2019                                |
| 7000238916..... |      | DOUBLE SPRINGS.....     | AL..... |           | 10/23/2019.....  | 5.20.....        | 86,770.....                                                     |                                             | 193.....                                   |                                                                  |                                            |                                                | 105,000.....                   | 07/26/2019                                |
| 7000239576..... |      | LANCASTER.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 85,194.....                                                     |                                             | 443.....                                   |                                                                  |                                            |                                                | 159,900.....                   | 08/29/2019                                |
| 7000238862..... |      | DAYTON.....             | TN..... |           | 10/23/2019.....  | 5.20.....        | 138,233.....                                                    |                                             | 124.....                                   |                                                                  |                                            |                                                | 168,000.....                   | 07/26/2019                                |
| 7000241712..... |      | WASHINGTON.....         | DC..... |           | 10/23/2019.....  | 5.20.....        | 191,906.....                                                    |                                             | 1,848.....                                 |                                                                  |                                            |                                                | 356,602.....                   | 10/23/2019                                |
| 7000244619..... |      | WARWICK.....            | RI..... |           | 10/23/2019.....  | 5.20.....        | 149,340.....                                                    |                                             | 511.....                                   |                                                                  |                                            |                                                | 170,048.....                   | 10/23/2019                                |
| 7000241850..... |      | WALTERBORO.....         | SC..... |           | 10/23/2019.....  | 5.20.....        | 59,033.....                                                     |                                             | 379.....                                   |                                                                  |                                            |                                                | 60,951.....                    | 10/23/2019                                |
| 7000240758..... |      | KENDALLVILLE.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 121,949.....                                                    |                                             | 698.....                                   |                                                                  |                                            |                                                | 140,000.....                   | 07/31/2019                                |
| 7000240901..... |      | LITHONIA.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 103,922.....                                                    |                                             | 371.....                                   |                                                                  |                                            |                                                | 130,647.....                   | 10/23/2019                                |
| 7000242234..... |      | DALLAS.....             | TX..... |           | 10/23/2019.....  | 5.20.....        | 87,387.....                                                     |                                             | 842.....                                   |                                                                  |                                            |                                                | 125,292.....                   | 10/23/2019                                |
| 7000244562..... |      | PORT WENTWORTH.....     | GA..... |           | 10/23/2019.....  | 5.20.....        | 137,942.....                                                    |                                             | 785.....                                   |                                                                  |                                            |                                                | 205,000.....                   | 07/22/2019                                |
| 7000241713..... |      | SAVANNAH.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 62,667.....                                                     |                                             | 604.....                                   |                                                                  |                                            |                                                | 142,835.....                   | 10/23/2019                                |
| 7000243905..... |      | ATLANTIC CITY.....      | NJ..... |           | 10/23/2019.....  | 5.20.....        | 70,612.....                                                     |                                             | (1).....                                   |                                                                  |                                            |                                                | 126,465.....                   | 10/23/2019                                |
| 7000239103..... |      | MC CALLA.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 156,084.....                                                    |                                             | 434.....                                   |                                                                  |                                            |                                                | 201,254.....                   | 10/23/2019                                |
| 7000241990..... |      | RAYNHAM.....            | MA..... |           | 10/23/2019.....  | 5.20.....        | 343,558.....                                                    |                                             | 232.....                                   |                                                                  |                                            |                                                | 459,253.....                   | 10/23/2019                                |
| 7000240900..... |      | CHARLOTTE.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 116,995.....                                                    |                                             | 218.....                                   |                                                                  |                                            |                                                | 183,855.....                   | 10/23/2019                                |
| 7000237438..... |      | MADERA.....             | CA..... |           | 10/23/2019.....  | 5.20.....        | 170,989.....                                                    |                                             | (2,037).....                               |                                                                  |                                            |                                                | 365,000.....                   | 02/20/2019                                |
| 7000239574..... |      | FONTANA.....            | KS..... |           | 10/23/2019.....  | 5.20.....        | 147,039.....                                                    |                                             | 929.....                                   |                                                                  |                                            |                                                | 170,000.....                   | 07/29/2019                                |
| 7000243373..... |      | CHAFFEE.....            | MO..... |           | 10/23/2019.....  | 5.20.....        | 101,087.....                                                    |                                             | 239.....                                   |                                                                  |                                            |                                                | 85,000.....                    | 07/25/2019                                |
| 7000239380..... |      | DOVER TWP.....          | NJ..... |           | 10/23/2019.....  | 5.20.....        | 341,779.....                                                    |                                             | 3,291.....                                 |                                                                  |                                            |                                                | 281,708.....                   | 10/23/2019                                |
| 7000238574..... |      | NEW IBERIA.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 107,911.....                                                    |                                             | (228).....                                 |                                                                  |                                            |                                                | 119,000.....                   | 07/27/2019                                |
| 7000242042..... |      | BROOKLYN.....           | NY..... |           | 10/23/2019.....  | 5.20.....        | 476,684.....                                                    |                                             | 4,591.....                                 |                                                                  |                                            |                                                | 491,246.....                   | 10/23/2019                                |
| 7000237575..... |      | FRESNO.....             | TX..... |           | 10/23/2019.....  | 5.20.....        | 165,922.....                                                    |                                             | 1,598.....                                 |                                                                  |                                            |                                                | 208,500.....                   | 02/07/2019                                |
| 7000239437..... |      | HUMBLE.....             | TX..... |           | 10/23/2019.....  | 5.20.....        | 152,542.....                                                    |                                             | 1,469.....                                 |                                                                  |                                            |                                                | 187,507.....                   | 10/23/2019                                |
| 7000239099..... |      | LEVANT.....             | ME..... |           | 10/23/2019.....  | 5.20.....        | 151,692.....                                                    |                                             | 856.....                                   |                                                                  |                                            |                                                | 232,117.....                   | 10/23/2019                                |
| 7000237437..... |      | MUNCIE.....             | IN..... |           | 10/23/2019.....  | 5.20.....        | 62,679.....                                                     |                                             | 13.....                                    |                                                                  |                                            |                                                | 84,942.....                    | 10/23/2019                                |
| 7000244564..... |      | BETHALTO.....           | IL..... |           | 10/23/2019.....  | 5.20.....        | 70,002.....                                                     |                                             | 674.....                                   |                                                                  |                                            |                                                | 63,000.....                    | 07/22/2019                                |



SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000238097..... |      | HANSON.....           | KY..... |           | 10/23/2019.....  | 5.20.....        | 130,015.....                                                    |                                             | 331.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 08/01/2019                                |
| 7000241377..... |      | STATEN ISLAND.....    | NY..... |           | 10/23/2019.....  | 5.20.....        | 356,777.....                                                    |                                             | 3,436.....                                 |                                                                  |                                            |                                                | 319,255.....                   | 10/23/2019                                |
| 7000239095..... |      | WESTBROOK.....        | ME..... |           | 10/23/2019.....  | 5.20.....        | 208,164.....                                                    |                                             | 2,005.....                                 |                                                                  |                                            |                                                | 334,081.....                   | 10/23/2019                                |
| 7000242852..... |      | BESSEMER.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 87,316.....                                                     |                                             | 568.....                                   |                                                                  |                                            |                                                | 90,000.....                    | 07/24/2019                                |
| 7000241715..... |      | HUMBLE.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 110,967.....                                                    |                                             | 431.....                                   |                                                                  |                                            |                                                | 138,219.....                   | 10/23/2019                                |
| 7000244234..... |      | AKRON.....            | OH..... |           | 10/23/2019.....  | 5.20.....        | 72,148.....                                                     |                                             | 695.....                                   |                                                                  |                                            |                                                | 82,683.....                    | 10/23/2019                                |
| 7000241854..... |      | WOODBIDGE.....        | VA..... |           | 10/23/2019.....  | 5.20.....        | 338,114.....                                                    |                                             | 3,256.....                                 |                                                                  |                                            |                                                | 285,000.....                   | 07/19/2019                                |
| 7000238912..... |      | MOBILE.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 128,521.....                                                    |                                             | 1,238.....                                 |                                                                  |                                            |                                                | 192,000.....                   | 07/24/2019                                |
| 7000240278..... |      | PEMBROKE PINES.....   | FL..... |           | 10/23/2019.....  | 5.20.....        | 294,994.....                                                    |                                             | 2,841.....                                 |                                                                  |                                            |                                                | 445,000.....                   | 10/03/2019                                |
| 7000240949..... |      | RIVERDALE.....        | GA..... |           | 10/23/2019.....  | 5.20.....        | 147,613.....                                                    |                                             | (404).....                                 |                                                                  |                                            |                                                | 135,852.....                   | 10/23/2019                                |
| 7000241378..... |      | WEST VALLEY CITY..... | UT..... |           | 10/23/2019.....  | 5.20.....        | 150,381.....                                                    |                                             | 1,002.....                                 |                                                                  |                                            |                                                | 191,409.....                   | 10/23/2019                                |
| 7000240083..... |      | BROOKLYN.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 330,371.....                                                    |                                             | 3,182.....                                 |                                                                  |                                            |                                                | 416,653.....                   | 10/23/2019                                |
| 7000240754..... |      | FOUNTAIN INN.....     | SC..... |           | 10/23/2019.....  | 5.20.....        | 211,528.....                                                    |                                             | 2,037.....                                 |                                                                  |                                            |                                                | 320,000.....                   | 07/23/2019                                |
| 7000243906..... |      | SOUTH BOSTON.....     | VA..... |           | 10/23/2019.....  | 5.20.....        | 65,878.....                                                     |                                             | 274.....                                   |                                                                  |                                            |                                                | 85,846.....                    | 10/23/2019                                |
| 7000241522..... |      | ROWLETT.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 57,246.....                                                     |                                             | (218).....                                 |                                                                  |                                            |                                                | 95,264.....                    | 10/23/2019                                |
| 7000238381..... |      | SELMA.....            | AL..... |           | 10/23/2019.....  | 5.20.....        | 58,931.....                                                     |                                             | 4,387.....                                 |                                                                  |                                            |                                                | 70,000.....                    | 08/12/2019                                |
| 7000239097..... |      | HERRIMAN.....         | UT..... |           | 10/23/2019.....  | 5.20.....        | 184,788.....                                                    |                                             | 359.....                                   |                                                                  |                                            |                                                | 267,431.....                   | 10/23/2019                                |
| 7000243712..... |      | ROCK HILL.....        | SC..... |           | 10/23/2019.....  | 5.20.....        | 152,145.....                                                    |                                             | (903).....                                 |                                                                  |                                            |                                                | 202,111.....                   | 10/23/2019                                |
| 7000244428..... |      | TALLAHASSEE.....      | FL..... |           | 10/23/2019.....  | 5.20.....        | 138,634.....                                                    |                                             | 1,335.....                                 |                                                                  |                                            |                                                | 120,000.....                   | 10/03/2019                                |
| 7000240948..... |      | DACULA.....           | GA..... |           | 10/23/2019.....  | 5.20.....        | 189,544.....                                                    |                                             | 1,825.....                                 |                                                                  |                                            |                                                | 128,421.....                   | 10/23/2019                                |
| 7000243909..... |      | GRAND BAY.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 138,707.....                                                    |                                             | 843.....                                   |                                                                  |                                            |                                                | 178,424.....                   | 10/23/2019                                |
| 7000244713..... |      | OKLAHOMA CITY.....    | OK..... |           | 10/23/2019.....  | 5.20.....        | 120,576.....                                                    |                                             | 1,042.....                                 |                                                                  |                                            |                                                | 155,000.....                   | 07/19/2019                                |
| 7000249086..... |      | GASTONIA.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 87,380.....                                                     |                                             | 842.....                                   |                                                                  |                                            |                                                | 135,000.....                   | 07/23/2019                                |
| 7000240082..... |      | VALPARAISO.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 211,006.....                                                    |                                             | 818.....                                   |                                                                  |                                            |                                                | 257,572.....                   | 10/23/2019                                |
| 7000240753..... |      | YORK.....             | PA..... |           | 10/23/2019.....  | 5.20.....        | 224,213.....                                                    |                                             | 2,159.....                                 |                                                                  |                                            |                                                | 190,000.....                   | 07/23/2019                                |
| 7000243991..... |      | ELSMERE.....          | KY..... |           | 10/23/2019.....  | 5.20.....        | 93,330.....                                                     |                                             | 615.....                                   |                                                                  |                                            |                                                | 112,449.....                   | 10/23/2019                                |
| 7000242239..... |      | LAYTON.....           | UT..... |           | 10/23/2019.....  | 5.20.....        | 212,404.....                                                    |                                             | 1,304.....                                 |                                                                  |                                            |                                                | 375,000.....                   | 07/19/2019                                |
| 7000240614..... |      | LIVE OAK.....         | CA..... |           | 10/23/2019.....  | 5.20.....        | 93,926.....                                                     |                                             | 116.....                                   |                                                                  |                                            |                                                | 200,000.....                   | 07/23/2019                                |
| 7000240947..... |      | MONTGOMERY.....       | AL..... |           | 10/23/2019.....  | 5.20.....        | 55,281.....                                                     |                                             | 456.....                                   |                                                                  |                                            |                                                | 83,000.....                    | 07/22/2019                                |
| 7000243237..... |      | ONAWAY.....           | MI..... |           | 10/23/2019.....  | 5.20.....        | 55,634.....                                                     |                                             | 133.....                                   |                                                                  |                                            |                                                | 85,000.....                    | 08/03/2019                                |
| 7000237537..... |      | ROY.....              | UT..... |           | 10/23/2019.....  | 5.20.....        | 111,781.....                                                    |                                             | 1,077.....                                 |                                                                  |                                            |                                                | 205,000.....                   | 10/12/2018                                |
| 7000243852..... |      | BALCH SPRINGS.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 175,201.....                                                    |                                             | 1,687.....                                 |                                                                  |                                            |                                                | 151,790.....                   | 10/23/2019                                |
| 7000239480..... |      | CHICAGO.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 115,383.....                                                    |                                             | 2,091.....                                 |                                                                  |                                            |                                                | 148,591.....                   | 10/23/2019                                |
| 7000237480..... |      | CITY OF CHESTER.....  | PA..... |           | 10/23/2019.....  | 5.20.....        | 106,728.....                                                    |                                             | 594.....                                   |                                                                  |                                            |                                                | 128,697.....                   | 10/23/2019                                |
| 7000241719..... |      | FORNEY.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 109,538.....                                                    |                                             | 717.....                                   |                                                                  |                                            |                                                | 208,000.....                   | 11/26/2018                                |
| 7000241995..... |      | CHICAGO.....          | IL..... |           | 10/23/2019.....  | 5.20.....        | 88,116.....                                                     |                                             | 492.....                                   |                                                                  |                                            |                                                | 153,145.....                   | 10/23/2019                                |
| 7000241048..... |      | SMITHVILLE.....       | TN..... |           | 10/23/2019.....  | 5.20.....        | 100,340.....                                                    |                                             | 570.....                                   |                                                                  |                                            |                                                | 100,000.....                   | 07/24/2019                                |
| 7000240137..... |      | FAIRBURN.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 177,074.....                                                    |                                             | 698.....                                   |                                                                  |                                            |                                                | 247,482.....                   | 10/23/2019                                |
| 7000243714..... |      | TONAWANDA.....        | NY..... |           | 10/23/2019.....  | 5.20.....        | 69,779.....                                                     |                                             | (110).....                                 |                                                                  |                                            |                                                | 93,712.....                    | 10/23/2019                                |
| 7000244377..... |      | WILDER.....           | ID..... |           | 10/23/2019.....  | 5.20.....        | 163,712.....                                                    |                                             | (1,913).....                               |                                                                  |                                            |                                                | 278,685.....                   | 10/23/2019                                |
| 7000242856..... |      | CHARLESTON.....       | MS..... |           | 10/23/2019.....  | 5.20.....        | 57,256.....                                                     |                                             | 551.....                                   |                                                                  |                                            |                                                | 80,000.....                    | 09/28/2019                                |
| 7000240136..... |      | LEAGUE CITY.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 126,118.....                                                    |                                             | 463.....                                   |                                                                  |                                            |                                                | 215,000.....                   | 10/16/2018                                |
| 7000241187..... |      | FORT WAYNE.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 129,049.....                                                    |                                             | 353.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 07/22/2019                                |
| 7000244520..... |      | WICHITA.....          | KS..... |           | 10/23/2019.....  | 5.20.....        | 51,422.....                                                     |                                             | 138.....                                   |                                                                  |                                            |                                                | 54,250.....                    | 10/23/2019                                |
| 7000237678..... |      | ALBUQUERQUE.....      | NM..... |           | 10/23/2019.....  | 5.20.....        | 110,339.....                                                    |                                             | 377.....                                   |                                                                  |                                            |                                                | 131,585.....                   | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location               |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                        |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                   | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000241049..... |      | ASHLEY.....            | IN..... |           | 10/23/2019.....  | 5.20.....        | 77,123.....                                                     |                                             | (439).....                                 |                                                                  |                                            |                                                | 85,000.....                    | 07/31/2019                                |
| 7000242661..... |      | BIRMINGHAM.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 104,370.....                                                    |                                             | 689.....                                   |                                                                  |                                            |                                                | 121,770.....                   | 10/23/2019                                |
| 7000241858..... |      | WINSTON SALEM.....     | NC..... |           | 10/23/2019.....  | 5.20.....        | 99,001.....                                                     |                                             | 647.....                                   |                                                                  |                                            |                                                | 166,995.....                   | 10/23/2019                                |
| 7000244376..... |      | WICHITA FALLS.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 30,044.....                                                     |                                             | (491).....                                 |                                                                  |                                            |                                                | 44,906.....                    | 10/23/2019                                |
| 7000244714..... |      | SYRACUSE.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 70,760.....                                                     |                                             | 681.....                                   |                                                                  |                                            |                                                | 87,116.....                    | 10/23/2019                                |
| 7000240750..... |      | STEPHENTOWN.....       | NY..... |           | 10/23/2019.....  | 5.20.....        | 69,873.....                                                     |                                             | 376.....                                   |                                                                  |                                            |                                                | 82,000.....                    | 07/25/2019                                |
| 7000243521..... |      | EXCELSIOR SPRINGS..... | MO..... |           | 10/23/2019.....  | 5.20.....        | 116,142.....                                                    |                                             | 1,119.....                                 |                                                                  |                                            |                                                | 125,000.....                   | 07/25/2019                                |
| 7000237482..... |      | HUNTSVILLE.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 39,919.....                                                     |                                             | 131.....                                   |                                                                  |                                            |                                                | 79,003.....                    | 10/23/2019                                |
| 7000240135..... |      | NASHUA.....            | NH..... |           | 10/23/2019.....  | 5.20.....        | 178,626.....                                                    |                                             | 1,720.....                                 |                                                                  |                                            |                                                | 245,020.....                   | 10/23/2019                                |
| 7000243854..... |      | UPPER DEERFIELD.....   | NJ..... |           | 10/23/2019.....  | 5.20.....        | 73,782.....                                                     |                                             | (804).....                                 |                                                                  |                                            |                                                | 137,997.....                   | 10/23/2019                                |
| 7000240611..... |      | RICHMOND.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 120,685.....                                                    |                                             | (40).....                                  |                                                                  |                                            |                                                | 165,000.....                   | 07/21/2019                                |
| 7000244043..... |      | PHENIX CITY.....       | AL..... |           | 10/23/2019.....  | 5.20.....        | 70,377.....                                                     |                                             | 97.....                                    |                                                                  |                                            |                                                | 101,015.....                   | 10/23/2019                                |
| 7000242049..... |      | SPRING HOPE.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 59,184.....                                                     |                                             | 810.....                                   |                                                                  |                                            |                                                | 99,485.....                    | 10/23/2019                                |
| 7000237534..... |      | ALBUQUERQUE.....       | NM..... |           | 10/23/2019.....  | 5.20.....        | 122,304.....                                                    |                                             | 1,178.....                                 |                                                                  |                                            |                                                | 197,431.....                   | 10/23/2019                                |
| 7000239249..... |      | GRANBURY.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 92,002.....                                                     |                                             | 797.....                                   |                                                                  |                                            |                                                | 195,000.....                   | 07/22/2019                                |
| 7000241471..... |      | COLUMBUS.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 41,322.....                                                     |                                             | (74).....                                  |                                                                  |                                            |                                                | 67,746.....                    | 10/23/2019                                |
| 7000240134..... |      | BUFORD.....            | GA..... |           | 10/23/2019.....  | 5.20.....        | 258,482.....                                                    |                                             | 743.....                                   |                                                                  |                                            |                                                | 360,546.....                   | 10/23/2019                                |
| 7000243330..... |      | CHARLESTOWN.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 180,200.....                                                    |                                             | (254).....                                 |                                                                  |                                            |                                                | 259,000.....                   | 07/25/2019                                |
| 7000238055..... |      | FAYETTEVILLE.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 90,859.....                                                     |                                             | 98.....                                    |                                                                  |                                            |                                                | 110,000.....                   | 07/25/2019                                |
| 7000243661..... |      | GRESHAM.....           | OR..... |           | 10/23/2019.....  | 5.20.....        | 128,789.....                                                    |                                             | 847.....                                   |                                                                  |                                            |                                                | 170,928.....                   | 10/23/2019                                |
| 7000251001..... |      | BROOKLYN.....          | NY..... |           | 10/23/2019.....  | 5.20.....        | 410,142.....                                                    |                                             | 3,950.....                                 |                                                                  |                                            |                                                | 485,766.....                   | 10/23/2019                                |
| 7000243856..... |      | ANTIOCH.....           | TN..... |           | 10/23/2019.....  | 5.20.....        | 140,586.....                                                    |                                             | 1,151.....                                 |                                                                  |                                            |                                                | 211,618.....                   | 10/23/2019                                |
| 7000243718..... |      | PILLOW.....            | PA..... |           | 10/23/2019.....  | 5.20.....        | 103,787.....                                                    |                                             | (454).....                                 |                                                                  |                                            |                                                | 147,995.....                   | 10/23/2019                                |
| 7000241810..... |      | HAZLEHURST.....        | MS..... |           | 10/23/2019.....  | 5.20.....        | 78,398.....                                                     |                                             | (128).....                                 |                                                                  |                                            |                                                | 111,734.....                   | 10/23/2019                                |
| 7000242331..... |      | JACKSON.....           | MS..... |           | 10/23/2019.....  | 5.20.....        | 122,674.....                                                    |                                             | 842.....                                   |                                                                  |                                            |                                                | 145,153.....                   | 10/23/2019                                |
| 7000240942..... |      | SAVANNAH.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 128,580.....                                                    |                                             | (239).....                                 |                                                                  |                                            |                                                | 196,424.....                   | 10/23/2019                                |
| 7000239056..... |      | WHITEHALL.....         | OH..... |           | 10/23/2019.....  | 5.20.....        | 55,559.....                                                     |                                             | 254.....                                   |                                                                  |                                            |                                                | 75,330.....                    | 10/23/2019                                |
| 7000243188..... |      | BROWNSVILLE.....       | TN..... |           | 10/23/2019.....  | 5.20.....        | 100,746.....                                                    |                                             | 85.....                                    |                                                                  |                                            |                                                | 117,000.....                   | 07/23/2019                                |
| 7000241529..... |      | HYATTSVILLE.....       | MD..... |           | 10/23/2019.....  | 5.20.....        | 177,530.....                                                    |                                             | 1,710.....                                 |                                                                  |                                            |                                                | 145,000.....                   | 12/29/2018                                |
| 7000239109..... |      | SAINT CHARLES.....     | MO..... |           | 10/23/2019.....  | 5.20.....        | 191,155.....                                                    |                                             | (845).....                                 |                                                                  |                                            |                                                | 222,347.....                   | 10/23/2019                                |
| 7000244330..... |      | PINSON.....            | AL..... |           | 10/23/2019.....  | 5.20.....        | 164,006.....                                                    |                                             | 511.....                                   |                                                                  |                                            |                                                | 166,048.....                   | 10/23/2019                                |
| 7000237536..... |      | GREENWOOD.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 147,162.....                                                    |                                             | 328.....                                   |                                                                  |                                            |                                                | 223,698.....                   | 10/23/2019                                |
| 7000242333..... |      | STOKESDALE.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 94,743.....                                                     |                                             | (98).....                                  |                                                                  |                                            |                                                | 137,792.....                   | 10/23/2019                                |
| 7000241667..... |      | RINEYVILLE.....        | KY..... |           | 10/23/2019.....  | 5.20.....        | 166,845.....                                                    |                                             | (501).....                                 |                                                                  |                                            |                                                | 192,696.....                   | 10/23/2019                                |
| 7000243470..... |      | MCCOMB.....            | MS..... |           | 10/23/2019.....  | 5.20.....        | 76,421.....                                                     |                                             | 350.....                                   |                                                                  |                                            |                                                | 50,000.....                    | 08/02/2019                                |
| 7000238672..... |      | MORRIS.....            | MN..... |           | 10/23/2019.....  | 5.20.....        | 109,745.....                                                    |                                             | 1,057.....                                 |                                                                  |                                            |                                                | 70,000.....                    | 09/11/2019                                |
| 7000240132..... |      | MADISON.....           | IN..... |           | 10/23/2019.....  | 5.20.....        | 74,137.....                                                     |                                             | 330.....                                   |                                                                  |                                            |                                                | 171,385.....                   | 10/23/2019                                |
| 7000241002..... |      | GILBERT.....           | AZ..... |           | 10/23/2019.....  | 5.20.....        | 97,921.....                                                     |                                             | 211.....                                   |                                                                  |                                            |                                                | 253,000.....                   | 11/22/2018                                |
| 7000249088..... |      | OLIVE BRANCH.....      | MS..... |           | 10/23/2019.....  | 5.20.....        | 107,386.....                                                    |                                             | 1,034.....                                 |                                                                  |                                            |                                                | 120,000.....                   | 07/20/2019                                |
| 7000240326..... |      | BRYANT.....            | AR..... |           | 10/23/2019.....  | 5.20.....        | 129,086.....                                                    |                                             | (34).....                                  |                                                                  |                                            |                                                | 154,301.....                   | 10/23/2019                                |
| 7000240659..... |      | ZACHARY.....           | LA..... |           | 10/23/2019.....  | 5.20.....        | 202,229.....                                                    |                                             | 1,260.....                                 |                                                                  |                                            |                                                | 205,000.....                   | 07/21/2019                                |
| 7000242334..... |      | HOUSTON.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 170,508.....                                                    |                                             | 479.....                                   |                                                                  |                                            |                                                | 221,124.....                   | 10/23/2019                                |
| 7000240802..... |      | LEWISVILLE.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 180,904.....                                                    |                                             | 1,263.....                                 |                                                                  |                                            |                                                | 293,951.....                   | 10/23/2019                                |
| 7000240464..... |      | SMYRNA.....            | TN..... |           | 10/23/2019.....  | 5.20.....        | 104,008.....                                                    |                                             | (28).....                                  |                                                                  |                                            |                                                | 199,000.....                   | 07/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location             |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                      |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                 | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000241812..... |      | CONWAY.....          | AR..... |           | 10/23/2019.....  | 5.20.....        | 147,766.....                                                    |                                             | 1,423.....                                 |                                                                  |                                            |                                                | 135,000.....                   | 08/06/2019                                |
| 7000239725..... |      | JACKSBORO.....       | TN..... |           | 10/23/2019.....  | 5.20.....        | 75,057.....                                                     |                                             | 196.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/30/2019                                |
| 7000239863..... |      | SOUTHPORT.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 123,820.....                                                    |                                             | (13,367).....                              |                                                                  |                                            |                                                | 175,000.....                   | 07/24/2019                                |
| 7000239387..... |      | COON RAPIDS.....     | MN..... |           | 10/23/2019.....  | 5.20.....        | 98,961.....                                                     |                                             | (1,399).....                               |                                                                  |                                            |                                                | 144,819.....                   | 10/23/2019                                |
| 7000243331..... |      | BUCKEYE.....         | AZ..... |           | 10/23/2019.....  | 5.20.....        | 85,449.....                                                     |                                             | 300.....                                   |                                                                  |                                            |                                                | 230,000.....                   | 08/02/2019                                |
| 7000238727..... |      | LUTHER.....          | OK..... |           | 10/23/2019.....  | 5.20.....        | 62,507.....                                                     |                                             | 602.....                                   |                                                                  |                                            |                                                | 56,000.....                    | 07/26/2019                                |
| 7000242528..... |      | KINSTON.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 63,439.....                                                     |                                             | 386.....                                   |                                                                  |                                            |                                                | 97,143.....                    | 10/23/2019                                |
| 7000241474..... |      | ROSSFORD.....        | OH..... |           | 10/23/2019.....  | 5.20.....        | 178,445.....                                                    |                                             | 11.....                                    |                                                                  |                                            |                                                | 220,000.....                   | 07/23/2019                                |
| 7000240814..... |      | DOYLINE.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 108,141.....                                                    |                                             | 333.....                                   |                                                                  |                                            |                                                | 132,401.....                   | 10/23/2019                                |
| 7000243039..... |      | CARTERSVILLE.....    | GA..... |           | 10/23/2019.....  | 5.20.....        | 84,292.....                                                     |                                             | (7).....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/23/2019                                |
| 7000242322..... |      | STONE MOUNTAIN.....  | GA..... |           | 10/23/2019.....  | 5.20.....        | 80,851.....                                                     |                                             | 459.....                                   |                                                                  |                                            |                                                | 136,397.....                   | 10/23/2019                                |
| 7000242793..... |      | LEXINGTON.....       | TN..... |           | 10/23/2019.....  | 5.20.....        | 76,227.....                                                     |                                             | 398.....                                   |                                                                  |                                            |                                                | 84,000.....                    | 07/31/2019                                |
| 7000243792..... |      | IRVING.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 81,228.....                                                     |                                             | 524.....                                   |                                                                  |                                            |                                                | 120,741.....                   | 10/23/2019                                |
| 7000244514..... |      | DUNLAP.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 125,061.....                                                    |                                             | (201).....                                 |                                                                  |                                            |                                                | 177,831.....                   | 10/23/2019                                |
| 7000238017..... |      | ALFRED.....          | ME..... |           | 10/23/2019.....  | 5.20.....        | 101,919.....                                                    |                                             | 982.....                                   |                                                                  |                                            |                                                | 160,000.....                   | 07/24/2019                                |
| 7000238965..... |      | PICAYUNE.....        | MS..... |           | 10/23/2019.....  | 5.20.....        | 176,490.....                                                    |                                             | 1,700.....                                 |                                                                  |                                            |                                                | 165,000.....                   | 08/01/2019                                |
| 7000240952..... |      | CORAL SPRINGS.....   | FL..... |           | 10/23/2019.....  | 5.20.....        | 81,961.....                                                     |                                             | 789.....                                   |                                                                  |                                            |                                                | 210,000.....                   | 10/03/2019                                |
| 7000241989..... |      | SOUTH PARK.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 32,644.....                                                     |                                             | (86).....                                  |                                                                  |                                            |                                                | 51,557.....                    | 10/23/2019                                |
| 7000238826..... |      | FLUSHING.....        | MI..... |           | 10/23/2019.....  | 5.20.....        | 71,756.....                                                     |                                             | 109.....                                   |                                                                  |                                            |                                                | 145,000.....                   | 07/23/2019                                |
| 7000243321..... |      | ORANGEBURG.....      | SC..... |           | 10/23/2019.....  | 5.20.....        | 78,742.....                                                     |                                             | 232.....                                   |                                                                  |                                            |                                                | 53,000.....                    | 07/24/2019                                |
| 7000243987..... |      | LOUISVILLE.....      | KY..... |           | 10/23/2019.....  | 5.20.....        | 99,298.....                                                     |                                             | 289.....                                   |                                                                  |                                            |                                                | 135,129.....                   | 10/23/2019                                |
| 7000242460..... |      | KIRBYVILLE.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 74,820.....                                                     |                                             | 648.....                                   |                                                                  |                                            |                                                | 101,724.....                   | 10/23/2019                                |
| 7000238293..... |      | VERNAL.....          | UT..... |           | 10/23/2019.....  | 5.20.....        | 184,983.....                                                    |                                             | (1,250).....                               |                                                                  |                                            |                                                | 205,000.....                   | 07/23/2019                                |
| 7000241795..... |      | RICHLANDS.....       | NC..... |           | 10/23/2019.....  | 5.20.....        | 142,180.....                                                    |                                             | 1,369.....                                 |                                                                  |                                            |                                                | 148,000.....                   | 08/15/2019                                |
| 7000243516..... |      | NEWBURGH.....        | IN..... |           | 10/23/2019.....  | 5.20.....        | 90,817.....                                                     |                                             | 875.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/22/2019                                |
| 7000242323..... |      | NOBLESVILLE.....     | IN..... |           | 10/23/2019.....  | 5.20.....        | 120,360.....                                                    |                                             | 1,159.....                                 |                                                                  |                                            |                                                | 152,487.....                   | 10/23/2019                                |
| 7000240475..... |      | SHERIDAN.....        | AR..... |           | 10/23/2019.....  | 5.20.....        | 132,156.....                                                    |                                             | 1,273.....                                 |                                                                  |                                            |                                                | 125,000.....                   | 07/25/2019                                |
| 7000240951..... |      | CORAL SPRINGS.....   | FL..... |           | 10/23/2019.....  | 5.20.....        | 300,238.....                                                    |                                             | 1,935.....                                 |                                                                  |                                            |                                                | 520,000.....                   | 10/03/2019                                |
| 7000240280..... |      | MOUNT VERNON.....    | WA..... |           | 10/23/2019.....  | 5.20.....        | 228,735.....                                                    |                                             | (66).....                                  |                                                                  |                                            |                                                | 302,661.....                   | 10/23/2019                                |
| 7000244036..... |      | HOUSTON.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 91,299.....                                                     |                                             | (90).....                                  |                                                                  |                                            |                                                | 149,867.....                   | 10/23/2019                                |
| 7000244037..... |      | HOT SPRINGS.....     | AR..... |           | 10/23/2019.....  | 5.20.....        | 38,268.....                                                     |                                             | (339).....                                 |                                                                  |                                            |                                                | 65,136.....                    | 10/23/2019                                |
| 7000237770..... |      | RIO RANCHO.....      | NM..... |           | 10/23/2019.....  | 5.20.....        | 111,315.....                                                    |                                             | 259.....                                   |                                                                  |                                            |                                                | 139,866.....                   | 10/23/2019                                |
| 7000240003..... |      | JEFFERSONVILLE.....  | IN..... |           | 10/23/2019.....  | 5.20.....        | 121,976.....                                                    |                                             | 470.....                                   |                                                                  |                                            |                                                | 199,000.....                   | 07/22/2019                                |
| 7000241796..... |      | WILLISTON.....       | ND..... |           | 10/23/2019.....  | 5.20.....        | 166,083.....                                                    |                                             | 1,599.....                                 |                                                                  |                                            |                                                | 258,244.....                   | 10/23/2019                                |
| 7000243986..... |      | GARLAND.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 74,773.....                                                     |                                             | 23.....                                    |                                                                  |                                            |                                                | 167,381.....                   | 10/23/2019                                |
| 7000237441..... |      | FORT WORTH.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 105,063.....                                                    |                                             | 371.....                                   |                                                                  |                                            |                                                | 152,249.....                   | 10/23/2019                                |
| 7000237774..... |      | WEST MIFFLIN.....    | PA..... |           | 10/23/2019.....  | 5.20.....        | 72,845.....                                                     |                                             | 702.....                                   |                                                                  |                                            |                                                | 82,954.....                    | 10/23/2019                                |
| 7000237635..... |      | FRANKLIN.....        | MN..... |           | 10/23/2019.....  | 5.20.....        | 109,581.....                                                    |                                             | 1,055.....                                 |                                                                  |                                            |                                                | 131,456.....                   | 10/23/2019                                |
| 7000241797..... |      | WAVERLY.....         | IA..... |           | 10/23/2019.....  | 5.20.....        | 132,165.....                                                    |                                             | 1,172.....                                 |                                                                  |                                            |                                                | 150,239.....                   | 10/23/2019                                |
| 7000242795..... |      | RIO VISTA.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 81,498.....                                                     |                                             | (12).....                                  |                                                                  |                                            |                                                | 175,000.....                   | 07/23/2019                                |
| 7000239014..... |      | FRANKLIN SQUARE..... | NY..... |           | 10/23/2019.....  | 5.20.....        | 313,153.....                                                    |                                             | 3,016.....                                 |                                                                  |                                            |                                                | 365,908.....                   | 10/23/2019                                |
| 7000242462..... |      | CHICAGO.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 196,709.....                                                    |                                             | 1,894.....                                 |                                                                  |                                            |                                                | 164,280.....                   | 10/23/2019                                |
| 7000241465..... |      | BAYTOWN.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 139,154.....                                                    |                                             | 1,340.....                                 |                                                                  |                                            |                                                | 209,390.....                   | 10/23/2019                                |
| 7000242658..... |      | GRAPEVINE.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 190,055.....                                                    |                                             | 830.....                                   |                                                                  |                                            |                                                | 268,274.....                   | 10/23/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location            |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|---------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                     |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000241803..... |      | CUDAHY.....         | WI..... |           | 10/23/2019.....  | 5.20.....        | 127,197.....                                                    |                                             | (103).....                                 |                                                                  |                                            |                                                | 168,722.....                   | 10/23/2019                                |
| 7000240529..... |      | DURAND.....         | MI..... |           | 10/23/2019.....  | 5.20.....        | 45,652.....                                                     |                                             | 440.....                                   |                                                                  |                                            |                                                | 85,000.....                    | 07/24/2019                                |
| 7000241941..... |      | TEMPERANCE.....     | MI..... |           | 10/23/2019.....  | 5.20.....        | 85,957.....                                                     |                                             | 296.....                                   |                                                                  |                                            |                                                | 173,000.....                   | 02/04/2019                                |
| 7000243793..... |      | IMLAY.....          | NV..... |           | 10/23/2019.....  | 5.20.....        | 104,189.....                                                    |                                             | (53).....                                  |                                                                  |                                            |                                                | 109,474.....                   | 10/23/2019                                |
| 7000238489..... |      | HATTIESBURG.....    | MS..... |           | 10/23/2019.....  | 5.20.....        | 66,140.....                                                     |                                             | 171.....                                   |                                                                  |                                            |                                                | 65,000.....                    | 08/01/2019                                |
| 7000240667..... |      | PONCHATOLA.....     | LA..... |           | 10/23/2019.....  | 5.20.....        | 136,840.....                                                    |                                             | 1,318.....                                 |                                                                  |                                            |                                                | 155,000.....                   | 07/23/2019                                |
| 7000239015..... |      | WARNER ROBINS.....  | GA..... |           | 10/23/2019.....  | 5.20.....        | 92,315.....                                                     |                                             | 218.....                                   |                                                                  |                                            |                                                | 110,750.....                   | 10/18/2018                                |
| 7000237967..... |      | STAATSBURG.....     | NY..... |           | 10/23/2019.....  | 5.20.....        | 152,640.....                                                    |                                             | 915.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 07/20/2019                                |
| 7000243801..... |      | MOORESBURG.....     | TN..... |           | 10/23/2019.....  | 5.20.....        | 125,875.....                                                    |                                             | (340).....                                 |                                                                  |                                            |                                                | 143,859.....                   | 10/23/2019                                |
| 7000238346..... |      | NEW ORLEANS.....    | LA..... |           | 10/23/2019.....  | 5.20.....        | 46,768.....                                                     |                                             | 32.....                                    |                                                                  |                                            |                                                | 59,544.....                    | 10/23/2019                                |
| 7000237347..... |      | TILTON.....         | IL..... |           | 10/23/2019.....  | 5.20.....        | 77,895.....                                                     |                                             | 330.....                                   |                                                                  |                                            |                                                | 107,112.....                   | 10/23/2019                                |
| 7000238961..... |      | ATHENS.....         | AL..... |           | 10/23/2019.....  | 5.20.....        | 105,499.....                                                    |                                             | 67.....                                    |                                                                  |                                            |                                                | 149,000.....                   | 07/23/2019                                |
| 7000242131..... |      | HUNTSVILLE.....     | AL..... |           | 10/23/2019.....  | 5.20.....        | 57,292.....                                                     |                                             | 552.....                                   |                                                                  |                                            |                                                | 77,928.....                    | 10/23/2019                                |
| 7000242326..... |      | POWDER SPRINGS..... | GA..... |           | 10/23/2019.....  | 5.20.....        | 134,643.....                                                    |                                             | 90.....                                    |                                                                  |                                            |                                                | 179,000.....                   | 12/17/2018                                |
| 7000238207..... |      | PERRY.....          | OH..... |           | 10/23/2019.....  | 5.20.....        | 119,354.....                                                    |                                             | 1,939.....                                 |                                                                  |                                            |                                                | 150,000.....                   | 07/21/2019                                |
| 7000238678..... |      | FULTON.....         | KY..... |           | 10/23/2019.....  | 5.20.....        | 99,361.....                                                     |                                             | 77.....                                    |                                                                  |                                            |                                                | 175,000.....                   | 08/05/2019                                |
| 7000238345..... |      | FAYETTEVILLE.....   | NC..... |           | 10/23/2019.....  | 5.20.....        | 64,897.....                                                     |                                             | 380.....                                   |                                                                  |                                            |                                                | 92,210.....                    | 10/23/2019                                |
| 7000239012..... |      | SILVER CREEK.....   | NY..... |           | 10/23/2019.....  | 5.20.....        | 62,408.....                                                     |                                             | (504).....                                 |                                                                  |                                            |                                                | 105,000.....                   | 01/22/2019                                |
| 7000241134..... |      | PITTSFIELD.....     | IL..... |           | 10/23/2019.....  | 5.20.....        | 110,168.....                                                    |                                             | 1,061.....                                 |                                                                  |                                            |                                                | 130,000.....                   | 08/14/2019                                |
| 7000237961..... |      | SAN ANTONIO.....    | TX..... |           | 10/23/2019.....  | 5.20.....        | 154,816.....                                                    |                                             | 1,491.....                                 |                                                                  |                                            |                                                | 160,000.....                   | 07/23/2019                                |
| 7000241943..... |      | GARYSBURG.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 53,405.....                                                     |                                             | 353.....                                   |                                                                  |                                            |                                                | 59,927.....                    | 10/23/2019                                |
| 7000237485..... |      | WESLACO.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 115,164.....                                                    |                                             | (34).....                                  |                                                                  |                                            |                                                | 148,388.....                   | 10/23/2019                                |
| 7000239346..... |      | KINGS MOUNTAIN..... | NC..... |           | 10/23/2019.....  | 5.20.....        | 40,456.....                                                     |                                             | (338).....                                 |                                                                  |                                            |                                                | 65,000.....                    | 07/22/2019                                |
| 7000240332..... |      | BOWIE.....          | MD..... |           | 10/23/2019.....  | 5.20.....        | 327,036.....                                                    |                                             | 1,011.....                                 |                                                                  |                                            |                                                | 490,000.....                   | 12/03/2018                                |
| 7000242941..... |      | CEDARTOWN.....      | GA..... |           | 10/23/2019.....  | 5.20.....        | 53,326.....                                                     |                                             | 514.....                                   |                                                                  |                                            |                                                | 89,000.....                    | 07/24/2019                                |
| 7000239484..... |      | NEWTON FALLS.....   | OH..... |           | 10/23/2019.....  | 5.20.....        | 112,578.....                                                    |                                             | 87.....                                    |                                                                  |                                            |                                                | 138,159.....                   | 10/23/2019                                |
| 7000241806..... |      | CHARLOTTE.....      | NC..... |           | 10/23/2019.....  | 5.20.....        | 84,859.....                                                     |                                             | 563.....                                   |                                                                  |                                            |                                                | 144,898.....                   | 10/23/2019                                |
| 7000242610..... |      | CEDAR HILL.....     | TX..... |           | 10/23/2019.....  | 5.20.....        | 106,667.....                                                    |                                             | 1,027.....                                 |                                                                  |                                            |                                                | 137,645.....                   | 10/23/2019                                |
| 7000239010..... |      | INDIANAPOLIS.....   | IN..... |           | 10/23/2019.....  | 5.20.....        | 54,882.....                                                     |                                             | 463.....                                   |                                                                  |                                            |                                                | 75,812.....                    | 10/23/2019                                |
| 7000242804..... |      | RURAL VALLEY.....   | PA..... |           | 10/23/2019.....  | 5.20.....        | 45,101.....                                                     |                                             | 209.....                                   |                                                                  |                                            |                                                | 45,000.....                    | 07/25/2019                                |
| 7000240331..... |      | GREENSBURG.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 55,959.....                                                     |                                             | (64).....                                  |                                                                  |                                            |                                                | 75,008.....                    | 10/23/2019                                |
| 7000243133..... |      | BRAZIL.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 48,774.....                                                     |                                             | (652).....                                 |                                                                  |                                            |                                                | 49,000.....                    | 07/22/2019                                |
| 7000238209..... |      | SPANAWAY.....       | WA..... |           | 10/23/2019.....  | 5.20.....        | 119,819.....                                                    |                                             | (78).....                                  |                                                                  |                                            |                                                | 295,000.....                   | 07/22/2019                                |
| 7000243942..... |      | CYPRESS.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 108,320.....                                                    |                                             | 685.....                                   |                                                                  |                                            |                                                | 221,000.....                   | 03/15/2019                                |
| 7000237631..... |      | MOHEGAN LAKE.....   | NY..... |           | 10/23/2019.....  | 5.20.....        | 169,583.....                                                    |                                             | (868).....                                 |                                                                  |                                            |                                                | 305,864.....                   | 10/23/2019                                |
| 7000242944..... |      | KLAMATH FALLS.....  | OR..... |           | 10/23/2019.....  | 5.20.....        | 168,685.....                                                    |                                             | 65.....                                    |                                                                  |                                            |                                                | 215,000.....                   | 07/22/2019                                |
| 7000238014..... |      | LA PLATA.....       | MD..... |           | 10/23/2019.....  | 5.20.....        | 337,219.....                                                    |                                             | 3,248.....                                 |                                                                  |                                            |                                                | 421,000.....                   | 07/23/2019                                |
| 7000240996..... |      | UPPER MARLBORO..... | MD..... |           | 10/23/2019.....  | 5.20.....        | 517,016.....                                                    |                                             | 1,819.....                                 |                                                                  |                                            |                                                | 601,176.....                   | 10/23/2019                                |
| 7000238485..... |      | SUNNYSIDE.....      | WA..... |           | 10/23/2019.....  | 5.20.....        | 94,612.....                                                     |                                             | 911.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 08/09/2019                                |
| 7000237348..... |      | CLARKSBURG.....     | WV..... |           | 10/23/2019.....  | 5.20.....        | 60,918.....                                                     |                                             | (286).....                                 |                                                                  |                                            |                                                | 62,868.....                    | 10/23/2019                                |
| 7000239205..... |      | CAMERON.....        | MO..... |           | 10/23/2019.....  | 5.20.....        | 55,776.....                                                     |                                             | (76).....                                  |                                                                  |                                            |                                                | 200,000.....                   | 07/25/2019                                |
| 7000239677..... |      | STERLING.....       | CO..... |           | 10/23/2019.....  | 5.20.....        | 73,733.....                                                     |                                             | 219.....                                   |                                                                  |                                            |                                                | 126,000.....                   | 07/29/2019                                |
| 7000239011..... |      | COLUMBUS.....       | IN..... |           | 10/23/2019.....  | 5.20.....        | 61,243.....                                                     |                                             | (72).....                                  |                                                                  |                                            |                                                | 82,473.....                    | 10/23/2019                                |
| 7000240330..... |      | COLUMBUS.....       | OH..... |           | 10/23/2019.....  | 5.20.....        | 80,390.....                                                     |                                             | 527.....                                   |                                                                  |                                            |                                                | 101,954.....                   | 10/23/2019                                |
| 7000243270..... |      | PEMBROKE.....       | KY..... |           | 10/23/2019.....  | 5.20.....        | 82,263.....                                                     |                                             | 390.....                                   |                                                                  |                                            |                                                | 115,000.....                   | 07/26/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000242467..... |      | STAFFORD.....         | TX..... |           | 10/23/2019.....  | 5.20.....        | 110,665.....                                                    |                                             |                                            | (56).....                                                        |                                            |                                                | 164,615.....                   | 10/23/2019                                |
| 7000244657..... |      | DOUGLASS.....         | KS..... |           | 10/23/2019.....  | 5.20.....        | 40,711.....                                                     |                                             |                                            | 18.....                                                          |                                            |                                                | 58,799.....                    | 10/23/2019                                |
| 7000243465..... |      | ROGERS.....           | AR..... |           | 10/23/2019.....  | 5.20.....        | 141,955.....                                                    |                                             |                                            | (682).....                                                       |                                            |                                                | 217,000.....                   | 07/24/2019                                |
| 7000243941..... |      | CLINTON.....          | UT..... |           | 10/23/2019.....  | 5.20.....        | 120,194.....                                                    |                                             |                                            | 120.....                                                         |                                            |                                                | 166,970.....                   | 10/23/2019                                |
| 7000242612..... |      | MIAMI.....            | FL..... |           | 10/23/2019.....  | 5.20.....        | 347,762.....                                                    |                                             |                                            | 3,349.....                                                       |                                            |                                                | 400,000.....                   | 10/03/2019                                |
| 7000244133..... |      | AKRON.....            | OH..... |           | 10/23/2019.....  | 5.20.....        | 46,720.....                                                     |                                             |                                            | (298).....                                                       |                                            |                                                | 67,392.....                    | 10/23/2019                                |
| 7000238307..... |      | OAKDALE.....          | CT..... |           | 10/23/2019.....  | 5.20.....        | 160,997.....                                                    |                                             |                                            | 994.....                                                         |                                            |                                                | 170,000.....                   | 07/23/2019                                |
| 7000241808..... |      | BELOIT.....           | WI..... |           | 10/23/2019.....  | 5.20.....        | 43,844.....                                                     |                                             |                                            | (119).....                                                       |                                            |                                                | 58,936.....                    | 10/23/2019                                |
| 7000237390..... |      | HUMBLE.....           | TX..... |           | 10/23/2019.....  | 5.20.....        | 190,746.....                                                    |                                             |                                            | 323.....                                                         |                                            |                                                | 289,773.....                   | 10/23/2019                                |
| 7000238112..... |      | LA RUE.....           | OH..... |           | 10/23/2019.....  | 5.20.....        | 64,010.....                                                     |                                             |                                            | 616.....                                                         |                                            |                                                | 115,000.....                   | 07/31/2019                                |
| 7000241947..... |      | BELLMORE.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 370,717.....                                                    |                                             |                                            | 3,570.....                                                       |                                            |                                                | 352,398.....                   | 10/23/2019                                |
| 7000237446..... |      | SCRANTON.....         | PA..... |           | 10/23/2019.....  | 5.20.....        | 81,353.....                                                     |                                             |                                            | (785).....                                                       |                                            |                                                | 136,824.....                   | 10/23/2019                                |
| 7000249176..... |      | BELLE VERNON.....     | PA..... |           | 10/23/2019.....  | 5.20.....        | 112,775.....                                                    |                                             |                                            | 756.....                                                         |                                            |                                                | 184,896.....                   | 10/23/2019                                |
| 7000242275..... |      | TRINITY.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 73,026.....                                                     |                                             |                                            | 703.....                                                         |                                            |                                                | 99,395.....                    | 10/23/2019                                |
| 7000241948..... |      | CHATTANOOGA.....      | TN..... |           | 10/23/2019.....  | 5.20.....        | 50,909.....                                                     |                                             |                                            | (3,224).....                                                     |                                            |                                                | 87,495.....                    | 10/23/2019                                |
| 7000237922..... |      | CREEDMOOR.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 174,250.....                                                    |                                             |                                            | 2,127.....                                                       |                                            |                                                | 250,000.....                   | 07/23/2019                                |
| 7000244270..... |      | DECATUR.....          | GA..... |           | 10/23/2019.....  | 5.20.....        | 116,291.....                                                    |                                             |                                            | 405.....                                                         |                                            |                                                | 124,104.....                   | 10/23/2019                                |
| 7000242276..... |      | HOUSTON.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 124,137.....                                                    |                                             |                                            | (1,697).....                                                     |                                            |                                                | 201,493.....                   | 10/23/2019                                |
| 7000242614..... |      | LITHONIA.....         | GA..... |           | 10/23/2019.....  | 5.20.....        | 103,932.....                                                    |                                             |                                            | 919.....                                                         |                                            |                                                | 100,055.....                   | 10/23/2019                                |
| 7000240993..... |      | CONWAY.....           | AR..... |           | 10/23/2019.....  | 5.20.....        | 78,577.....                                                     |                                             |                                            | (335).....                                                       |                                            |                                                | 99,499.....                    | 10/23/2019                                |
| 7000241754..... |      | CLINTON TOWNSHIP..... | MI..... |           | 10/23/2019.....  | 5.20.....        | 96,239.....                                                     |                                             |                                            | 927.....                                                         |                                            |                                                | 111,650.....                   | 10/23/2019                                |
| 7000242947..... |      | ESSEX.....            | IL..... |           | 10/23/2019.....  | 5.20.....        | 94,334.....                                                     |                                             |                                            | (4,774).....                                                     |                                            |                                                | 162,000.....                   | 07/20/2019                                |
| 7000238309..... |      | TRACY CITY.....       | TN..... |           | 10/23/2019.....  | 5.20.....        | 110,018.....                                                    |                                             |                                            | (1,988).....                                                     |                                            |                                                | 135,000.....                   | 07/26/2019                                |
| 7000238114..... |      | REDWOOD.....          | MS..... |           | 10/23/2019.....  | 5.20.....        | 155,510.....                                                    |                                             |                                            | (88).....                                                        |                                            |                                                | 220,000.....                   | 08/01/2019                                |
| 7000243946..... |      | WENDELL.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 114,550.....                                                    |                                             |                                            | (274).....                                                       |                                            |                                                | 122,046.....                   | 10/23/2019                                |
| 7000237393..... |      | CASTROVILLE.....      | TX..... |           | 10/23/2019.....  | 5.20.....        | 146,816.....                                                    |                                             |                                            | 52.....                                                          |                                            |                                                | 204,978.....                   | 10/23/2019                                |
| 7000237925..... |      | YORK.....             | SC..... |           | 10/23/2019.....  | 5.20.....        | 186,041.....                                                    |                                             |                                            | 396.....                                                         |                                            |                                                | 295,000.....                   | 07/20/2019                                |
| 7000240992..... |      | MICHIGAN CITY.....    | IN..... |           | 10/23/2019.....  | 5.20.....        | 42,694.....                                                     |                                             |                                            | 131.....                                                         |                                            |                                                | 84,447.....                    | 10/23/2019                                |
| 7000239776..... |      | TOOELE.....           | UT..... |           | 10/23/2019.....  | 5.20.....        | 114,583.....                                                    |                                             |                                            | 346.....                                                         |                                            |                                                | 240,000.....                   | 07/19/2019                                |
| 7000242615..... |      | EL RENO.....          | OK..... |           | 10/23/2019.....  | 5.20.....        | 50,412.....                                                     |                                             |                                            | (416).....                                                       |                                            |                                                | 67,946.....                    | 10/23/2019                                |
| 7000238390..... |      | NATCHEZ.....          | MS..... |           | 10/23/2019.....  | 5.20.....        | 112,540.....                                                    |                                             |                                            | 195.....                                                         |                                            |                                                | 130,000.....                   | 08/07/2019                                |
| 7000240183..... |      | CLERMONT.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 63,915.....                                                     |                                             |                                            | (282).....                                                       |                                            |                                                | 185,000.....                   | 10/03/2019                                |
| 7000238308..... |      | WARSAW.....           | IN..... |           | 10/23/2019.....  | 5.20.....        | 49,687.....                                                     |                                             |                                            | (197).....                                                       |                                            |                                                | 101,000.....                   | 07/23/2019                                |
| 7000243750..... |      | HOUSTON.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 67,921.....                                                     |                                             |                                            | (323).....                                                       |                                            |                                                | 99,568.....                    | 10/23/2019                                |
| 7000244329..... |      | CORPUS CHRISTI.....   | TX..... |           | 10/23/2019.....  | 5.20.....        | 68,178.....                                                     |                                             |                                            | 353.....                                                         |                                            |                                                | 114,647.....                   | 10/23/2019                                |
| 7000241893..... |      | MUNDELEIN.....        | IL..... |           | 10/23/2019.....  | 5.20.....        | 188,306.....                                                    |                                             |                                            | 1,813.....                                                       |                                            |                                                | 178,716.....                   | 10/23/2019                                |
| 7000249035..... |      | CORYDON.....          | IN..... |           | 10/23/2019.....  | 5.20.....        | 142,030.....                                                    |                                             |                                            | (58).....                                                        |                                            |                                                | 195,000.....                   | 08/05/2019                                |
| 7000237392..... |      | MONROEVILLE.....      | PA..... |           | 10/23/2019.....  | 5.20.....        | 101,559.....                                                    |                                             |                                            | 978.....                                                         |                                            |                                                | 133,416.....                   | 10/23/2019                                |
| 7000240377..... |      | JUDSONIA.....         | AR..... |           | 10/23/2019.....  | 5.20.....        | 125,796.....                                                    |                                             |                                            | (116).....                                                       |                                            |                                                | 149,740.....                   | 10/23/2019                                |
| 7000243612..... |      | BRISTOL.....          | VT..... |           | 10/23/2019.....  | 5.20.....        | 125,617.....                                                    |                                             |                                            | 1,210.....                                                       |                                            |                                                | 165,000.....                   | 07/29/2019                                |
| 7000239305..... |      | RAYWICK.....          | KY..... |           | 10/23/2019.....  | 5.20.....        | 50,554.....                                                     |                                             |                                            | (166).....                                                       |                                            |                                                | 80,000.....                    | 07/24/2019                                |
| 7000237924..... |      | WINCHENDON.....       | MA..... |           | 10/23/2019.....  | 5.20.....        | 119,426.....                                                    |                                             |                                            | 112.....                                                         |                                            |                                                | 225,000.....                   | 07/24/2019                                |
| 7000240520..... |      | RIDDLETON.....        | TN..... |           | 10/23/2019.....  | 5.20.....        | 93,893.....                                                     |                                             |                                            | 102.....                                                         |                                            |                                                | 170,000.....                   | 07/30/2019                                |
| 7000238303..... |      | VALLEY.....           | AL..... |           | 10/23/2019.....  | 5.20.....        | 66,751.....                                                     |                                             |                                            | 410.....                                                         |                                            |                                                | 45,000.....                    | 07/22/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location                 |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|--------------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                          |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                     | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000243753..... |      | REX.....                 | GA..... |           | 10/23/2019.....  | 5.20.....        | 53,433.....                                                     |                                             | 17.....                                    |                                                                  |                                            |                                                | 83,306.....                    | 10/23/2019                                |
| 7000240991..... |      | MEMPHIS.....             | TN..... |           | 10/23/2019.....  | 5.20.....        | 49,547.....                                                     |                                             | 477.....                                   |                                                                  |                                            |                                                | 72,810.....                    | 10/23/2019                                |
| 7000237776..... |      | BALTIMORE.....           | MD..... |           | 10/23/2019.....  | 5.20.....        | 185,988.....                                                    |                                             | 657.....                                   |                                                                  |                                            |                                                | 224,393.....                   | 10/23/2019                                |
| 7000238441..... |      | STATESVILLE.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 156,984.....                                                    |                                             | 1,026.....                                 |                                                                  |                                            |                                                | 186,000.....                   | 07/23/2019                                |
| 7000249130..... |      | MUSKEGO.....             | WI..... |           | 10/23/2019.....  | 5.20.....        | 154,856.....                                                    |                                             | (177).....                                 |                                                                  |                                            |                                                | 261,196.....                   | 10/23/2019                                |
| 7000242083..... |      | SPRINGFIELD GARDENS..... | NY..... |           | 10/23/2019.....  | 5.20.....        | 567,064.....                                                    |                                             | 5,461.....                                 |                                                                  |                                            |                                                | 550,547.....                   | 10/23/2019                                |
| 7000240043..... |      | MARENGO.....             | IN..... |           | 10/23/2019.....  | 5.20.....        | 73,484.....                                                     |                                             | 248.....                                   |                                                                  |                                            |                                                | 75,000.....                    | 08/05/2019                                |
| 7000244751..... |      | FOLEY.....               | AL..... |           | 10/23/2019.....  | 5.20.....        | 18,616.....                                                     |                                             | (249).....                                 |                                                                  |                                            |                                                | 123,000.....                   | 07/26/2019                                |
| 7000239302..... |      | GUNTERSVILLE.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 64,490.....                                                     |                                             | (54).....                                  |                                                                  |                                            |                                                | 80,000.....                    | 07/27/2019                                |
| 7000244081..... |      | ST CLAIR SHORES.....     | MI..... |           | 10/23/2019.....  | 5.20.....        | 113,858.....                                                    |                                             | 1,097.....                                 |                                                                  |                                            |                                                | 152,511.....                   | 10/23/2019                                |
| 7000244275..... |      | RALEIGH.....             | NC..... |           | 10/23/2019.....  | 5.20.....        | 30,882.....                                                     |                                             | 147.....                                   |                                                                  |                                            |                                                | 56,245.....                    | 10/23/2019                                |
| 7000239635..... |      | POOLER.....              | GA..... |           | 10/23/2019.....  | 5.20.....        | 137,292.....                                                    |                                             | 917.....                                   |                                                                  |                                            |                                                | 168,000.....                   | 07/23/2019                                |
| 7000241618..... |      | CHICAGO.....             | IL..... |           | 10/23/2019.....  | 5.20.....        | 255,688.....                                                    |                                             | 2,462.....                                 |                                                                  |                                            |                                                | 276,388.....                   | 10/23/2019                                |
| 7000242278..... |      | FORT SMITH.....          | AR..... |           | 10/23/2019.....  | 5.20.....        | 105,126.....                                                    |                                             | (75).....                                  |                                                                  |                                            |                                                | 155,634.....                   | 10/23/2019                                |
| 7000238635..... |      | MINFORD.....             | OH..... |           | 10/23/2019.....  | 5.20.....        | 65,832.....                                                     |                                             | 634.....                                   |                                                                  |                                            |                                                | 17,000.....                    | 07/24/2019                                |
| 7000238297..... |      | NORTH LITTLE ROCK.....   | AR..... |           | 10/23/2019.....  | 5.20.....        | 143,614.....                                                    |                                             | 1,383.....                                 |                                                                  |                                            |                                                | 128,000.....                   | 07/21/2019                                |
| 7000241086..... |      | SNOHOMISH.....           | WA..... |           | 10/23/2019.....  | 5.20.....        | 212,512.....                                                    |                                             | (58).....                                  |                                                                  |                                            |                                                | 390,000.....                   | 07/20/2019                                |
| 7000237580..... |      | MECHANICSBURG.....       | PA..... |           | 10/23/2019.....  | 5.20.....        | 134,656.....                                                    |                                             | (4,974).....                               |                                                                  |                                            |                                                | 174,000.....                   | 11/27/2018                                |
| 7000240908..... |      | MCALLEN.....             | TX..... |           | 10/23/2019.....  | 5.20.....        | 37,376.....                                                     |                                             | 360.....                                   |                                                                  |                                            |                                                | 66,643.....                    | 10/23/2019                                |
| 7000241895..... |      | CLARKSVILLE.....         | NY..... |           | 10/23/2019.....  | 5.20.....        | 180,560.....                                                    |                                             | 1,021.....                                 |                                                                  |                                            |                                                | 214,199.....                   | 10/23/2019                                |
| 7000241900..... |      | BAY CITY.....            | MI..... |           | 10/23/2019.....  | 5.20.....        | 67,406.....                                                     |                                             | 649.....                                   |                                                                  |                                            |                                                | 106,880.....                   | 10/23/2019                                |
| 7000237775..... |      | ATLANTA.....             | GA..... |           | 10/23/2019.....  | 5.20.....        | 156,920.....                                                    |                                             | 1,100.....                                 |                                                                  |                                            |                                                | 206,176.....                   | 10/23/2019                                |
| 7000242422..... |      | KENOSHA.....             | WI..... |           | 10/23/2019.....  | 5.20.....        | 77,015.....                                                     |                                             | 269.....                                   |                                                                  |                                            |                                                | 117,853.....                   | 10/23/2019                                |
| 7000243809..... |      | MIDLAND.....             | TX..... |           | 10/23/2019.....  | 5.20.....        | 97,501.....                                                     |                                             | (165).....                                 |                                                                  |                                            |                                                | 110,150.....                   | 10/23/2019                                |
| 7000239636..... |      | CHRISTIANA.....          | TN..... |           | 10/23/2019.....  | 5.20.....        | 114,113.....                                                    |                                             | 1,099.....                                 |                                                                  |                                            |                                                | 212,000.....                   | 07/23/2019                                |
| 7000242084..... |      | GLENN DALE.....          | MD..... |           | 10/23/2019.....  | 5.20.....        | 782,399.....                                                    |                                             | 7,535.....                                 |                                                                  |                                            |                                                | 656,762.....                   | 10/23/2019                                |
| 7000237636..... |      | SAINT LOUIS.....         | MO..... |           | 10/23/2019.....  | 5.20.....        | 110,871.....                                                    |                                             | 190.....                                   |                                                                  |                                            |                                                | 133,843.....                   | 10/23/2019                                |
| 7000240375..... |      | ANDERSON.....            | IN..... |           | 10/23/2019.....  | 5.20.....        | 104,679.....                                                    |                                             | 1,008.....                                 |                                                                  |                                            |                                                | 140,322.....                   | 10/23/2019                                |
| 7000240180..... |      | BALCH SPRINGS.....       | TX..... |           | 10/23/2019.....  | 5.20.....        | 92,347.....                                                     |                                             | (552).....                                 |                                                                  |                                            |                                                | 134,306.....                   | 10/23/2019                                |
| 7000243082..... |      | CHARBOURN.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 75,337.....                                                     |                                             | 726.....                                   |                                                                  |                                            |                                                | 70,000.....                    | 07/20/2019                                |
| 7000241758..... |      | WILMINGTON.....          | DE..... |           | 10/23/2019.....  | 5.20.....        | 197,196.....                                                    |                                             | 1,899.....                                 |                                                                  |                                            |                                                | 255,000.....                   | 12/24/2018                                |
| 7000239489..... |      | NEW PORT RICHEY.....     | FL..... |           | 10/23/2019.....  | 5.20.....        | 58,624.....                                                     |                                             | 210.....                                   |                                                                  |                                            |                                                | 130,000.....                   | 10/03/2019                                |
| 7000243755..... |      | MESQUITE.....            | TX..... |           | 10/23/2019.....  | 5.20.....        | 108,960.....                                                    |                                             | 375.....                                   |                                                                  |                                            |                                                | 125,958.....                   | 10/23/2019                                |
| 7000237639..... |      | SLIDELL.....             | LA..... |           | 10/23/2019.....  | 5.20.....        | 185,402.....                                                    |                                             | 1,640.....                                 |                                                                  |                                            |                                                | 185,000.....                   | 07/22/2019                                |
| 7000237583..... |      | SAVANNAH.....            | GA..... |           | 10/23/2019.....  | 5.20.....        | 118,626.....                                                    |                                             | 312.....                                   |                                                                  |                                            |                                                | 168,900.....                   | 10/23/2019                                |
| 7000237921..... |      | BERNE.....               | IN..... |           | 10/23/2019.....  | 5.20.....        | 62,287.....                                                     |                                             | 600.....                                   |                                                                  |                                            |                                                | 101,000.....                   | 07/25/2019                                |
| 7000240906..... |      | ENTERPRISE.....          | AL..... |           | 10/23/2019.....  | 5.20.....        | 90,876.....                                                     |                                             | 501.....                                   |                                                                  |                                            |                                                | 185,000.....                   | 08/14/2019                                |
| 7000238968..... |      | HORN LAKE.....           | MS..... |           | 10/23/2019.....  | 5.20.....        | 83,816.....                                                     |                                             | 124.....                                   |                                                                  |                                            |                                                | 116,000.....                   | 07/19/2019                                |
| 7000243754..... |      | STATESVILLE.....         | NC..... |           | 10/23/2019.....  | 5.20.....        | 164,216.....                                                    |                                             | 1,581.....                                 |                                                                  |                                            |                                                | 176,384.....                   | 10/23/2019                                |
| 7000237444..... |      | LOMBARD.....             | IL..... |           | 10/23/2019.....  | 5.20.....        | 164,270.....                                                    |                                             | 1,582.....                                 |                                                                  |                                            |                                                | 199,394.....                   | 10/23/2019                                |
| 7000238304..... |      | ELKTON.....              | KY..... |           | 10/23/2019.....  | 5.20.....        | 65,828.....                                                     |                                             | 385.....                                   |                                                                  |                                            |                                                | 125,000.....                   | 07/31/2019                                |
| 7000240711..... |      | DEHAVAN.....             | WI..... |           | 10/23/2019.....  | 5.20.....        | 104,095.....                                                    |                                             | (630).....                                 |                                                                  |                                            |                                                | 160,000.....                   | 07/23/2019                                |
| 7000240373..... |      | CROWN POINT.....         | IN..... |           | 10/23/2019.....  | 5.20.....        | 114,143.....                                                    |                                             | (1,002).....                               |                                                                  |                                            |                                                | 210,361.....                   | 10/23/2019                                |
| 7000238775..... |      | NAVARRE.....             | FL..... |           | 10/23/2019.....  | 5.20.....        | 277,117.....                                                    |                                             | 2,669.....                                 |                                                                  |                                            |                                                | 395,000.....                   | 10/03/2019                                |
| 7000238442..... |      | TALLULAH.....            | LA..... |           | 10/23/2019.....  | 5.20.....        | 73,951.....                                                     |                                             | (677).....                                 |                                                                  |                                            |                                                | 65,000.....                    | 08/01/2019                                |

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1               | 2    | Location              |         | 5         | 6                | 7                | 8                                                               | Change in Book Value/Recorded Investment    |                                            |                                                                  |                                            |                                                | 14                             | 15                                        |
|-----------------|------|-----------------------|---------|-----------|------------------|------------------|-----------------------------------------------------------------|---------------------------------------------|--------------------------------------------|------------------------------------------------------------------|--------------------------------------------|------------------------------------------------|--------------------------------|-------------------------------------------|
|                 |      |                       |         |           |                  |                  |                                                                 | 9                                           | 10                                         | 11                                                               | 12                                         | 13                                             |                                |                                           |
| Loan Number     | Code | City                  | State   | Loan Type | Date<br>Acquired | Rate of Interest | Book Value/Recorded<br>Investment Excluding<br>Accrued Interest | Unrealized Valuation<br>Increase (Decrease) | Current Year<br>(Amortization) / Accretion | Current Year's Other-<br>Than-Temporary<br>Impairment Recognized | Capitalized Deferred<br>Interest and Other | Total Foreign Exchange<br>Change in Book Value | Value of Land and<br>Buildings | Date of Last<br>Appraisal or<br>Valuation |
| 7000241759..... |      | SHERMAN.....          | TX..... |           | 10/23/2019.....  | 5.20.....        | 122,342.....                                                    |                                             | 801.....                                   |                                                                  |                                            |                                                | 144,563.....                   | 10/23/2019                                |
| 7000239966..... |      | MILLBROOK.....        | AL..... |           | 10/23/2019.....  | 5.20.....        | 89,688.....                                                     |                                             | 24.....                                    |                                                                  |                                            |                                                | 120,000.....                   | 07/22/2019                                |
| 7000242424..... |      | OXFORD.....           | NC..... |           | 10/23/2019.....  | 5.20.....        | 85,031.....                                                     |                                             | (546).....                                 |                                                                  |                                            |                                                | 125,887.....                   | 10/23/2019                                |
| 7000241089..... |      | WAUPUN.....           | WI..... |           | 10/23/2019.....  | 5.20.....        | 114,379.....                                                    |                                             | 1,102.....                                 |                                                                  |                                            |                                                | 125,000.....                   | 07/22/2019                                |
| 7000243893..... |      | DUMFRIES.....         | VA..... |           | 10/23/2019.....  | 5.20.....        | 144,814.....                                                    |                                             | 247.....                                   |                                                                  |                                            |                                                | 199,884.....                   | 10/23/2019                                |
| 7000244606..... |      | CARTERET.....         | NJ..... |           | 10/23/2019.....  | 5.20.....        | 218,497.....                                                    |                                             | (191).....                                 |                                                                  |                                            |                                                | 230,207.....                   | 10/23/2019                                |
| 7000249169..... |      | QUEENS VILLAGE.....   | NY..... |           | 10/23/2019.....  | 5.20.....        | 299,506.....                                                    |                                             | 1,078.....                                 |                                                                  |                                            |                                                | 392,596.....                   | 10/23/2019                                |
| 7000244222..... |      | COSTA MESA.....       | CA..... |           | 10/23/2019.....  | 5.20.....        | 361,249.....                                                    |                                             | 3,479.....                                 |                                                                  |                                            |                                                | 483,695.....                   | 10/23/2019                                |
| 7000243695..... |      | ASHEVILLE.....        | NC..... |           | 10/23/2019.....  | 5.20.....        | 251,012.....                                                    |                                             | 1,590.....                                 |                                                                  |                                            |                                                | 260,000.....                   | 07/22/2019                                |
| 7000244077..... |      | TUCSON.....           | AZ..... |           | 10/23/2019.....  | 5.20.....        | 210,075.....                                                    |                                             | 2,023.....                                 |                                                                  |                                            |                                                | 185,000.....                   | 03/19/2019                                |
| 7000244415..... |      | RIVERVIEW.....        | FL..... |           | 10/23/2019.....  | 5.20.....        | 205,012.....                                                    |                                             | 1,974.....                                 |                                                                  |                                            |                                                | 245,000.....                   | 10/03/2019                                |
| 7000244704..... |      | HOLDEN.....           | MA..... |           | 10/23/2019.....  | 5.20.....        | 257,680.....                                                    |                                             | 942.....                                   |                                                                  |                                            |                                                | 276,915.....                   | 10/23/2019                                |
| 7000242792..... |      | SHAFTER.....          | CA..... |           | 10/23/2019.....  | 5.20.....        | 222,816.....                                                    |                                             | 777.....                                   |                                                                  |                                            |                                                | 225,000.....                   | 07/23/2019                                |
| 7000243839..... |      | EVERETT.....          | WA..... |           | 10/23/2019.....  | 5.20.....        | 444,768.....                                                    |                                             | 2,673.....                                 |                                                                  |                                            |                                                | 440,000.....                   | 02/25/2019                                |
| 7000244168..... |      | LAKE TAPPS.....       | WA..... |           | 10/23/2019.....  | 5.20.....        | 247,922.....                                                    |                                             | 2,388.....                                 |                                                                  |                                            |                                                | 347,710.....                   | 10/23/2019                                |
| 7000243785..... |      | LA PLACE.....         | LA..... |           | 10/23/2019.....  | 5.20.....        | 195,229.....                                                    |                                             | 1,880.....                                 |                                                                  |                                            |                                                | 187,143.....                   | 10/23/2019                                |
| 7000243787..... |      | GILLETTE.....         | WY..... |           | 10/23/2019.....  | 5.20.....        | 236,042.....                                                    |                                             | 2,273.....                                 |                                                                  |                                            |                                                | 258,132.....                   | 10/23/2019                                |
| 7000244070..... |      | NORFOLK.....          | VA..... |           | 10/23/2019.....  | 5.20.....        | 271,486.....                                                    |                                             | 2,615.....                                 |                                                                  |                                            |                                                | 222,293.....                   | 10/23/2019                                |
| 7000243116..... |      | KISSIMEE.....         | FL..... |           | 10/23/2019.....  | 5.20.....        | 222,905.....                                                    |                                             | 2,147.....                                 |                                                                  |                                            |                                                | 245,000.....                   | 10/03/2019                                |
| 7000244061..... |      | BALTIMORE.....        | MD..... |           | 10/23/2019.....  | 5.20.....        | 197,239.....                                                    |                                             | 1,900.....                                 |                                                                  |                                            |                                                | 144,499.....                   | 10/23/2019                                |
| 7000243119..... |      | ROGUE RIVER.....      | OR..... |           | 10/23/2019.....  | 5.20.....        | 204,819.....                                                    |                                             | (805).....                                 |                                                                  |                                            |                                                | 335,000.....                   | 07/26/2019                                |
| 7000244399..... |      | WEST WARWICK.....     | RI..... |           | 10/23/2019.....  | 5.20.....        | 202,168.....                                                    |                                             | 1,947.....                                 |                                                                  |                                            |                                                | 250,812.....                   | 10/23/2019                                |
| 7000243683..... |      | HOBART.....           | IN..... |           | 10/23/2019.....  | 5.20.....        | 187,752.....                                                    |                                             | 1,227.....                                 |                                                                  |                                            |                                                | 177,658.....                   | 10/23/2019                                |
| 7000244546..... |      | GROVELAND.....        | MA..... |           | 10/23/2019.....  | 5.20.....        | 303,309.....                                                    |                                             | 1,971.....                                 |                                                                  |                                            |                                                | 333,508.....                   | 10/23/2019                                |
| 7000244490..... |      | CHESAPEAKE.....       | VA..... |           | 10/23/2019.....  | 5.20.....        | 249,085.....                                                    |                                             | 2,977.....                                 |                                                                  |                                            |                                                | 383,000.....                   | 07/30/2019                                |
| 7000244213..... |      | COLONIA.....          | NJ..... |           | 10/23/2019.....  | 5.20.....        | 276,102.....                                                    |                                             | (326).....                                 |                                                                  |                                            |                                                | 331,859.....                   | 10/23/2019                                |
| 7000244548..... |      | MATTAPAN.....         | MA..... |           | 10/23/2019.....  | 5.20.....        | 249,984.....                                                    |                                             | 682.....                                   |                                                                  |                                            |                                                | 335,719.....                   | 10/23/2019                                |
| 7000244352..... |      | JACKSON TOWNSHIP..... | NJ..... |           | 10/23/2019.....  | 5.20.....        | 219,070.....                                                    |                                             | (364).....                                 |                                                                  |                                            |                                                | 226,000.....                   | 01/21/2019                                |
| 7000244214..... |      | SUTTON.....           | MA..... |           | 10/23/2019.....  | 5.20.....        | 226,434.....                                                    |                                             | 2,181.....                                 |                                                                  |                                            |                                                | 314,496.....                   | 10/23/2019                                |
| 7000244022..... |      | HENDERSON.....        | NV..... |           | 10/23/2019.....  | 5.20.....        | 289,997.....                                                    |                                             | 2,793.....                                 |                                                                  |                                            |                                                | 435,000.....                   | 07/19/2019                                |
| 7000244209..... |      | BRONX.....            | NY..... |           | 10/23/2019.....  | 5.20.....        | 247,137.....                                                    |                                             | 863.....                                   |                                                                  |                                            |                                                | 355,813.....                   | 10/23/2019                                |
| 7000244679..... |      | BRANDYWINE.....       | MD..... |           | 10/23/2019.....  | 5.20.....        | 514,114.....                                                    |                                             | 3,420.....                                 |                                                                  |                                            |                                                | 530,000.....                   | 07/20/2019                                |
| 7000244630..... |      | SIMI VALLEY.....      | CA..... |           | 10/23/2019.....  | 5.20.....        | 664,255.....                                                    |                                             | 4,371.....                                 |                                                                  |                                            |                                                | 1,007,297.....                 | 10/23/2019                                |
| 7000243017..... |      | CLAYTON.....          | NC..... |           | 10/23/2019.....  | 5.20.....        | 206,168.....                                                    |                                             | 1,986.....                                 |                                                                  |                                            |                                                | 236,000.....                   | 07/24/2019                                |
| 7000243774..... |      | GAITHERSBURG.....     | MD..... |           | 10/23/2019.....  | 5.20.....        | 199,427.....                                                    |                                             | 1,921.....                                 |                                                                  |                                            |                                                | 192,905.....                   | 10/23/2019                                |
| 7000243444..... |      | GULFPORT.....         | MS..... |           | 10/23/2019.....  | 5.20.....        | 212,197.....                                                    |                                             | 743.....                                   |                                                                  |                                            |                                                | 165,000.....                   | 07/21/2019                                |
| 7000244441..... |      | CLEAR BROOK.....      | VA..... |           | 10/23/2019.....  | 5.20.....        | 251,381.....                                                    |                                             | 880.....                                   |                                                                  |                                            |                                                | 235,000.....                   | 07/22/2019                                |
| 7000244638..... |      | FAIRFIELD.....        | CA..... |           | 10/23/2019.....  | 5.20.....        | 238,471.....                                                    |                                             | 101.....                                   |                                                                  |                                            |                                                | 528,213.....                   | 10/23/2019                                |
| 7000243923..... |      | CENTERVILLE.....      | OH..... |           | 10/23/2019.....  | 5.20.....        | 292,318.....                                                    |                                             | 1,845.....                                 |                                                                  |                                            |                                                | 225,000.....                   | 07/19/2019                                |
| 7000244629..... |      | MIDDLETOWN.....       | DE..... |           | 10/23/2019.....  | 5.20.....        | 271,186.....                                                    |                                             | 2,612.....                                 |                                                                  |                                            |                                                | 222,000.....                   | 07/25/2019                                |
| 7000243862..... |      | FREDERICKSBURG.....   | VA..... |           | 10/23/2019.....  | 5.20.....        | 354,662.....                                                    |                                             | 3,416.....                                 |                                                                  |                                            |                                                | 375,000.....                   | 07/25/2019                                |
| 7000242863..... |      | HENSLEY.....          | AR..... |           | 10/23/2019.....  | 5.20.....        | 198,272.....                                                    |                                             | 1,909.....                                 |                                                                  |                                            |                                                | 250,000.....                   | 08/14/2019                                |
| 7000244723..... |      | WARWICK.....          | RI..... |           | 10/23/2019.....  | 5.20.....        | 236,111.....                                                    |                                             | 2,274.....                                 |                                                                  |                                            |                                                | 288,000.....                   | 01/24/2019                                |
| 7000243728..... |      | LANCASTER.....        | TX..... |           | 10/23/2019.....  | 5.20.....        | 210,018.....                                                    |                                             | 2,023.....                                 |                                                                  |                                            |                                                | 148,371.....                   | 10/23/2019                                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1                                                                                                             | 2    | Location              |         | 5         | 6               | 7                | 8                                                         | Change in Book Value/Recorded Investment |                                         |                                                           |                                         |                                             | 14                          | 15                                  |
|---------------------------------------------------------------------------------------------------------------|------|-----------------------|---------|-----------|-----------------|------------------|-----------------------------------------------------------|------------------------------------------|-----------------------------------------|-----------------------------------------------------------|-----------------------------------------|---------------------------------------------|-----------------------------|-------------------------------------|
|                                                                                                               |      |                       |         |           |                 |                  |                                                           | 9                                        | 10                                      | 11                                                        | 12                                      | 13                                          |                             |                                     |
| Loan Number                                                                                                   | Code | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 7000244192.....                                                                                               |      | ALPHARETTA.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 215,179.....                                              |                                          | (195).....                              |                                                           |                                         |                                             | 255,326.....                | 10/23/2019                          |
| 7000244200.....                                                                                               |      | LAURELTON.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 388,198.....                                              |                                          | 3,739.....                              |                                                           |                                         |                                             | 402,751.....                | 10/23/2019                          |
| 7000244195.....                                                                                               |      | WINDSOR.....          | CT..... |           | 10/23/2019..... | 5.20.....        | 205,184.....                                              |                                          | 1,976.....                              |                                                           |                                         |                                             | 281,685.....                | 10/23/2019                          |
| 7000244727.....                                                                                               |      | FORT WASHINGTON.....  | MD..... |           | 10/23/2019..... | 5.20.....        | 231,684.....                                              |                                          | 2,231.....                              |                                                           |                                         |                                             | 390,000.....                | 02/20/2019                          |
| 7000244199.....                                                                                               |      | OPELIKA.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 195,834.....                                              |                                          | 43.....                                 |                                                           |                                         |                                             | 257,703.....                | 10/23/2019                          |
| 7000243666.....                                                                                               |      | HOMESTEAD.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 325,481.....                                              |                                          | 29,988.....                             |                                                           |                                         |                                             | 255,000.....                | 10/03/2019                          |
| 7000243811.....                                                                                               |      | HAMPTON.....          | VA..... |           | 10/23/2019..... | 5.20.....        | 484,515.....                                              |                                          | 4,666.....                              |                                                           |                                         |                                             | 325,000.....                | 10/19/2019                          |
| 7000243816.....                                                                                               |      | COPIAGUE.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 221,494.....                                              |                                          | 2,133.....                              |                                                           |                                         |                                             | 230,908.....                | 10/23/2019                          |
| 7000243621.....                                                                                               |      | LAND O LAKES.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 228,928.....                                              |                                          | 2,205.....                              |                                                           |                                         |                                             | 310,000.....                | 10/03/2019                          |
| 7000243767.....                                                                                               |      | UPPER MARLBORO.....   | MD..... |           | 10/23/2019..... | 5.20.....        | 303,759.....                                              |                                          | 2,925.....                              |                                                           |                                         |                                             | 425,273.....                | 10/23/2019                          |
| 7000244617.....                                                                                               |      | GLEN BURNIE.....      | MD..... |           | 10/23/2019..... | 5.20.....        | 304,139.....                                              |                                          | 2,929.....                              |                                                           |                                         |                                             | 375,460.....                | 10/23/2019                          |
| 7000243904.....                                                                                               |      | BUENA BOROUGH.....    | NJ..... |           | 10/23/2019..... | 5.20.....        | 194,370.....                                              |                                          | 1,872.....                              |                                                           |                                         |                                             | 231,003.....                | 10/23/2019                          |
| 7000249080.....                                                                                               |      | PRESTON.....          | CT..... |           | 10/23/2019..... | 5.20.....        | 218,104.....                                              |                                          | 641.....                                |                                                           |                                         |                                             | 218,000.....                | 07/23/2019                          |
| 7000244042.....                                                                                               |      | DEFUNIAK SPRINGS..... | FL..... |           | 10/23/2019..... | 5.20.....        | 196,110.....                                              |                                          | 1,889.....                              |                                                           |                                         |                                             | 100,000.....                | 10/03/2019                          |
| 7000244716.....                                                                                               |      | MECHANICSVILLE.....   | MD..... |           | 10/23/2019..... | 5.20.....        | 451,903.....                                              |                                          | 4,352.....                              |                                                           |                                         |                                             | 490,000.....                | 08/01/2019                          |
| 7000244662.....                                                                                               |      | UPPER MARLBORO.....   | MD..... |           | 10/23/2019..... | 5.20.....        | 316,301.....                                              |                                          | (3,515).....                            |                                                           |                                         |                                             | 408,328.....                | 10/23/2019                          |
| 7000242999.....                                                                                               |      | MORGANTOWN.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 204,156.....                                              |                                          | 1,966.....                              |                                                           |                                         |                                             | 225,000.....                | 07/23/2019                          |
| 7000244651.....                                                                                               |      | OAK FOREST.....       | IL..... |           | 10/23/2019..... | 5.20.....        | 252,159.....                                              |                                          | 2,428.....                              |                                                           |                                         |                                             | 241,879.....                | 10/23/2019                          |
| 7000243791.....                                                                                               |      | ROCKLIN.....          | CA..... |           | 10/23/2019..... | 5.20.....        | 256,040.....                                              |                                          | (684).....                              |                                                           |                                         |                                             | 435,273.....                | 10/23/2019                          |
| 7000244178.....                                                                                               |      | LAKEWOOD.....         | CO..... |           | 10/23/2019..... | 5.20.....        | 204,578.....                                              |                                          | 621.....                                |                                                           |                                         |                                             | 291,490.....                | 10/23/2019                          |
| 7000242802.....                                                                                               |      | BUSHWOOD.....         | MD..... |           | 10/23/2019..... | 5.20.....        | 238,235.....                                              |                                          | 2,940.....                              |                                                           |                                         |                                             | 212,000.....                | 07/26/2019                          |
| 7000249172.....                                                                                               |      | SANTA CLARITA.....    | CA..... |           | 10/23/2019..... | 5.20.....        | 371,559.....                                              |                                          | 1,138.....                              |                                                           |                                         |                                             | 628,725.....                | 10/23/2019                          |
| 7000243657.....                                                                                               |      | APACHE JUNCTION.....  | AZ..... |           | 10/23/2019..... | 5.20.....        | 200,759.....                                              |                                          | 1,133.....                              |                                                           |                                         |                                             | 328,137.....                | 10/23/2019                          |
| 7000243135.....                                                                                               |      | NEWHALL.....          | CA..... |           | 10/23/2019..... | 5.20.....        | 385,454.....                                              |                                          | (42).....                               |                                                           |                                         |                                             | 480,000.....                | 07/21/2019                          |
| 7000249038.....                                                                                               |      | SANDY.....            | OR..... |           | 10/23/2019..... | 5.20.....        | 209,654.....                                              |                                          | (200).....                              |                                                           |                                         |                                             | 320,000.....                | 07/23/2019                          |
| 7000243890.....                                                                                               |      | PRINCEVILLE.....      | IL..... |           | 10/23/2019..... | 5.20.....        | 242,407.....                                              |                                          | 2,334.....                              |                                                           |                                         |                                             | 255,000.....                | 07/24/2019                          |
| 7000243808.....                                                                                               |      | AURORA.....           | CO..... |           | 10/23/2019..... | 5.20.....        | 359,031.....                                              |                                          | 3,156.....                              |                                                           |                                         |                                             | 450,000.....                | 07/21/2019                          |
| 7000249174.....                                                                                               |      | PILESGROVE.....       | NJ..... |           | 10/23/2019..... | 5.20.....        | 306,772.....                                              |                                          | 1,042.....                              |                                                           |                                         |                                             | 399,927.....                | 10/23/2019                          |
| 7000244610.....                                                                                               |      | ACUSHNET.....         | MA..... |           | 10/23/2019..... | 5.20.....        | 188,470.....                                              |                                          | 1,078.....                              |                                                           |                                         |                                             | 305,000.....                | 07/24/2019                          |
| 7000242753.....                                                                                               |      | GAINESVILLE.....      | VA..... |           | 10/23/2019..... | 5.20.....        | 190,021.....                                              |                                          | 915.....                                |                                                           |                                         |                                             | 274,000.....                | 07/22/2019                          |
| 7000242900.....                                                                                               |      | CAMARILLO.....        | CA..... |           | 10/23/2019..... | 5.20.....        | 334,280.....                                              |                                          | 949.....                                |                                                           |                                         |                                             | 395,000.....                | 09/02/2019                          |
| 7000243423.....                                                                                               |      | PAULINA.....          | LA..... |           | 10/23/2019..... | 5.20.....        | 338,000.....                                              |                                          | 3,255.....                              |                                                           |                                         |                                             | 275,000.....                | 07/25/2019                          |
| 2699999. Total - Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed..... |      |                       |         |           |                 |                  | 187,154,071.....                                          | 0.....                                   | 906,397.....                            | 0.....                                                    | 0.....                                  | 0.....                                      | 250,985,492.....            | XXX                                 |
| 3299999. Total - Mortgages in the Process of Foreclosure.....                                                 |      |                       |         |           |                 |                  | 187,154,071.....                                          | 0.....                                   | 906,397.....                            | 0.....                                                    | 0.....                                  | 0.....                                      | 250,985,492.....            | XXX                                 |
| 3399999. Totals.....                                                                                          |      |                       |         |           |                 |                  | 4,901,750,995.....                                        | 0.....                                   | 9,681,861.....                          | 308,470.....                                              | 0.....                                  | 0.....                                      | 50,773,849,732.....         | XXX                                 |

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.



SCHEDULE B - PART 2

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

| 1                                                                          | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------------------------------------------------------------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                                                                            | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number                                                                | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed |                     |         |           |                 |                  |                                    |                                              |                             |
| 7000239903.....                                                            | YOUNGSVILLE.....    | NC..... |           | 10/23/2019..... | 5.20.....        | 77,617.....                        |                                              | 171,500.....                |
| 7000237906.....                                                            | PORT WENTWORTH..... | GA..... |           | 10/23/2019..... | 5.20.....        | 179,319.....                       |                                              | 221,000.....                |
| 7000242075.....                                                            | FREDERICKSBURG..... | VA..... |           | 10/23/2019..... | 5.20.....        | 290,998.....                       |                                              | 315,000.....                |
| 7000243606.....                                                            | HERNANDO.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 135,158.....                       |                                              | 200,000.....                |
| 7000240078.....                                                            | ELYRIA.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 49,266.....                        |                                              | 60,877.....                 |
| 7000244743.....                                                            | GARLAND.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 74,755.....                        |                                              | 230,500.....                |
| 7000240887.....                                                            | HAMPTON.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 90,405.....                        |                                              | 108,265.....                |
| 7000243550.....                                                            | MCKEE.....          | KY..... |           | 10/23/2019..... | 5.20.....        | 68,365.....                        |                                              | 90,000.....                 |
| 7000241747.....                                                            | MIAMI.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 178,259.....                       |                                              | 390,000.....                |
| 7000243883.....                                                            | EAST ORANGE.....    | NJ..... |           | 10/23/2019..... | 5.20.....        | 122,759.....                       |                                              | 102,225.....                |
| 7000240692.....                                                            | BARNHART.....       | MO..... |           | 10/23/2019..... | 5.20.....        | 128,148.....                       |                                              | 152,300.....                |
| 7000238566.....                                                            | PARMA.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 50,856.....                        |                                              | 98,000.....                 |
| 7000242607.....                                                            | LOGANVILLE.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 208,592.....                       |                                              | 163,392.....                |
| 7000238371.....                                                            | MORROW.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 80,583.....                        |                                              | 115,424.....                |
| 7000240415.....                                                            | NEWARK.....         | DE..... |           | 10/23/2019..... | 5.20.....        | 102,856.....                       |                                              | 190,212.....                |
| 7000241886.....                                                            | MEMPHIS.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 64,165.....                        |                                              | 105,615.....                |
| 7000242076.....                                                            | KING GEORGE.....    | VA..... |           | 10/23/2019..... | 5.20.....        | 185,630.....                       |                                              | 235,000.....                |
| 7000240886.....                                                            | PENSAOCLA.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 94,003.....                        |                                              | 110,000.....                |
| 7000241692.....                                                            | BRONX.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 248,699.....                       |                                              | 289,704.....                |
| 7000239904.....                                                            | BOGALUSA.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 63,987.....                        |                                              | 87,000.....                 |
| 7000240691.....                                                            | SPRING HILL.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 144,641.....                       |                                              | 225,000.....                |
| 7000238089.....                                                            | HORIZON CITY.....   | TX..... |           | 10/23/2019..... | 5.20.....        | 81,682.....                        |                                              | 125,000.....                |
| 7000237429.....                                                            | FORT WORTH.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 125,494.....                       |                                              | 161,140.....                |
| 7000238898.....                                                            | JACKSON.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 152,643.....                       |                                              | 215,000.....                |
| 7000242747.....                                                            | BRIDGEWATER.....    | VA..... |           | 10/23/2019..... | 5.20.....        | 159,052.....                       |                                              | 175,000.....                |
| 7000239233.....                                                            | LOCUST.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 51,657.....                        |                                              | 225,000.....                |
| 7000238232.....                                                            | BOONEVILLE.....     | MS..... |           | 10/23/2019..... | 5.20.....        | 145,920.....                       |                                              | 224,000.....                |
| 7000243411.....                                                            | LINCOLN.....        | AR..... |           | 10/23/2019..... | 5.20.....        | 68,263.....                        |                                              | 89,905.....                 |
| 7000243073.....                                                            | SNYDER.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 73,722.....                        |                                              | 123,000.....                |
| 7000241749.....                                                            | JACKSONVILLE.....   | FL..... |           | 10/23/2019..... | 5.20.....        | 130,223.....                       |                                              | 185,000.....                |
| 7000240609.....                                                            | NEVADA.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 75,301.....                        |                                              | 80,000.....                 |
| 7000239372.....                                                            | MIRAMAR.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 194,527.....                       |                                              | 395,000.....                |
| 7000240076.....                                                            | PITMAN.....         | NJ..... |           | 10/23/2019..... | 5.20.....        | 111,544.....                       |                                              | 126,400.....                |
| 7000240414.....                                                            | NEW CASTLE.....     | DE..... |           | 10/23/2019..... | 5.20.....        | 76,150.....                        |                                              | 123,347.....                |
| 7000237710.....                                                            | HOUSTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 83,808.....                        |                                              | 145,531.....                |
| 7000241887.....                                                            | PROSSER.....        | WA..... |           | 10/23/2019..... | 5.20.....        | 143,741.....                       |                                              | 228,718.....                |
| 7000240747.....                                                            | OXFORD.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 67,905.....                        |                                              | 145,000.....                |
| 7000239563.....                                                            | VALDOSTA.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 56,071.....                        |                                              | 67,000.....                 |
| 7000239230.....                                                            | TRAVERSE CITY.....  | MI..... |           | 10/23/2019..... | 5.20.....        | 100,352.....                       |                                              | 196,000.....                |
| 7000238374.....                                                            | NORTH BALDWIN.....  | NY..... |           | 10/23/2019..... | 5.20.....        | 221,652.....                       |                                              | 344,074.....                |
| 7000237908.....                                                            | FESTUS.....         | MO..... |           | 10/23/2019..... | 5.20.....        | 78,976.....                        |                                              | 166,000.....                |
| 7000238850.....                                                            | BLACK DIAMOND.....  | WA..... |           | 10/23/2019..... | 5.20.....        | 179,388.....                       |                                              | 279,000.....                |
| 7000240552.....                                                            | LAPEER.....         | MI..... |           | 10/23/2019..... | 5.20.....        | 133,977.....                       |                                              | 275,000.....                |
| 7000242077.....                                                            | BROOKLYN.....       | NY..... |           | 10/23/2019..... | 5.20.....        | 357,541.....                       |                                              | 386,402.....                |

SCHEDULE B - PART 2

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

| 1               | Location               |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                      | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000242748..... | ORLEANS.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 70,880.....                        |                                              | 104,900.....                |
| 7000241417..... | ORLANDO.....           | FL..... |           | 10/23/2019..... | 5.20.....        | 45,125.....                        |                                              | 100,000.....                |
| 7000240608..... | VILLA GROVE.....       | IL..... |           | 10/23/2019..... | 5.20.....        | 66,376.....                        |                                              | 65,000.....                 |
| 7000244550..... | BOISE.....             | ID..... |           | 10/23/2019..... | 5.20.....        | 98,188.....                        |                                              | 205,000.....                |
| 7000241555..... | BALTIMORE.....         | MD..... |           | 10/23/2019..... | 5.20.....        | 107,285.....                       |                                              | 78,000.....                 |
| 7000242553..... | BROOKLYN.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 384,974.....                       |                                              | 487,946.....                |
| 7000239087..... | BROOKLYN.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 362,064.....                       |                                              | 432,738.....                |
| 7000241888..... | SPRINGFIELD GARDE..... | NY..... |           | 10/23/2019..... | 5.20.....        | 244,889.....                       |                                              | 366,664.....                |
| 7000239758..... | HIGHLAND.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 163,902.....                       |                                              | 260,000.....                |
| 7000240075..... | MUSKEGON.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 45,172.....                        |                                              | 140,000.....                |
| 7000238373..... | JAMAICA.....           | NY..... |           | 10/23/2019..... | 5.20.....        | 297,548.....                       |                                              | 459,268.....                |
| 7000240413..... | NOTTINGHAM.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 139,567.....                       |                                              | 190,000.....                |
| 7000244412..... | MARKHAM.....           | IL..... |           | 10/23/2019..... | 5.20.....        | 124,390.....                       |                                              | 103,863.....                |
| 7000244744..... | RIVERDALE.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 22,826.....                        |                                              | 149,000.....                |
| 7000238040..... | ANTHONY.....           | FL..... |           | 10/23/2019..... | 5.20.....        | 85,406.....                        |                                              | 160,000.....                |
| 7000239231..... | STOUTSVILLE.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 54,994.....                        |                                              | 125,000.....                |
| 7000238429..... | LOCKHART.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 126,493.....                       |                                              | 275,000.....                |
| 7000243884..... | DOUGLASVILLE.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 145,685.....                       |                                              | 165,315.....                |
| 7000241889..... | DAWSONVILLE.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 105,258.....                       |                                              | 147,967.....                |
| 7000242887..... | THEODORE.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 111,178.....                       |                                              | 139,000.....                |
| 7000240412..... | NEW CASTLE.....        | DE..... |           | 10/23/2019..... | 5.20.....        | 99,583.....                        |                                              | 145,677.....                |
| 7000244411..... | KATY.....              | TX..... |           | 10/23/2019..... | 5.20.....        | 171,965.....                       |                                              | 218,128.....                |
| 7000243221..... | VALE.....              | NC..... |           | 10/23/2019..... | 5.20.....        | 79,815.....                        |                                              | 141,000.....                |
| 7000237418..... | CHARLOTTE.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 95,409.....                        |                                              | 75,796.....                 |
| 7000239279..... | TWENTYNINE PALMS.....  | CA..... |           | 10/23/2019..... | 5.20.....        | 163,991.....                       |                                              | 169,900.....                |
| 7000237902..... | BATESVILLE.....        | AR..... |           | 10/23/2019..... | 5.20.....        | 59,800.....                        |                                              | 105,000.....                |
| 7000239617..... | YPSILANTI.....         | MI..... |           | 10/23/2019..... | 5.20.....        | 91,887.....                        |                                              | 265,000.....                |
| 7000237897..... | CONOVER.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 112,722.....                       |                                              | 175,000.....                |
| 7000240268..... | PASADENA.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 215,106.....                       |                                              | 230,000.....                |
| 7000238618..... | UMATILLA.....          | OR..... |           | 10/23/2019..... | 5.20.....        | 94,474.....                        |                                              | 118,484.....                |
| 7000241030..... | MELBOURNE.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 254,295.....                       |                                              | 350,000.....                |
| 7000242888..... | STELLA.....            | MO..... |           | 10/23/2019..... | 5.20.....        | 77,439.....                        |                                              | 110,000.....                |
| 7000242079..... | BARNESVILLE.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 88,885.....                        |                                              | 100,620.....                |
| 7000238756..... | ALICEVILLE.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 68,527.....                        |                                              | 86,800.....                 |
| 7000238423..... | CARLSBAD.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 71,302.....                        |                                              | 145,000.....                |
| 7000240129..... | MACHESNEY PARK.....    | IL..... |           | 10/23/2019..... | 5.20.....        | 114,186.....                       |                                              | 135,257.....                |
| 7000243553..... | NEWFANE.....           | NY..... |           | 10/23/2019..... | 5.20.....        | 59,237.....                        |                                              | 122,000.....                |
| 7000243691..... | VENUS.....             | TX..... |           | 10/23/2019..... | 5.20.....        | 112,093.....                       |                                              | 114,307.....                |
| 7000238561..... | DOWAGIAC.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 47,117.....                        |                                              | 69,000.....                 |
| 7000241701..... | BIDDEFORD.....         | ME..... |           | 10/23/2019..... | 5.20.....        | 24,742.....                        |                                              | 121,818.....                |
| 7000240267..... | MAPLE HILL.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 150,222.....                       |                                              | 156,000.....                |
| 7000240938..... | CLARKSVILLE.....       | TN..... |           | 10/23/2019..... | 5.20.....        | 54,399.....                        |                                              | 165,000.....                |
| 7000243415..... | VILLE PLATTE.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 40,942.....                        |                                              | 115,000.....                |
| 7000243077..... | COPE.....              | SC..... |           | 10/23/2019..... | 5.20.....        | 105,991.....                       |                                              | 130,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000241696..... | TROY.....           | NY..... |           | 10/23/2019..... | 5.20.....        | 56,897.....                        |                                              | 70,348.....                 |
| 7000237901..... | HAUGHTON.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 194,774.....                       |                                              | 238,000.....                |
| 7000237896..... | WAYNESBURG.....     | KY..... |           | 10/23/2019..... | 5.20.....        | 75,564.....                        |                                              | 110,000.....                |
| 7000243886..... | KATY.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 110,059.....                       |                                              | 170,000.....                |
| 7000240743..... | LINN.....           | MO..... |           | 10/23/2019..... | 5.20.....        | 60,233.....                        |                                              | 64,000.....                 |
| 7000242694..... | CANFIELD.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 367,688.....                       |                                              | 425,000.....                |
| 7000237757..... | TUCSON.....         | AZ..... |           | 10/23/2019..... | 5.20.....        | 81,160.....                        |                                              | 136,803.....                |
| 7000243692..... | TUSCALOOSA.....     | AL..... |           | 10/23/2019..... | 5.20.....        | 148,280.....                       |                                              | 165,964.....                |
| 7000241031..... | JOPLIN.....         | MO..... |           | 10/23/2019..... | 5.20.....        | 52,855.....                        |                                              | 70,000.....                 |
| 7000242889..... | GREENVILLE.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 121,353.....                       |                                              | 147,000.....                |
| 7000238755..... | GORDONSVILLE.....   | VA..... |           | 10/23/2019..... | 5.20.....        | 83,844.....                        |                                              | 160,000.....                |
| 7000239086..... | SAINT CHARLES.....  | MO..... |           | 10/23/2019..... | 5.20.....        | 203,737.....                       |                                              | 291,000.....                |
| 7000243889..... | ERLANGER.....       | KY..... |           | 10/23/2019..... | 5.20.....        | 112,175.....                       |                                              | 163,500.....                |
| 7000238759..... | NEOSHO.....         | MO..... |           | 10/23/2019..... | 5.20.....        | 78,636.....                        |                                              | 125,000.....                |
| 7000239948..... | ALBERTVILLE.....    | AL..... |           | 10/23/2019..... | 5.20.....        | 41,222.....                        |                                              | 80,000.....                 |
| 7000244360..... | CLEVELAND.....      | OH..... |           | 10/23/2019..... | 5.20.....        | 47,719.....                        |                                              | 25,000.....                 |
| 7000243556..... | JACKSON.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 99,096.....                        |                                              | 155,000.....                |
| 7000239139..... | GREENCASTLE.....    | IN..... |           | 10/23/2019..... | 5.20.....        | 55,993.....                        |                                              | 64,000.....                 |
| 7000242701..... | WEST JEFFERSON..... | OH..... |           | 10/23/2019..... | 5.20.....        | 76,210.....                        |                                              | 120,000.....                |
| 7000238897..... | WINTER HAVEN.....   | FL..... |           | 10/23/2019..... | 5.20.....        | 93,652.....                        |                                              | 190,000.....                |
| 7000237428..... | SAINT ALBANS.....   | NY..... |           | 10/23/2019..... | 5.20.....        | 326,705.....                       |                                              | 325,766.....                |
| 7000240266..... | PIERZ.....          | MN..... |           | 10/23/2019..... | 5.20.....        | 180,934.....                       |                                              | 235,000.....                |
| 7000240067..... | BROOKLYN.....       | WI..... |           | 10/23/2019..... | 5.20.....        | 178,731.....                       |                                              | 680,054.....                |
| 7000239753..... | ROSEAU.....         | MN..... |           | 10/23/2019..... | 5.20.....        | 56,449.....                        |                                              | 76,853.....                 |
| 7000244555..... | KUNA.....           | ID..... |           | 10/23/2019..... | 5.20.....        | 100,365.....                       |                                              | 220,000.....                |
| 7000240071..... | SNEADS FERRY.....   | NC..... |           | 10/23/2019..... | 5.20.....        | 179,543.....                       |                                              | 242,000.....                |
| 7000243362..... | POOLER.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 176,713.....                       |                                              | 185,000.....                |
| 7000241994..... | NEW HAVEN.....      | IN..... |           | 10/23/2019..... | 5.20.....        | 62,978.....                        |                                              | 99,744.....                 |
| 7000239892..... | WENATCHEE.....      | WA..... |           | 10/23/2019..... | 5.20.....        | 124,682.....                       |                                              | 283,000.....                |
| 7000243224..... | GAS CITY.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 60,979.....                        |                                              | 89,000.....                 |
| 7000241032..... | SEVIERVILLE.....    | TN..... |           | 10/23/2019..... | 5.20.....        | 143,766.....                       |                                              | 210,000.....                |
| 7000243555..... | TICKFAW.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 80,148.....                        |                                              | 112,000.....                |
| 7000240598..... | BELL BUCKLE.....    | TN..... |           | 10/23/2019..... | 5.20.....        | 146,299.....                       |                                              | 195,000.....                |
| 7000243888..... | WEST ORANGE.....    | NJ..... |           | 10/23/2019..... | 5.20.....        | 159,793.....                       |                                              | 327,434.....                |
| 7000238087..... | GALESBURG.....      | MI..... |           | 10/23/2019..... | 5.20.....        | 96,196.....                        |                                              | 159,900.....                |
| 7000238425..... | CAMDEN.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 64,860.....                        |                                              | 49,900.....                 |
| 7000241703..... | PALMYRA.....        | NJ..... |           | 10/23/2019..... | 5.20.....        | 204,292.....                       |                                              | 220,000.....                |
| 7000240265..... | CAROLINA BEACH..... | NC..... |           | 10/23/2019..... | 5.20.....        | 234,073.....                       |                                              | 399,000.....                |
| 7000239755..... | NEWFANE.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 63,863.....                        |                                              | 103,000.....                |
| 7000242558..... | FOND DU LAC.....    | WI..... |           | 10/23/2019..... | 5.20.....        | 92,314.....                        |                                              | 112,842.....                |
| 7000237759..... | RUTHER GLEN.....    | VA..... |           | 10/23/2019..... | 5.20.....        | 123,463.....                       |                                              | 146,448.....                |
| 7000244748..... | BALTIMORE.....      | MD..... |           | 10/23/2019..... | 5.20.....        | 54,184.....                        |                                              | 123,541.....                |
| 7000249078..... | TEMPLE.....         | NH..... |           | 10/23/2019..... | 5.20.....        | 124,388.....                       |                                              | 148,000.....                |
| 7000241842..... | DALLAS.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 168,753.....                       |                                              | 168,000.....                |
| 7000240126..... | BRONX.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 410,612.....                       |                                              | 449,268.....                |

SCHEDULE B - PART 2

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

| 1               | Location             |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                    | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                 | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000243840..... | FORT WORTH.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 89,693.....                        |                                              | 180,000.....                |
| 7000239184..... | SHELBYVILLE.....     | MO..... |           | 10/23/2019..... | 5.20.....        | 37,920.....                        |                                              | 50,000.....                 |
| 7000242698..... | GRANDVILLE.....      | MI..... |           | 10/23/2019..... | 5.20.....        | 139,112.....                       |                                              | 160,000.....                |
| 7000239660..... | LYNN HAVEN.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 103,641.....                       |                                              | 120,000.....                |
| 7000238047..... | SIDNEY.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 68,482.....                        |                                              | 105,000.....                |
| 7000242703..... | MADISONVILLE.....    | KY..... |           | 10/23/2019..... | 5.20.....        | 54,547.....                        |                                              | 60,000.....                 |
| 7000244418..... | JEROME.....          | ID..... |           | 10/23/2019..... | 5.20.....        | 79,126.....                        |                                              | 131,000.....                |
| 7000242559..... | SALT POINT.....      | NY..... |           | 10/23/2019..... | 5.20.....        | 197,397.....                       |                                              | 280,038.....                |
| 7000241172..... | LUGOFF.....          | SC..... |           | 10/23/2019..... | 5.20.....        | 78,148.....                        |                                              | 110,000.....                |
| 7000243559..... | POOLER.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 120,111.....                       |                                              | 149,000.....                |
| 7000237996..... | QUITMAN.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 71,002.....                        |                                              | 190,000.....                |
| 7000241510..... | BOERNE.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 218,573.....                       |                                              | 545,000.....                |
| 7000241843..... | TALLAHASSEE.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 290,368.....                       |                                              | 225,000.....                |
| 7000239717..... | LEADVILLE.....       | CO..... |           | 10/23/2019..... | 5.20.....        | 119,094.....                       |                                              | 265,000.....                |
| 7000244361..... | ALBION.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 36,166.....                        |                                              | 85,000.....                 |
| 7000242366..... | BOSTON.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 114,891.....                       |                                              | 136,375.....                |
| 7000240596..... | MANOR.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 120,176.....                       |                                              | 208,900.....                |
| 7000242033..... | BELLMORE.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 394,482.....                       |                                              | 360,261.....                |
| 7000238046..... | NEWBURGH.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 98,465.....                        |                                              | 177,500.....                |
| 7000244223..... | JACKSONVILLE.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 158,451.....                       |                                              | 155,000.....                |
| 7000237719..... | SHAKER HEIGHTS.....  | OH..... |           | 10/23/2019..... | 5.20.....        | 101,439.....                       |                                              | 138,206.....                |
| 7000243419..... | LANARK.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 74,446.....                        |                                              | 90,000.....                 |
| 7000239994..... | AYDEN.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 74,749.....                        |                                              | 98,900.....                 |
| 7000238184..... | EATON RAPIDS.....    | MI..... |           | 10/23/2019..... | 5.20.....        | 59,581.....                        |                                              | 180,000.....                |
| 7000240931..... | CHARLOTTE.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 187,684.....                       |                                              | 184,000.....                |
| 7000243363..... | VERO BEACH.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 62,975.....                        |                                              | 140,000.....                |
| 7000241511..... | HOUSTON.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 63,739.....                        |                                              | 142,126.....                |
| 7000238660..... | MARION.....          | VA..... |           | 10/23/2019..... | 5.20.....        | 155,871.....                       |                                              | 135,000.....                |
| 7000240124..... | BRIDGEPORT.....      | NY..... |           | 10/23/2019..... | 5.20.....        | 57,213.....                        |                                              | 74,353.....                 |
| 7000243558..... | PENCIL BLUFF.....    | AR..... |           | 10/23/2019..... | 5.20.....        | 70,367.....                        |                                              | 75,900.....                 |
| 7000243225..... | RANTOUL.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 42,337.....                        |                                              | 89,000.....                 |
| 7000240457..... | MCGAHEYSVILLE.....   | VA..... |           | 10/23/2019..... | 5.20.....        | 170,636.....                       |                                              | 155,000.....                |
| 7000237995..... | RED OAK.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 118,992.....                       |                                              | 200,000.....                |
| 7000238331..... | BELLAIRE.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 77,357.....                        |                                              | 67,000.....                 |
| 7000239182..... | RANCHOS DE TAOS..... | NM..... |           | 10/23/2019..... | 5.20.....        | 80,066.....                        |                                              | 239,000.....                |
| 7000240595..... | CHAMBERSBURG.....    | PA..... |           | 10/23/2019..... | 5.20.....        | 94,636.....                        |                                              | 165,000.....                |
| 7000240600..... | HARVEST.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 146,630.....                       |                                              | 195,000.....                |
| 7000242236..... | HOUSTON.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 69,858.....                        |                                              | 186,140.....                |
| 7000238993..... | ELGIN.....           | SC..... |           | 10/23/2019..... | 5.20.....        | 104,957.....                       |                                              | 135,000.....                |
| 7000243033..... | SHREVEPORT.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 164,546.....                       |                                              | 174,000.....                |
| 7000237332..... | NORCROSS.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 119,583.....                       |                                              | 395,000.....                |
| 7000242229..... | HOUSTON.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 165,589.....                       |                                              | 319,000.....                |
| 7000241707..... | STATEN ISLAND.....   | NY..... |           | 10/23/2019..... | 5.20.....        | 329,397.....                       |                                              | 452,537.....                |
| 7000237998..... | CREEKSIDE.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 52,886.....                        |                                              | 78,000.....                 |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000238187..... | TUCSON.....           | AZ..... |           | 10/23/2019..... | 5.20.....        | 117,634.....                       |                                              | 215,000.....                |
| 7000240123..... | NEW CASTLE.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 166,557.....                       |                                              | 256,791.....                |
| 7000240456..... | STANTON.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 41,088.....                        |                                              | 96,000.....                 |
| 7000244030..... | MISSOURI CITY.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 164,068.....                       |                                              | 240,000.....                |
| 7000241513..... | HOUSTON.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 53,910.....                        |                                              | 89,983.....                 |
| 7000243170..... | FT MOHAVE.....        | AZ..... |           | 10/23/2019..... | 5.20.....        | 80,623.....                        |                                              | 180,000.....                |
| 7000239521..... | ZIMMERMAN.....        | MN..... |           | 10/23/2019..... | 5.20.....        | 81,279.....                        |                                              | 190,000.....                |
| 7000249070..... | ALBION.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 50,088.....                        |                                              | 40,000.....                 |
| 7000243841..... | ELGIN.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 133,989.....                       |                                              | 173,000.....                |
| 7000237470..... | PORT SAINT LUCIE..... | FL..... |           | 10/23/2019..... | 5.20.....        | 130,214.....                       |                                              | 235,000.....                |
| 7000237331..... | CUMBERLAND.....       | MD..... |           | 10/23/2019..... | 5.20.....        | 11,337.....                        |                                              | 70,000.....                 |
| 7000243032..... | CARLISLE.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 151,404.....                       |                                              | 158,000.....                |
| 7000244419..... | PORT ST LUCIE.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 71,822.....                        |                                              | 190,000.....                |
| 7000243698..... | FORT SMITH.....       | AR..... |           | 10/23/2019..... | 5.20.....        | 44,043.....                        |                                              | 38,000.....                 |
| 7000238857..... | PERRY.....            | GA..... |           | 10/23/2019..... | 5.20.....        | 170,208.....                       |                                              | 155,000.....                |
| 7000243365..... | CHOWCHILLA.....       | CA..... |           | 10/23/2019..... | 5.20.....        | 83,734.....                        |                                              | 200,000.....                |
| 7000240455..... | MOCKSVILLE.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 101,028.....                       |                                              | 167,000.....                |
| 7000243703..... | TAMARAC.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 119,671.....                       |                                              | 80,000.....                 |
| 7000243227..... | WAYNESBURG.....       | KY..... |           | 10/23/2019..... | 5.20.....        | 59,836.....                        |                                              | 110,000.....                |
| 7000238662..... | MANISTEE.....         | MI..... |           | 10/23/2019..... | 5.20.....        | 103,560.....                       |                                              | 155,000.....                |
| 7000237997..... | BOX ELDER.....        | SD..... |           | 10/23/2019..... | 5.20.....        | 177,722.....                       |                                              | 220,000.....                |
| 7000240593..... | MCFARLAND.....        | CA..... |           | 10/23/2019..... | 5.20.....        | 186,779.....                       |                                              | 225,000.....                |
| 7000242511..... | SURPRISE.....         | AZ..... |           | 10/23/2019..... | 5.20.....        | 258,815.....                       |                                              | 299,000.....                |
| 7000237526..... | SPARTANBURG.....      | SC..... |           | 10/23/2019..... | 5.20.....        | 85,964.....                        |                                              | 132,586.....                |
| 7000240931..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 112,757.....                       |                                              | 184,000.....                |
| 7000243173..... | HALSTEAD.....         | KS..... |           | 10/23/2019..... | 5.20.....        | 65,139.....                        |                                              | 80,000.....                 |
| 7000244228..... | BERLIN.....           | CT..... |           | 10/23/2019..... | 5.20.....        | 126,212.....                       |                                              | 187,087.....                |
| 7000237992..... | SOUTHPORT.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 130,076.....                       |                                              | 165,000.....                |
| 7000238043..... | PATASKALA.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 165,120.....                       |                                              | 265,000.....                |
| 7000238909..... | ST AUGUSTINE.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 68,235.....                        |                                              | 165,000.....                |
| 7000239236..... | OAK GROVE.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 45,148.....                        |                                              | 80,000.....                 |
| 7000237854..... | BEDFORD.....          | IN..... |           | 10/23/2019..... | 5.20.....        | 52,066.....                        |                                              | 129,500.....                |
| 7000238181..... | BENTONVILLE.....      | AR..... |           | 10/23/2019..... | 5.20.....        | 121,378.....                       |                                              | 150,000.....                |
| 7000243368..... | AUBREY.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 133,120.....                       |                                              | 240,000.....                |
| 7000240649..... | LUGOFF.....           | SC..... |           | 10/23/2019..... | 5.20.....        | 124,733.....                       |                                              | 155,000.....                |
| 7000237715..... | KATY.....             | TX..... |           | 10/23/2019..... | 5.20.....        | 140,761.....                       |                                              | 214,670.....                |
| 7000240930..... | PROVIDENCE FORGE..... | VA..... |           | 10/23/2019..... | 5.20.....        | 98,905.....                        |                                              | 179,067.....                |
| 7000242845..... | MONROE.....           | LA..... |           | 10/23/2019..... | 5.20.....        | 52,732.....                        |                                              | 40,000.....                 |
| 7000239375..... | BROWNSVILLE.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 114,231.....                       |                                              | 154,900.....                |
| 7000242512..... | PALM COAST.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 127,715.....                       |                                              | 178,000.....                |
| 7000243650..... | MURFREESBORO.....     | TN..... |           | 10/23/2019..... | 5.20.....        | 96,492.....                        |                                              | 119,260.....                |
| 7000239851..... | SAN ELIZARIO.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 86,612.....                        |                                              | 109,000.....                |
| 7000239181..... | PINEVILLE.....        | MO..... |           | 10/23/2019..... | 5.20.....        | 86,554.....                        |                                              | 149,900.....                |
| 7000237991..... | LILLINGTON.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 73,662.....                        |                                              | 147,500.....                |
| 7000239990..... | SHAHER.....           | MN..... |           | 10/23/2019..... | 5.20.....        | 92,976.....                        |                                              | 210,000.....                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000237853..... | BLACK ROCK.....       | AR..... |           | 10/23/2019..... | 5.20.....        | 48,395.....                        |                                              | 45,700.....                 |
| 7000243034..... | BONITA SPRINGS.....   | FL..... |           | 10/23/2019..... | 5.20.....        | 114,854.....                       |                                              | 255,000.....                |
| 7000239908..... | POPLAR BLUFF.....     | MO..... |           | 10/23/2019..... | 5.20.....        | 65,559.....                        |                                              | 81,500.....                 |
| 7000241986..... | FEDERALSBURG.....     | MD..... |           | 10/23/2019..... | 5.20.....        | 137,634.....                       |                                              | 95,000.....                 |
| 7000241792..... | PORTER.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 117,815.....                       |                                              | 183,500.....                |
| 7000244170..... | INDIANAPOLIS.....     | IN..... |           | 10/23/2019..... | 5.20.....        | 64,701.....                        |                                              | 124,112.....                |
| 7000242175..... | BROOKLYN PARK.....    | MN..... |           | 10/23/2019..... | 5.20.....        | 81,811.....                        |                                              | 215,000.....                |
| 7000240786..... | CYNTHIANA.....        | KY..... |           | 10/23/2019..... | 5.20.....        | 152,272.....                       |                                              | 137,000.....                |
| 7000240453..... | SAVANNAH.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 76,098.....                        |                                              | 70,000.....                 |
| 7000238569..... | HAMMOND.....          | LA..... |           | 10/23/2019..... | 5.20.....        | 123,487.....                       |                                              | 131,000.....                |
| 7000242984..... | LARNED.....           | KS..... |           | 10/23/2019..... | 5.20.....        | 44,737.....                        |                                              | 63,000.....                 |
| 7000239714..... | AYLETT.....           | VA..... |           | 10/23/2019..... | 5.20.....        | 135,376.....                       |                                              | 170,000.....                |
| 7000244365..... | CICERO.....           | IL..... |           | 10/23/2019..... | 5.20.....        | 13,478.....                        |                                              | 214,000.....                |
| 7000239376..... | HARLINGEN.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 73,363.....                        |                                              | 142,900.....                |
| 7000240591..... | FORT MILL.....        | SC..... |           | 10/23/2019..... | 5.20.....        | 93,687.....                        |                                              | 170,000.....                |
| 7000242791..... | TALLAHASSEE.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 132,567.....                       |                                              | 190,000.....                |
| 7000241849..... | WOODLAWN.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 86,411.....                        |                                              | 175,000.....                |
| 7000243513..... | SENATOBIA.....        | MS..... |           | 10/23/2019..... | 5.20.....        | 52,280.....                        |                                              | 105,000.....                |
| 7000237856..... | MONETT.....           | MO..... |           | 10/23/2019..... | 5.20.....        | 47,845.....                        |                                              | 106,000.....                |
| 7000239905..... | LONG POINT.....       | IL..... |           | 10/23/2019..... | 5.20.....        | 84,815.....                        |                                              | 99,000.....                 |
| 7000238378..... | NEW WATERFORD.....    | OH..... |           | 10/23/2019..... | 5.20.....        | 99,849.....                        |                                              | 110,000.....                |
| 7000241654..... | LOUISVILLE.....       | KY..... |           | 10/23/2019..... | 5.20.....        | 63,067.....                        |                                              | 147,000.....                |
| 7000242653..... | HEPHZIBAH.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 125,926.....                       |                                              | 171,900.....                |
| 7000242320..... | BATESVILLE.....       | MS..... |           | 10/23/2019..... | 5.20.....        | 111,543.....                       |                                              | 134,981.....                |
| 7000239234..... | COLUMBIANA.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 58,587.....                        |                                              | 145,000.....                |
| 7000239711..... | BRYAN.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 174,642.....                       |                                              | 285,000.....                |
| 7000238183..... | DUNLAP.....           | TN..... |           | 10/23/2019..... | 5.20.....        | 99,354.....                        |                                              | 225,000.....                |
| 7000242514..... | MAYFIELD HEIGHTS..... | OH..... |           | 10/23/2019..... | 5.20.....        | 199,919.....                       |                                              | 242,900.....                |
| 7000242291..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 95,193.....                        |                                              | 140,465.....                |
| 7000240452..... | WESLEY CHAPEL.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 85,584.....                        |                                              | 205,000.....                |
| 7000244368..... | BIRMINGHAM.....       | AL..... |           | 10/23/2019..... | 5.20.....        | 76,359.....                        |                                              | 146,659.....                |
| 7000242985..... | HOPKINS.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 57,878.....                        |                                              | 159,900.....                |
| 7000237994..... | HOLLY.....            | MI..... |           | 10/23/2019..... | 5.20.....        | 60,683.....                        |                                              | 128,000.....                |
| 7000238239..... | POINCIANA.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 69,036.....                        |                                              | 175,000.....                |
| 7000243176..... | KINGS MOUNTAIN.....   | NC..... |           | 10/23/2019..... | 5.20.....        | 56,915.....                        |                                              | 141,000.....                |
| 7000249075..... | GRANBURY.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 97,814.....                        |                                              | 167,000.....                |
| 7000243985..... | ROMEOVILLE.....       | IL..... |           | 10/23/2019..... | 5.20.....        | 111,049.....                       |                                              | 169,497.....                |
| 7000243512..... | GREENVILLE.....       | SC..... |           | 10/23/2019..... | 5.20.....        | 144,839.....                       |                                              | 218,000.....                |
| 7000237993..... | ODENVILLE.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 66,075.....                        |                                              | 135,000.....                |
| 7000238377..... | COLUMBUS.....         | MS..... |           | 10/23/2019..... | 5.20.....        | 105,417.....                       |                                              | 120,000.....                |
| 7000242178..... | MIDWAY.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 134,284.....                       |                                              | 164,500.....                |
| 7000238044..... | MILAN.....            | TN..... |           | 10/23/2019..... | 5.20.....        | 61,845.....                        |                                              | 82,000.....                 |
| 7000238182..... | ARLINGTON.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 73,681.....                        |                                              | 200,000.....                |
| 7000241517..... | ORLANDO.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 81,035.....                        |                                              | 260,000.....                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000244511..... | ERIE.....           | PA..... |           | 10/23/2019..... | 5.20.....        | 43,856.....                        |                                              | 68,011.....                 |
| 7000242848..... | MARLOW.....         | OK..... |           | 10/23/2019..... | 5.20.....        | 44,090.....                        |                                              | 47,600.....                 |
| 7000241656..... | HARROD.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 109,317.....                       |                                              | 163,000.....                |
| 7000240507..... | TRUMANN.....        | AR..... |           | 10/23/2019..... | 5.20.....        | 128,186.....                       |                                              | 170,000.....                |
| 7000249074..... | EXETER.....         | MO..... |           | 10/23/2019..... | 5.20.....        | 59,996.....                        |                                              | 71,000.....                 |
| 7000239041..... | GLEN ALLEN.....     | VA..... |           | 10/23/2019..... | 5.20.....        | 200,329.....                       |                                              | 265,000.....                |
| 7000243175..... | WINTER GARDEN.....  | FL..... |           | 10/23/2019..... | 5.20.....        | 158,849.....                       |                                              | 305,000.....                |
| 7000241029..... | MIDDLEBURG.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 111,456.....                       |                                              | 170,000.....                |
| 7000240796..... | MONROE.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 154,276.....                       |                                              | 165,000.....                |
| 7000240801..... | ROUND ROCK.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 110,650.....                       |                                              | 223,000.....                |
| 7000239812..... | CARENCRO.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 102,292.....                       |                                              | 120,000.....                |
| 7000244496..... | GENOA.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 105,279.....                       |                                              | 132,000.....                |
| 7000238952..... | CARTHAGE.....       | MO..... |           | 10/23/2019..... | 5.20.....        | 56,749.....                        |                                              | 85,000.....                 |
| 7000239003..... | HUBBARD.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 75,309.....                        |                                              | 89,862.....                 |
| 7000241782..... | BRONX.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 351,077.....                       |                                              | 601,091.....                |
| 7000240463..... | WALLACE.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 145,403.....                       |                                              | 170,000.....                |
| 7000244358..... | SANFORD.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 39,900.....                        |                                              | 78,127.....                 |
| 7000242166..... | CUTLER BAY.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 352,097.....                       |                                              | 620,000.....                |
| 7000238813..... | OCALA.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 105,276.....                       |                                              | 110,000.....                |
| 7000238475..... | BASTROP.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 51,028.....                        |                                              | 61,000.....                 |
| 7000243503..... | ARIZONA CITY.....   | AZ..... |           | 10/23/2019..... | 5.20.....        | 67,947.....                        |                                              | 155,000.....                |
| 7000237620..... | COLUMBUS.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 117,366.....                       |                                              | 174,678.....                |
| 7000242780..... | LA PINE.....        | OR..... |           | 10/23/2019..... | 5.20.....        | 75,793.....                        |                                              | 204,900.....                |
| 7000241168..... | TALBOTT.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 124,801.....                       |                                              | 158,000.....                |
| 7000243027..... | RINCON.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 103,219.....                       |                                              | 170,000.....                |
| 7000238280..... | HARRISON.....       | ME..... |           | 10/23/2019..... | 5.20.....        | 16,923.....                        |                                              | 87,000.....                 |
| 7000241644..... | FLINT.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 105,306.....                       |                                              | 210,000.....                |
| 7000240795..... | HOWELL.....         | MI..... |           | 10/23/2019..... | 5.20.....        | 138,481.....                       |                                              | 176,000.....                |
| 7000244162..... | POWDER SPRINGS..... | GA..... |           | 10/23/2019..... | 5.20.....        | 163,307.....                       |                                              | 203,000.....                |
| 7000240800..... | PULASKI.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 112,674.....                       |                                              | 132,000.....                |
| 7000249068..... | NEWMAN.....         | CA..... |           | 10/23/2019..... | 5.20.....        | 141,138.....                       |                                              | 220,000.....                |
| 7000238336..... | ST PETER.....       | MN..... |           | 10/23/2019..... | 5.20.....        | 93,277.....                        |                                              | 100,000.....                |
| 7000241839..... | DALLAS.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 132,905.....                       |                                              | 183,634.....                |
| 7000238669..... | OCONTO FALLS.....   | WI..... |           | 10/23/2019..... | 5.20.....        | 62,291.....                        |                                              | 110,600.....                |
| 7000242029..... | LOUISVILLE.....     | KY..... |           | 10/23/2019..... | 5.20.....        | 58,878.....                        |                                              | 69,589.....                 |
| 7000240462..... | SOUTH LYON.....     | MI..... |           | 10/23/2019..... | 5.20.....        | 181,762.....                       |                                              | 268,000.....                |
| 7000243910..... | HAMILTON.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 97,128.....                        |                                              | 208,464.....                |
| 7000240518..... | BARTOW.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 130,251.....                       |                                              | 215,000.....                |
| 7000239952..... | GERVAIS.....        | OR..... |           | 10/23/2019..... | 5.20.....        | 114,392.....                       |                                              | 310,000.....                |
| 7000243973..... | MARIETTA.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 143,189.....                       |                                              | 171,023.....                |
| 7000241978..... | LYNBROOK.....       | NY..... |           | 10/23/2019..... | 5.20.....        | 353,384.....                       |                                              | 376,248.....                |
| 7000244024..... | BALTIMORE.....      | MD..... |           | 10/23/2019..... | 5.20.....        | 33,325.....                        |                                              | 102,637.....                |
| 7000242028..... | EUCLID.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 58,756.....                        |                                              | 71,686.....                 |
| 7000238141..... | PANAMA CITY.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 152,757.....                       |                                              | 185,000.....                |
| 7000240656..... | AMMON.....          | ID..... |           | 10/23/2019..... | 5.20.....        | 130,560.....                       |                                              | 240,000.....                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000241645..... | EVERGREEN PARK.....   | IL..... |           | 10/23/2019..... | 5.20.....        | 166,214.....                       |                                              | 226,807.....                |
| 7000243026..... | SMITHVILLE.....       | MS..... |           | 10/23/2019..... | 5.20.....        | 41,641.....                        |                                              | 114,000.....                |
| 7000238621..... | BUDA.....             | TX..... |           | 10/23/2019..... | 5.20.....        | 121,777.....                       |                                              | 200,000.....                |
| 7000239810..... | PRINCE FREDERICK..... | MD..... |           | 10/23/2019..... | 5.20.....        | 168,314.....                       |                                              | 254,000.....                |
| 7000240461..... | RACCOON.....          | KY..... |           | 10/23/2019..... | 5.20.....        | 113,374.....                       |                                              | 100,000.....                |
| 7000243310..... | HYRUM.....            | UT..... |           | 10/23/2019..... | 5.20.....        | 121,620.....                       |                                              | 215,000.....                |
| 7000242839..... | WENDELL.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 97,549.....                        |                                              | 181,500.....                |
| 7000243838..... | LANCASTER.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 133,607.....                       |                                              | 173,305.....                |
| 7000243167..... | ASHLAND.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 77,301.....                        |                                              | 85,000.....                 |
| 7000237955..... | WILMINGTON.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 103,147.....                       |                                              | 204,000.....                |
| 7000240517..... | SALTILLO.....         | MS..... |           | 10/23/2019..... | 5.20.....        | 207,081.....                       |                                              | 257,500.....                |
| 7000238477..... | LA VICTORIA.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 65,947.....                        |                                              | 45,000.....                 |
| 7000243029..... | SANDY.....            | OR..... |           | 10/23/2019..... | 5.20.....        | 106,006.....                       |                                              | 240,000.....                |
| 7000239667..... | MARKSVILLE.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 81,338.....                        |                                              | 110,000.....                |
| 7000244641..... | FORT WASHINGTON.....  | MD..... |           | 10/23/2019..... | 5.20.....        | 129,843.....                       |                                              | 171,791.....                |
| 7000238620..... | ZANESVILLE.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 95,563.....                        |                                              | 115,000.....                |
| 7000244497..... | GIBSONTON.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 120,951.....                       |                                              | 210,000.....                |
| 7000238951..... | HARRISBURG.....       | AR..... |           | 10/23/2019..... | 5.20.....        | 53,022.....                        |                                              | 86,000.....                 |
| 7000239811..... | LANSING.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 158,507.....                       |                                              | 275,000.....                |
| 7000242978..... | ODENVILLE.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 102,007.....                       |                                              | 145,000.....                |
| 7000244359..... | SENECA.....           | SC..... |           | 10/23/2019..... | 5.20.....        | 37,922.....                        |                                              | 124,000.....                |
| 7000241452..... | PETAL.....            | MS..... |           | 10/23/2019..... | 5.20.....        | 76,097.....                        |                                              | 85,000.....                 |
| 7000242783..... | ISANTI.....           | MN..... |           | 10/23/2019..... | 5.20.....        | 139,761.....                       |                                              | 275,000.....                |
| 7000243166..... | HOUMA.....            | LA..... |           | 10/23/2019..... | 5.20.....        | 98,421.....                        |                                              | 135,000.....                |
| 7000241509..... | PEARSALL.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 24,333.....                        |                                              | 96,000.....                 |
| 7000237621..... | CHICAGO.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 149,300.....                       |                                              | 149,021.....                |
| 7000238476..... | PORT WENTWORTH.....   | GA..... |           | 10/23/2019..... | 5.20.....        | 120,161.....                       |                                              | 120,000.....                |
| 7000249065..... | MARION.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 96,965.....                        |                                              | 108,000.....                |
| 7000243499..... | DE WITT.....          | IA..... |           | 10/23/2019..... | 5.20.....        | 72,980.....                        |                                              | 90,000.....                 |
| 7000241591..... | COLUMBUS.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 29,067.....                        |                                              | 46,389.....                 |
| 7000241647..... | FISHERS.....          | IN..... |           | 10/23/2019..... | 5.20.....        | 108,058.....                       |                                              | 235,000.....                |
| 7000242645..... | HAVELOCK.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 117,534.....                       |                                              | 136,900.....                |
| 7000240654..... | HOCKLEY.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 119,218.....                       |                                              | 182,000.....                |
| 7000237816..... | SIDNEY.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 66,014.....                        |                                              | 92,000.....                 |
| 7000243837..... | SAVANNAH.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 63,619.....                        |                                              | 110,000.....                |
| 7000241786..... | FELTON.....           | DE..... |           | 10/23/2019..... | 5.20.....        | 123,809.....                       |                                              | 175,000.....                |
| 7000243312..... | WILMINGTON.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 167,368.....                       |                                              | 234,000.....                |
| 7000243783..... | MONROE.....           | LA..... |           | 10/23/2019..... | 5.20.....        | 83,392.....                        |                                              | 140,000.....                |
| 7000237811..... | MEDFORD.....          | MN..... |           | 10/23/2019..... | 5.20.....        | 53,330.....                        |                                              | 120,000.....                |
| 7000243169..... | LUFKIN.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 58,970.....                        |                                              | 59,900.....                 |
| 7000239526..... | BRUCE.....            | MS..... |           | 10/23/2019..... | 5.20.....        | 85,838.....                        |                                              | 125,000.....                |
| 7000237668..... | INDIANAPOLIS.....     | IN..... |           | 10/23/2019..... | 5.20.....        | 56,391.....                        |                                              | 88,439.....                 |
| 7000240848..... | ALLEN.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 200,510.....                       |                                              | 370,000.....                |
| 7000242784..... | BREAUX BRIDGE.....    | LA..... |           | 10/23/2019..... | 5.20.....        | 65,111.....                        |                                              | 53,000.....                 |



SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000244643..... | MERRILLVILLE.....   | IN..... |           | 10/23/2019..... | 5.20.....        | 99,117.....                        |                                              | 148,637.....                |
| 7000242451..... | ATLANTA.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 108,398.....                       |                                              | 122,043.....                |
| 7000240986..... | WEST LAFAYETTE..... | IN..... |           | 10/23/2019..... | 5.20.....        | 126,388.....                       |                                              | 235,698.....                |
| 7000242889..... | GREENVILLE.....     | SC..... |           | 10/23/2019..... | 5.20.....        | 100,498.....                       |                                              | 147,000.....                |
| 7000237529..... | PHILADELPHIA.....   | PA..... |           | 10/23/2019..... | 5.20.....        | 148,656.....                       |                                              | 166,933.....                |
| 7000241648..... | WICHITA.....        | KS..... |           | 10/23/2019..... | 5.20.....        | 55,026.....                        |                                              | 160,000.....                |
| 7000244029..... | HEPHZIBAH.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 49,558.....                        |                                              | 141,500.....                |
| 7000239332..... | STARK CITY.....     | MO..... |           | 10/23/2019..... | 5.20.....        | 80,618.....                        |                                              | 70,000.....                 |
| 7000243451..... | INDIANLAND.....     | SC..... |           | 10/23/2019..... | 5.20.....        | 136,863.....                       |                                              | 280,000.....                |
| 7000242313..... | KILLEEN.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 108,761.....                       |                                              | 115,000.....                |
| 7000240320..... | BROCKTON.....       | MA..... |           | 10/23/2019..... | 5.20.....        | 114,001.....                       |                                              | 194,071.....                |
| 7000240709..... | THOMASVILLE.....    | NC..... |           | 10/23/2019..... | 5.20.....        | 96,490.....                        |                                              | 115,000.....                |
| 7000240514..... | CULPEPER.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 139,005.....                       |                                              | 295,000.....                |
| 7000243168..... | WINCHESTER.....     | IN..... |           | 10/23/2019..... | 5.20.....        | 95,722.....                        |                                              | 100,000.....                |
| 7000237333..... | PINELLAS PARK.....  | FL..... |           | 10/23/2019..... | 5.20.....        | 9,689.....                         |                                              | 40,000.....                 |
| 7000237334..... | AURORA.....         | CO..... |           | 10/23/2019..... | 5.20.....        | 47,203.....                        |                                              | 409,000.....                |
| 7000240985..... | TAMARAC.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 123,540.....                       |                                              | 285,000.....                |
| 7000239528..... | DOS PALOS.....      | CA..... |           | 10/23/2019..... | 5.20.....        | 94,833.....                        |                                              | 240,000.....                |
| 7000237999..... | CLEVER.....         | MO..... |           | 10/23/2019..... | 5.20.....        | 94,878.....                        |                                              | 135,000.....                |
| 7000240176..... | BRONX.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 346,082.....                       |                                              | 437,008.....                |
| 7000241931..... | MC LEANSVILLE.....  | NC..... |           | 10/23/2019..... | 5.20.....        | 145,573.....                       |                                              | 162,984.....                |
| 7000238188..... | COLUMBIA.....       | KY..... |           | 10/23/2019..... | 5.20.....        | 61,345.....                        |                                              | 74,000.....                 |
| 7000239666..... | BYRAM.....          | MS..... |           | 10/23/2019..... | 5.20.....        | 85,364.....                        |                                              | 138,000.....                |
| 7000242314..... | COLUMBUS.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 75,147.....                        |                                              | 92,000.....                 |
| 7000243314..... | BEECHER CITY.....   | IL..... |           | 10/23/2019..... | 5.20.....        | 54,185.....                        |                                              | 60,000.....                 |
| 7000240708..... | OCEAN PARK.....     | WA..... |           | 10/23/2019..... | 5.20.....        | 119,764.....                       |                                              | 250,000.....                |
| 7000244451..... | GRANBY.....         | MA..... |           | 10/23/2019..... | 5.20.....        | 113,438.....                       |                                              | 135,000.....                |
| 7000240513..... | DUENWEG.....        | MO..... |           | 10/23/2019..... | 5.20.....        | 82,913.....                        |                                              | 110,000.....                |
| 7000241455..... | JACKSONVILLE.....   | FL..... |           | 10/23/2019..... | 5.20.....        | 109,527.....                       |                                              | 140,000.....                |
| 7000242454..... | HOPE MILLS.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 124,503.....                       |                                              | 148,500.....                |
| 7000239995..... | ROUND ROCK.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 151,283.....                       |                                              | 262,000.....                |
| 7000244313..... | GREENVILLE.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 59,935.....                        |                                              | 85,000.....                 |
| 7000239663..... | SILVERTON.....      | OR..... |           | 10/23/2019..... | 5.20.....        | 110,317.....                       |                                              | 293,000.....                |
| 7000239996..... | LOWELL.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 161,471.....                       |                                              | 207,500.....                |
| 7000237668..... | INDIANAPOLIS.....   | IN..... |           | 10/23/2019..... | 5.20.....        | 131,491.....                       |                                              | 88,439.....                 |
| 7000242786..... | BYESVILLE.....      | OH..... |           | 10/23/2019..... | 5.20.....        | 52,823.....                        |                                              | 74,000.....                 |
| 7000237337..... | JACKSONVILLE.....   | AR..... |           | 10/23/2019..... | 5.20.....        | 11,427.....                        |                                              | 52,000.....                 |
| 7000241123..... | ALVIN.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 155,395.....                       |                                              | 205,000.....                |
| 7000243786..... | PONCHATOULA.....    | LA..... |           | 10/23/2019..... | 5.20.....        | 108,188.....                       |                                              | 154,000.....                |
| 7000243453..... | BASILE.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 116,552.....                       |                                              | 143,000.....                |
| 7000238529..... | GOWRIE.....         | IA..... |           | 10/23/2019..... | 5.20.....        | 64,111.....                        |                                              | 117,000.....                |
| 7000237617..... | HOUSTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 141,261.....                       |                                              | 141,346.....                |
| 7000242088..... | BROOKLYN.....       | NY..... |           | 10/23/2019..... | 5.20.....        | 256,606.....                       |                                              | 548,867.....                |
| 7000243313..... | CARROLLTON.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 88,823.....                        |                                              | 160,000.....                |
| 7000241456..... | WINSTON SALEM.....  | NC..... |           | 10/23/2019..... | 5.20.....        | 168,878.....                       |                                              | 139,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location             |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                    | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                 | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000240174..... | SHELTON.....         | WA..... |           | 10/23/2019..... | 5.20.....        | 154,082.....                       |                                              | 335,000.....                |
| 7000241789..... | WINDERMERE.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 487,278.....                       |                                              | 1,100,000.....              |
| 7000239858..... | SAN TAN VALLEY.....  | AZ..... |           | 10/23/2019..... | 5.20.....        | 122,431.....                       |                                              | 265,000.....                |
| 7000243979..... | CEDAR HILL.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 88,344.....                        |                                              | 140,243.....                |
| 7000238810..... | LAKELAND.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 165,760.....                       |                                              | 260,000.....                |
| 7000243508..... | MCPHERSON.....       | KS..... |           | 10/23/2019..... | 5.20.....        | 82,676.....                        |                                              | 115,900.....                |
| 7000242122..... | WILMINGTON.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 125,016.....                       |                                              | 164,000.....                |
| 7000244312..... | DURAND.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 81,719.....                        |                                              | 95,376.....                 |
| 7000239525..... | COWETA.....          | OK..... |           | 10/23/2019..... | 5.20.....        | 98,120.....                        |                                              | 140,000.....                |
| 7000239997..... | EATON.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 51,697.....                        |                                              | 80,000.....                 |
| 7000241933..... | BAY CITY.....        | MI..... |           | 10/23/2019..... | 5.20.....        | 77,782.....                        |                                              | 102,818.....                |
| 7000239188..... | TRENTON.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 55,334.....                        |                                              | 115,000.....                |
| 7000241457..... | SAN ANTONIO.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 77,232.....                        |                                              | 136,026.....                |
| 7000238528..... | ARCADIA.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 74,642.....                        |                                              | 75,000.....                 |
| 7000241124..... | WALDO.....           | WI..... |           | 10/23/2019..... | 5.20.....        | 176,340.....                       |                                              | 215,000.....                |
| 7000242649..... | EL PASO.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 140,923.....                       |                                              | 184,228.....                |
| 7000241595..... | GREENSBORO.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 40,168.....                        |                                              | 120,000.....                |
| 7000244453..... | HARRISBURG.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 137,027.....                       |                                              | 177,279.....                |
| 7000242123..... | SHERWOOD.....        | AR..... |           | 10/23/2019..... | 5.20.....        | 122,411.....                       |                                              | 160,000.....                |
| 7000242594..... | PALM SPRINGS.....    | CA..... |           | 10/23/2019..... | 5.20.....        | 293,967.....                       |                                              | 546,880.....                |
| 7000239764..... | PIEDMONT.....        | SD..... |           | 10/23/2019..... | 5.20.....        | 70,772.....                        |                                              | 122,000.....                |
| 7000249164..... | MIDDLETOWN.....      | DE..... |           | 10/23/2019..... | 5.20.....        | 159,785.....                       |                                              | 243,011.....                |
| 7000237629..... | UPPER MARLBORO.....  | MD..... |           | 10/23/2019..... | 5.20.....        | 352,144.....                       |                                              | 385,000.....                |
| 7000239093..... | MILWAUKEE.....       | WI..... |           | 10/23/2019..... | 5.20.....        | 157,794.....                       |                                              | 221,033.....                |
| 7000238627..... | LOS FRESNOS.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 123,987.....                       |                                              | 152,000.....                |
| 7000240511..... | DYERSBURG.....       | TN..... |           | 10/23/2019..... | 5.20.....        | 40,653.....                        |                                              | 50,000.....                 |
| 7000239431..... | PHOENIX.....         | AZ..... |           | 10/23/2019..... | 5.20.....        | 167,994.....                       |                                              | 340,000.....                |
| 7000240982..... | SAINT PAUL.....      | MN..... |           | 10/23/2019..... | 5.20.....        | 171,106.....                       |                                              | 247,423.....                |
| 7000243260..... | BRIGHTON.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 88,681.....                        |                                              | 135,000.....                |
| 7000240931..... | CHARLOTTE.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 114,608.....                       |                                              | 184,000.....                |
| 7000240229..... | BINGHAMTON.....      | NY..... |           | 10/23/2019..... | 5.20.....        | 75,914.....                        |                                              | 110,000.....                |
| 7000241934..... | GRAHAM.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 62,109.....                        |                                              | 85,026.....                 |
| 7000241458..... | RAEFORD.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 57,965.....                        |                                              | 132,500.....                |
| 7000243455..... | MINNEOLA.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 111,967.....                       |                                              | 83,975.....                 |
| 7000237910..... | HERRIN.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 71,408.....                        |                                              | 75,000.....                 |
| 7000240705..... | POCONO SUMMIT.....   | PA..... |           | 10/23/2019..... | 5.20.....        | 239,520.....                       |                                              | 160,000.....                |
| 7000244120..... | TAUNTON.....         | MA..... |           | 10/23/2019..... | 5.20.....        | 150,682.....                       |                                              | 256,324.....                |
| 7000238910..... | ORLANDO.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 120,662.....                       |                                              | 270,000.....                |
| 7000243315..... | LISBON.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 54,146.....                        |                                              | 125,000.....                |
| 7000240843..... | OSSINING.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 238,499.....                       |                                              | 454,126.....                |
| 7000238288..... | WILLOW SPRING.....   | NC..... |           | 10/23/2019..... | 5.20.....        | 106,775.....                       |                                              | 210,000.....                |
| 7000239432..... | NEW PRAGUE.....      | MN..... |           | 10/23/2019..... | 5.20.....        | 170,176.....                       |                                              | 295,000.....                |
| 7000240228..... | WEST PALM BEACH..... | FL..... |           | 10/23/2019..... | 5.20.....        | 150,897.....                       |                                              | 230,000.....                |
| 7000238764..... | OAK RIDGE.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 184,739.....                       |                                              | 260,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location               |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                      | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000239100..... | DOVER.....             | NJ..... |           | 10/23/2019..... | 5.20.....        | 235,244.....                       |                                              | 319,000.....                |
| 7000238093..... | BURR OAK.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 71,884.....                        |                                              | 75,000.....                 |
| 7000244508..... | GREENVILLE.....        | MI..... |           | 10/23/2019..... | 5.20.....        | 64,407.....                        |                                              | 89,041.....                 |
| 7000240699..... | MILAN.....             | TN..... |           | 10/23/2019..... | 5.20.....        | 135,057.....                       |                                              | 119,000.....                |
| 7000241126..... | CLAYTON.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 229,593.....                       |                                              | 295,000.....                |
| 7000249162..... | ALTAMONTE SPRINGS..... | FL..... |           | 10/23/2019..... | 5.20.....        | 98,809.....                        |                                              | 230,000.....                |
| 7000242458..... | JOPLIN.....            | MO..... |           | 10/23/2019..... | 5.20.....        | 102,488.....                       |                                              | 111,633.....                |
| 7000238573..... | CORRYTON.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 88,021.....                        |                                              | 185,000.....                |
| 7000243600..... | BRADY.....             | TX..... |           | 10/23/2019..... | 5.20.....        | 49,587.....                        |                                              | 55,000.....                 |
| 7000243457..... | PITTSBORO.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 139,654.....                       |                                              | 187,000.....                |
| 7000241127..... | ELKTON.....            | MD..... |           | 10/23/2019..... | 5.20.....        | 109,627.....                       |                                              | 137,000.....                |
| 7000240227..... | SOUTHPORT.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 306,726.....                       |                                              | 430,000.....                |
| 7000238767..... | BATAVIA.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 77,917.....                        |                                              | 128,000.....                |
| 7000238959..... | BLAIRSVILLE.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 61,447.....                        |                                              | 30,000.....                 |
| 7000242601..... | GREENSBORO.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 200,039.....                       |                                              | 265,000.....                |
| 7000237436..... | SPRING.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 77,315.....                        |                                              | 114,134.....                |
| 7000241598..... | BELTON.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 71,542.....                        |                                              | 115,000.....                |
| 7000237617..... | HOUSTON.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 80,300.....                        |                                              | 141,346.....                |
| 7000244121..... | OMAHA.....             | NE..... |           | 10/23/2019..... | 5.20.....        | 134,609.....                       |                                              | 157,407.....                |
| 7000240841..... | QUEENS.....            | NY..... |           | 10/23/2019..... | 5.20.....        | 262,776.....                       |                                              | 613,223.....                |
| 7000243594..... | GALESVILLE.....        | WI..... |           | 10/23/2019..... | 5.20.....        | 73,012.....                        |                                              | 110,000.....                |
| 7000243932..... | WALLS.....             | MS..... |           | 10/23/2019..... | 5.20.....        | 73,207.....                        |                                              | 120,000.....                |
| 7000240559..... | DEBARY.....            | FL..... |           | 10/23/2019..... | 5.20.....        | 127,074.....                       |                                              | 240,000.....                |
| 7000240702..... | LOUISVILLE.....        | MS..... |           | 10/23/2019..... | 5.20.....        | 48,597.....                        |                                              | 75,000.....                 |
| 7000241128..... | W LAFAYETTE.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 127,177.....                       |                                              | 180,000.....                |
| 7000238766..... | IRRIGON.....           | OR..... |           | 10/23/2019..... | 5.20.....        | 108,628.....                       |                                              | 120,000.....                |
| 7000240226..... | MELBOURNE.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 207,929.....                       |                                              | 230,000.....                |
| 7000241599..... | ROLLA.....             | MO..... |           | 10/23/2019..... | 5.20.....        | 122,203.....                       |                                              | 163,000.....                |
| 7000243318..... | ROCKY POINT.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 113,863.....                       |                                              | 160,000.....                |
| 7000241604..... | ENTERPRISE.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 187,905.....                       |                                              | 240,000.....                |
| 7000239958..... | NAPLES.....            | FL..... |           | 10/23/2019..... | 5.20.....        | 95,712.....                        |                                              | 110,000.....                |
| 7000239149..... | BOAZ.....              | AL..... |           | 10/23/2019..... | 5.20.....        | 73,329.....                        |                                              | 105,900.....                |
| 7000240364..... | SOUTH BEND.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 70,021.....                        |                                              | 89,317.....                 |
| 7000243602..... | LOCUST GROVE.....      | VA..... |           | 10/23/2019..... | 5.20.....        | 109,793.....                       |                                              | 180,000.....                |
| 7000243597..... | CLEWISTON.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 99,265.....                        |                                              | 160,000.....                |
| 7000242127..... | SAINT LOUIS.....       | MO..... |           | 10/23/2019..... | 5.20.....        | 32,675.....                        |                                              | 29,000.....                 |
| 7000238623..... | MAGEE.....             | MS..... |           | 10/23/2019..... | 5.20.....        | 103,878.....                       |                                              | 80,000.....                 |
| 7000241605..... | MIAMI.....             | FL..... |           | 10/23/2019..... | 5.20.....        | 111,057.....                       |                                              | 335,000.....                |
| 7000242071..... | WINDSOR LOCKS.....     | CT..... |           | 10/23/2019..... | 5.20.....        | 156,959.....                       |                                              | 159,000.....                |
| 7000238761..... | PERRY.....             | OH..... |           | 10/23/2019..... | 5.20.....        | 130,506.....                       |                                              | 215,000.....                |
| 7000239478..... | TUCSON.....            | AZ..... |           | 10/23/2019..... | 5.20.....        | 81,059.....                        |                                              | 165,000.....                |
| 7000237957..... | CHALMETTE.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 103,005.....                       |                                              | 141,500.....                |
| 7000244262..... | AUGUSTA.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 75,374.....                        |                                              | 117,374.....                |
| 7000240701..... | NEWBERG.....           | OR..... |           | 10/23/2019..... | 5.20.....        | 183,791.....                       |                                              | 329,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000238090..... | SHELBY.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 89,691.....                        |                                              | 101,000.....                |
| 7000242741..... | ARLINGTON.....        | WI..... |           | 10/23/2019..... | 5.20.....        | 86,340.....                        |                                              | 135,000.....                |
| 7000238008..... | HUMBOLDT.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 122,654.....                       |                                              | 172,000.....                |
| 7000239146..... | JUNCTION CITY.....    | KS..... |           | 10/23/2019..... | 5.20.....        | 70,571.....                        |                                              | 90,000.....                 |
| 7000239955..... | ATHENS.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 93,487.....                        |                                              | 132,000.....                |
| 7000238957..... | BOONVILLE.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 79,143.....                        |                                              | 80,000.....                 |
| 7000240363..... | ROANOKE.....          | VA..... |           | 10/23/2019..... | 5.20.....        | 119,856.....                       |                                              | 231,230.....                |
| 7000244549..... | DOVER.....            | DE..... |           | 10/23/2019..... | 5.20.....        | 114,750.....                       |                                              | 176,786.....                |
| 7000239761..... | EAGLE MOUNTAIN.....   | UT..... |           | 10/23/2019..... | 5.20.....        | 108,153.....                       |                                              | 260,000.....                |
| 7000239090..... | KENNETT TOWNSHIP..... | PA..... |           | 10/23/2019..... | 5.20.....        | 171,269.....                       |                                              | 250,000.....                |
| 7000238622..... | MILLSBORO.....        | DE..... |           | 10/23/2019..... | 5.20.....        | 143,604.....                       |                                              | 210,000.....                |
| 7000241606..... | CHICAGO.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 29,466.....                        |                                              | 143,464.....                |
| 7000244123..... | PARMA.....            | OH..... |           | 10/23/2019..... | 5.20.....        | 156,247.....                       |                                              | 91,900.....                 |
| 7000238284..... | SAVANNAH.....         | MO..... |           | 10/23/2019..... | 5.20.....        | 88,848.....                        |                                              | 121,000.....                |
| 7000242072..... | SCOTTSVILLE.....      | KY..... |           | 10/23/2019..... | 5.20.....        | 118,336.....                       |                                              | 124,098.....                |
| 7000240557..... | NEWARK.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 79,687.....                        |                                              | 108,000.....                |
| 7000238760..... | TIFTON.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 86,228.....                        |                                              | 100,000.....                |
| 7000243596..... | WEST UNION.....       | SC..... |           | 10/23/2019..... | 5.20.....        | 111,437.....                       |                                              | 159,000.....                |
| 7000242881..... | GLEN SAINT MARY.....  | FL..... |           | 10/23/2019..... | 5.20.....        | 134,409.....                       |                                              | 160,000.....                |
| 7000240362..... | OKEMOS.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 126,834.....                       |                                              | 181,850.....                |
| 7000243458..... | MYERSTOWN.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 137,691.....                       |                                              | 230,000.....                |
| 7000242742..... | ELDORA.....           | IA..... |           | 10/23/2019..... | 5.20.....        | 49,313.....                        |                                              | 55,000.....                 |
| 7000244594..... | SAN JACINTO.....      | CA..... |           | 10/23/2019..... | 5.20.....        | 142,544.....                       |                                              | 222,581.....                |
| 7000238007..... | BEDFORD.....          | IN..... |           | 10/23/2019..... | 5.20.....        | 62,365.....                        |                                              | 111,500.....                |
| 7000238145..... | OBERLIN.....          | LA..... |           | 10/23/2019..... | 5.20.....        | 47,796.....                        |                                              | 87,000.....                 |
| 7000238478..... | PENNOCK.....          | MN..... |           | 10/23/2019..... | 5.20.....        | 67,114.....                        |                                              | 87,000.....                 |
| 7000249167..... | PURVIS.....           | MS..... |           | 10/23/2019..... | 5.20.....        | 103,145.....                       |                                              | 165,329.....                |
| 7000238958..... | JEFFERSON.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 95,912.....                        |                                              | 205,000.....                |
| 7000237765..... | SAINT CLOUD.....      | MN..... |           | 10/23/2019..... | 5.20.....        | 205,853.....                       |                                              | 261,035.....                |
| 7000240889..... | PENSACOLA.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 48,882.....                        |                                              | 125,000.....                |
| 7000244741..... | RICHMOND HILL.....    | GA..... |           | 10/23/2019..... | 5.20.....        | 19,568.....                        |                                              | 126,000.....                |
| 7000238287..... | YUCCA VALLEY.....     | CA..... |           | 10/23/2019..... | 5.20.....        | 124,008.....                       |                                              | 235,000.....                |
| 7000238625..... | SENECA.....           | PA..... |           | 10/23/2019..... | 5.20.....        | 89,409.....                        |                                              | 65,000.....                 |
| 7000243128..... | PLEASANT HILL.....    | MO..... |           | 10/23/2019..... | 5.20.....        | 88,399.....                        |                                              | 152,000.....                |
| 7000239814..... | BRANDON.....          | MS..... |           | 10/23/2019..... | 5.20.....        | 75,764.....                        |                                              | 100,000.....                |
| 7000244603..... | CERES.....            | CA..... |           | 10/23/2019..... | 5.20.....        | 66,141.....                        |                                              | 210,070.....                |
| 7000244598..... | SPRINGFIELD.....      | NH..... |           | 10/23/2019..... | 5.20.....        | 122,214.....                       |                                              | 195,000.....                |
| 7000242073..... | BALTIMORE.....        | MD..... |           | 10/23/2019..... | 5.20.....        | 191,366.....                       |                                              | 261,132.....                |
| 7000239282..... | WAVERLY.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 68,302.....                        |                                              | 110,000.....                |
| 7000238430..... | NAVASOTA.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 160,164.....                       |                                              | 215,000.....                |
| 7000243072..... | CUMMING.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 90,997.....                        |                                              | 210,000.....                |
| 7000239144..... | ATTICA.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 126,564.....                       |                                              | 175,000.....                |
| 7000239620..... | CONOWINGO.....        | MD..... |           | 10/23/2019..... | 5.20.....        | 295,088.....                       |                                              | 272,000.....                |
| 7000238092..... | PONCHATOULA.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 58,430.....                        |                                              | 127,000.....                |
| 7000238819..... | KYLE.....             | TX..... |           | 10/23/2019..... | 5.20.....        | 172,683.....                       |                                              | 230,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000238955..... | AUBURN.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 95,398.....                        |                                              | 112,900.....                |
| 7000243603..... | BASTROP.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 154,943.....                       |                                              | 210,000.....                |
| 7000243265..... | KYLE.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 177,580.....                       |                                              | 215,000.....                |
| 7000243598..... | BAYTOWN.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 166,121.....                       |                                              | 280,000.....                |
| 7000238148..... | MCALESTER.....      | OK..... |           | 10/23/2019..... | 5.20.....        | 59,763.....                        |                                              | 49,000.....                 |
| 7000240888..... | JONESBORO.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 142,617.....                       |                                              | 179,869.....                |
| 7000238624..... | PRAIRIEVILLE.....   | LA..... |           | 10/23/2019..... | 5.20.....        | 116,805.....                       |                                              | 138,000.....                |
| 7000243127..... | SPRING BRANCH.....  | TX..... |           | 10/23/2019..... | 5.20.....        | 94,770.....                        |                                              | 145,000.....                |
| 7000239815..... | PORTLAND.....       | MI..... |           | 10/23/2019..... | 5.20.....        | 70,107.....                        |                                              | 103,900.....                |
| 7000244740..... | DAYTON.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 6,226.....                         |                                              | 41,000.....                 |
| 7000240222..... | NEWPORT NEWS.....   | VA..... |           | 10/23/2019..... | 5.20.....        | 75,040.....                        |                                              | 122,686.....                |
| 7000240555..... | VALLEY SPRINGS..... | CA..... |           | 10/23/2019..... | 5.20.....        | 79,447.....                        |                                              | 310,000.....                |
| 7000242412..... | FAYETTEVILLE.....   | NC..... |           | 10/23/2019..... | 5.20.....        | 164,179.....                       |                                              | 145,000.....                |
| 7000242268..... | MAGNOLIA.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 132,935.....                       |                                              | 180,903.....                |
| 7000244601..... | BALTIMORE.....      | MD..... |           | 10/23/2019..... | 5.20.....        | 140,032.....                       |                                              | 214,637.....                |
| 7000241885..... | ST MARYS.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 135,688.....                       |                                              | 258,000.....                |
| 7000238091..... | PLAINWELL.....      | MI..... |           | 10/23/2019..... | 5.20.....        | 128,874.....                       |                                              | 195,900.....                |
| 7000244596..... | WHITEHALL.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 74,845.....                        |                                              | 111,904.....                |
| 7000244458..... | WASHINGTON.....     | DC..... |           | 10/23/2019..... | 5.20.....        | 111,901.....                       |                                              | 381,338.....                |
| 7000238147..... | LORAIN.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 114,989.....                       |                                              | 140,000.....                |
| 7000238956..... | MURFREESBORO.....   | TN..... |           | 10/23/2019..... | 5.20.....        | 126,351.....                       |                                              | 215,000.....                |
| 7000241552..... | FREDERICK.....      | MD..... |           | 10/23/2019..... | 5.20.....        | 189,279.....                       |                                              | 209,671.....                |
| 7000242395..... | CYPRESS.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 94,945.....                        |                                              | 210,000.....                |
| 7000242400..... | COLUMBUS.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 103,560.....                       |                                              | 100,000.....                |
| 7000240403..... | CLERMONT.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 149,254.....                       |                                              | 160,000.....                |
| 7000240736..... | ARMONA.....         | CA..... |           | 10/23/2019..... | 5.20.....        | 176,013.....                       |                                              | 240,000.....                |
| 7000244587..... | PITTSBGROVE.....    | NJ..... |           | 10/23/2019..... | 5.20.....        | 140,599.....                       |                                              | 162,936.....                |
| 7000242062..... | PHILADELPHIA.....   | PA..... |           | 10/23/2019..... | 5.20.....        | 96,627.....                        |                                              | 114,330.....                |
| 7000239414..... | FLORHAM PARK.....   | NJ..... |           | 10/23/2019..... | 5.20.....        | 184,133.....                       |                                              | 474,215.....                |
| 7000241735..... | CLEVELAND.....      | OH..... |           | 10/23/2019..... | 5.20.....        | 108,219.....                       |                                              | 137,968.....                |
| 7000244448..... | PLYMOUTH.....       | ME..... |           | 10/23/2019..... | 5.20.....        | 46,259.....                        |                                              | 110,000.....                |
| 7000244116..... | MILFORD.....        | DE..... |           | 10/23/2019..... | 5.20.....        | 84,326.....                        |                                              | 124,848.....                |
| 7000237693..... | READING.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 114,868.....                       |                                              | 164,980.....                |
| 7000238553..... | BARRON.....         | WI..... |           | 10/23/2019..... | 5.20.....        | 61,552.....                        |                                              | 125,000.....                |
| 7000240735..... | BRADYVILLE.....     | TN..... |           | 10/23/2019..... | 5.20.....        | 153,218.....                       |                                              | 173,500.....                |
| 7000239609..... | DENHAM SPRINGS..... | LA..... |           | 10/23/2019..... | 5.20.....        | 106,508.....                       |                                              | 160,000.....                |
| 7000240259..... | LANCASTER.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 195,153.....                       |                                              | 317,422.....                |
| 7000243118..... | CAMBRIDGE.....      | MD..... |           | 10/23/2019..... | 5.20.....        | 87,733.....                        |                                              | 131,500.....                |
| 7000237888..... | PLANT CITY.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 133,801.....                       |                                              | 215,000.....                |
| 7000237555..... | SUITLAND.....       | MD..... |           | 10/23/2019..... | 5.20.....        | 60,591.....                        |                                              | 105,000.....                |
| 7000239415..... | RIVERSIDE.....      | CA..... |           | 10/23/2019..... | 5.20.....        | 139,039.....                       |                                              | 236,177.....                |
| 7000239077..... | JACKSONVILLE.....   | FL..... |           | 10/23/2019..... | 5.20.....        | 181,992.....                       |                                              | 350,000.....                |
| 7000238373..... | JAMAICA.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 244,381.....                       |                                              | 459,268.....                |
| 7000237416..... | HOUSTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 92,437.....                        |                                              | 141,455.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000240115..... | KATY.....             | TX..... |           | 10/23/2019..... | 5.20.....        | 151,622.....                       |                                              | 169,179.....                |
| 7000243449..... | FRANKLINVILLE.....    | NC..... |           | 10/23/2019..... | 5.20.....        | 66,460.....                        |                                              | 55,000.....                 |
| 7000240397..... | WEST DEPTFORD.....    | NJ..... |           | 10/23/2019..... | 5.20.....        | 340,158.....                       |                                              | 314,547.....                |
| 7000240540..... | ATLANTIC.....         | IA..... |           | 10/23/2019..... | 5.20.....        | 58,841.....                        |                                              | 88,000.....                 |
| 7000238414..... | MONROE CITY.....      | MO..... |           | 10/23/2019..... | 5.20.....        | 47,047.....                        |                                              | 45,000.....                 |
| 7000241736..... | LONDON.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 112,507.....                       |                                              | 143,088.....                |
| 7000243393..... | CHIPPEWA FALLS.....   | WI..... |           | 10/23/2019..... | 5.20.....        | 70,608.....                        |                                              | 95,000.....                 |
| 7000238552..... | AMANDA.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 97,314.....                        |                                              | 200,000.....                |
| 7000237692..... | MILWAUKEE.....        | WI..... |           | 10/23/2019..... | 5.20.....        | 65,859.....                        |                                              | 125,285.....                |
| 7000243588..... | GALLOWAY TWP.....     | NJ..... |           | 10/23/2019..... | 5.20.....        | 95,759.....                        |                                              | 75,000.....                 |
| 7000238690..... | HEMPHILL.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 57,531.....                        |                                              | 105,000.....                |
| 7000244391..... | CENTER BARNSTEAD..... | NH..... |           | 10/23/2019..... | 5.20.....        | 77,846.....                        |                                              | 185,000.....                |
| 7000243872..... | HAYDEN.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 129,543.....                       |                                              | 200,000.....                |
| 7000238694..... | DILLON.....           | SC..... |           | 10/23/2019..... | 5.20.....        | 84,480.....                        |                                              | 91,000.....                 |
| 7000242397..... | PANAMA CITY.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 180,844.....                       |                                              | 200,000.....                |
| 7000242402..... | JONESBOROUGH.....     | TN..... |           | 10/23/2019..... | 5.20.....        | 89,131.....                        |                                              | 167,500.....                |
| 7000240928..... | ENGLEWOOD.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 85,071.....                        |                                              | 240,000.....                |
| 7000239269..... | CLINTON.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 61,095.....                        |                                              | 90,000.....                 |
| 7000241399..... | GLASSBORO.....        | NJ..... |           | 10/23/2019..... | 5.20.....        | 86,501.....                        |                                              | 148,000.....                |
| 7000238555..... | HOPE MILLS.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 91,702.....                        |                                              | 110,000.....                |
| 7000240400..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 94,542.....                        |                                              | 127,768.....                |
| 7000242873..... | MEDINA.....           | TN..... |           | 10/23/2019..... | 5.20.....        | 122,260.....                       |                                              | 160,000.....                |
| 7000243929..... | ST AUGUSTINE.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 12,366.....                        |                                              | 120,000.....                |
| 7000242540..... | CEDAR HILL.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 96,944.....                        |                                              | 126,514.....                |
| 7000240871..... | HINESVILLE.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 38,641.....                        |                                              | 62,500.....                 |
| 7000237418..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 67,133.....                        |                                              | 75,796.....                 |
| 7000243871..... | WOODBINE.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 81,192.....                        |                                              | 126,000.....                |
| 7000243395..... | OROSI.....            | CA..... |           | 10/23/2019..... | 5.20.....        | 90,085.....                        |                                              | 134,900.....                |
| 7000237362..... | ORLANDO.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 55,214.....                        |                                              | 190,000.....                |
| 7000240256..... | MEDFORD LAKES.....    | NJ..... |           | 10/23/2019..... | 5.20.....        | 160,552.....                       |                                              | 270,900.....                |
| 7000243257..... | OLIVE BRANCH.....     | MS..... |           | 10/23/2019..... | 5.20.....        | 117,669.....                       |                                              | 177,000.....                |
| 7000238554..... | ATLANTA.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 102,118.....                       |                                              | 71,000.....                 |
| 7000241405..... | EDINBURG.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 29,069.....                        |                                              | 175,000.....                |
| 7000240394..... | ATTLEBORO.....        | MA..... |           | 10/23/2019..... | 5.20.....        | 86,870.....                        |                                              | 202,009.....                |
| 7000242403..... | MIAMI.....            | FL..... |           | 10/23/2019..... | 5.20.....        | 107,412.....                       |                                              | 155,000.....                |
| 7000242874..... | LYNCHBURG.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 116,680.....                       |                                              | 170,000.....                |
| 7000241738..... | MASSILLON.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 85,593.....                        |                                              | 111,248.....                |
| 7000239881..... | STANLEY.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 118,716.....                       |                                              | 181,000.....                |
| 7000240870..... | WARNER ROBINS.....    | GA..... |           | 10/23/2019..... | 5.20.....        | 131,532.....                       |                                              | 163,030.....                |
| 7000238744..... | VILLA RICA.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 61,877.....                        |                                              | 166,000.....                |
| 7000238939..... | WHEELER.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 66,238.....                        |                                              | 35,000.....                 |
| 7000242737..... | LEHIGH ACRES.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 76,833.....                        |                                              | 170,000.....                |
| 7000238073..... | MIDDLEBURG.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 115,244.....                       |                                              | 230,000.....                |
| 7000237413..... | QUEENS VILLAGE.....   | NY..... |           | 10/23/2019..... | 5.20.....        | 331,671.....                       |                                              | 434,044.....                |
| 7000239937..... | SANTA FE.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 108,653.....                       |                                              | 365,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location          |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                 | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City              | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000240926..... | JACKSONVILLE..... | FL..... |           | 10/23/2019..... | 5.20.....        | 150,318.....                       |                                              | 235,000.....                |
| 7000239128..... | SEBRING.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 57,072.....                        |                                              | 110,000.....                |
| 7000240588..... | NEWKIRK.....      | OK..... |           | 10/23/2019..... | 5.20.....        | 118,795.....                       |                                              | 184,000.....                |
| 7000241406..... | BALTIMORE.....    | MD..... |           | 10/23/2019..... | 5.20.....        | 32,898.....                        |                                              | 190,000.....                |
| 7000240393..... | PHILADELPHIA..... | PA..... |           | 10/23/2019..... | 5.20.....        | 38,186.....                        |                                              | 103,865.....                |
| 7000242875..... | THERMAL.....      | CA..... |           | 10/23/2019..... | 5.20.....        | 66,595.....                        |                                              | 165,000.....                |
| 7000239882..... | WILMINGTON.....   | NC..... |           | 10/23/2019..... | 5.20.....        | 193,350.....                       |                                              | 366,000.....                |
| 7000237550..... | ROUND ROCK.....   | TX..... |           | 10/23/2019..... | 5.20.....        | 184,916.....                       |                                              | 324,311.....                |
| 7000243397..... | CANTON.....       | MO..... |           | 10/23/2019..... | 5.20.....        | 78,491.....                        |                                              | 145,000.....                |
| 7000243064..... | CORINTH.....      | MS..... |           | 10/23/2019..... | 5.20.....        | 51,634.....                        |                                              | 72,000.....                 |
| 7000244062..... | LOUISVILLE.....   | KY..... |           | 10/23/2019..... | 5.20.....        | 99,186.....                        |                                              | 137,012.....                |
| 7000242211..... | ALTON.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 41,060.....                        |                                              | 70,033.....                 |
| 7000242682..... | FAYETTEVILLE..... | NC..... |           | 10/23/2019..... | 5.20.....        | 173,388.....                       |                                              | 270,000.....                |
| 7000239938..... | DICKSON.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 86,684.....                        |                                              | 155,000.....                |
| 7000239939..... | VANCE.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 90,612.....                        |                                              | 133,500.....                |
| 7000249111..... | SPOTSYLVANIA..... | VA..... |           | 10/23/2019..... | 5.20.....        | 156,700.....                       |                                              | 175,000.....                |
| 7000240931..... | CHARLOTTE.....    | NC..... |           | 10/23/2019..... | 5.20.....        | 156,167.....                       |                                              | 184,000.....                |
| 7000238128..... | MOUNT JOY.....    | PA..... |           | 10/23/2019..... | 5.20.....        | 115,173.....                       |                                              | 180,000.....                |
| 7000244733..... | WHEATFIELD.....   | IN..... |           | 10/23/2019..... | 5.20.....        | 82,554.....                        |                                              | 131,000.....                |
| 7000239744..... | SELMER.....       | TN..... |           | 10/23/2019..... | 5.20.....        | 82,347.....                        |                                              | 95,900.....                 |
| 7000238599..... | LAFAYETTE.....    | TN..... |           | 10/23/2019..... | 5.20.....        | 72,937.....                        |                                              | 160,000.....                |
| 7000238604..... | WINTERVILLE.....  | NC..... |           | 10/23/2019..... | 5.20.....        | 155,568.....                       |                                              | 125,000.....                |
| 7000237939..... | BATAVIA.....      | NY..... |           | 10/23/2019..... | 5.20.....        | 54,287.....                        |                                              | 105,000.....                |
| 7000239073..... | ATTICA.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 68,945.....                        |                                              | 88,000.....                 |
| 7000242067..... | READING.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 135,247.....                       |                                              | 182,900.....                |
| 7000244680..... | PATERSON.....     | NJ..... |           | 10/23/2019..... | 5.20.....        | 142,962.....                       |                                              | 196,325.....                |
| 7000237553..... | CYPRESS.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 73,337.....                        |                                              | 129,737.....                |
| 7000239459..... | WHITEHALL.....    | PA..... |           | 10/23/2019..... | 5.20.....        | 60,176.....                        |                                              | 103,735.....                |
| 7000237886..... | NORTH PORT.....   | FL..... |           | 10/23/2019..... | 5.20.....        | 76,557.....                        |                                              | 180,000.....                |
| 7000238608..... | CURWENSVILLE..... | PA..... |           | 10/23/2019..... | 5.20.....        | 89,528.....                        |                                              | 150,000.....                |
| 7000240448..... | SIDNEY.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 75,914.....                        |                                              | 110,000.....                |
| 7000237415..... | JERSEY CITY.....  | NJ..... |           | 10/23/2019..... | 5.20.....        | 281,440.....                       |                                              | 302,253.....                |
| 7000240924..... | YOUNGSVILLE.....  | NC..... |           | 10/23/2019..... | 5.20.....        | 103,154.....                       |                                              | 214,500.....                |
| 7000240586..... | KEWASKUM.....     | WI..... |           | 10/23/2019..... | 5.20.....        | 171,789.....                       |                                              | 220,000.....                |
| 7000239597..... | POLK CITY.....    | IA..... |           | 10/23/2019..... | 5.20.....        | 136,157.....                       |                                              | 200,000.....                |
| 7000244542..... | CLERMONT.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 89,216.....                        |                                              | 175,000.....                |
| 7000239264..... | BEAUFORT.....     | MO..... |           | 10/23/2019..... | 5.20.....        | 127,432.....                       |                                              | 160,000.....                |
| 7000243738..... | INDIANAPOLIS..... | IN..... |           | 10/23/2019..... | 5.20.....        | 125,861.....                       |                                              | 157,000.....                |
| 7000244065..... | CALUMET CITY..... | IL..... |           | 10/23/2019..... | 5.20.....        | 133,788.....                       |                                              | 167,470.....                |
| 7000238884..... | HOLDEN.....       | ME..... |           | 10/23/2019..... | 5.20.....        | 16,752.....                        |                                              | 109,000.....                |
| 7000240115..... | KATY.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 142,790.....                       |                                              | 169,179.....                |
| 7000239602..... | AVILLA.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 92,805.....                        |                                              | 180,000.....                |
| 7000240391..... | NORWOOD.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 156,054.....                       |                                              | 147,521.....                |
| 7000243682..... | COVINGTON.....    | GA..... |           | 10/23/2019..... | 5.20.....        | 138,979.....                       |                                              | 162,830.....                |

SCHEDULE B - PART 2

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

| 1               | Location             |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                    | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                 | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000237609..... | TOMS RIVER.....      | NJ..... |           | 10/23/2019..... | 5.20.....        | 271,119.....                       |                                              | 420,000.....                |
| 7000249110..... | CHURCHVILLE.....     | VA..... |           | 10/23/2019..... | 5.20.....        | 113,217.....                       |                                              | 115,000.....                |
| 7000244403..... | SPOKANE.....         | WA..... |           | 10/23/2019..... | 5.20.....        | 64,852.....                        |                                              | 96,507.....                 |
| 7000241685..... | AZUSA.....           | CA..... |           | 10/23/2019..... | 5.20.....        | 286,938.....                       |                                              | 469,283.....                |
| 7000243877..... | MALTA.....           | NY..... |           | 10/23/2019..... | 5.20.....        | 64,329.....                        |                                              | 68,025.....                 |
| 7000240309..... | GREENVILLE.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 83,699.....                        |                                              | 121,966.....                |
| 7000242739..... | HANNA.....           | IN..... |           | 10/23/2019..... | 5.20.....        | 99,634.....                        |                                              | 190,500.....                |
| 7000239070..... | W MELBOURNE.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 202,335.....                       |                                              | 305,000.....                |
| 7000238745..... | CEDARTOWN.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 48,216.....                        |                                              | 130,000.....                |
| 7000237885..... | PONCHATOLA.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 135,340.....                       |                                              | 160,000.....                |
| 7000238938..... | EDEN.....            | NC..... |           | 10/23/2019..... | 5.20.....        | 60,684.....                        |                                              | 90,000.....                 |
| 7000242213..... | ORLANDO.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 93,097.....                        |                                              | 225,000.....                |
| 7000240252..... | DOVER TWP.....       | NJ..... |           | 10/23/2019..... | 5.20.....        | 102,244.....                       |                                              | 232,700.....                |
| 7000238550..... | MORRILTON.....       | AR..... |           | 10/23/2019..... | 5.20.....        | 48,048.....                        |                                              | 40,000.....                 |
| 7000243681..... | ARLINGTON.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 94,841.....                        |                                              | 205,000.....                |
| 7000240390..... | RICHLANDS.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 158,214.....                       |                                              | 154,000.....                |
| 7000244402..... | TOOELE.....          | UT..... |           | 10/23/2019..... | 5.20.....        | 148,222.....                       |                                              | 265,000.....                |
| 7000239742..... | OTTERBEIN.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 59,771.....                        |                                              | 110,000.....                |
| 7000244735..... | REYNOLDSBURG.....    | OH..... |           | 10/23/2019..... | 5.20.....        | 48,692.....                        |                                              | 185,000.....                |
| 7000239266..... | BRAZORLA.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 99,649.....                        |                                              | 185,000.....                |
| 7000238606..... | MCKINLEYVILLE.....   | CA..... |           | 10/23/2019..... | 5.20.....        | 188,754.....                       |                                              | 295,000.....                |
| 7000240113..... | STOUGHTON.....       | MA..... |           | 10/23/2019..... | 5.20.....        | 182,126.....                       |                                              | 292,008.....                |
| 7000243407..... | BUTLER.....          | PA..... |           | 10/23/2019..... | 5.20.....        | 104,953.....                       |                                              | 175,000.....                |
| 7000239704..... | SHASTA LAKE.....     | CA..... |           | 10/23/2019..... | 5.20.....        | 86,344.....                        |                                              | 185,000.....                |
| 7000239366..... | WITT.....            | IL..... |           | 10/23/2019..... | 5.20.....        | 26,107.....                        |                                              | 36,000.....                 |
| 7000239171..... | PRYOR.....           | OK..... |           | 10/23/2019..... | 5.20.....        | 49,081.....                        |                                              | 110,500.....                |
| 7000249117..... | MADISONVILLE.....    | KY..... |           | 10/23/2019..... | 5.20.....        | 89,505.....                        |                                              | 93,000.....                 |
| 7000244738..... | COLUMBUS.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 135,829.....                       |                                              | 131,675.....                |
| 7000242408..... | ATLANTA.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 120,695.....                       |                                              | 167,165.....                |
| 7000243213..... | RINGGOLD.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 149,184.....                       |                                              | 270,000.....                |
| 7000241021..... | NORTH ARLINGTON..... | NJ..... |           | 10/23/2019..... | 5.20.....        | 204,661.....                       |                                              | 290,000.....                |
| 7000238510..... | ALEXANDRIA.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 90,001.....                        |                                              | 112,500.....                |
| 7000238172..... | FERNDALE.....        | WA..... |           | 10/23/2019..... | 5.20.....        | 172,619.....                       |                                              | 319,900.....                |
| 7000243546..... | STERLING.....        | CT..... |           | 10/23/2019..... | 5.20.....        | 88,436.....                        |                                              | 130,000.....                |
| 7000249060..... | HARRODSBURG.....     | KY..... |           | 10/23/2019..... | 5.20.....        | 118,503.....                       |                                              | 155,000.....                |
| 7000243068..... | FREMONT.....         | MI..... |           | 10/23/2019..... | 5.20.....        | 139,380.....                       |                                              | 195,000.....                |
| 7000239367..... | RIGBY.....           | ID..... |           | 10/23/2019..... | 5.20.....        | 141,524.....                       |                                              | 300,000.....                |
| 7000238228..... | FRONT ROYAL.....     | VA..... |           | 10/23/2019..... | 5.20.....        | 205,073.....                       |                                              | 288,000.....                |
| 7000241493..... | THE WOODLANDS.....   | TX..... |           | 10/23/2019..... | 5.20.....        | 142,454.....                       |                                              | 330,000.....                |
| 7000240445..... | GALION.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 32,475.....                        |                                              | 40,000.....                 |
| 7000241831..... | LONGWOOD.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 190,722.....                       |                                              | 360,000.....                |
| 7000241549..... | HYATTSVILLE.....     | MD..... |           | 10/23/2019..... | 5.20.....        | 124,999.....                       |                                              | 188,124.....                |
| 7000239843..... | BAYTOWN.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 155,483.....                       |                                              | 190,000.....                |
| 7000238699..... | RINGGOLD.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 85,733.....                        |                                              | 140,000.....                |
| 7000238704..... | OWOSSO.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 44,530.....                        |                                              | 65,000.....                 |



Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000242215..... | HILLSBOROUGH.....   | NH..... |           | 10/23/2019..... | 5.20.....        | 107,927.....                       |                                              | 215,000.....                |
| 7000240583..... | LOUDONVILLE.....    | OH..... |           | 10/23/2019..... | 5.20.....        | 105,703.....                       |                                              | 130,000.....                |
| 7000239510..... | SALEM.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 126,171.....                       |                                              | 157,000.....                |
| 7000238366..... | PLEASANTVILLE.....  | NJ..... |           | 10/23/2019..... | 5.20.....        | 197,402.....                       |                                              | 140,000.....                |
| 7000244737..... | VINE GROVE.....     | KY..... |           | 10/23/2019..... | 5.20.....        | 52,223.....                        |                                              | 115,000.....                |
| 7000239173..... | SHERRILLS FORD..... | NC..... |           | 10/23/2019..... | 5.20.....        | 102,194.....                       |                                              | 195,000.....                |
| 7000243212..... | WINTER GARDEN.....  | FL..... |           | 10/23/2019..... | 5.20.....        | 150,351.....                       |                                              | 295,000.....                |
| 7000240777..... | COUNCE.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 41,238.....                        |                                              | 83,500.....                 |
| 7000240444..... | THERMAL.....        | CA..... |           | 10/23/2019..... | 5.20.....        | 79,408.....                        |                                              | 155,000.....                |
| 7000237844..... | LANCASTER.....      | KY..... |           | 10/23/2019..... | 5.20.....        | 53,599.....                        |                                              | 66,000.....                 |
| 7000241688..... | ANTIOCH.....        | CA..... |           | 10/23/2019..... | 5.20.....        | 240,892.....                       |                                              | 497,305.....                |
| 7000238984..... | LACONIA.....        | NH..... |           | 10/23/2019..... | 5.20.....        | 116,377.....                       |                                              | 179,000.....                |
| 7000243545..... | NIXA.....           | MO..... |           | 10/23/2019..... | 5.20.....        | 94,529.....                        |                                              | 175,000.....                |
| 7000242491..... | MONROEVILLE.....    | PA..... |           | 10/23/2019..... | 5.20.....        | 54,810.....                        |                                              | 68,165.....                 |
| 7000238651..... | EVERSON.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 62,397.....                        |                                              | 57,500.....                 |
| 7000241494..... | CONROE.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 146,298.....                       |                                              | 197,292.....                |
| 7000242216..... | NEW BRITAIN.....    | CT..... |           | 10/23/2019..... | 5.20.....        | 103,623.....                       |                                              | 139,322.....                |
| 7000237791..... | GAFFNEY.....        | SC..... |           | 10/23/2019..... | 5.20.....        | 40,615.....                        |                                              | 88,000.....                 |
| 7000240111..... | PORT ARTHUR.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 97,026.....                        |                                              | 111,605.....                |
| 7000243491..... | TIFTON.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 71,946.....                        |                                              | 62,500.....                 |
| 7000244408..... | MARISSA.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 63,855.....                        |                                              | 70,000.....                 |
| 7000243020..... | PACOLET.....        | SC..... |           | 10/23/2019..... | 5.20.....        | 78,995.....                        |                                              | 107,000.....                |
| 7000237653..... | LOUISVILLE.....     | KY..... |           | 10/23/2019..... | 5.20.....        | 52,149.....                        |                                              | 73,813.....                 |
| 7000240305..... | PHARR.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 131,880.....                       |                                              | 158,809.....                |
| 7000237652..... | IOWA CITY.....      | IA..... |           | 10/23/2019..... | 5.20.....        | 58,830.....                        |                                              | 158,000.....                |
| 7000249114..... | FORT MILL.....      | SC..... |           | 10/23/2019..... | 5.20.....        | 159,716.....                       |                                              | 243,000.....                |
| 7000238036..... | HITCHCOCK.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 137,463.....                       |                                              | 186,000.....                |
| 7000237514..... | BUFFALO.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 42,904.....                        |                                              | 51,669.....                 |
| 7000238845..... | GREENBRIEA.....     | TN..... |           | 10/23/2019..... | 5.20.....        | 98,721.....                        |                                              | 165,000.....                |
| 7000237847..... | GREER.....          | SC..... |           | 10/23/2019..... | 5.20.....        | 64,630.....                        |                                              | 153,000.....                |
| 7000240443..... | PORT ORANGE.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 153,152.....                       |                                              | 295,000.....                |
| 7000242021..... | FLORISSANT.....     | MO..... |           | 10/23/2019..... | 5.20.....        | 106,545.....                       |                                              | 140,066.....                |
| 7000242354..... | DEPTFORD.....       | NJ..... |           | 10/23/2019..... | 5.20.....        | 72,880.....                        |                                              | 217,000.....                |
| 7000238512..... | LAPEER.....         | MI..... |           | 10/23/2019..... | 5.20.....        | 93,724.....                        |                                              | 232,000.....                |
| 7000239226..... | JACKSON.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 62,388.....                        |                                              | 111,500.....                |
| 7000242492..... | GASTONIA.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 110,998.....                       |                                              | 123,204.....                |
| 7000241162..... | TAVARES.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 161,240.....                       |                                              | 205,000.....                |
| 7000242217..... | STRATFORD.....      | CT..... |           | 10/23/2019..... | 5.20.....        | 180,599.....                       |                                              | 251,350.....                |
| 7000237617..... | HOUSTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 109,153.....                       |                                              | 141,346.....                |
| 7000237708..... | BROOKLYN.....       | NY..... |           | 10/23/2019..... | 5.20.....        | 415,818.....                       |                                              | 498,548.....                |
| 7000241833..... | WATERBORO.....      | ME..... |           | 10/23/2019..... | 5.20.....        | 45,922.....                        |                                              | 250,448.....                |
| 7000238981..... | WIMAUMA.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 140,581.....                       |                                              | 250,000.....                |
| 7000242688..... | MONROE.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 159,227.....                       |                                              | 220,087.....                |
| 7000243490..... | MORRISTOWN.....     | VT..... |           | 10/23/2019..... | 5.20.....        | 117,632.....                       |                                              | 149,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000240110..... | DEBARY.....           | FL..... |           | 10/23/2019..... | 5.20.....        | 177,095.....                       |                                              | 290,000.....                |
| 7000237790..... | RURAL HALL.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 47,783.....                        |                                              | 137,000.....                |
| 7000240637..... | MARQUETTE.....        | MI..... |           | 10/23/2019..... | 5.20.....        | 117,132.....                       |                                              | 140,000.....                |
| 7000238844..... | PORTERVILLE.....      | CA..... |           | 10/23/2019..... | 5.20.....        | 73,426.....                        |                                              | 190,000.....                |
| 7000249113..... | MISSOULA.....         | MT..... |           | 10/23/2019..... | 5.20.....        | 103,468.....                       |                                              | 165,000.....                |
| 7000244350..... | CASSOPOLIS.....       | MI..... |           | 10/23/2019..... | 5.20.....        | 46,937.....                        |                                              | 75,669.....                 |
| 7000242355..... | PHILADELPHIA.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 60,286.....                        |                                              | 66,147.....                 |
| 7000239698..... | CLARKSVILLE.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 145,837.....                       |                                              | 230,000.....                |
| 7000240775..... | PAROWAN.....          | UT..... |           | 10/23/2019..... | 5.20.....        | 112,781.....                       |                                              | 195,000.....                |
| 7000242022..... | JAMAICA.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 360,127.....                       |                                              | 419,525.....                |
| 7000241834..... | DEFUNIAK SPRINGS..... | FL..... |           | 10/23/2019..... | 5.20.....        | 78,831.....                        |                                              | 75,000.....                 |
| 7000243493..... | GRAY.....             | ME..... |           | 10/23/2019..... | 5.20.....        | 98,928.....                        |                                              | 210,000.....                |
| 7000243355..... | MT CARMEL.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 47,498.....                        |                                              | 62,000.....                 |
| 7000238363..... | REVERE.....           | MA..... |           | 10/23/2019..... | 5.20.....        | 351,700.....                       |                                              | 448,986.....                |
| 7000240636..... | DAVENPORT.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 113,409.....                       |                                              | 200,000.....                |
| 7000240969..... | ORLANDO.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 94,494.....                        |                                              | 205,000.....                |
| 7000241501..... | ALLEN.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 108,723.....                       |                                              | 273,000.....                |
| 7000241496..... | HOUSTON.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 33,954.....                        |                                              | 113,231.....                |
| 7000239224..... | WARD.....             | AR..... |           | 10/23/2019..... | 5.20.....        | 65,016.....                        |                                              | 100,000.....                |
| 7000244686..... | OWINGS MILLS.....     | MD..... |           | 10/23/2019..... | 5.20.....        | 166,265.....                       |                                              | 192,917.....                |
| 7000249064..... | BRANDON.....          | SD..... |           | 10/23/2019..... | 5.20.....        | 149,112.....                       |                                              | 177,500.....                |
| 7000239700..... | SANFORD.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 126,317.....                       |                                              | 215,000.....                |
| 7000239362..... | BATON ROUGE.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 78,800.....                        |                                              | 111,000.....                |
| 7000239695..... | ROCHESTER.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 104,120.....                       |                                              | 73,000.....                 |
| 7000238224..... | LAKELAND.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 95,778.....                        |                                              | 175,000.....                |
| 7000243492..... | ADELANTO.....         | CA..... |           | 10/23/2019..... | 5.20.....        | 115,237.....                       |                                              | 270,000.....                |
| 7000241835..... | JACKSONVILLE.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 159,935.....                       |                                              | 168,000.....                |
| 7000238695..... | ELKTON.....           | MD..... |           | 10/23/2019..... | 5.20.....        | 173,438.....                       |                                              | 261,000.....                |
| 7000239030..... | WALDORF.....          | MD..... |           | 10/23/2019..... | 5.20.....        | 304,753.....                       |                                              | 385,820.....                |
| 7000238362..... | MANTECA.....          | CA..... |           | 10/23/2019..... | 5.20.....        | 204,257.....                       |                                              | 398,790.....                |
| 7000237840..... | DENHAM SPRINGS.....   | LA..... |           | 10/23/2019..... | 5.20.....        | 42,095.....                        |                                              | 109,000.....                |
| 7000242219..... | MERIDEN.....          | CT..... |           | 10/23/2019..... | 5.20.....        | 81,114.....                        |                                              | 104,726.....                |
| 7000240968..... | ORLANDO.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 96,612.....                        |                                              | 190,000.....                |
| 7000240635..... | FAIRMOUNT.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 129,268.....                       |                                              | 75,000.....                 |
| 7000241497..... | LAKE JACKSON.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 46,210.....                        |                                              | 160,000.....                |
| 7000237697..... | CONWAY.....           | SC..... |           | 10/23/2019..... | 5.20.....        | 145,763.....                       |                                              | 171,723.....                |
| 7000237702..... | OMAHA.....            | NE..... |           | 10/23/2019..... | 5.20.....        | 107,494.....                       |                                              | 173,000.....                |
| 7000243216..... | STATESVILLE.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 74,745.....                        |                                              | 128,000.....                |
| 7000242162..... | PFLUGERVILLE.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 132,657.....                       |                                              | 181,799.....                |
| 7000241061..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 97,134.....                        |                                              | 230,000.....                |
| 7000242495..... | SACRAMENTO.....       | CA..... |           | 10/23/2019..... | 5.20.....        | 110,692.....                       |                                              | 325,004.....                |
| 7000237558..... | ZIMMERMAN.....        | MN..... |           | 10/23/2019..... | 5.20.....        | 47,754.....                        |                                              | 78,140.....                 |
| 7000239363..... | TULLAHOMA.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 92,714.....                        |                                              | 152,000.....                |
| 7000238556..... | CROSSVILLE.....       | AL..... |           | 10/23/2019..... | 5.20.....        | 72,413.....                        |                                              | 90,000.....                 |
| 7000240440..... | LITCHFIELD PARK.....  | AZ..... |           | 10/23/2019..... | 5.20.....        | 155,544.....                       |                                              | 340,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location               |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                      | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000239749..... | GREENWOOD.....         | MS..... |           | 10/23/2019..... | 5.20.....        | 56,164.....                        |                                              | 35,000.....                 |
| 7000238227..... | LACASSINE.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 50,005.....                        |                                              | 119,000.....                |
| 7000241165..... | SOMERVILLE.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 142,311.....                       |                                              | 135,000.....                |
| 7000243357..... | PERRY.....             | GA..... |           | 10/23/2019..... | 5.20.....        | 151,060.....                       |                                              | 205,000.....                |
| 7000242502..... | SUAMICO.....           | WI..... |           | 10/23/2019..... | 5.20.....        | 68,067.....                        |                                              | 100,621.....                |
| 7000240301..... | CAMBRIDGE.....         | MN..... |           | 10/23/2019..... | 5.20.....        | 182,538.....                       |                                              | 340,000.....                |
| 7000237705..... | PAWTUCKET.....         | RI..... |           | 10/23/2019..... | 5.20.....        | 151,461.....                       |                                              | 122,222.....                |
| 7000249098..... | JACKSON.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 61,672.....                        |                                              | 220,000.....                |
| 7000238032..... | BERNE.....             | IN..... |           | 10/23/2019..... | 5.20.....        | 97,510.....                        |                                              | 150,000.....                |
| 7000241836..... | MIAMI GARDENS.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 306,324.....                       |                                              | 245,000.....                |
| 7000238841..... | LONGS.....             | SC..... |           | 10/23/2019..... | 5.20.....        | 85,424.....                        |                                              | 165,000.....                |
| 7000244355..... | ALBION.....            | MI..... |           | 10/23/2019..... | 5.20.....        | 22,087.....                        |                                              | 55,000.....                 |
| 7000243972..... | DELTONA.....           | FL..... |           | 10/23/2019..... | 5.20.....        | 76,569.....                        |                                              | 220,000.....                |
| 7000242834..... | BOILING SPRINGS.....   | SC..... |           | 10/23/2019..... | 5.20.....        | 109,945.....                       |                                              | 140,000.....                |
| 7000239693..... | RUSSELLVILLE.....      | AL..... |           | 10/23/2019..... | 5.20.....        | 42,581.....                        |                                              | 55,900.....                 |
| 7000244688..... | CHOCTAW.....           | OK..... |           | 10/23/2019..... | 5.20.....        | 73,823.....                        |                                              | 100,000.....                |
| 7000243501..... | SCAPPOOSE.....         | OR..... |           | 10/23/2019..... | 5.20.....        | 189,727.....                       |                                              | 306,000.....                |
| 7000241780..... | MUSTANG.....           | OK..... |           | 10/23/2019..... | 5.20.....        | 128,733.....                       |                                              | 136,584.....                |
| 7000243163..... | MARTINSBURG.....       | WV..... |           | 10/23/2019..... | 5.20.....        | 117,379.....                       |                                              | 205,000.....                |
| 7000240966..... | CARROLLTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 114,771.....                       |                                              | 173,161.....                |
| 7000243832..... | ARLINGTON.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 111,946.....                       |                                              | 151,221.....                |
| 7000238697..... | LACY LAKEVIEW.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 66,837.....                        |                                              | 75,000.....                 |
| 7000241504..... | SAN ANTONIO.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 34,326.....                        |                                              | 58,214.....                 |
| 7000240295..... | GREENWELL SPRINGS..... | LA..... |           | 10/23/2019..... | 5.20.....        | 144,697.....                       |                                              | 158,513.....                |
| 7000240300..... | SOUTHAVEN.....         | MS..... |           | 10/23/2019..... | 5.20.....        | 203,694.....                       |                                              | 333,727.....                |
| 7000238840..... | SCOTTSBORO.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 89,234.....                        |                                              | 90,000.....                 |
| 7000242165..... | BOLINGBROOK.....       | IL..... |           | 10/23/2019..... | 5.20.....        | 354,607.....                       |                                              | 471,258.....                |
| 7000243218..... | ARANSAS PASS.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 88,607.....                        |                                              | 160,000.....                |
| 7000239079..... | SALISBURY.....         | MD..... |           | 10/23/2019..... | 5.20.....        | 140,627.....                       |                                              | 193,208.....                |
| 7000244354..... | UNION GROVE.....       | WI..... |           | 10/23/2019..... | 5.20.....        | 154,482.....                       |                                              | 260,000.....                |
| 7000243162..... | CASA GRANDE.....       | AZ..... |           | 10/23/2019..... | 5.20.....        | 77,678.....                        |                                              | 188,000.....                |
| 7000241781..... | CHILI.....             | NY..... |           | 10/23/2019..... | 5.20.....        | 64,373.....                        |                                              | 96,678.....                 |
| 7000241167..... | SUMMERFIELD.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 154,228.....                       |                                              | 185,000.....                |
| 7000239694..... | THATCHER.....          | AZ..... |           | 10/23/2019..... | 5.20.....        | 89,887.....                        |                                              | 173,000.....                |
| 7000244549..... | DOVER.....             | DE..... |           | 10/23/2019..... | 5.20.....        | 125,485.....                       |                                              | 176,786.....                |
| 7000243208..... | UTICA.....             | KY..... |           | 10/23/2019..... | 5.20.....        | 74,577.....                        |                                              | 110,000.....                |
| 7000240312..... | KILLEEN.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 101,934.....                       |                                              | 115,208.....                |
| 7000239656..... | SIMPSONVILLE.....      | SC..... |           | 10/23/2019..... | 5.20.....        | 128,759.....                       |                                              | 260,000.....                |
| 7000238519..... | LIBERAL.....           | KS..... |           | 10/23/2019..... | 5.20.....        | 97,452.....                        |                                              | 130,000.....                |
| 7000242015..... | SILVER SPRING.....     | MD..... |           | 10/23/2019..... | 5.20.....        | 143,108.....                       |                                              | 290,838.....                |
| 7000242962..... | BURGHILL.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 48,649.....                        |                                              | 85,000.....                 |
| 7000243961..... | ROCKWALL.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 57,459.....                        |                                              | 228,486.....                |
| 7000242824..... | STARKVILLE.....        | MS..... |           | 10/23/2019..... | 5.20.....        | 79,165.....                        |                                              | 109,000.....                |
| 7000240783..... | CLEVER.....            | MO..... |           | 10/23/2019..... | 5.20.....        | 86,543.....                        |                                              | 140,000.....                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000241155..... | PINCKNEY.....         | MI..... |           | 10/23/2019..... | 5.20.....        | 136,213.....                       |                                              | 215,000.....                |
| 7000242291..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 105,541.....                       |                                              | 140,465.....                |
| 7000243347..... | RICHMOND.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 75,279.....                        |                                              | 141,000.....                |
| 7000237464..... | FRIENDSWOOD.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 106,818.....                       |                                              | 152,179.....                |
| 7000240168..... | ORLANDO.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 87,841.....                        |                                              | 210,000.....                |
| 7000240977..... | CHATTANOOGA.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 121,939.....                       |                                              | 150,388.....                |
| 7000237797..... | CAIRO.....            | IL..... |           | 10/23/2019..... | 5.20.....        | 21,270.....                        |                                              | 32,000.....                 |
| 7000242209..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 122,967.....                       |                                              | 184,301.....                |
| 7000240506..... | DORR.....             | MI..... |           | 10/23/2019..... | 5.20.....        | 106,059.....                       |                                              | 214,100.....                |
| 7000237326..... | GILMAN.....           | IL..... |           | 10/23/2019..... | 5.20.....        | 9,003.....                         |                                              | 80,000.....                 |
| 7000238940..... | GAS CITY.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 71,043.....                        |                                              | 117,900.....                |
| 7000241770..... | PITTSBURGH.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 144,346.....                       |                                              | 171,462.....                |
| 7000240644..... | JEFFERSONVILLE.....   | IN..... |           | 10/23/2019..... | 5.20.....        | 165,145.....                       |                                              | 227,000.....                |
| 7000239657..... | HARRINGTON.....       | DE..... |           | 10/23/2019..... | 5.20.....        | 150,483.....                       |                                              | 174,000.....                |
| 7000243207..... | MOBILE.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 153,364.....                       |                                              | 200,000.....                |
| 7000239795..... | IONIA.....            | MI..... |           | 10/23/2019..... | 5.20.....        | 67,373.....                        |                                              | 203,900.....                |
| 7000244344..... | LOUISVILLE.....       | KY..... |           | 10/23/2019..... | 5.20.....        | 76,951.....                        |                                              | 76,535.....                 |
| 7000243960..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 49,345.....                        |                                              | 116,600.....                |
| 7000238323..... | COOLIDGE.....         | AZ..... |           | 10/23/2019..... | 5.20.....        | 56,114.....                        |                                              | 90,000.....                 |
| 7000240782..... | ELK RIVER.....        | MN..... |           | 10/23/2019..... | 5.20.....        | 151,351.....                       |                                              | 230,000.....                |
| 7000238656..... | LAKE STEVENS.....     | WA..... |           | 10/23/2019..... | 5.20.....        | 200,655.....                       |                                              | 380,000.....                |
| 7000239800..... | LA GRANGE.....        | KY..... |           | 10/23/2019..... | 5.20.....        | 158,176.....                       |                                              | 210,000.....                |
| 7000243822..... | DOUGLASVILLE.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 104,271.....                       |                                              | 122,422.....                |
| 7000240838..... | LIVINGSTON MANOR..... | NY..... |           | 10/23/2019..... | 5.20.....        | 126,290.....                       |                                              | 136,819.....                |
| 7000243484..... | PANAMA CITY.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 53,309.....                        |                                              | 112,000.....                |
| 7000239130..... | GUNNISON.....         | CO..... |           | 10/23/2019..... | 5.20.....        | 113,171.....                       |                                              | 323,000.....                |
| 7000238461..... | LITTLE FALLS.....     | MN..... |           | 10/23/2019..... | 5.20.....        | 89,489.....                        |                                              | 115,000.....                |
| 7000241632..... | PORTAGE.....          | IN..... |           | 10/23/2019..... | 5.20.....        | 96,722.....                        |                                              | 150,453.....                |
| 7000241965..... | EVANSVILLE.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 124,265.....                       |                                              | 159,294.....                |
| 7000237801..... | WILLACOCHEE.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 31,562.....                        |                                              | 53,643.....                 |
| 7000240976..... | COLLEGE PARK.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 87,698.....                        |                                              | 85,000.....                 |
| 7000238941..... | SWAINSBORO.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 73,451.....                        |                                              | 86,000.....                 |
| 7000237796..... | VANDALIA.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 57,873.....                        |                                              | 140,000.....                |
| 7000240643..... | MACUNGIE.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 218,942.....                       |                                              | 385,000.....                |
| 7000239792..... | GRAND RAPIDS.....     | MN..... |           | 10/23/2019..... | 5.20.....        | 74,901.....                        |                                              | 148,000.....                |
| 7000240310..... | YORK.....             | PA..... |           | 10/23/2019..... | 5.20.....        | 104,614.....                       |                                              | 135,109.....                |
| 7000237610..... | AUGUSTA.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 59,088.....                        |                                              | 99,000.....                 |
| 7000240781..... | CHARLOTTE.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 71,252.....                        |                                              | 170,000.....                |
| 7000237710..... | HOUSTON.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 95,819.....                        |                                              | 145,531.....                |
| 7000243154..... | TULLAHOMA.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 72,799.....                        |                                              | 135,000.....                |
| 7000240499..... | MOUNDSVILLE.....      | WV..... |           | 10/23/2019..... | 5.20.....        | 57,152.....                        |                                              | 60,000.....                 |
| 7000243016..... | PALMER.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 89,740.....                        |                                              | 180,000.....                |
| 7000240837..... | EGG HARBOR TWP.....   | NJ..... |           | 10/23/2019..... | 5.20.....        | 191,526.....                       |                                              | 206,179.....                |
| 7000239849..... | CONWAY.....           | SC..... |           | 10/23/2019..... | 5.20.....        | 75,530.....                        |                                              | 150,000.....                |
| 7000237799..... | MCGUFFEY.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 18,952.....                        |                                              | 73,000.....                 |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000238797..... | OXFORD.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 94,404.....                        |                                              | 145,000.....                |
| 7000238802..... | LANOKA HARBOR.....    | NJ..... |           | 10/23/2019..... | 5.20.....        | 101,079.....                       |                                              | 130,000.....                |
| 7000237804..... | RUTLAND.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 36,655.....                        |                                              | 67,000.....                 |
| 7000239516..... | NEW PORT RICHEY.....  | FL..... |           | 10/23/2019..... | 5.20.....        | 90,572.....                        |                                              | 200,000.....                |
| 7000239987..... | SUGAR MOUNTAIN.....   | NC..... |           | 10/23/2019..... | 5.20.....        | 115,797.....                       |                                              | 145,000.....                |
| 7000244014..... | FRESNO.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 67,997.....                        |                                              | 143,000.....                |
| 7000240166..... | ORLANDO.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 57,505.....                        |                                              | 195,000.....                |
| 7000242293..... | WARNER ROBINS.....    | GA..... |           | 10/23/2019..... | 5.20.....        | 107,026.....                       |                                              | 110,000.....                |
| 7000239178..... | RIPLEY.....           | TN..... |           | 10/23/2019..... | 5.20.....        | 54,534.....                        |                                              | 80,000.....                 |
| 7000237327..... | OAKHURST.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 12,640.....                        |                                              | 137,000.....                |
| 7000240780..... | SORRENTO.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 230,492.....                       |                                              | 295,000.....                |
| 7000239793..... | GROVELAND.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 75,372.....                        |                                              | 230,000.....                |
| 7000249053..... | GREENSBURG.....       | KY..... |           | 10/23/2019..... | 5.20.....        | 64,296.....                        |                                              | 80,000.....                 |
| 7000240498..... | CLERMONT.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 185,302.....                       |                                              | 295,000.....                |
| 7000237941..... | BOSSIER CITY.....     | LA..... |           | 10/23/2019..... | 5.20.....        | 138,936.....                       |                                              | 185,000.....                |
| 7000243486..... | OTTAWA.....           | KS..... |           | 10/23/2019..... | 5.20.....        | 109,163.....                       |                                              | 153,000.....                |
| 7000242770..... | HUNTINGBURG.....      | IN..... |           | 10/23/2019..... | 5.20.....        | 113,181.....                       |                                              | 175,000.....                |
| 7000241158..... | LEESBURG.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 127,522.....                       |                                              | 175,000.....                |
| 7000243824..... | COLUMBIA.....         | SC..... |           | 10/23/2019..... | 5.20.....        | 114,015.....                       |                                              | 129,078.....                |
| 7000238801..... | ST HELENA ISLAND..... | SC..... |           | 10/23/2019..... | 5.20.....        | 93,766.....                        |                                              | 245,000.....                |
| 7000240641..... | HEBRON.....           | ME..... |           | 10/23/2019..... | 5.20.....        | 26,640.....                        |                                              | 180,000.....                |
| 7000239517..... | SHELBY.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 61,625.....                        |                                              | 120,000.....                |
| 7000249109..... | PEARL RIVER.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 81,676.....                        |                                              | 86,900.....                 |
| 7000243348..... | OKMULGEE.....         | OK..... |           | 10/23/2019..... | 5.20.....        | 25,785.....                        |                                              | 55,000.....                 |
| 7000239179..... | NEOSHO.....           | MO..... |           | 10/23/2019..... | 5.20.....        | 79,026.....                        |                                              | 129,900.....                |
| 7000241829..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 89,511.....                        |                                              | 123,315.....                |
| 7000240165..... | RANCHO MIRAGE.....    | CA..... |           | 10/23/2019..... | 5.20.....        | 279,192.....                       |                                              | 517,257.....                |
| 7000244349..... | BLOOMINGTON.....      | IN..... |           | 10/23/2019..... | 5.20.....        | 147,107.....                       |                                              | 191,387.....                |
| 7000241968..... | ALLEN.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 209,740.....                       |                                              | 250,000.....                |
| 7000237793..... | OSCODA.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 41,315.....                        |                                              | 72,000.....                 |
| 7000240359..... | PEORIA.....           | IL..... |           | 10/23/2019..... | 5.20.....        | 145,759.....                       |                                              | 166,000.....                |
| 7000243156..... | MADISON HEIGHTS.....  | VA..... |           | 10/23/2019..... | 5.20.....        | 109,535.....                       |                                              | 148,000.....                |
| 7000237988..... | DUNN.....             | NC..... |           | 10/23/2019..... | 5.20.....        | 101,735.....                       |                                              | 145,000.....                |
| 7000240164..... | SANTA CLARITA.....    | CA..... |           | 10/23/2019..... | 5.20.....        | 123,591.....                       |                                              | 286,130.....                |
| 7000243018..... | STREATOR.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 45,055.....                        |                                              | 45,000.....                 |
| 7000239176..... | CONWAY.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 68,586.....                        |                                              | 83,000.....                 |
| 7000240497..... | PRAIRIEVILLE.....     | LA..... |           | 10/23/2019..... | 5.20.....        | 117,756.....                       |                                              | 172,000.....                |
| 7000241159..... | HIXSON.....           | TN..... |           | 10/23/2019..... | 5.20.....        | 123,309.....                       |                                              | 239,000.....                |
| 7000239652..... | BONO.....             | AR..... |           | 10/23/2019..... | 5.20.....        | 100,413.....                       |                                              | 142,900.....                |
| 7000242157..... | CRYSTAL LAKE.....     | IL..... |           | 10/23/2019..... | 5.20.....        | 10,415.....                        |                                              | 121,000.....                |
| 7000240973..... | MIAMI.....            | FL..... |           | 10/23/2019..... | 5.20.....        | 39,004.....                        |                                              | 345,000.....                |
| 7000243300..... | IRVINGTON.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 144,458.....                       |                                              | 155,000.....                |
| 7000242633..... | BRONSON.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 151,473.....                       |                                              | 150,000.....                |
| 7000240640..... | MAGNOLIA.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 153,599.....                       |                                              | 202,300.....                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1               | Location           |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|--------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                  | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City               | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000238514..... | NATCHITOCHES.....  | LA..... |           | 10/23/2019..... | 5.20.....        | 95,305.....                        |                                              | 126,000.....                |
| 7000237792..... | HAVELOCK.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 42,245.....                        |                                              | 128,500.....                |
| 7000239320..... | BLYTHEWOOD.....    | SC..... |           | 10/23/2019..... | 5.20.....        | 55,010.....                        |                                              | 85,000.....                 |
| 7000249059..... | KNOXVILLE.....     | TN..... |           | 10/23/2019..... | 5.20.....        | 143,139.....                       |                                              | 290,000.....                |
| 7000243293..... | JEFFERSON.....     | OH..... |           | 10/23/2019..... | 5.20.....        | 87,095.....                        |                                              | 98,000.....                 |
| 7000240025..... | LUSBY.....         | MD..... |           | 10/23/2019..... | 5.20.....        | 181,893.....                       |                                              | 265,000.....                |
| 7000240834..... | BROOKLYN.....      | NY..... |           | 10/23/2019..... | 5.20.....        | 244,866.....                       |                                              | 461,185.....                |
| 7000237654..... | HAMBURG.....       | NY..... |           | 10/23/2019..... | 5.20.....        | 107,461.....                       |                                              | 136,910.....                |
| 7000242440..... | LAS VEGAS.....     | NV..... |           | 10/23/2019..... | 5.20.....        | 115,082.....                       |                                              | 137,391.....                |
| 7000244292..... | WEST HAVEN.....    | CT..... |           | 10/23/2019..... | 5.20.....        | 137,356.....                       |                                              | 133,462.....                |
| 7000242634..... | LAGRANGE.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 119,475.....                       |                                              | 132,000.....                |
| 7000244291..... | HARTFORD.....      | CT..... |           | 10/23/2019..... | 5.20.....        | 111,488.....                       |                                              | 103,180.....                |
| 7000238037..... | PARK HILL.....     | OK..... |           | 10/23/2019..... | 5.20.....        | 89,072.....                        |                                              | 140,000.....                |
| 7000243826..... | HUNTERSVILLE.....  | NC..... |           | 10/23/2019..... | 5.20.....        | 56,637.....                        |                                              | 140,648.....                |
| 7000237321..... | EUREKA.....        | KS..... |           | 10/23/2019..... | 5.20.....        | 10,346.....                        |                                              | 29,900.....                 |
| 7000237515..... | MANSFIELD.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 87,572.....                        |                                              | 180,000.....                |
| 7000238988..... | BARNWELL.....      | SC..... |           | 10/23/2019..... | 5.20.....        | 133,423.....                       |                                              | 115,000.....                |
| 7000240501..... | TRAFFORD.....      | AL..... |           | 10/23/2019..... | 5.20.....        | 73,048.....                        |                                              | 145,000.....                |
| 7000244153..... | ROSENBERG.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 176,948.....                       |                                              | 269,498.....                |
| 7000238846..... | EFFINGHAM.....     | IL..... |           | 10/23/2019..... | 5.20.....        | 95,687.....                        |                                              | 130,000.....                |
| 7000237848..... | BELLEFONTAINE..... | OH..... |           | 10/23/2019..... | 5.20.....        | 68,178.....                        |                                              | 105,000.....                |
| 7000238175..... | MIDDLEBURY.....    | IN..... |           | 10/23/2019..... | 5.20.....        | 105,933.....                       |                                              | 180,000.....                |
| 7000239653..... | NORTHPORT.....     | AL..... |           | 10/23/2019..... | 5.20.....        | 128,708.....                       |                                              | 162,500.....                |
| 7000238517..... | PANA.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 44,262.....                        |                                              | 69,000.....                 |
| 7000239368..... | NILES.....         | MI..... |           | 10/23/2019..... | 5.20.....        | 103,427.....                       |                                              | 135,000.....                |
| 7000237657..... | SALEM.....         | NH..... |           | 10/23/2019..... | 5.20.....        | 94,221.....                        |                                              | 257,216.....                |
| 7000240219..... | ELSMERE.....       | KY..... |           | 10/23/2019..... | 5.20.....        | 67,797.....                        |                                              | 101,557.....                |
| 7000239706..... | BETHALTO.....      | IL..... |           | 10/23/2019..... | 5.20.....        | 59,095.....                        |                                              | 73,000.....                 |
| 7000244295..... | NEW BRITAIN.....   | CT..... |           | 10/23/2019..... | 5.20.....        | 97,223.....                        |                                              | 165,059.....                |
| 7000242441..... | RICHMOND HILL..... | NY..... |           | 10/23/2019..... | 5.20.....        | 323,694.....                       |                                              | 412,689.....                |
| 7000239511..... | SCOTTSBLUFF.....   | NE..... |           | 10/23/2019..... | 5.20.....        | 80,738.....                        |                                              | 115,000.....                |
| 7000240024..... | LONGVIEW.....      | WA..... |           | 10/23/2019..... | 5.20.....        | 100,169.....                       |                                              | 238,000.....                |
| 7000241692..... | BRONX.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 296,888.....                       |                                              | 289,704.....                |
| 7000239844..... | CHARENTON.....     | LA..... |           | 10/23/2019..... | 5.20.....        | 59,494.....                        |                                              | 82,000.....                 |
| 7000243829..... | ALTON.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 106,777.....                       |                                              | 102,407.....                |
| 7000242968..... | MASON.....         | MI..... |           | 10/23/2019..... | 5.20.....        | 63,802.....                        |                                              | 135,000.....                |
| 7000243773..... | MONROE.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 145,003.....                       |                                              | 179,608.....                |
| 7000239174..... | EUREKA.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 85,558.....                        |                                              | 92,000.....                 |
| 7000241776..... | METHUEN.....       | MA..... |           | 10/23/2019..... | 5.20.....        | 447,177.....                       |                                              | 572,131.....                |
| 7000242302..... | LIMA.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 84,088.....                        |                                              | 127,199.....                |
| 7000237324..... | CORDELE.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 8,559.....                         |                                              | 76,500.....                 |
| 7000239650..... | DANVILLE.....      | VA..... |           | 10/23/2019..... | 5.20.....        | 107,301.....                       |                                              | 125,000.....                |
| 7000238985..... | WHITEHALL.....     | MI..... |           | 10/23/2019..... | 5.20.....        | 125,826.....                       |                                              | 175,000.....                |
| 7000241581..... | BALTIMORE.....     | MD..... |           | 10/23/2019..... | 5.20.....        | 5,765.....                         |                                              | 175,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000249057..... | FORNEY.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 140,817.....                       |                                              | 264,711.....                |
| 7000238178..... | OCALA.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 55,133.....                        |                                              | 120,000.....                |
| 7000243295..... | WINDER.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 64,981.....                        |                                              | 129,000.....                |
| 7000243157..... | WARRIOR.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 56,327.....                        |                                              | 38,000.....                 |
| 7000242580..... | ALEXANDRIA.....     | VA..... |           | 10/23/2019..... | 5.20.....        | 425,788.....                       |                                              | 530,000.....                |
| 7000239845..... | NEWVILLE.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 156,558.....                       |                                              | 219,000.....                |
| 7000244294..... | WATERBURY.....      | CT..... |           | 10/23/2019..... | 5.20.....        | 101,120.....                       |                                              | 82,730.....                 |
| 7000242775..... | THREE RIVERS.....   | MI..... |           | 10/23/2019..... | 5.20.....        | 76,371.....                        |                                              | 260,000.....                |
| 7000239369..... | MARION.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 68,030.....                        |                                              | 80,000.....                 |
| 7000240832..... | SILVER SPRING.....  | MD..... |           | 10/23/2019..... | 5.20.....        | 66,946.....                        |                                              | 139,888.....                |
| 7000241111..... | NEW MARKET.....     | AL..... |           | 10/23/2019..... | 5.20.....        | 136,503.....                       |                                              | 164,000.....                |
| 7000242303..... | SAVANNAH.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 156,475.....                       |                                              | 175,000.....                |
| 7000239984..... | ONALASKA.....       | WI..... |           | 10/23/2019..... | 5.20.....        | 141,978.....                       |                                              | 217,000.....                |
| 7000240217..... | MATAWAN.....        | NJ..... |           | 10/23/2019..... | 5.20.....        | 365,530.....                       |                                              | 360,000.....                |
| 7000237323..... | HUNTSVILLE.....     | AL..... |           | 10/23/2019..... | 5.20.....        | 9,343.....                         |                                              | 51,000.....                 |
| 7000239651..... | POWELL.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 83,890.....                        |                                              | 163,000.....                |
| 7000238986..... | CHEYENNE.....       | WY..... |           | 10/23/2019..... | 5.20.....        | 231,343.....                       |                                              | 390,000.....                |
| 7000243296..... | MORRIS.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 100,815.....                       |                                              | 165,000.....                |
| 7000243772..... | EL PASO.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 49,754.....                        |                                              | 89,205.....                 |
| 7000240355..... | TUSCALOOSA.....     | AL..... |           | 10/23/2019..... | 5.20.....        | 45,302.....                        |                                              | 92,902.....                 |
| 7000238809..... | MONROE.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 108,801.....                       |                                              | 185,000.....                |
| 7000244302..... | NORTH CHARLES.....  | SC..... |           | 10/23/2019..... | 5.20.....        | 50,582.....                        |                                              | 88,000.....                 |
| 7000237949..... | BRISTOL.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 210,057.....                       |                                              | 240,000.....                |
| 7000239613..... | CLAREMORE.....      | OK..... |           | 10/23/2019..... | 5.20.....        | 97,338.....                        |                                              | 138,000.....                |
| 7000240493..... | CASA GRANDE.....    | AZ..... |           | 10/23/2019..... | 5.20.....        | 99,153.....                        |                                              | 165,000.....                |
| 7000240831..... | PORTSMOUTH.....     | VA..... |           | 10/23/2019..... | 5.20.....        | 86,093.....                        |                                              | 75,467.....                 |
| 7000240022..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 247,149.....                       |                                              | 265,000.....                |
| 7000237560..... | AUGUSTA.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 157,953.....                       |                                              | 199,000.....                |
| 7000238948..... | ACCOKEEK.....       | MD..... |           | 10/23/2019..... | 5.20.....        | 268,002.....                       |                                              | 415,000.....                |
| 7000241445..... | VIRGINIA BEACH..... | VA..... |           | 10/23/2019..... | 5.20.....        | 60,800.....                        |                                              | 229,000.....                |
| 7000239890..... | TURNER.....         | ME..... |           | 10/23/2019..... | 5.20.....        | 31,649.....                        |                                              | 114,000.....                |
| 7000238752..... | MCALESTER.....      | OK..... |           | 10/23/2019..... | 5.20.....        | 76,112.....                        |                                              | 85,000.....                 |
| 7000249151..... | JERSEY CITY.....    | NJ..... |           | 10/23/2019..... | 5.20.....        | 146,318.....                       |                                              | 241,181.....                |
| 7000237421..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 113,426.....                       |                                              | 138,418.....                |
| 7000239808..... | CRESTVIEW.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 115,693.....                       |                                              | 170,000.....                |
| 7000239137..... | CUBA.....           | NY..... |           | 10/23/2019..... | 5.20.....        | 57,679.....                        |                                              | 63,000.....                 |
| 7000240216..... | JAMAICA.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 403,754.....                       |                                              | 531,865.....                |
| 7000237754..... | GLEN ALLEN.....     | VA..... |           | 10/23/2019..... | 5.20.....        | 171,016.....                       |                                              | 215,000.....                |
| 7000243299..... | JUDSONIA.....       | AR..... |           | 10/23/2019..... | 5.20.....        | 50,456.....                        |                                              | 65,000.....                 |
| 7000238890..... | MONROE.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 64,702.....                        |                                              | 196,500.....                |
| 7000238081..... | NEWTON.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 59,133.....                        |                                              | 105,000.....                |
| 7000242444..... | HENDERSON.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 49,895.....                        |                                              | 95,370.....                 |
| 7000239947..... | OLIVE BRANCH.....   | MS..... |           | 10/23/2019..... | 5.20.....        | 136,517.....                       |                                              | 195,000.....                |
| 7000240687..... | MORGAN CITY.....    | LA..... |           | 10/23/2019..... | 5.20.....        | 98,919.....                        |                                              | 132,000.....                |
| 7000239138..... | CABOT.....          | AR..... |           | 10/23/2019..... | 5.20.....        | 57,377.....                        |                                              | 99,000.....                 |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000239614..... | BARNEGAT.....       | NJ..... |           | 10/23/2019..... | 5.20.....        | 150,549.....                       |                                              | 173,000.....                |
| 7000244019..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 105,422.....                       |                                              | 195,000.....                |
| 7000241584..... | NEWMAN.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 145,629.....                       |                                              | 262,000.....                |
| 7000244296..... | BEAVER FALLS.....   | PA..... |           | 10/23/2019..... | 5.20.....        | 52,342.....                        |                                              | 86,000.....                 |
| 7000238137..... | HARPERS FERRY.....  | WV..... |           | 10/23/2019..... | 5.20.....        | 98,074.....                        |                                              | 226,500.....                |
| 7000238613..... | NEWTON.....         | NH..... |           | 10/23/2019..... | 5.20.....        | 155,030.....                       |                                              | 275,000.....                |
| 7000244158..... | KILLEEN.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 104,802.....                       |                                              | 145,000.....                |
| 7000239082..... | WESTLAND.....       | MI..... |           | 10/23/2019..... | 5.20.....        | 53,873.....                        |                                              | 103,334.....                |
| 7000238275..... | HERNANDO.....       | MS..... |           | 10/23/2019..... | 5.20.....        | 115,932.....                       |                                              | 204,117.....                |
| 7000238751..... | HAMILTON.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 135,249.....                       |                                              | 192,000.....                |
| 7000242638..... | EL PASO.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 184,525.....                       |                                              | 223,000.....                |
| 7000243298..... | WINTERS.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 36,865.....                        |                                              | 50,000.....                 |
| 7000243303..... | NEW MATAMORAS.....  | OH..... |           | 10/23/2019..... | 5.20.....        | 43,332.....                        |                                              | 20,000.....                 |
| 7000241922..... | BONITA SPRINGS..... | FL..... |           | 10/23/2019..... | 5.20.....        | 209,666.....                       |                                              | 300,000.....                |
| 7000240686..... | KEAAU.....          | HI..... |           | 10/23/2019..... | 5.20.....        | 247,433.....                       |                                              | 332,000.....                |
| 7000238893..... | DELPHOS.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 121,491.....                       |                                              | 155,000.....                |
| 7000239273..... | MINIER.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 13,657.....                        |                                              | 60,000.....                 |
| 7000237562..... | SILER CITY.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 131,414.....                       |                                              | 188,585.....                |
| 7000241114..... | SUMMERFIELD.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 94,420.....                        |                                              | 130,000.....                |
| 7000243777..... | MANDEVILLE.....     | LA..... |           | 10/23/2019..... | 5.20.....        | 114,485.....                       |                                              | 161,900.....                |
| 7000239806..... | LAUREL.....         | MT..... |           | 10/23/2019..... | 5.20.....        | 144,885.....                       |                                              | 210,000.....                |
| 7000242921..... | COTTONPORT.....     | LA..... |           | 10/23/2019..... | 5.20.....        | 48,576.....                        |                                              | 70,000.....                 |
| 7000244580..... | SURPRISE.....       | AZ..... |           | 10/23/2019..... | 5.20.....        | 148,443.....                       |                                              | 250,000.....                |
| 7000243306..... | JACKSON.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 72,371.....                        |                                              | 88,000.....                 |
| 7000241923..... | IRVINGTON.....      | NJ..... |           | 10/23/2019..... | 5.20.....        | 289,726.....                       |                                              | 304,941.....                |
| 7000242112..... | GAINESVILLE.....    | VA..... |           | 10/23/2019..... | 5.20.....        | 427,494.....                       |                                              | 501,000.....                |
| 7000238083..... | ASHEBORO.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 100,646.....                       |                                              | 130,000.....                |
| 7000242250..... | HOUSTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 124,665.....                       |                                              | 158,034.....                |
| 7000243639..... | RHOME.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 116,186.....                       |                                              | 126,770.....                |
| 7000237618..... | HEMPSTEAD.....      | NY..... |           | 10/23/2019..... | 5.20.....        | 232,641.....                       |                                              | 263,122.....                |
| 7000240214..... | LENOIR CITY.....    | TN..... |           | 10/23/2019..... | 5.20.....        | 214,891.....                       |                                              | 250,000.....                |
| 7000239612..... | RENO.....           | NV..... |           | 10/23/2019..... | 5.20.....        | 111,473.....                       |                                              | 350,000.....                |
| 7000239274..... | MT HOLLY.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 115,424.....                       |                                              | 205,000.....                |
| 7000237617..... | HOUSTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 112,309.....                       |                                              | 141,346.....                |
| 7000240490..... | RUSSELLVILLE.....   | AR..... |           | 10/23/2019..... | 5.20.....        | 70,585.....                        |                                              | 80,000.....                 |
| 7000244298..... | PORT RICHEY.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 85,687.....                        |                                              | 160,000.....                |
| 7000240352..... | BRONX.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 319,791.....                       |                                              | 414,839.....                |
| 7000238139..... | TALLAHASSEE.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 199,467.....                       |                                              | 170,000.....                |
| 7000238615..... | CENTRALIA.....      | MO..... |           | 10/23/2019..... | 5.20.....        | 72,315.....                        |                                              | 94,000.....                 |
| 7000242251..... | HUMBLE.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 83,125.....                        |                                              | 128,613.....                |
| 7000238947..... | CLIO.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 129,240.....                       |                                              | 190,000.....                |
| 7000237422..... | ELKHORN.....        | WI..... |           | 10/23/2019..... | 5.20.....        | 134,635.....                       |                                              | 165,665.....                |
| 7000238753..... | CLAYSBURG.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 48,388.....                        |                                              | 70,000.....                 |
| 7000239807..... | CANTON.....         | MS..... |           | 10/23/2019..... | 5.20.....        | 143,404.....                       |                                              | 190,000.....                |



SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000241448..... | ANGIE.....            | LA..... |           | 10/23/2019..... | 5.20.....        | 120,878.....                       |                                              | 150,900.....                |
| 7000243922..... | JONESBORO.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 98,654.....                        |                                              | 114,265.....                |
| 7000238467..... | PITTSBURG.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 49,128.....                        |                                              | 74,000.....                 |
| 7000243251..... | LEBANON.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 82,632.....                        |                                              | 197,500.....                |
| 7000241392..... | FRANKFORT.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 58,399.....                        |                                              | 142,308.....                |
| 7000238610..... | PRINCE FREDERICK..... | MD..... |           | 10/23/2019..... | 5.20.....        | 320,927.....                       |                                              | 450,000.....                |
| 7000242391..... | HEWITT.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 94,017.....                        |                                              | 150,585.....                |
| 7000240878..... | AUGUSTA.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 87,100.....                        |                                              | 113,000.....                |
| 7000237945..... | MOUNT WASHINGTON..... | KY..... |           | 10/23/2019..... | 5.20.....        | 108,918.....                       |                                              | 159,000.....                |
| 7000239466..... | MEMPHIS.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 114,458.....                       |                                              | 132,793.....                |
| 7000242923..... | KEITHVILLE.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 141,871.....                       |                                              | 185,000.....                |
| 7000242252..... | CORPUS CHRISTI.....   | TX..... |           | 10/23/2019..... | 5.20.....        | 50,401.....                        |                                              | 78,272.....                 |
| 7000243308..... | LORENZO.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 72,831.....                        |                                              | 90,000.....                 |
| 7000237468..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 138,960.....                       |                                              | 188,000.....                |
| 7000243390..... | OCALA.....            | FL..... |           | 10/23/2019..... | 5.20.....        | 69,338.....                        |                                              | 130,000.....                |
| 7000237806..... | BENNETTSVILLE.....    | SC..... |           | 10/23/2019..... | 5.20.....        | 51,725.....                        |                                              | 85,000.....                 |
| 7000240545..... | MCCURTAIN.....        | OK..... |           | 10/23/2019..... | 5.20.....        | 68,842.....                        |                                              | 80,000.....                 |
| 7000238944..... | RALEIGH.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 152,716.....                       |                                              | 244,500.....                |
| 7000241393..... | FREEPORT.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 179,513.....                       |                                              | 450,000.....                |
| 7000241449..... | MOBILE.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 53,725.....                        |                                              | 49,000.....                 |
| 7000239271..... | LAKE CITY.....        | AR..... |           | 10/23/2019..... | 5.20.....        | 52,494.....                        |                                              | 58,900.....                 |
| 7000240350..... | MACON.....            | GA..... |           | 10/23/2019..... | 5.20.....        | 130,241.....                       |                                              | 290,000.....                |
| 7000238466..... | NATCHEZ.....          | MS..... |           | 10/23/2019..... | 5.20.....        | 101,694.....                       |                                              | 130,000.....                |
| 7000243250..... | WHEELING.....         | WV..... |           | 10/23/2019..... | 5.20.....        | 41,167.....                        |                                              | 40,000.....                 |
| 7000238133..... | POCAHONTAS.....       | TN..... |           | 10/23/2019..... | 5.20.....        | 118,448.....                       |                                              | 164,900.....                |
| 7000243921..... | DULUTH.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 66,560.....                        |                                              | 225,000.....                |
| 7000239272..... | DUBOIS.....           | PA..... |           | 10/23/2019..... | 5.20.....        | 56,845.....                        |                                              | 70,400.....                 |
| 7000239328..... | MONROE.....           | LA..... |           | 10/23/2019..... | 5.20.....        | 97,692.....                        |                                              | 145,000.....                |
| 7000240877..... | LITTLE ROCK.....      | AR..... |           | 10/23/2019..... | 5.20.....        | 54,608.....                        |                                              | 80,500.....                 |
| 7000242924..... | CARTERSVILLE.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 114,782.....                       |                                              | 195,000.....                |
| 7000242586..... | WOLFE CITY.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 47,902.....                        |                                              | 73,000.....                 |
| 7000244581..... | LAUREL.....           | DE..... |           | 10/23/2019..... | 5.20.....        | 116,220.....                       |                                              | 100,000.....                |
| 7000237805..... | SMITHS.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 43,034.....                        |                                              | 124,000.....                |
| 7000238945..... | RAPID CITY.....       | SD..... |           | 10/23/2019..... | 5.20.....        | 104,958.....                       |                                              | 78,719.....                 |
| 7000239805..... | HORIZON CITY.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 76,040.....                        |                                              | 97,000.....                 |
| 7000237550..... | ROUND ROCK.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 86,126.....                        |                                              | 324,311.....                |
| 7000242448..... | CHESAPEAKE.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 222,613.....                       |                                              | 195,918.....                |
| 7000238798..... | ALACHUA.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 136,719.....                       |                                              | 155,000.....                |
| 7000241061..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 206,417.....                       |                                              | 230,000.....                |
| 7000240682..... | CEDAR CITY.....       | UT..... |           | 10/23/2019..... | 5.20.....        | 115,526.....                       |                                              | 180,000.....                |
| 7000239943..... | MOUNT STERLING.....   | OH..... |           | 10/23/2019..... | 5.20.....        | 119,563.....                       |                                              | 235,000.....                |
| 7000239134..... | FRUITLAND PARK.....   | FL..... |           | 10/23/2019..... | 5.20.....        | 142,731.....                       |                                              | 105,000.....                |
| 7000242060..... | SOUTH OZONE PARK..... | NY..... |           | 10/23/2019..... | 5.20.....        | 591,120.....                       |                                              | 580,144.....                |
| 7000238807..... | MASON.....            | NH..... |           | 10/23/2019..... | 5.20.....        | 133,630.....                       |                                              | 135,000.....                |
| 7000238136..... | MONROE.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 87,634.....                        |                                              | 192,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000243448..... | REMUS.....            | MI..... |           | 10/23/2019..... | 5.20.....        | 73,359.....                        |                                              | 125,900.....                |
| 7000238469..... | HOLLY SPRINGS.....    | MS..... |           | 10/23/2019..... | 5.20.....        | 45,313.....                        |                                              | 75,000.....                 |
| 7000243115..... | OVERTON.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 118,370.....                       |                                              | 145,000.....                |
| 7000238274..... | CANTON.....           | MS..... |           | 10/23/2019..... | 5.20.....        | 90,747.....                        |                                              | 130,000.....                |
| 7000241118..... | WILMINGTON.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 108,159.....                       |                                              | 166,000.....                |
| 7000239325..... | FREMONT.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 90,434.....                        |                                              | 98,000.....                 |
| 7000242731..... | HOPE MILLS.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 82,557.....                        |                                              | 102,500.....                |
| 7000238612..... | WAGONER.....          | OK..... |           | 10/23/2019..... | 5.20.....        | 57,393.....                        |                                              | 60,000.....                 |
| 7000240067..... | BROOKLYN.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 584,239.....                       |                                              | 680,054.....                |
| 7000242587..... | LEANDER.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 229,029.....                       |                                              | 359,000.....                |
| 7000239802..... | SOLEDAD.....          | CA..... |           | 10/23/2019..... | 5.20.....        | 180,995.....                       |                                              | 500,000.....                |
| 7000238750..... | SHELBY.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 162,114.....                       |                                              | 185,000.....                |
| 7000241733..... | NEW PHILADELPHIA..... | OH..... |           | 10/23/2019..... | 5.20.....        | 118,209.....                       |                                              | 190,000.....                |
| 7000237890..... | LAKE PLACID.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 34,629.....                        |                                              | 100,000.....                |
| 7000243392..... | STAUNTON.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 183,174.....                       |                                              | 239,000.....                |
| 7000238942..... | POOLER.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 122,538.....                       |                                              | 161,500.....                |
| 7000242116..... | BEAUMONT.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 90,608.....                        |                                              | 133,336.....                |
| 7000249153..... | LAKE CITY.....        | MI..... |           | 10/23/2019..... | 5.20.....        | 143,660.....                       |                                              | 210,000.....                |
| 7000238468..... | WINNFIELD.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 55,293.....                        |                                              | 80,000.....                 |
| 7000239659..... | WINTER HAVEN.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 98,310.....                        |                                              | 205,000.....                |
| 7000238611..... | COALINGA.....         | CA..... |           | 10/23/2019..... | 5.20.....        | 133,691.....                       |                                              | 170,000.....                |
| 7000239797..... | FLINT.....            | MI..... |           | 10/23/2019..... | 5.20.....        | 178,229.....                       |                                              | 240,000.....                |
| 7000240680..... | ARNAUDVILLE.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 123,184.....                       |                                              | 143,800.....                |
| 7000241063..... | CORTLAND.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 96,896.....                        |                                              | 155,000.....                |
| 7000241401..... | BROOKLYN.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 139,179.....                       |                                              | 371,108.....                |
| 7000237807..... | FLOMATON.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 52,619.....                        |                                              | 134,000.....                |
| 7000242117..... | CORPUS CHRISTI.....   | TX..... |           | 10/23/2019..... | 5.20.....        | 131,346.....                       |                                              | 160,000.....                |
| 7000239803..... | WEST LAFAYETTE.....   | OH..... |           | 10/23/2019..... | 5.20.....        | 91,190.....                        |                                              | 125,000.....                |
| 7000243391..... | WILLIS.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 74,704.....                        |                                              | 155,000.....                |
| 7000239465..... | ACWORTH.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 184,733.....                       |                                              | 243,827.....                |
| 7000243253..... | ST STEPHEN.....       | MN..... |           | 10/23/2019..... | 5.20.....        | 95,898.....                        |                                              | 170,000.....                |
| 7000249152..... | WALLED LAKE.....      | MI..... |           | 10/23/2019..... | 5.20.....        | 131,945.....                       |                                              | 180,000.....                |
| 7000244241..... | MILWAUKEE.....        | WI..... |           | 10/23/2019..... | 5.20.....        | 87,978.....                        |                                              | 88,923.....                 |
| 7000244574..... | LAFAYETTE.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 67,727.....                        |                                              | 68,266.....                 |
| 7000242244..... | WINTERVILLE.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 61,384.....                        |                                              | 88,536.....                 |
| 7000237737..... | SPRING.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 139,555.....                       |                                              | 220,575.....                |
| 7000241107..... | CHAMBERSBURG.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 127,408.....                       |                                              | 135,000.....                |
| 7000242382..... | BAUXITE.....          | AR..... |           | 10/23/2019..... | 5.20.....        | 127,311.....                       |                                              | 166,600.....                |
| 7000239734..... | BROUSSARD.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 170,677.....                       |                                              | 218,000.....                |
| 7000240247..... | CALLAHAN.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 188,197.....                       |                                              | 245,000.....                |
| 7000237680..... | OLYMPIA FIELDS.....   | IL..... |           | 10/23/2019..... | 5.20.....        | 219,335.....                       |                                              | 255,000.....                |
| 7000249090..... | LEXINGTON.....        | SC..... |           | 10/23/2019..... | 5.20.....        | 138,685.....                       |                                              | 195,000.....                |
| 7000238402..... | SEALY.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 102,491.....                       |                                              | 179,500.....                |
| 7000239540..... | WINSLOW.....          | ME..... |           | 10/23/2019..... | 5.20.....        | 19,999.....                        |                                              | 105,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000242105..... | LEVITTOWN.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 177,806.....                       |                                              | 189,783.....                |
| 7000241917..... | LIVERPOOL.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 95,185.....                        |                                              | 135,106.....                |
| 7000241051..... | TALLAHASSEE.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 175,399.....                       |                                              | 220,000.....                |
| 7000238873..... | LLANO.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 130,317.....                       |                                              | 170,000.....                |
| 7000244103..... | NORTH PROVIDENCE..... | RI..... |           | 10/23/2019..... | 5.20.....        | 67,656.....                        |                                              | 143,886.....                |
| 7000243105..... | HAINES CITY.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 126,011.....                       |                                              | 210,000.....                |
| 7000240246..... | WARREN.....           | PA..... |           | 10/23/2019..... | 5.20.....        | 97,337.....                        |                                              | 120,000.....                |
| 7000237399..... | DUNMORE.....          | PA..... |           | 10/23/2019..... | 5.20.....        | 91,765.....                        |                                              | 101,458.....                |
| 7000242916..... | BARTONVILLE.....      | IL..... |           | 10/23/2019..... | 5.20.....        | 98,422.....                        |                                              | 104,900.....                |
| 7000243436..... | EGDEWATER.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 96,758.....                        |                                              | 155,000.....                |
| 7000241108..... | UPPERCO.....          | MD..... |           | 10/23/2019..... | 5.20.....        | 143,580.....                       |                                              | 270,000.....                |
| 7000238734..... | PALM COAST.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 134,432.....                       |                                              | 237,000.....                |
| 7000239064..... | STRONGSVILLE.....     | OH..... |           | 10/23/2019..... | 5.20.....        | 131,374.....                       |                                              | 163,366.....                |
| 7000238063..... | TURIN.....            | NY..... |           | 10/23/2019..... | 5.20.....        | 71,971.....                        |                                              | 100,000.....                |
| 7000242050..... | POLAND.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 67,902.....                        |                                              | 129,422.....                |
| 7000243099..... | JACKSON.....          | MO..... |           | 10/23/2019..... | 5.20.....        | 106,714.....                       |                                              | 148,000.....                |
| 7000243104..... | LAKE SIDE.....        | MT..... |           | 10/23/2019..... | 5.20.....        | 116,456.....                       |                                              | 229,000.....                |
| 7000237874..... | LAKE CITY.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 36,490.....                        |                                              | 125,000.....                |
| 7000238210..... | DAWSONVILLE.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 79,800.....                        |                                              | 226,000.....                |
| 7000242917..... | LAKELAND.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 87,133.....                        |                                              | 177,500.....                |
| 7000243050..... | HYRUM.....            | UT..... |           | 10/23/2019..... | 5.20.....        | 132,572.....                       |                                              | 210,000.....                |
| 7000244438..... | BOSCAWEN.....         | NH..... |           | 10/23/2019..... | 5.20.....        | 129,063.....                       |                                              | 123,450.....                |
| 7000241109..... | WASCO.....            | CA..... |           | 10/23/2019..... | 5.20.....        | 193,299.....                       |                                              | 243,500.....                |
| 7000239870..... | WALKER.....           | LA..... |           | 10/23/2019..... | 5.20.....        | 108,590.....                       |                                              | 148,000.....                |
| 7000243245..... | WOODVILLE.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 68,180.....                        |                                              | 97,000.....                 |
| 7000239118..... | ROOSEVELT.....        | UT..... |           | 10/23/2019..... | 5.20.....        | 72,381.....                        |                                              | 230,000.....                |
| 7000243916..... | SAINT AUGUSTINE.....  | FL..... |           | 10/23/2019..... | 5.20.....        | 111,357.....                       |                                              | 250,000.....                |
| 7000241919..... | GLOUCESTER.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 159,837.....                       |                                              | 212,249.....                |
| 7000238737..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 100,195.....                       |                                              | 145,000.....                |
| 7000243578..... | WALLKILL.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 174,910.....                       |                                              | 167,000.....                |
| 7000239927..... | AIRVILLE.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 126,798.....                       |                                              | 184,000.....                |
| 7000238404..... | CROSBYTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 36,970.....                        |                                              | 48,000.....                 |
| 7000238399..... | ATWOOD.....           | IL..... |           | 10/23/2019..... | 5.20.....        | 48,336.....                        |                                              | 77,500.....                 |
| 7000241724..... | CANAL WINCHESTER..... | OH..... |           | 10/23/2019..... | 5.20.....        | 20,415.....                        |                                              | 195,000.....                |
| 7000238875..... | RED OAK.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 127,735.....                       |                                              | 242,000.....                |
| 7000238066..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 110,317.....                       |                                              | 170,000.....                |
| 7000239256..... | DELTA.....            | OH..... |           | 10/23/2019..... | 5.20.....        | 78,268.....                        |                                              | 84,000.....                 |
| 7000239400..... | SOUTH POINT.....      | OH..... |           | 10/23/2019..... | 5.20.....        | 171,678.....                       |                                              | 211,222.....                |
| 7000240382..... | CHESAPEAKE.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 196,481.....                       |                                              | 245,194.....                |
| 7000243720..... | SUMMERVILLE.....      | SC..... |           | 10/23/2019..... | 5.20.....        | 170,732.....                       |                                              | 222,273.....                |
| 7000243382..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 77,077.....                        |                                              | 115,000.....                |
| 7000240438..... | ROLAND.....           | OK..... |           | 10/23/2019..... | 5.20.....        | 97,928.....                        |                                              | 115,000.....                |
| 7000237682..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 112,184.....                       |                                              | 160,152.....                |
| 7000242109..... | FORT MYERS.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 185,257.....                       |                                              | 285,000.....                |
| 7000242861..... | PALMER.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 34,933.....                        |                                              | 64,000.....                 |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000238398..... | CONSTANTINE.....      | MI..... |           | 10/23/2019..... | 5.20.....        | 72,255.....                        |                                              | 123,000.....                |
| 7000238403..... | JONESVILLE.....       | MI..... |           | 10/23/2019..... | 5.20.....        | 44,804.....                        |                                              | 125,000.....                |
| 7000242190..... | STRONGSVILLE.....     | OH..... |           | 10/23/2019..... | 5.20.....        | 112,509.....                       |                                              | 130,390.....                |
| 7000244380..... | LINCOLN.....          | ME..... |           | 10/23/2019..... | 5.20.....        | 14,892.....                        |                                              | 60,000.....                 |
| 7000243439..... | BARBOURSVILLE.....    | WV..... |           | 10/23/2019..... | 5.20.....        | 95,068.....                        |                                              | 142,000.....                |
| 7000239257..... | MIDDLETOWN.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 120,950.....                       |                                              | 225,000.....                |
| 7000238541..... | LULING.....           | LA..... |           | 10/23/2019..... | 5.20.....        | 106,927.....                       |                                              | 105,000.....                |
| 7000244242..... | ROCKY MOUNT.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 15,601.....                        |                                              | 68,900.....                 |
| 7000240243..... | CORPUS CHRISTI.....   | TX..... |           | 10/23/2019..... | 5.20.....        | 247,510.....                       |                                              | 280,000.....                |
| 7000237871..... | WINCHESTER.....       | KY..... |           | 10/23/2019..... | 5.20.....        | 68,868.....                        |                                              | 98,000.....                 |
| 7000243052..... | N LIBERTY.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 63,556.....                        |                                              | 99,000.....                 |
| 7000243385..... | MARICOPA.....         | AZ..... |           | 10/23/2019..... | 5.20.....        | 109,506.....                       |                                              | 255,000.....                |
| 7000237400..... | RADCLIFF.....         | KY..... |           | 10/23/2019..... | 5.20.....        | 117,046.....                       |                                              | 129,000.....                |
| 7000241726..... | PALM BAY.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 64,701.....                        |                                              | 155,000.....                |
| 7000249100..... | HOPE.....             | IN..... |           | 10/23/2019..... | 5.20.....        | 99,410.....                        |                                              | 133,500.....                |
| 7000241388..... | RICHMOND HILL.....    | NY..... |           | 10/23/2019..... | 5.20.....        | 316,055.....                       |                                              | 381,670.....                |
| 7000243247..... | LENOIR CITY.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 85,706.....                        |                                              | 137,500.....                |
| 7000240575..... | SCIO.....             | OR..... |           | 10/23/2019..... | 5.20.....        | 152,348.....                       |                                              | 285,000.....                |
| 7000239925..... | ROSE HILL.....        | KS..... |           | 10/23/2019..... | 5.20.....        | 53,724.....                        |                                              | 110,000.....                |
| 7000244051..... | HINESVILLE.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 165,841.....                       |                                              | 150,000.....                |
| 7000249094..... | SPRING GROVE.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 126,777.....                       |                                              | 140,000.....                |
| 7000239116..... | OWOSSO.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 67,343.....                        |                                              | 58,000.....                 |
| 7000237927..... | WHITE HOUSE.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 138,876.....                       |                                              | 216,000.....                |
| 7000238116..... | GERMANTOWN.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 68,015.....                        |                                              | 110,000.....                |
| 7000238587..... | LONDON.....           | KY..... |           | 10/23/2019..... | 5.20.....        | 96,329.....                        |                                              | 129,000.....                |
| 7000240242..... | POMPANO BEACH.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 212,141.....                       |                                              | 220,000.....                |
| 7000238730..... | HOPE MILLS.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 71,481.....                        |                                              | 95,000.....                 |
| 7000240098..... | FISHKILL.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 166,410.....                       |                                              | 205,932.....                |
| 7000237732..... | GRANITE CITY.....     | IL..... |           | 10/23/2019..... | 5.20.....        | 41,469.....                        |                                              | 46,036.....                 |
| 7000241865..... | HOLLY SPRINGS.....    | NC..... |           | 10/23/2019..... | 5.20.....        | 150,728.....                       |                                              | 227,400.....                |
| 7000240769..... | TALLULAH.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 67,225.....                        |                                              | 105,000.....                |
| 7000240241..... | KENT.....             | WA..... |           | 10/23/2019..... | 5.20.....        | 327,245.....                       |                                              | 410,000.....                |
| 7000242054..... | WEST SPRINGFIELD..... | MA..... |           | 10/23/2019..... | 5.20.....        | 126,808.....                       |                                              | 188,498.....                |
| 7000242387..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 177,054.....                       |                                              | 202,034.....                |
| 7000238073..... | MIDDLEBURG.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 165,776.....                       |                                              | 230,000.....                |
| 7000237394..... | RAEFORD.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 178,091.....                       |                                              | 250,000.....                |
| 7000238448..... | MALVERN.....          | AR..... |           | 10/23/2019..... | 5.20.....        | 57,327.....                        |                                              | 35,500.....                 |
| 7000243190..... | PINETOPS.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 62,383.....                        |                                              | 76,000.....                 |
| 7000238586..... | LAFAYETTE.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 110,300.....                       |                                              | 145,000.....                |
| 7000238928..... | WINTER GARDEN.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 166,297.....                       |                                              | 305,000.....                |
| 7000241057..... | LAPEER.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 55,857.....                        |                                              | 108,000.....                |
| 7000249149..... | LANSING.....          | KS..... |           | 10/23/2019..... | 5.20.....        | 48,268.....                        |                                              | 73,526.....                 |
| 7000244191..... | DESOTO.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 99,664.....                        |                                              | 131,091.....                |
| 7000238924..... | QUAKERTOWN.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 143,030.....                       |                                              | 187,500.....                |

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000239779..... | MENDON.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 71,916.....                        |                                              | 115,000.....                |
| 7000243725..... | GRAND PRAIRIE.....  | TX..... |           | 10/23/2019..... | 5.20.....        | 91,767.....                        |                                              | 126,390.....                |
| 7000241533..... | SPOKANE.....        | WA..... |           | 10/23/2019..... | 5.20.....        | 152,983.....                       |                                              | 245,000.....                |
| 7000241866..... | HATTIESBURG.....    | MS..... |           | 10/23/2019..... | 5.20.....        | 107,125.....                       |                                              | 147,362.....                |
| 7000243249..... | BOONEVILLE.....     | AR..... |           | 10/23/2019..... | 5.20.....        | 139,603.....                       |                                              | 129,000.....                |
| 7000240911..... | COLUMBUS.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 95,977.....                        |                                              | 158,767.....                |
| 7000239446..... | FLORISSANT.....     | MO..... |           | 10/23/2019..... | 5.20.....        | 90,325.....                        |                                              | 114,000.....                |
| 7000238062..... | YOUNGWOOD.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 73,223.....                        |                                              | 89,000.....                 |
| 7000242388..... | VAN METER.....      | IA..... |           | 10/23/2019..... | 5.20.....        | 291,046.....                       |                                              | 290,000.....                |
| 7000243531..... | HUMBOLDT.....       | IL..... |           | 10/23/2019..... | 5.20.....        | 47,650.....                        |                                              | 55,000.....                 |
| 7000239390..... | HEPHZIBAH.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 74,568.....                        |                                              | 109,784.....                |
| 7000237397..... | LEAGUE CITY.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 141,328.....                       |                                              | 263,000.....                |
| 7000241196..... | BRADFORD.....       | VT..... |           | 10/23/2019..... | 5.20.....        | 145,539.....                       |                                              | 163,000.....                |
| 7000243055..... | VILLA RICA.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 92,451.....                        |                                              | 170,000.....                |
| 7000243388..... | HAVELOCK.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 137,500.....                       |                                              | 164,500.....                |
| 7000243053..... | BYRAM.....          | MS..... |           | 10/23/2019..... | 5.20.....        | 150,466.....                       |                                              | 165,000.....                |
| 7000243724..... | FORT WORTH.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 120,488.....                       |                                              | 196,961.....                |
| 7000241058..... | DYERSBURG.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 105,143.....                       |                                              | 130,000.....                |
| 7000237872..... | NEOSHO.....         | MO..... |           | 10/23/2019..... | 5.20.....        | 43,400.....                        |                                              | 78,000.....                 |
| 7000238925..... | CALHOUN.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 62,971.....                        |                                              | 120,000.....                |
| 7000242291..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 99,358.....                        |                                              | 140,465.....                |
| 7000239309..... | GRAYLING.....       | MI..... |           | 10/23/2019..... | 5.20.....        | 86,184.....                        |                                              | 90,000.....                 |
| 7000243919..... | MARIETTA.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 120,409.....                       |                                              | 178,520.....                |
| 7000238061..... | LAKE PLACID.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 47,710.....                        |                                              | 135,000.....                |
| 7000240434..... | VOLCANO.....        | HI..... |           | 10/23/2019..... | 5.20.....        | 150,413.....                       |                                              | 225,000.....                |
| 7000239447..... | AVONDALE.....       | AZ..... |           | 10/23/2019..... | 5.20.....        | 98,167.....                        |                                              | 250,000.....                |
| 7000244384..... | CAMBY.....          | IN..... |           | 10/23/2019..... | 5.20.....        | 76,002.....                        |                                              | 125,000.....                |
| 7000244052..... | COLUMBUS.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 70,218.....                        |                                              | 32,500.....                 |
| 7000239253..... | MARMADUKE.....      | AR..... |           | 10/23/2019..... | 5.20.....        | 34,690.....                        |                                              | 42,000.....                 |
| 7000242056..... | SOUTHFIELD.....     | MI..... |           | 10/23/2019..... | 5.20.....        | 84,027.....                        |                                              | 109,346.....                |
| 7000240931..... | CHARLOTTE.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 141,313.....                       |                                              | 184,000.....                |
| 7000237396..... | OLIVER SPRINGS..... | TN..... |           | 10/23/2019..... | 5.20.....        | 147,383.....                       |                                              | 205,370.....                |
| 7000241202..... | WILLIAMSBURG.....   | KY..... |           | 10/23/2019..... | 5.20.....        | 113,355.....                       |                                              | 86,000.....                 |
| 7000243054..... | DENHAM SPRINGS..... | LA..... |           | 10/23/2019..... | 5.20.....        | 121,159.....                       |                                              | 165,000.....                |
| 7000237356..... | DECATUR.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 108,249.....                       |                                              | 143,498.....                |
| 7000242201..... | DICKINSON.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 92,636.....                        |                                              | 210,000.....                |
| 7000241059..... | TOOELE.....         | UT..... |           | 10/23/2019..... | 5.20.....        | 128,481.....                       |                                              | 222,000.....                |
| 7000239686..... | MASCOTTE.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 91,652.....                        |                                              | 220,000.....                |
| 7000242672..... | PLAQUEMINE.....     | LA..... |           | 10/23/2019..... | 5.20.....        | 56,097.....                        |                                              | 82,197.....                 |
| 7000238549..... | STEPHENTOWN.....    | NY..... |           | 10/23/2019..... | 5.20.....        | 96,086.....                        |                                              | 135,000.....                |
| 7000244388..... | NEWTON.....         | IA..... |           | 10/23/2019..... | 5.20.....        | 78,002.....                        |                                              | 85,000.....                 |
| 7000241868..... | BRUNSWICK.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 140,283.....                       |                                              | 191,826.....                |
| 7000239020..... | LA PORTE.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 79,921.....                        |                                              | 109,376.....                |
| 7000243533..... | NATCHEZ.....        | MS..... |           | 10/23/2019..... | 5.20.....        | 70,024.....                        |                                              | 110,000.....                |
| 7000237970..... | BUXTON.....         | ME..... |           | 10/23/2019..... | 5.20.....        | 162,624.....                       |                                              | 210,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000238354..... | WATERTOWN.....      | NY..... |           | 10/23/2019..... | 5.20.....        | 47,600.....                        |                                              | 108,575.....                |
| 7000238687..... | ROCHELLE.....       | IL..... |           | 10/23/2019..... | 5.20.....        | 123,739.....                       |                                              | 133,000.....                |
| 7000243200..... | RALIEGH.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 107,350.....                       |                                              | 175,000.....                |
| 7000241869..... | TACOMA.....         | WA..... |           | 10/23/2019..... | 5.20.....        | 216,106.....                       |                                              | 348,000.....                |
| 7000238830..... | PAGELAND.....       | SC..... |           | 10/23/2019..... | 5.20.....        | 145,632.....                       |                                              | 115,000.....                |
| 7000238492..... | WINDHAM.....        | ME..... |           | 10/23/2019..... | 5.20.....        | 156,304.....                       |                                              | 200,000.....                |
| 7000240289..... | CROWLEY.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 78,573.....                        |                                              | 195,000.....                |
| 7000241674..... | WEST LAFAYETTE..... | IN..... |           | 10/23/2019..... | 5.20.....        | 87,627.....                        |                                              | 115,964.....                |
| 7000244193..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 157,940.....                       |                                              | 214,421.....                |
| 7000242202..... | CORPUS CHRISTI..... | TX..... |           | 10/23/2019..... | 5.20.....        | 60,468.....                        |                                              | 152,062.....                |
| 7000241480..... | CHARLOTTE.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 86,873.....                        |                                              | 150,061.....                |
| 7000239549..... | INGLESIDE.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 92,062.....                        |                                              | 155,000.....                |
| 7000239687..... | OCONTO.....         | WI..... |           | 10/23/2019..... | 5.20.....        | 128,580.....                       |                                              | 200,000.....                |
| 7000240765..... | BETHLEHEM.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 134,426.....                       |                                              | 210,000.....                |
| 7000239216..... | VIDOR.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 36,450.....                        |                                              | 99,000.....                 |
| 7000238215..... | UNIONVILLE.....     | TN..... |           | 10/23/2019..... | 5.20.....        | 61,792.....                        |                                              | 162,000.....                |
| 7000242059..... | BRONX.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 478,958.....                       |                                              | 566,756.....                |
| 7000240570..... | MONROE.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 72,197.....                        |                                              | 115,000.....                |
| 7000249103..... | DICKSON.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 93,252.....                        |                                              | 120,000.....                |
| 7000239830..... | BOAZ.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 51,207.....                        |                                              | 95,000.....                 |
| 7000249098..... | JACKSON.....        | CA..... |           | 10/23/2019..... | 5.20.....        | 178,981.....                       |                                              | 220,000.....                |
| 7000238686..... | LEHIGH ACRES.....   | FL..... |           | 10/23/2019..... | 5.20.....        | 92,417.....                        |                                              | 160,000.....                |
| 7000242729..... | HOPE MILLS.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 79,519.....                        |                                              | 75,000.....                 |
| 7000239493..... | HAMPTON BAYS.....   | NY..... |           | 10/23/2019..... | 5.20.....        | 407,996.....                       |                                              | 555,580.....                |
| 7000242340..... | ARLINGTON.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 129,964.....                       |                                              | 216,843.....                |
| 7000241675..... | HENDERSON.....      | NV..... |           | 10/23/2019..... | 5.20.....        | 156,558.....                       |                                              | 197,069.....                |
| 7000243389..... | TAYLORVILLE.....    | IL..... |           | 10/23/2019..... | 5.20.....        | 82,231.....                        |                                              | 80,000.....                 |
| 7000240626..... | OWASSO.....         | OK..... |           | 10/23/2019..... | 5.20.....        | 119,146.....                       |                                              | 170,000.....                |
| 7000240288..... | KINSTON.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 74,266.....                        |                                              | 103,839.....                |
| 7000238162..... | MOULTON.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 123,938.....                       |                                              | 165,000.....                |
| 7000239351..... | SPARTA.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 84,105.....                        |                                              | 155,000.....                |
| 7000239684..... | PLEASANT VIEW.....  | TN..... |           | 10/23/2019..... | 5.20.....        | 133,489.....                       |                                              | 280,000.....                |
| 7000237358..... | LUBBOCK.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 100,149.....                       |                                              | 130,560.....                |
| 7000243202..... | WAYNESBORO.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 80,518.....                        |                                              | 155,000.....                |
| 7000249102..... | JACKSBORO.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 158,856.....                       |                                              | 165,000.....                |
| 7000240625..... | PILOT MOUNTAIN..... | NC..... |           | 10/23/2019..... | 5.20.....        | 99,719.....                        |                                              | 145,000.....                |
| 7000239408..... | JACKSONVILLE.....   | NC..... |           | 10/23/2019..... | 5.20.....        | 147,961.....                       |                                              | 180,000.....                |
| 7000243059..... | METAMORA.....       | IL..... |           | 10/23/2019..... | 5.20.....        | 128,477.....                       |                                              | 148,000.....                |
| 7000239213..... | RICHLAND.....       | MS..... |           | 10/23/2019..... | 5.20.....        | 85,961.....                        |                                              | 115,000.....                |
| 7000242674..... | DURANT.....         | MS..... |           | 10/23/2019..... | 5.20.....        | 73,877.....                        |                                              | 75,112.....                 |
| 7000241676..... | EDEN PRAIRIE.....   | MN..... |           | 10/23/2019..... | 5.20.....        | 196,859.....                       |                                              | 315,629.....                |
| 7000244533..... | MARYVILLE.....      | IL..... |           | 10/23/2019..... | 5.20.....        | 52,284.....                        |                                              | 164,519.....                |
| 7000239352..... | TAYLORVILLE.....    | IL..... |           | 10/23/2019..... | 5.20.....        | 63,735.....                        |                                              | 87,000.....                 |
| 7000242204..... | OSSEO.....          | WI..... |           | 10/23/2019..... | 5.20.....        | 71,782.....                        |                                              | 94,096.....                 |

SCHEDULE B - PART 2

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

| 1               | Location                 |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|--------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                        | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                     | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000240092..... | FRANKLIN.....            | MA..... |           | 10/23/2019..... | 5.20.....        | 302,912.....                       |                                              | 399,391.....                |
| 7000242199..... | SAN ANTONIO.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 50,971.....                        |                                              | 179,000.....                |
| 7000242537..... | WYOMING.....             | MN..... |           | 10/23/2019..... | 5.20.....        | 231,496.....                       |                                              | 286,039.....                |
| 7000249096..... | AVON PARK.....           | FL..... |           | 10/23/2019..... | 5.20.....        | 90,015.....                        |                                              | 115,000.....                |
| 7000241344..... | SOUTH RICHMOND HILL..... | NY..... |           | 10/23/2019..... | 5.20.....        | 187,345.....                       |                                              | 306,420.....                |
| 7000238217..... | PORTER.....              | TX..... |           | 10/23/2019..... | 5.20.....        | 117,344.....                       |                                              | 185,000.....                |
| 7000243867..... | ARLINGTON.....           | VA..... |           | 10/23/2019..... | 5.20.....        | 39,036.....                        |                                              | 186,479.....                |
| 7000240957..... | DORAL.....               | FL..... |           | 10/23/2019..... | 5.20.....        | 177,199.....                       |                                              | 360,000.....                |
| 7000237971..... | ALVIN.....               | TX..... |           | 10/23/2019..... | 5.20.....        | 201,311.....                       |                                              | 180,000.....                |
| 7000243196..... | STUTTGART.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 47,500.....                        |                                              | 55,000.....                 |
| 7000240624..... | ORANGEBURG.....          | SC..... |           | 10/23/2019..... | 5.20.....        | 133,644.....                       |                                              | 195,000.....                |
| 7000237500..... | EL PASO.....             | TX..... |           | 10/23/2019..... | 5.20.....        | 91,732.....                        |                                              | 161,557.....                |
| 7000243058..... | VAN BUREN.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 80,429.....                        |                                              | 92,900.....                 |
| 7000240762..... | CODY.....                | WY..... |           | 10/23/2019..... | 5.20.....        | 120,669.....                       |                                              | 131,052.....                |
| 7000238022..... | DOVER.....               | NC..... |           | 10/23/2019..... | 5.20.....        | 57,243.....                        |                                              | 35,000.....                 |
| 7000238160..... | STATESBORO.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 106,723.....                       |                                              | 150,000.....                |
| 7000240286..... | BRONX.....               | NY..... |           | 10/23/2019..... | 5.20.....        | 254,914.....                       |                                              | 414,833.....                |
| 7000241678..... | FAR ROCKAWAY.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 360,000.....                       |                                              | 447,385.....                |
| 7000238212..... | GONZALES.....            | LA..... |           | 10/23/2019..... | 5.20.....        | 128,697.....                       |                                              | 212,000.....                |
| 7000249052..... | RIDGELY.....             | TN..... |           | 10/23/2019..... | 5.20.....        | 95,597.....                        |                                              | 90,000.....                 |
| 7000240818..... | MATTITUCK.....           | NY..... |           | 10/23/2019..... | 5.20.....        | 258,991.....                       |                                              | 442,461.....                |
| 7000242482..... | BRANDYWINE.....          | MD..... |           | 10/23/2019..... | 5.20.....        | 390,900.....                       |                                              | 480,119.....                |
| 7000241821..... | EDMOND.....              | OK..... |           | 10/23/2019..... | 5.20.....        | 121,999.....                       |                                              | 159,665.....                |
| 7000240956..... | LELAND.....              | NC..... |           | 10/23/2019..... | 5.20.....        | 211,120.....                       |                                              | 295,000.....                |
| 7000237879..... | WALKER.....              | LA..... |           | 10/23/2019..... | 5.20.....        | 65,113.....                        |                                              | 155,000.....                |
| 7000241207..... | LONG POND.....           | PA..... |           | 10/23/2019..... | 5.20.....        | 72,981.....                        |                                              | 100,000.....                |
| 7000238406..... | BRUNSWICK.....           | MD..... |           | 10/23/2019..... | 5.20.....        | 206,962.....                       |                                              | 157,000.....                |
| 7000241151..... | MANCHESTER.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 69,199.....                        |                                              | 116,000.....                |
| 7000238068..... | PACE.....                | FL..... |           | 10/23/2019..... | 5.20.....        | 137,462.....                       |                                              | 230,000.....                |
| 7000249108..... | LANCASTER.....           | SC..... |           | 10/23/2019..... | 5.20.....        | 133,140.....                       |                                              | 141,000.....                |
| 7000242676..... | CLEVELAND.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 120,293.....                       |                                              | 110,555.....                |
| 7000237490..... | WINONA LAKE.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 116,527.....                       |                                              | 143,173.....                |
| 7000243010..... | LOS LUNAS.....           | NM..... |           | 10/23/2019..... | 5.20.....        | 85,523.....                        |                                              | 170,000.....                |
| 7000238211..... | WARTBURG.....            | TN..... |           | 10/23/2019..... | 5.20.....        | 63,135.....                        |                                              | 90,000.....                 |
| 7000243674..... | CAMERON.....             | NC..... |           | 10/23/2019..... | 5.20.....        | 116,559.....                       |                                              | 130,000.....                |
| 7000242539..... | STORRS.....              | CT..... |           | 10/23/2019..... | 5.20.....        | 233,753.....                       |                                              | 214,860.....                |
| 7000238682..... | FT PAYNE.....            | AL..... |           | 10/23/2019..... | 5.20.....        | 51,973.....                        |                                              | 56,300.....                 |
| 7000237684..... | PORTSMOUTH.....          | VA..... |           | 10/23/2019..... | 5.20.....        | 140,986.....                       |                                              | 122,000.....                |
| 7000243203..... | LYNCHBURG.....           | VA..... |           | 10/23/2019..... | 5.20.....        | 158,959.....                       |                                              | 210,000.....                |
| 7000242150..... | BAKERSFIELD.....         | CA..... |           | 10/23/2019..... | 5.20.....        | 59,638.....                        |                                              | 163,592.....                |
| 7000243198..... | BRANDON.....             | MS..... |           | 10/23/2019..... | 5.20.....        | 132,552.....                       |                                              | 180,000.....                |
| 7000237545..... | CHESTERFIELD.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 165,996.....                       |                                              | 213,621.....                |
| 7000237878..... | SIMPSONVILLE.....        | SC..... |           | 10/23/2019..... | 5.20.....        | 123,860.....                       |                                              | 202,000.....                |
| 7000239407..... | BOWIE.....               | MD..... |           | 10/23/2019..... | 5.20.....        | 646,547.....                       |                                              | 720,000.....                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1               | Location               |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                      | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000238738..... | CHARLES TOWN.....      | WV..... |           | 10/23/2019..... | 5.20.....        | 172,673.....                       |                                              | 215,000.....                |
| 7000240622..... | MARYVILLE.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 41,147.....                        |                                              | 70,000.....                 |
| 7000242820..... | DUNNELLON.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 68,677.....                        |                                              | 90,000.....                 |
| 7000242011..... | TRENTON.....           | NJ..... |           | 10/23/2019..... | 5.20.....        | 178,127.....                       |                                              | 142,000.....                |
| 7000238067..... | MORRISON.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 194,552.....                       |                                              | 175,000.....                |
| 7000242206..... | ATLANTA.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 134,548.....                       |                                              | 136,000.....                |
| 7000239545..... | BASSETT.....           | VA..... |           | 10/23/2019..... | 5.20.....        | 80,218.....                        |                                              | 73,000.....                 |
| 7000241152..... | FLORENCE.....          | AZ..... |           | 10/23/2019..... | 5.20.....        | 168,906.....                       |                                              | 235,000.....                |
| 7000238876..... | CLIFFORD TOWNSHIP..... | PA..... |           | 10/23/2019..... | 5.20.....        | 76,947.....                        |                                              | 95,000.....                 |
| 7000243480..... | ELGIN.....             | SC..... |           | 10/23/2019..... | 5.20.....        | 98,954.....                        |                                              | 145,000.....                |
| 7000240816..... | RALEIGH.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 86,782.....                        |                                              | 172,500.....                |
| 7000241823..... | WALDORF.....           | MD..... |           | 10/23/2019..... | 5.20.....        | 287,446.....                       |                                              | 390,000.....                |
| 7000242822..... | NEWPORT.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 94,224.....                        |                                              | 121,844.....                |
| 7000244343..... | FORT WAYNE.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 79,303.....                        |                                              | 165,000.....                |
| 7000238214..... | SPRING HILL.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 179,857.....                       |                                              | 255,000.....                |
| 7000242151..... | EL PASO.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 81,621.....                        |                                              | 87,165.....                 |
| 7000237549..... | LAKE IN THE HILLS..... | IL..... |           | 10/23/2019..... | 5.20.....        | 131,319.....                       |                                              | 155,526.....                |
| 7000239874..... | HOLLY SPRINGS.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 194,708.....                       |                                              | 312,000.....                |
| 7000240145..... | LAS CRUCES.....        | NM..... |           | 10/23/2019..... | 5.20.....        | 139,838.....                       |                                              | 247,998.....                |
| 7000239398..... | SOUTH POINT.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 132,083.....                       |                                              | 159,103.....                |
| 7000242484..... | MAYWOOD.....           | IL..... |           | 10/23/2019..... | 5.20.....        | 109,758.....                       |                                              | 127,712.....                |
| 7000239403..... | LYNWOOD.....           | IL..... |           | 10/23/2019..... | 5.20.....        | 257,517.....                       |                                              | 302,000.....                |
| 7000242345..... | DAYTON.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 96,532.....                        |                                              | 133,924.....                |
| 7000242012..... | OKLAHOMA CITY.....     | OK..... |           | 10/23/2019..... | 5.20.....        | 68,807.....                        |                                              | 90,997.....                 |
| 7000238490..... | GRAYLING.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 36,608.....                        |                                              | 100,000.....                |
| 7000238408..... | NEW IBERIA.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 78,548.....                        |                                              | 109,000.....                |
| 7000241153..... | WETUMPKA.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 164,012.....                       |                                              | 200,000.....                |
| 7000237830..... | DALLAS.....            | GA..... |           | 10/23/2019..... | 5.20.....        | 55,492.....                        |                                              | 145,000.....                |
| 7000242207..... | UPPER MARLBORO.....    | MD..... |           | 10/23/2019..... | 5.20.....        | 189,265.....                       |                                              | 244,284.....                |
| 7000242152..... | OKLAHOMA CITY.....     | OK..... |           | 10/23/2019..... | 5.20.....        | 114,388.....                       |                                              | 187,000.....                |
| 7000244480..... | LEAVENWORTH.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 71,322.....                        |                                              | 149,000.....                |
| 7000241015..... | HOLLYWOOD.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 167,678.....                       |                                              | 175,000.....                |
| 7000238213..... | FLORENCE.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 98,680.....                        |                                              | 114,000.....                |
| 7000240815..... | LAKE CHARLES.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 286,429.....                       |                                              | 325,000.....                |
| 7000239737..... | COLLEGE STATION.....   | TX..... |           | 10/23/2019..... | 5.20.....        | 140,356.....                       |                                              | 217,000.....                |
| 7000240620..... | APPLE CREEK.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 44,806.....                        |                                              | 125,000.....                |
| 7000242823..... | MINGO JUNCTION.....    | OH..... |           | 10/23/2019..... | 5.20.....        | 43,659.....                        |                                              | 36,000.....                 |
| 7000244675..... | ROANOKE.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 49,517.....                        |                                              | 61,236.....                 |
| 7000237548..... | CHESTER.....           | VA..... |           | 10/23/2019..... | 5.20.....        | 123,922.....                       |                                              | 159,968.....                |
| 7000240953..... | LAKE WORTH.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 161,616.....                       |                                              | 290,000.....                |
| 7000243538..... | CRESTVIEW.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 74,485.....                        |                                              | 115,000.....                |
| 7000239067..... | MUSKEGON.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 66,711.....                        |                                              | 87,665.....                 |
| 7000244203..... | ORLANDO.....           | FL..... |           | 10/23/2019..... | 5.20.....        | 64,742.....                        |                                              | 110,000.....                |
| 7000240338..... | BAY SHORE.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 325,901.....                       |                                              | 380,341.....                |
| 7000243011..... | POTTSVILLE.....        | AR..... |           | 10/23/2019..... | 5.20.....        | 90,905.....                        |                                              | 115,000.....                |



SCHEDULE B - PART 2

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

| 1               | Location          |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                 | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City              | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000239210..... | RUPERT.....       | ID..... |           | 10/23/2019..... | 5.20.....        | 69,610.....                        |                                              | 137,000.....                |
| 7000238069..... | LEANDER.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 77,835.....                        |                                              | 200,000.....                |
| 7000242811..... | KNIGHTDALE.....   | NC..... |           | 10/23/2019..... | 5.20.....        | 120,522.....                       |                                              | 178,500.....                |
| 7000242002..... | TEXARKANA.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 42,472.....                        |                                              | 65,000.....                 |
| 7000244665..... | SHIPPENSBURG..... | PA..... |           | 10/23/2019..... | 5.20.....        | 117,556.....                       |                                              | 170,000.....                |
| 7000239167..... | LANSE.....        | MI..... |           | 10/23/2019..... | 5.20.....        | 42,752.....                        |                                              | 48,000.....                 |
| 7000238506..... | ZACHARY.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 204,941.....                       |                                              | 225,000.....                |
| 7000244189..... | BIRMINGHAM.....   | AL..... |           | 10/23/2019..... | 5.20.....        | 84,721.....                        |                                              | 125,218.....                |
| 7000237710..... | HOUSTON.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 66,970.....                        |                                              | 145,531.....                |
| 7000239781..... | STURGIS.....      | SD..... |           | 10/23/2019..... | 5.20.....        | 137,187.....                       |                                              | 270,000.....                |
| 7000240294..... | SAN ANTONIO.....  | TX..... |           | 10/23/2019..... | 5.20.....        | 124,342.....                       |                                              | 200,000.....                |
| 7000238168..... | BURLINGTON.....   | KY..... |           | 10/23/2019..... | 5.20.....        | 64,816.....                        |                                              | 122,000.....                |
| 7000239310..... | BUSHNELL.....     | IL..... |           | 10/23/2019..... | 5.20.....        | 54,750.....                        |                                              | 68,000.....                 |
| 7000242335..... | RAEFORD.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 256,538.....                       |                                              | 165,000.....                |
| 7000243001..... | MOUNT HOLLY.....  | NC..... |           | 10/23/2019..... | 5.20.....        | 126,862.....                       |                                              | 225,000.....                |
| 7000239782..... | OCALA.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 61,281.....                        |                                              | 120,000.....                |
| 7000243334..... | ADAIR.....        | OK..... |           | 10/23/2019..... | 5.20.....        | 11,951.....                        |                                              | 170,000.....                |
| 7000238311..... | INWOOD.....       | WV..... |           | 10/23/2019..... | 5.20.....        | 106,806.....                       |                                              | 210,000.....                |
| 7000241004..... | CHESTERTOWN.....  | MD..... |           | 10/23/2019..... | 5.20.....        | 346,028.....                       |                                              | 259,521.....                |
| 7000237646..... | DENVER.....       | CO..... |           | 10/23/2019..... | 5.20.....        | 268,674.....                       |                                              | 409,148.....                |
| 7000237645..... | YORK.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 87,486.....                        |                                              | 144,765.....                |
| 7000241952..... | BROOKLYN.....     | NY..... |           | 10/23/2019..... | 5.20.....        | 572,465.....                       |                                              | 593,061.....                |
| 7000239168..... | ELIZABETH.....    | IN..... |           | 10/23/2019..... | 5.20.....        | 93,300.....                        |                                              | 146,000.....                |
| 7000237978..... | NORMANDY.....     | TN..... |           | 10/23/2019..... | 5.20.....        | 110,846.....                       |                                              | 130,000.....                |
| 7000240155..... | JERSEY CITY.....  | NJ..... |           | 10/23/2019..... | 5.20.....        | 130,439.....                       |                                              | 165,958.....                |
| 7000239977..... | ORRVILLE.....     | OH..... |           | 10/23/2019..... | 5.20.....        | 91,947.....                        |                                              | 140,000.....                |
| 7000243527..... | PERRY.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 94,608.....                        |                                              | 110,000.....                |
| 7000238505..... | WESLACO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 208,158.....                       |                                              | 85,000.....                 |
| 7000238979..... | LINWOOD.....      | MI..... |           | 10/23/2019..... | 5.20.....        | 40,512.....                        |                                              | 90,000.....                 |
| 7000242950..... | IMPERIAL.....     | CA..... |           | 10/23/2019..... | 5.20.....        | 100,825.....                       |                                              | 250,000.....                |
| 7000243333..... | HARMONY.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 51,723.....                        |                                              | 85,000.....                 |
| 7000241143..... | EDGERTON.....     | KS..... |           | 10/23/2019..... | 5.20.....        | 145,928.....                       |                                              | 175,000.....                |
| 7000240487..... | POTTSVILLE.....   | PA..... |           | 10/23/2019..... | 5.20.....        | 66,301.....                        |                                              | 76,000.....                 |
| 7000242141..... | NEW BERN.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 159,085.....                       |                                              | 147,900.....                |
| 7000241476..... | LAREDO.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 57,352.....                        |                                              | 119,229.....                |
| 7000239839..... | SAN ANTONIO.....  | TX..... |           | 10/23/2019..... | 5.20.....        | 73,709.....                        |                                              | 145,000.....                |
| 7000241005..... | OLDSMAR.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 272,166.....                       |                                              | 415,000.....                |
| 7000249041..... | WILDWOOD.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 124,325.....                       |                                              | 177,000.....                |
| 7000239974..... | DENVER.....       | IA..... |           | 10/23/2019..... | 5.20.....        | 133,413.....                       |                                              | 170,000.....                |
| 7000240292..... | FAYETTEVILLE..... | NC..... |           | 10/23/2019..... | 5.20.....        | 84,788.....                        |                                              | 114,975.....                |
| 7000240630..... | BETHALTO.....     | IL..... |           | 10/23/2019..... | 5.20.....        | 58,732.....                        |                                              | 72,000.....                 |
| 7000241620..... | FORT WORTH.....   | TX..... |           | 10/23/2019..... | 5.20.....        | 128,134.....                       |                                              | 147,073.....                |
| 7000240154..... | ELK GROVE.....    | CA..... |           | 10/23/2019..... | 5.20.....        | 142,502.....                       |                                              | 340,153.....                |
| 7000238590..... | UNION.....        | SC..... |           | 10/23/2019..... | 5.20.....        | 29,360.....                        |                                              | 31,000.....                 |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000237592..... | MOUNTAIN HOUSE.....   | CA..... |           | 10/23/2019..... | 5.20.....        | 218,098.....                       |                                              | 593,612.....                |
| 7000237930..... | CAMBRIDGE.....        | VT..... |           | 10/23/2019..... | 5.20.....        | 139,849.....                       |                                              | 200,000.....                |
| 7000243141..... | RUSKIN.....           | FL..... |           | 10/23/2019..... | 5.20.....        | 87,333.....                        |                                              | 200,000.....                |
| 7000238508..... | OXFORD.....           | WI..... |           | 10/23/2019..... | 5.20.....        | 128,107.....                       |                                              | 222,900.....                |
| 7000240015..... | ALEXANDER.....        | AR..... |           | 10/23/2019..... | 5.20.....        | 91,070.....                        |                                              | 115,000.....                |
| 7000238976..... | EFFINGHAM.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 62,523.....                        |                                              | 96,000.....                 |
| 7000243669..... | CRESCO.....           | IA..... |           | 10/23/2019..... | 5.20.....        | 191,248.....                       |                                              | 181,000.....                |
| 7000239027..... | CHICAGO.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 195,252.....                       |                                              | 239,940.....                |
| 7000237786..... | NEW WATERFORD.....    | OH..... |           | 10/23/2019..... | 5.20.....        | 40,127.....                        |                                              | 100,000.....                |
| 7000242475..... | LA VERGNE.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 299,164.....                       |                                              | 420,000.....                |
| 7000241477..... | WEST MELBOURNE.....   | FL..... |           | 10/23/2019..... | 5.20.....        | 87,149.....                        |                                              | 95,000.....                 |
| 7000241815..... | SPRING HILL.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 141,957.....                       |                                              | 210,000.....                |
| 7000243280..... | ALEXANDER CITY.....   | AL..... |           | 10/23/2019..... | 5.20.....        | 101,915.....                       |                                              | 130,000.....                |
| 7000238451..... | BROOKLAND.....        | AR..... |           | 10/23/2019..... | 5.20.....        | 65,055.....                        |                                              | 75,000.....                 |
| 7000249040..... | WINTER GARDEN.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 162,462.....                       |                                              | 275,000.....                |
| 7000239975..... | PALM COAST.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 88,232.....                        |                                              | 130,000.....                |
| 7000240291..... | FLETCHER.....         | OK..... |           | 10/23/2019..... | 5.20.....        | 107,642.....                       |                                              | 90,000.....                 |
| 7000243140..... | OKMULGEE.....         | OK..... |           | 10/23/2019..... | 5.20.....        | 72,255.....                        |                                              | 82,000.....                 |
| 7000241145..... | AMHERST.....          | VA..... |           | 10/23/2019..... | 5.20.....        | 157,439.....                       |                                              | 203,500.....                |
| 7000244528..... | OZARK.....            | MO..... |           | 10/23/2019..... | 5.20.....        | 59,430.....                        |                                              | 79,500.....                 |
| 7000238507..... | QUITMAN.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 92,112.....                        |                                              | 45,000.....                 |
| 7000238977..... | MENA.....             | AR..... |           | 10/23/2019..... | 5.20.....        | 70,934.....                        |                                              | 80,000.....                 |
| 7000243002..... | FENTON.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 144,840.....                       |                                              | 250,000.....                |
| 7000242952..... | KIRKLIN.....          | IN..... |           | 10/23/2019..... | 5.20.....        | 49,874.....                        |                                              | 111,900.....                |
| 7000241007..... | SAINT PETERSBURG..... | FL..... |           | 10/23/2019..... | 5.20.....        | 161,944.....                       |                                              | 121,458.....                |
| 7000243335..... | KAUFMAN.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 30,083.....                        |                                              | 140,000.....                |
| 7000242476..... | KILLEEN.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 109,051.....                       |                                              | 149,000.....                |
| 7000239028..... | HUNTINGTON PARK.....  | CA..... |           | 10/23/2019..... | 5.20.....        | 282,135.....                       |                                              | 481,159.....                |
| 7000239504..... | KENNETT.....          | MO..... |           | 10/23/2019..... | 5.20.....        | 108,183.....                       |                                              | 70,000.....                 |
| 7000238835..... | SARATOGA SPRINGS..... | UT..... |           | 10/23/2019..... | 5.20.....        | 158,182.....                       |                                              | 310,000.....                |
| 7000241284..... | MILTON.....           | WI..... |           | 10/23/2019..... | 5.20.....        | 114,534.....                       |                                              | 174,000.....                |
| 7000243952..... | MONTGOMERY.....       | AL..... |           | 10/23/2019..... | 5.20.....        | 30,798.....                        |                                              | 85,000.....                 |
| 7000243143..... | WALNUT GROVE.....     | MO..... |           | 10/23/2019..... | 5.20.....        | 125,196.....                       |                                              | 125,000.....                |
| 7000237642..... | LAMESA.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 64,561.....                        |                                              | 94,604.....                 |
| 7000240679..... | GAINESVILLE.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 153,066.....                       |                                              | 200,000.....                |
| 7000241146..... | KNOXVILLE.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 259,908.....                       |                                              | 364,000.....                |
| 7000237975..... | SEBRING.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 90,339.....                        |                                              | 140,000.....                |
| 7000239357..... | FOREST.....           | VA..... |           | 10/23/2019..... | 5.20.....        | 160,096.....                       |                                              | 205,000.....                |
| 7000243338..... | GILLETTE.....         | WY..... |           | 10/23/2019..... | 5.20.....        | 96,774.....                        |                                              | 140,000.....                |
| 7000243005..... | ENTERPRISE.....       | AL..... |           | 10/23/2019..... | 5.20.....        | 121,990.....                       |                                              | 137,000.....                |
| 7000237836..... | MT VERNON.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 56,449.....                        |                                              | 62,000.....                 |
| 7000244141..... | CONVERSE.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 71,528.....                        |                                              | 102,286.....                |
| 7000242620..... | CORPUS CHRISTI.....   | TX..... |           | 10/23/2019..... | 5.20.....        | 63,586.....                        |                                              | 75,329.....                 |
| 7000239834..... | NORTH AUGUSTA.....    | SC..... |           | 10/23/2019..... | 5.20.....        | 101,572.....                       |                                              | 122,000.....                |
| 7000244474..... | MANHEIM.....          | PA..... |           | 10/23/2019..... | 5.20.....        | 184,320.....                       |                                              | 224,105.....                |

SCHEDULE B - PART 2

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

| 1               | Location                  |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                         | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                      | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000238974..... | LANCASTER.....            | KY..... |           | 10/23/2019..... | 5.20.....        | 79,378.....                        |                                              | 125,000.....                |
| 7000241008..... | PIKESVILLE.....           | MD..... |           | 10/23/2019..... | 5.20.....        | 233,799.....                       |                                              | 175,349.....                |
| 7000240346..... | LOS ANGELES.....          | CA..... |           | 10/23/2019..... | 5.20.....        | 293,246.....                       |                                              | 528,977.....                |
| 7000242282..... | PHENIX CITY.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 163,908.....                       |                                              | 140,000.....                |
| 7000241817..... | BROOKLYN.....             | NY..... |           | 10/23/2019..... | 5.20.....        | 383,839.....                       |                                              | 559,226.....                |
| 7000239501..... | SUMMERFIELD.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 82,519.....                        |                                              | 125,000.....                |
| 7000239496..... | JAMESTOWN.....            | NY..... |           | 10/23/2019..... | 5.20.....        | 109,937.....                       |                                              | 115,191.....                |
| 7000244336..... | FAYETTEVILLE.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 49,101.....                        |                                              | 83,500.....                 |
| 7000238025..... | MARTINSVILLE.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 75,582.....                        |                                              | 95,000.....                 |
| 7000239163..... | HOISINGTON.....           | KS..... |           | 10/23/2019..... | 5.20.....        | 33,089.....                        |                                              | 54,000.....                 |
| 7000243282..... | PARRISH.....              | AL..... |           | 10/23/2019..... | 5.20.....        | 70,864.....                        |                                              | 80,000.....                 |
| 7000244002..... | JEFFERSON CITY.....       | MO..... |           | 10/23/2019..... | 5.20.....        | 126,008.....                       |                                              | 125,000.....                |
| 7000237359..... | CITY OF PHILADELPHIA..... | PA..... |           | 10/23/2019..... | 5.20.....        | 126,662.....                       |                                              | 144,527.....                |
| 7000238163..... | RICE LAKE.....            | WI..... |           | 10/23/2019..... | 5.20.....        | 57,546.....                        |                                              | 170,000.....                |
| 7000240678..... | PRINCETON.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 113,766.....                       |                                              | 213,000.....                |
| 7000237974..... | NILES.....                | MI..... |           | 10/23/2019..... | 5.20.....        | 67,848.....                        |                                              | 110,000.....                |
| 7000243475..... | GREENVILLE.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 145,424.....                       |                                              | 157,000.....                |
| 7000237503..... | BROWNSVILLE.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 103,114.....                       |                                              | 86,000.....                 |
| 7000242145..... | DUBLIN.....               | VA..... |           | 10/23/2019..... | 5.20.....        | 16,979.....                        |                                              | 94,000.....                 |
| 7000237737..... | SPRING.....               | TX..... |           | 10/23/2019..... | 5.20.....        | 99,295.....                        |                                              | 220,575.....                |
| 7000239359..... | ROMANCE.....              | AR..... |           | 10/23/2019..... | 5.20.....        | 60,653.....                        |                                              | 67,000.....                 |
| 7000238024..... | MONROE.....               | WA..... |           | 10/23/2019..... | 5.20.....        | 145,243.....                       |                                              | 400,000.....                |
| 7000239164..... | CAMBRIDGE.....            | OH..... |           | 10/23/2019..... | 5.20.....        | 38,843.....                        |                                              | 80,000.....                 |
| 7000239835..... | MARYSVILLE.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 88,342.....                        |                                              | 154,000.....                |
| 7000238357..... | CHASKA.....               | MN..... |           | 10/23/2019..... | 5.20.....        | 235,370.....                       |                                              | 402,351.....                |
| 7000242954..... | GREENCASTLE.....          | PA..... |           | 10/23/2019..... | 5.20.....        | 108,223.....                       |                                              | 164,000.....                |
| 7000238833..... | CLAY.....                 | NY..... |           | 10/23/2019..... | 5.20.....        | 83,935.....                        |                                              | 99,500.....                 |
| 7000239973..... | POINCIANA.....            | FL..... |           | 10/23/2019..... | 5.20.....        | 58,374.....                        |                                              | 165,000.....                |
| 7000244335..... | FAYETTEVILLE.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 28,527.....                        |                                              | 65,000.....                 |
| 7000243281..... | RUSSELLVILLE.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 52,182.....                        |                                              | 65,000.....                 |
| 7000242478..... | ALBUQUERQUE.....          | NM..... |           | 10/23/2019..... | 5.20.....        | 171,048.....                       |                                              | 165,000.....                |
| 7000240150..... | LAKE WORTH.....           | FL..... |           | 10/23/2019..... | 5.20.....        | 147,191.....                       |                                              | 305,000.....                |
| 7000240206..... | HOMESTEAD.....            | FL..... |           | 10/23/2019..... | 5.20.....        | 105,915.....                       |                                              | 230,000.....                |
| 7000242761..... | MANOR.....                | TX..... |           | 10/23/2019..... | 5.20.....        | 125,470.....                       |                                              | 220,000.....                |
| 7000238028..... | VERDIGRIS.....            | OK..... |           | 10/23/2019..... | 5.20.....        | 120,406.....                       |                                              | 150,000.....                |
| 7000243145..... | TYRONE.....               | PA..... |           | 10/23/2019..... | 5.20.....        | 56,876.....                        |                                              | 95,000.....                 |
| 7000242090..... | CHESTERBROOK.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 149,344.....                       |                                              | 205,257.....                |
| 7000243007..... | PUPOSKY.....              | MN..... |           | 10/23/2019..... | 5.20.....        | 59,851.....                        |                                              | 110,000.....                |
| 7000242623..... | FAYETTEVILLE.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 77,207.....                        |                                              | 105,000.....                |
| 7000239688..... | BETHEL.....               | OH..... |           | 10/23/2019..... | 5.20.....        | 49,224.....                        |                                              | 61,000.....                 |
| 7000241624..... | CHICAGO.....              | IL..... |           | 10/23/2019..... | 5.20.....        | 53,959.....                        |                                              | 237,680.....                |
| 7000238642..... | BUFFALO MILLS.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 60,900.....                        |                                              | 120,000.....                |
| 7000244477..... | PHILADELPHIA.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 73,767.....                        |                                              | 121,110.....                |
| 7000237839..... | BARRY.....                | IL..... |           | 10/23/2019..... | 5.20.....        | 52,003.....                        |                                              | 69,000.....                 |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000239832..... | DUNCANNON.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 125,763.....                       |                                              | 157,900.....                |
| 7000242022..... | JAMAICA.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 119,642.....                       |                                              | 419,525.....                |
| 7000243760..... | MOCKSVILLE.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 44,729.....                        |                                              | 94,000.....                 |
| 7000242008..... | MANSFIELD.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 215,304.....                       |                                              | 340,000.....                |
| 7000249045..... | IDA.....              | MI..... |           | 10/23/2019..... | 5.20.....        | 172,126.....                       |                                              | 245,000.....                |
| 7000243146..... | GILLETTE.....         | WY..... |           | 10/23/2019..... | 5.20.....        | 135,908.....                       |                                              | 164,000.....                |
| 7000243622..... | MENTOR.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 176,376.....                       |                                              | 189,078.....                |
| 7000239218..... | SAND ROCK.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 39,408.....                        |                                              | 60,000.....                 |
| 7000238836..... | BUHL.....             | ID..... |           | 10/23/2019..... | 5.20.....        | 76,298.....                        |                                              | 149,900.....                |
| 7000237643..... | LINDEN.....           | VA..... |           | 10/23/2019..... | 5.20.....        | 82,144.....                        |                                              | 108,525.....                |
| 7000238498..... | ARCADIA.....          | WI..... |           | 10/23/2019..... | 5.20.....        | 100,843.....                       |                                              | 140,000.....                |
| 7000237976..... | WINSTON.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 100,657.....                       |                                              | 252,000.....                |
| 7000242091..... | ROCKVILLE CENTRE..... | NY..... |           | 10/23/2019..... | 5.20.....        | 501,085.....                       |                                              | 599,072.....                |
| 7000243477..... | VILLA RICA.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 68,351.....                        |                                              | 140,000.....                |
| 7000244004..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 174,966.....                       |                                              | 191,546.....                |
| 7000240010..... | CELINA.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 62,340.....                        |                                              | 80,000.....                 |
| 7000239356..... | DALLAS.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 92,129.....                        |                                              | 138,000.....                |
| 7000243006..... | RATHDRUM.....         | ID..... |           | 10/23/2019..... | 5.20.....        | 122,888.....                       |                                              | 222,000.....                |
| 7000237838..... | WEST LAFAYETTE.....   | OH..... |           | 10/23/2019..... | 5.20.....        | 59,345.....                        |                                              | 109,000.....                |
| 7000241958..... | SNELLVILLE.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 118,381.....                       |                                              | 139,526.....                |
| 7000242147..... | ELLIJAY.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 117,876.....                       |                                              | 153,481.....                |
| 7000238973..... | COFFEYVILLE.....      | KS..... |           | 10/23/2019..... | 5.20.....        | 24,931.....                        |                                              | 32,000.....                 |
| 7000243283..... | LEHIGH ACRES.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 95,856.....                        |                                              | 170,000.....                |
| 7000243954..... | PENSACOLA.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 38,253.....                        |                                              | 39,000.....                 |
| 7000240453..... | SAVANNAH.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 171,022.....                       |                                              | 70,000.....                 |
| 7000238026..... | GASTONIA.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 74,783.....                        |                                              | 145,000.....                |
| 7000242763..... | HOLLIS.....           | ME..... |           | 10/23/2019..... | 5.20.....        | 26,524.....                        |                                              | 209,000.....                |
| 7000240675..... | MOBILE.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 166,666.....                       |                                              | 250,000.....                |
| 7000239457..... | VINCENNES.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 42,023.....                        |                                              | 54,357.....                 |
| 7000241570..... | ELMHURST.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 176,415.....                       |                                              | 198,938.....                |
| 7000242958..... | MIDDLETON.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 65,365.....                        |                                              | 89,900.....                 |
| 7000244622..... | AUBURN.....           | NY..... |           | 10/23/2019..... | 5.20.....        | 90,149.....                        |                                              | 82,027.....                 |
| 7000243818..... | WASHINGTON.....       | DC..... |           | 10/23/2019..... | 5.20.....        | 39,404.....                        |                                              | 29,553.....                 |
| 7000244146..... | SAINT LOUIS.....      | MO..... |           | 10/23/2019..... | 5.20.....        | 58,287.....                        |                                              | 81,177.....                 |
| 7000239595..... | OCALA.....            | FL..... |           | 10/23/2019..... | 5.20.....        | 99,744.....                        |                                              | 165,000.....                |
| 7000238935..... | PRYOR.....            | OK..... |           | 10/23/2019..... | 5.20.....        | 104,695.....                       |                                              | 130,000.....                |
| 7000242625..... | VALLEY BEND.....      | WV..... |           | 10/23/2019..... | 5.20.....        | 79,393.....                        |                                              | 91,165.....                 |
| 7000238458..... | CORINTH.....          | MS..... |           | 10/23/2019..... | 5.20.....        | 42,976.....                        |                                              | 70,000.....                 |
| 7000239262..... | BYESVILLE.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 38,643.....                        |                                              | 19,300.....                 |
| 7000237880..... | EMINENCE.....         | KY..... |           | 10/23/2019..... | 5.20.....        | 62,899.....                        |                                              | 148,000.....                |
| 7000243624..... | MOUNT MARION.....     | NY..... |           | 10/23/2019..... | 5.20.....        | 124,957.....                       |                                              | 209,377.....                |
| 7000242957..... | MCALESTER.....        | OK..... |           | 10/23/2019..... | 5.20.....        | 48,956.....                        |                                              | 75,000.....                 |
| 7000240536..... | SPRING HILL.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 77,733.....                        |                                              | 190,000.....                |
| 7000243957..... | STOCKBRIDGE.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 55,212.....                        |                                              | 165,000.....                |
| 7000239319..... | NAVASOTA.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 172,247.....                       |                                              | 190,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location               |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                      | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000243148..... | TERRY.....             | MS..... |           | 10/23/2019..... | 5.20.....        | 100,615.....                       |                                              | 147,000.....                |
| 7000241765..... | BIDDEFORD.....         | ME..... |           | 10/23/2019..... | 5.20.....        | 114,994.....                       |                                              | 154,424.....                |
| 7000237603..... | AUSTIN.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 157,861.....                       |                                              | 272,151.....                |
| 7000239125..... | LUGOFF.....            | SC..... |           | 10/23/2019..... | 5.20.....        | 60,736.....                        |                                              | 120,000.....                |
| 7000238319..... | SNOW SHOE.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 104,205.....                       |                                              | 100,000.....                |
| 7000240674..... | FREDERICKSBURG.....    | VA..... |           | 10/23/2019..... | 5.20.....        | 223,883.....                       |                                              | 255,000.....                |
| 7000241571..... | CANTONMENT.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 24,552.....                        |                                              | 135,000.....                |
| 7000244283..... | SOUTHBRIDGE.....       | MA..... |           | 10/23/2019..... | 5.20.....        | 98,408.....                        |                                              | 200,714.....                |
| 7000240203..... | WILLIAMSTOWN.....      | NJ..... |           | 10/23/2019..... | 5.20.....        | 221,225.....                       |                                              | 268,959.....                |
| 7000240198..... | SUMMERLAND KEY.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 341,513.....                       |                                              | 550,000.....                |
| 7000238936..... | ORTING.....            | WA..... |           | 10/23/2019..... | 5.20.....        | 111,260.....                       |                                              | 296,000.....                |
| 7000240341..... | ROUND ROCK.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 163,838.....                       |                                              | 126,230.....                |
| 7000242626..... | LACEY.....             | WA..... |           | 10/23/2019..... | 5.20.....        | 480,402.....                       |                                              | 520,000.....                |
| 7000238595..... | YOUNGSVILLE.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 112,094.....                       |                                              | 175,000.....                |
| 7000243285..... | LEHIGH ACRES.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 50,156.....                        |                                              | 145,000.....                |
| 7000242149..... | BLOOMFIELD.....        | NM..... |           | 10/23/2019..... | 5.20.....        | 98,647.....                        |                                              | 156,032.....                |
| 7000241628..... | MOKENA.....            | IL..... |           | 10/23/2019..... | 5.20.....        | 78,321.....                        |                                              | 247,000.....                |
| 7000238262..... | MILFORD.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 59,596.....                        |                                              | 168,000.....                |
| 7000240202..... | BRONX.....             | NY..... |           | 10/23/2019..... | 5.20.....        | 343,944.....                       |                                              | 475,682.....                |
| 7000243147..... | STAR CITY.....         | AR..... |           | 10/23/2019..... | 5.20.....        | 60,108.....                        |                                              | 58,000.....                 |
| 7000243956..... | BUFORD.....            | GA..... |           | 10/23/2019..... | 5.20.....        | 123,621.....                       |                                              | 245,000.....                |
| 7000239260..... | COLLINSVILLE.....      | VA..... |           | 10/23/2019..... | 5.20.....        | 42,351.....                        |                                              | 55,000.....                 |
| 7000243093..... | COLUMBUS JUNCTION..... | IA..... |           | 10/23/2019..... | 5.20.....        | 71,832.....                        |                                              | 92,000.....                 |
| 7000240673..... | WAXHAW.....            | NC..... |           | 10/23/2019..... | 5.20.....        | 160,179.....                       |                                              | 240,000.....                |
| 7000238880..... | SAFFORD.....           | AZ..... |           | 10/23/2019..... | 5.20.....        | 140,737.....                       |                                              | 225,000.....                |
| 7000241096..... | SWANZEY.....           | NH..... |           | 10/23/2019..... | 5.20.....        | 82,578.....                        |                                              | 145,000.....                |
| 7000237411..... | BRONX.....             | NY..... |           | 10/23/2019..... | 5.20.....        | 213,673.....                       |                                              | 383,817.....                |
| 7000242570..... | MAUCKPORT.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 72,476.....                        |                                              | 86,234.....                 |
| 7000237621..... | CHICAGO.....           | IL..... |           | 10/23/2019..... | 5.20.....        | 136,112.....                       |                                              | 149,021.....                |
| 7000243288..... | EAST WENATCHEE.....    | WA..... |           | 10/23/2019..... | 5.20.....        | 167,620.....                       |                                              | 295,000.....                |
| 7000244601..... | BALTIMORE.....         | MD..... |           | 10/23/2019..... | 5.20.....        | 50,286.....                        |                                              | 214,637.....                |
| 7000238603..... | KYLE.....              | TX..... |           | 10/23/2019..... | 5.20.....        | 146,648.....                       |                                              | 219,000.....                |
| 7000239455..... | MANCHESTER.....        | NH..... |           | 10/23/2019..... | 5.20.....        | 151,581.....                       |                                              | 291,200.....                |
| 7000238741..... | COVINGTON.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 99,427.....                        |                                              | 210,000.....                |
| 7000244285..... | RALEIGH.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 66,999.....                        |                                              | 99,508.....                 |
| 7000241435..... | WASHINGTON.....        | DC..... |           | 10/23/2019..... | 5.20.....        | 88,716.....                        |                                              | 308,938.....                |
| 7000238070..... | PIEDMONT.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 99,044.....                        |                                              | 140,000.....                |
| 7000241102..... | CHESTERTOWN.....       | NY..... |           | 10/23/2019..... | 5.20.....        | 73,090.....                        |                                              | 120,000.....                |
| 7000239261..... | NIBLEY.....            | UT..... |           | 10/23/2019..... | 5.20.....        | 121,999.....                       |                                              | 239,000.....                |
| 7000238934..... | NEW CONCORD.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 90,034.....                        |                                              | 105,000.....                |
| 7000244008..... | NILES.....             | MI..... |           | 10/23/2019..... | 5.20.....        | 65,304.....                        |                                              | 114,287.....                |
| 7000244009..... | MOUNT AIRY.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 86,823.....                        |                                              | 105,714.....                |
| 7000243625..... | EASTON.....            | PA..... |           | 10/23/2019..... | 5.20.....        | 175,461.....                       |                                              | 266,509.....                |
| 7000243287..... | ATHENS.....            | AL..... |           | 10/23/2019..... | 5.20.....        | 61,537.....                        |                                              | 122,900.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000238597..... | ROCKMART.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 73,696.....                        |                                              | 150,000.....                |
| 7000249186..... | FRIENDSWOOD.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 120,205.....                       |                                              | 164,041.....                |
| 7000242433..... | YUMA.....             | AZ..... |           | 10/23/2019..... | 5.20.....        | 99,304.....                        |                                              | 105,000.....                |
| 7000239456..... | LOS ANGELES.....      | CA..... |           | 10/23/2019..... | 5.20.....        | 224,767.....                       |                                              | 380,000.....                |
| 7000240195..... | CASSELBERRY.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 87,552.....                        |                                              | 180,000.....                |
| 7000238454..... | ROCK HILL.....        | SC..... |           | 10/23/2019..... | 5.20.....        | 145,700.....                       |                                              | 189,000.....                |
| 7000239509..... | PARROTTSVILLE.....    | TN..... |           | 10/23/2019..... | 5.20.....        | 58,968.....                        |                                              | 80,000.....                 |
| 7000237317..... | CHESAPEAKE.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 12,441.....                        |                                              | 151,000.....                |
| 7000242240..... | COLUMBUS.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 85,301.....                        |                                              | 114,500.....                |
| 7000241103..... | KISSIMMEE.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 189,269.....                       |                                              | 245,000.....                |
| 7000241098..... | EWA BEACH.....        | HI..... |           | 10/23/2019..... | 5.20.....        | 398,626.....                       |                                              | 585,500.....                |
| 7000241574..... | FINKSBURG.....        | MD..... |           | 10/23/2019..... | 5.20.....        | 45,231.....                        |                                              | 290,000.....                |
| 7000243628..... | WEST MIDDLETOWN.....  | PA..... |           | 10/23/2019..... | 5.20.....        | 89,259.....                        |                                              | 130,604.....                |
| 7000242572..... | BRONX.....            | NY..... |           | 10/23/2019..... | 5.20.....        | 299,121.....                       |                                              | 431,056.....                |
| 7000238648..... | MORGANTON.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 101,488.....                       |                                              | 125,000.....                |
| 7000243910..... | HAMILTON.....         | NJ..... |           | 10/23/2019..... | 5.20.....        | 175,572.....                       |                                              | 208,464.....                |
| 7000244288..... | SAVANNAH.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 89,381.....                        |                                              | 107,022.....                |
| 7000242910..... | SAINT CLOUD.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 70,827.....                        |                                              | 225,000.....                |
| 7000238315..... | TEXARKANA.....        | AR..... |           | 10/23/2019..... | 5.20.....        | 116,907.....                       |                                              | 120,000.....                |
| 7000244626..... | WILLIAMSTOWN.....     | NJ..... |           | 10/23/2019..... | 5.20.....        | 176,919.....                       |                                              | 180,000.....                |
| 7000241437..... | DOYLESTOWN.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 108,021.....                       |                                              | 192,128.....                |
| 7000243570..... | BELLAIRE.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 43,723.....                        |                                              | 67,000.....                 |
| 7000237593..... | LESTER PRAIRIE.....   | MN..... |           | 10/23/2019..... | 5.20.....        | 56,202.....                        |                                              | 86,820.....                 |
| 7000242241..... | COLORADO SPRINGS..... | CO..... |           | 10/23/2019..... | 5.20.....        | 221,837.....                       |                                              | 350,000.....                |
| 7000241913..... | PHILADELPHIA.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 77,221.....                        |                                              | 90,421.....                 |
| 7000241575..... | HIGH POINT.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 128,568.....                       |                                              | 145,000.....                |
| 7000243289..... | LILBOURN.....         | MO..... |           | 10/23/2019..... | 5.20.....        | 59,324.....                        |                                              | 65,000.....                 |
| 7000241104..... | YORK.....             | SC..... |           | 10/23/2019..... | 5.20.....        | 106,080.....                       |                                              | 189,000.....                |
| 7000241099..... | STATHAM.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 94,919.....                        |                                              | 157,000.....                |
| 7000239316..... | ALTUS.....            | OK..... |           | 10/23/2019..... | 5.20.....        | 63,904.....                        |                                              | 95,000.....                 |
| 7000240864..... | HOUSTON.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 51,903.....                        |                                              | 142,000.....                |
| 7000238509..... | ADIRAN.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 82,554.....                        |                                              | 170,000.....                |
| 7000238932..... | WEST BRIDGEWATER..... | MA..... |           | 10/23/2019..... | 5.20.....        | 231,748.....                       |                                              | 360,000.....                |
| 7000242102..... | BLOOMINGDALE.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 158,443.....                       |                                              | 197,762.....                |
| 7000239649..... | SPRING HILL.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 115,801.....                       |                                              | 86,851.....                 |
| 7000249141..... | NEW ORLEANS.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 58,047.....                        |                                              | 162,273.....                |
| 7000238647..... | HEADLAND.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 44,457.....                        |                                              | 76,000.....                 |
| 7000243571..... | VASSAR.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 137,637.....                       |                                              | 125,000.....                |
| 7000239121..... | BOSQUE.....           | NM..... |           | 10/23/2019..... | 5.20.....        | 116,983.....                       |                                              | 190,000.....                |
| 7000242768..... | PORTOLA.....          | CA..... |           | 10/23/2019..... | 5.20.....        | 82,976.....                        |                                              | 156,000.....                |
| 7000242435..... | KENNEWICK.....        | WA..... |           | 10/23/2019..... | 5.20.....        | 146,135.....                       |                                              | 199,000.....                |
| 7000241381..... | READING.....          | PA..... |           | 10/23/2019..... | 5.20.....        | 114,431.....                       |                                              | 145,340.....                |
| 7000239507..... | MONROEVILLE.....      | OH..... |           | 10/23/2019..... | 5.20.....        | 105,170.....                       |                                              | 147,000.....                |
| 7000239169..... | MAGNOLIA.....         | AR..... |           | 10/23/2019..... | 5.20.....        | 108,643.....                       |                                              | 185,000.....                |
| 7000243435..... | SEAFORD.....          | DE..... |           | 10/23/2019..... | 5.20.....        | 161,933.....                       |                                              | 225,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000241438..... | BEAUMONT.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 43,549.....                        |                                              | 75,467.....                 |
| 7000238318..... | JACKSON.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 80,973.....                        |                                              | 114,900.....                |
| 7000238789..... | OWENSVILLE.....       | MO..... |           | 10/23/2019..... | 5.20.....        | 86,378.....                        |                                              | 110,000.....                |
| 7000237934..... | ARCANUM.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 75,621.....                        |                                              | 150,000.....                |
| 7000244572..... | SAGLE.....            | ID..... |           | 10/23/2019..... | 5.20.....        | 155,676.....                       |                                              | 357,000.....                |
| 7000238123..... | KINGFISHER.....       | OK..... |           | 10/23/2019..... | 5.20.....        | 127,314.....                       |                                              | 210,800.....                |
| 7000239312..... | FOWLER.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 94,180.....                        |                                              | 115,000.....                |
| 7000240054..... | WEBSTER GROVES.....   | MO..... |           | 10/23/2019..... | 5.20.....        | 258,849.....                       |                                              | 258,000.....                |
| 7000239645..... | HOLLISTER.....        | CA..... |           | 10/23/2019..... | 5.20.....        | 121,705.....                       |                                              | 460,000.....                |
| 7000237458..... | BRANDYWINE.....       | MD..... |           | 10/23/2019..... | 5.20.....        | 282,150.....                       |                                              | 283,870.....                |
| 7000241576..... | RENSSELAER.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 57,894.....                        |                                              | 125,000.....                |
| 7000241914..... | WINSLOW TOWNSHIP..... | NJ..... |           | 10/23/2019..... | 5.20.....        | 167,306.....                       |                                              | 217,204.....                |
| 7000244434..... | GILBERT.....          | AZ..... |           | 10/23/2019..... | 5.20.....        | 134,025.....                       |                                              | 295,000.....                |
| 7000242103..... | VIRGINIA BEACH.....   | VA..... |           | 10/23/2019..... | 5.20.....        | 141,614.....                       |                                              | 170,000.....                |
| 7000238594..... | SCOTT.....            | LA..... |           | 10/23/2019..... | 5.20.....        | 78,468.....                        |                                              | 117,000.....                |
| 7000240863..... | ERIE.....             | CO..... |           | 10/23/2019..... | 5.20.....        | 133,570.....                       |                                              | 416,000.....                |
| 7000243241..... | LUMBERTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 111,191.....                       |                                              | 190,000.....                |
| 7000244101..... | INDIO.....            | CA..... |           | 10/23/2019..... | 5.20.....        | 46,583.....                        |                                              | 185,000.....                |
| 7000242912..... | OBERLIN.....          | LA..... |           | 10/23/2019..... | 5.20.....        | 134,444.....                       |                                              | 225,000.....                |
| 7000242769..... | MONCKS CORNER.....    | SC..... |           | 10/23/2019..... | 5.20.....        | 117,197.....                       |                                              | 205,000.....                |
| 7000243101..... | ANNA.....             | IL..... |           | 10/23/2019..... | 5.20.....        | 41,650.....                        |                                              | 39,000.....                 |
| 7000243096..... | OXFORD.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 111,021.....                       |                                              | 162,000.....                |
| 7000241106..... | ANDERSON.....         | CA..... |           | 10/23/2019..... | 5.20.....        | 183,566.....                       |                                              | 250,000.....                |
| 7000240248..... | VANCOUVER.....        | WA..... |           | 10/23/2019..... | 5.20.....        | 198,186.....                       |                                              | 200,000.....                |
| 7000243434..... | CONWAY.....           | SC..... |           | 10/23/2019..... | 5.20.....        | 83,258.....                        |                                              | 136,000.....                |
| 7000244571..... | FLINT.....            | MI..... |           | 10/23/2019..... | 5.20.....        | 124,328.....                       |                                              | 139,700.....                |
| 7000237457..... | GRIFFITH.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 135,301.....                       |                                              | 146,496.....                |
| 7000237318..... | CINCINNATI.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 41,457.....                        |                                              | 72,647.....                 |
| 7000240053..... | HAMPSTEAD.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 297,318.....                       |                                              | 369,000.....                |
| 7000242243..... | RALEIGH.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 105,319.....                       |                                              | 242,500.....                |
| 7000240386..... | TUSTIN.....           | CA..... |           | 10/23/2019..... | 5.20.....        | 238,603.....                       |                                              | 550,308.....                |
| 7000242437..... | WARDEN.....           | WA..... |           | 10/23/2019..... | 5.20.....        | 72,993.....                        |                                              | 108,176.....                |
| 7000244095..... | MESA.....             | AZ..... |           | 10/23/2019..... | 5.20.....        | 144,438.....                       |                                              | 193,856.....                |
| 7000244100..... | WACO.....             | TX..... |           | 10/23/2019..... | 5.20.....        | 103,366.....                       |                                              | 170,000.....                |
| 7000240191..... | LOS ANGELES.....      | CA..... |           | 10/23/2019..... | 5.20.....        | 312,566.....                       |                                              | 504,066.....                |
| 7000238930..... | PORTAGEVILLE.....     | MO..... |           | 10/23/2019..... | 5.20.....        | 67,540.....                        |                                              | 72,500.....                 |
| 7000239785..... | LYNN HAVEN.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 113,247.....                       |                                              | 185,000.....                |
| 7000241578..... | MADISON.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 89,683.....                        |                                              | 166,000.....                |
| 7000243911..... | RICHMOND.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 148,452.....                       |                                              | 135,000.....                |
| 7000243240..... | DUSON.....            | LA..... |           | 10/23/2019..... | 5.20.....        | 128,751.....                       |                                              | 135,300.....                |
| 7000249134..... | WEST BEND.....        | WI..... |           | 10/23/2019..... | 5.20.....        | 139,346.....                       |                                              | 176,057.....                |
| 7000243619..... | POWELL.....           | TN..... |           | 10/23/2019..... | 5.20.....        | 157,554.....                       |                                              | 215,000.....                |
| 7000240905..... | DECATUR.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 43,614.....                        |                                              | 104,000.....                |
| 7000239245..... | LUDINGTON.....        | MI..... |           | 10/23/2019..... | 5.20.....        | 53,238.....                        |                                              | 120,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location               |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                      | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000242231..... | KINGSLAND.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 284,520.....                       |                                              | 220,000.....                |
| 7000237919..... | MISSOULA.....          | MT..... |           | 10/23/2019..... | 5.20.....        | 139,864.....                       |                                              | 242,000.....                |
| 7000239721..... | MAYSVILLE.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 146,073.....                       |                                              | 176,900.....                |
| 7000238246..... | RUSSELLVILLE.....      | AR..... |           | 10/23/2019..... | 5.20.....        | 109,339.....                       |                                              | 134,900.....                |
| 7000240710..... | ALEXANDER.....         | AR..... |           | 10/23/2019..... | 5.20.....        | 128,409.....                       |                                              | 130,000.....                |
| 7000242088..... | BROOKLYN.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 421,145.....                       |                                              | 548,867.....                |
| 7000242897..... | MIDDLETON.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 103,910.....                       |                                              | 143,000.....                |
| 7000241566..... | MOGADORE.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 75,925.....                        |                                              | 115,000.....                |
| 7000238918..... | QUEEN CITY.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 90,889.....                        |                                              | 131,000.....                |
| 7000238384..... | BRIMFIELD.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 62,347.....                        |                                              | 48,000.....                 |
| 7000242758..... | BENTON.....            | AR..... |           | 10/23/2019..... | 5.20.....        | 99,866.....                        |                                              | 137,000.....                |
| 7000238051..... | GAINESVILLE.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 71,963.....                        |                                              | 170,000.....                |
| 7000238860..... | LAKE CHARLES.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 118,312.....                       |                                              | 165,000.....                |
| 7000240899..... | SPRING.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 120,583.....                       |                                              | 196,994.....                |
| 7000239246..... | GATES.....             | TN..... |           | 10/23/2019..... | 5.20.....        | 41,779.....                        |                                              | 73,500.....                 |
| 7000249133..... | STERLING HEIGHTS.....  | MI..... |           | 10/23/2019..... | 5.20.....        | 87,527.....                        |                                              | 138,084.....                |
| 7000240233..... | MINNEOLA.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 235,510.....                       |                                              | 270,000.....                |
| 7000240566..... | HOWELL.....            | MI..... |           | 10/23/2019..... | 5.20.....        | 121,500.....                       |                                              | 226,000.....                |
| 7000241428..... | BROOKLYN.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 47,846.....                        |                                              | 389,995.....                |
| 7000239051..... | BROOKLYN.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 302,303.....                       |                                              | 466,993.....                |
| 7000237918..... | WILMINGTON.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 125,231.....                       |                                              | 196,900.....                |
| 7000238578..... | DARLINGTON.....        | SC..... |           | 10/23/2019..... | 5.20.....        | 131,172.....                       |                                              | 125,000.....                |
| 7000238245..... | HOUSE SPRINGS.....     | MO..... |           | 10/23/2019..... | 5.20.....        | 117,847.....                       |                                              | 180,000.....                |
| 7000244278..... | AUGUSTA.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 17,924.....                        |                                              | 132,000.....                |
| 7000238050..... | CADILLAC.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 39,773.....                        |                                              | 80,000.....                 |
| 7000242759..... | ETTERS.....            | PA..... |           | 10/23/2019..... | 5.20.....        | 100,759.....                       |                                              | 117,000.....                |
| 7000237723..... | FRISCO.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 113,467.....                       |                                              | 155,706.....                |
| 7000238863..... | INVERNESS.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 62,174.....                        |                                              | 135,000.....                |
| 7000238530..... | VILLE PLATTE.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 56,677.....                        |                                              | 71,000.....                 |
| 7000244425..... | CORVALLIS.....         | OR..... |           | 10/23/2019..... | 5.20.....        | 189,316.....                       |                                              | 300,700.....                |
| 7000241711..... | BACLIFF.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 124,549.....                       |                                              | 235,000.....                |
| 7000239243..... | BUCHANON.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 55,700.....                        |                                              | 114,000.....                |
| 7000243370..... | SAYBROOK TOWNSHIP..... | OH..... |           | 10/23/2019..... | 5.20.....        | 100,103.....                       |                                              | 120,000.....                |
| 7000237388..... | BRONX.....             | NY..... |           | 10/23/2019..... | 5.20.....        | 308,949.....                       |                                              | 536,721.....                |
| 7000240232..... | GOOSE CREEK.....       | SC..... |           | 10/23/2019..... | 5.20.....        | 238,317.....                       |                                              | 270,000.....                |
| 7000242904..... | LEHIGH ACRES.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 77,924.....                        |                                              | 135,000.....                |
| 7000241040..... | CHARLESTON.....        | WV..... |           | 10/23/2019..... | 5.20.....        | 105,363.....                       |                                              | 110,000.....                |
| 7000238248..... | AULT.....              | CO..... |           | 10/23/2019..... | 5.20.....        | 208,529.....                       |                                              | 350,000.....                |
| 7000240759..... | GRANITE SHOALS.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 96,674.....                        |                                              | 189,000.....                |
| 7000238386..... | QUANAH.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 59,751.....                        |                                              | 97,000.....                 |
| 7000244230..... | WYOMING.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 72,578.....                        |                                              | 110,761.....                |
| 7000237726..... | DENVER.....            | CO..... |           | 10/23/2019..... | 5.20.....        | 110,819.....                       |                                              | 162,901.....                |
| 7000242371..... | CLIFTON.....           | AZ..... |           | 10/23/2019..... | 5.20.....        | 76,711.....                        |                                              | 150,000.....                |
| 7000238053..... | BASTROP.....           | LA..... |           | 10/23/2019..... | 5.20.....        | 49,355.....                        |                                              | 65,000.....                 |
| 7000240088..... | LAKE JACKSON.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 164,608.....                       |                                              | 184,301.....                |



Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000241041..... | WATERTOWN.....        | WI..... |           | 10/23/2019..... | 5.20.....        | 91,442.....                        |                                              | 125,000.....                |
| 7000244424..... | FORTVILLE.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 94,943.....                        |                                              | 175,000.....                |
| 7000239720..... | CHESTER.....          | SC..... |           | 10/23/2019..... | 5.20.....        | 166,957.....                       |                                              | 168,000.....                |
| 7000242567..... | SALISBURY MILLS.....  | NY..... |           | 10/23/2019..... | 5.20.....        | 275,702.....                       |                                              | 245,110.....                |
| 7000238191..... | BOONVILLE.....        | MO..... |           | 10/23/2019..... | 5.20.....        | 51,628.....                        |                                              | 75,000.....                 |
| 7000239244..... | EDWARD.....           | MS..... |           | 10/23/2019..... | 5.20.....        | 107,718.....                       |                                              | 138,000.....                |
| 7000238109..... | CHARLESTOWN.....      | IN..... |           | 10/23/2019..... | 5.20.....        | 79,053.....                        |                                              | 138,000.....                |
| 7000243564..... | MCDONOUGH.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 125,588.....                       |                                              | 178,000.....                |
| 7000249131..... | PROVIDENCE.....       | RI..... |           | 10/23/2019..... | 5.20.....        | 138,818.....                       |                                              | 261,193.....                |
| 7000244618..... | BROOKHAVEN.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 75,352.....                        |                                              | 90,461.....                 |
| 7000237530..... | DURHAM.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 108,248.....                       |                                              | 146,278.....                |
| 7000243426..... | MIMS.....             | FL..... |           | 10/23/2019..... | 5.20.....        | 86,122.....                        |                                              | 210,000.....                |
| 7000238917..... | CLEVER.....           | MO..... |           | 10/23/2019..... | 5.20.....        | 78,509.....                        |                                              | 135,000.....                |
| 7000238723..... | FREEPORT.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 48,408.....                        |                                              | 95,000.....                 |
| 7000237863..... | DAFTER.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 43,362.....                        |                                              | 70,000.....                 |
| 7000238052..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 143,064.....                       |                                              | 210,000.....                |
| 7000240230..... | WRIGHT CITY.....      | MO..... |           | 10/23/2019..... | 5.20.....        | 124,097.....                       |                                              | 158,000.....                |
| 7000238385..... | HUSTONVILLE.....      | KY..... |           | 10/23/2019..... | 5.20.....        | 100,184.....                       |                                              | 120,000.....                |
| 7000241180..... | COCOA.....            | FL..... |           | 10/23/2019..... | 5.20.....        | 98,362.....                        |                                              | 155,000.....                |
| 7000239439..... | SMYRNA.....           | TN..... |           | 10/23/2019..... | 5.20.....        | 83,859.....                        |                                              | 95,940.....                 |
| 7000239577..... | HEBER.....            | CA..... |           | 10/23/2019..... | 5.20.....        | 181,940.....                       |                                              | 265,000.....                |
| 7000239106..... | DENVER.....           | CO..... |           | 10/23/2019..... | 5.20.....        | 159,377.....                       |                                              | 235,564.....                |
| 7000241907..... | BELLEVILLE.....       | NJ..... |           | 10/23/2019..... | 5.20.....        | 217,578.....                       |                                              | 360,599.....                |
| 7000238104..... | NATCHITOCHES.....     | LA..... |           | 10/23/2019..... | 5.20.....        | 69,596.....                        |                                              | 123,000.....                |
| 7000244089..... | PORT SAINT LUCIE..... | FL..... |           | 10/23/2019..... | 5.20.....        | 124,653.....                       |                                              | 205,000.....                |
| 7000241042..... | BRANDENTON.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 83,988.....                        |                                              | 160,000.....                |
| 7000238099..... | FORT WORTH.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 115,178.....                       |                                              | 215,000.....                |
| 7000238575..... | PALESTINE.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 105,116.....                       |                                              | 70,900.....                 |
| 7000243234..... | LEANDER.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 134,820.....                       |                                              | 235,000.....                |
| 7000242906..... | WRIGHT.....           | WY..... |           | 10/23/2019..... | 5.20.....        | 99,001.....                        |                                              | 125,000.....                |
| 7000242850..... | KINGS MOUNTAIN.....   | NC..... |           | 10/23/2019..... | 5.20.....        | 65,204.....                        |                                              | 120,000.....                |
| 7000241851..... | HUNTERSVILLE.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 240,923.....                       |                                              | 377,000.....                |
| 7000237915..... | ALTON BAY.....        | NH..... |           | 10/23/2019..... | 5.20.....        | 143,727.....                       |                                              | 280,000.....                |
| 7000238380..... | FLORENCE.....         | SC..... |           | 10/23/2019..... | 5.20.....        | 106,035.....                       |                                              | 103,000.....                |
| 7000242711..... | SHIPPENSBURG.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 85,506.....                        |                                              | 125,000.....                |
| 7000242373..... | ROXBORO.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 77,562.....                        |                                              | 134,753.....                |
| 7000237914..... | SCOTTSBLUFF.....      | NE..... |           | 10/23/2019..... | 5.20.....        | 68,464.....                        |                                              | 99,000.....                 |
| 7000241182..... | BROOKLYN.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 255,961.....                       |                                              | 160,000.....                |
| 7000244565..... | NEW BEDFORD.....      | MA..... |           | 10/23/2019..... | 5.20.....        | 107,116.....                       |                                              | 145,815.....                |
| 7000242040..... | POTTSTOWN.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 188,967.....                       |                                              | 249,529.....                |
| 7000240424..... | KATY.....             | TX..... |           | 10/23/2019..... | 5.20.....        | 121,416.....                       |                                              | 141,770.....                |
| 7000242235..... | DENISON.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 83,838.....                        |                                              | 273,000.....                |
| 7000238769..... | CARSONVILLE.....      | MI..... |           | 10/23/2019..... | 5.20.....        | 48,496.....                        |                                              | 125,000.....                |
| 7000239241..... | CLARKSVILLE.....      | AR..... |           | 10/23/2019..... | 5.20.....        | 44,284.....                        |                                              | 82,900.....                 |

SCHEDULE B - PART 2

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

| 1               | Location               |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                      | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000241181..... | HAMMOND.....           | LA..... |           | 10/23/2019..... | 5.20.....        | 156,023.....                       |                                              | 117,017.....                |
| 7000238436..... | GALLIPOLIS.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 54,491.....                        |                                              | 110,000.....                |
| 7000243040..... | KOSCIUSKO.....         | MS..... |           | 10/23/2019..... | 5.20.....        | 64,550.....                        |                                              | 45,000.....                 |
| 7000244426..... | MARIETTA.....          | PA..... |           | 10/23/2019..... | 5.20.....        | 109,651.....                       |                                              | 145,000.....                |
| 7000240618..... | NORTH LITTLE ROCK..... | AR..... |           | 10/23/2019..... | 5.20.....        | 76,108.....                        |                                              | 135,000.....                |
| 7000242180..... | GROVETOWN.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 126,019.....                       |                                              | 189,900.....                |
| 7000241852..... | MUSCATINE.....         | IA..... |           | 10/23/2019..... | 5.20.....        | 82,804.....                        |                                              | 75,302.....                 |
| 7000240756..... | GREENWOOD.....         | MS..... |           | 10/23/2019..... | 5.20.....        | 58,991.....                        |                                              | 40,000.....                 |
| 7000243899..... | MARYLAND.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 170,280.....                       |                                              | 105,052.....                |
| 7000243233..... | PRAIRIEVILLE.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 174,177.....                       |                                              | 245,000.....                |
| 7000244370..... | ROCHESTER.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 98,569.....                        |                                              | 100,420.....                |
| 7000249081..... | DOUGLAS.....           | WY..... |           | 10/23/2019..... | 5.20.....        | 169,358.....                       |                                              | 190,000.....                |
| 7000239104..... | LYNBROOK.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 220,160.....                       |                                              | 383,232.....                |
| 7000242041..... | WINDSOR.....           | VT..... |           | 10/23/2019..... | 5.20.....        | 148,579.....                       |                                              | 142,463.....                |
| 7000240894..... | DULUTH.....            | GA..... |           | 10/23/2019..... | 5.20.....        | 110,235.....                       |                                              | 153,331.....                |
| 7000238768..... | PARIS.....             | TN..... |           | 10/23/2019..... | 5.20.....        | 71,119.....                        |                                              | 99,900.....                 |
| 7000238915..... | LANDRUM.....           | SC..... |           | 10/23/2019..... | 5.20.....        | 88,277.....                        |                                              | 173,000.....                |
| 7000242569..... | MILWAUKEE.....         | WI..... |           | 10/23/2019..... | 5.20.....        | 93,325.....                        |                                              | 139,991.....                |
| 7000241182..... | BROOKLYN.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 113,140.....                       |                                              | 160,000.....                |
| 7000241991..... | KEYPORT.....           | NJ..... |           | 10/23/2019..... | 5.20.....        | 38,541.....                        |                                              | 255,000.....                |
| 7000242236..... | HOUSTON.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 111,487.....                       |                                              | 186,140.....                |
| 7000237722..... | ARLINGTON.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 139,217.....                       |                                              | 170,622.....                |
| 7000237384..... | CORPUS CHRISTI.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 106,354.....                       |                                              | 118,795.....                |
| 7000240279..... | HARDEEVILLE.....       | SC..... |           | 10/23/2019..... | 5.20.....        | 184,347.....                       |                                              | 365,000.....                |
| 7000240617..... | ANNA.....              | TX..... |           | 10/23/2019..... | 5.20.....        | 151,766.....                       |                                              | 265,000.....                |
| 7000243569..... | OLD FORT.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 108,890.....                       |                                              | 115,000.....                |
| 7000249136..... | VANCOUVER.....         | WA..... |           | 10/23/2019..... | 5.20.....        | 123,939.....                       |                                              | 289,000.....                |
| 7000243236..... | POOLER.....            | GA..... |           | 10/23/2019..... | 5.20.....        | 157,243.....                       |                                              | 160,000.....                |
| 7000241044..... | BELLEFONTAINE.....     | OH..... |           | 10/23/2019..... | 5.20.....        | 73,259.....                        |                                              | 75,000.....                 |
| 7000240755..... | TUMWATER.....          | WA..... |           | 10/23/2019..... | 5.20.....        | 170,359.....                       |                                              | 233,000.....                |
| 7000244373..... | WEST MEMPHIS.....      | AR..... |           | 10/23/2019..... | 5.20.....        | 29,046.....                        |                                              | 85,000.....                 |
| 7000238244..... | AUBURN.....            | WA..... |           | 10/23/2019..... | 5.20.....        | 187,829.....                       |                                              | 420,000.....                |
| 7000244235..... | UXBRIDGE.....          | MA..... |           | 10/23/2019..... | 5.20.....        | 94,674.....                        |                                              | 146,564.....                |
| 7000240893..... | REX.....               | GA..... |           | 10/23/2019..... | 5.20.....        | 69,364.....                        |                                              | 122,861.....                |
| 7000238382..... | PERKINSTON.....        | MS..... |           | 10/23/2019..... | 5.20.....        | 61,357.....                        |                                              | 45,000.....                 |
| 7000240560..... | ROYERSFORD.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 327,879.....                       |                                              | 470,900.....                |
| 7000242713..... | SUMTER.....            | SC..... |           | 10/23/2019..... | 5.20.....        | 100,214.....                       |                                              | 120,000.....                |
| 7000242908..... | KISSIMMEE.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 62,727.....                        |                                              | 195,000.....                |
| 7000244567..... | TULSA.....             | OK..... |           | 10/23/2019..... | 5.20.....        | 161,330.....                       |                                              | 266,127.....                |
| 7000237860..... | CHOUTEAU.....          | OK..... |           | 10/23/2019..... | 5.20.....        | 109,859.....                       |                                              | 310,900.....                |
| 7000243042..... | IRON GATE.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 71,943.....                        |                                              | 65,000.....                 |
| 7000243713..... | LINDALE.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 155,361.....                       |                                              | 239,000.....                |
| 7000241045..... | RICHMOND.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 145,462.....                       |                                              | 178,000.....                |
| 7000241992..... | DOVER.....             | DE..... |           | 10/23/2019..... | 5.20.....        | 92,726.....                        |                                              | 210,000.....                |
| 7000241183..... | NEW LONDON.....        | IA..... |           | 10/23/2019..... | 5.20.....        | 60,001.....                        |                                              | 75,000.....                 |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1               | Location               |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                      | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000238105..... | LONSDALE.....          | MN..... |           | 10/23/2019..... | 5.20.....        | 123,509.....                       |                                              | 255,000.....                |
| 7000243711..... | GARLAND.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 53,373.....                        |                                              | 98,722.....                 |
| 7000243235..... | BUCKEYE.....           | AZ..... |           | 10/23/2019..... | 5.20.....        | 70,634.....                        |                                              | 200,000.....                |
| 7000249135..... | RACINE.....            | WI..... |           | 10/23/2019..... | 5.20.....        | 43,131.....                        |                                              | 61,273.....                 |
| 7000240421..... | DOVER.....             | DE..... |           | 10/23/2019..... | 5.20.....        | 139,903.....                       |                                              | 210,000.....                |
| 7000242377..... | NEW RICHMOND.....      | IN..... |           | 10/23/2019..... | 5.20.....        | 95,465.....                        |                                              | 102,087.....                |
| 7000243568..... | DAVENPORT.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 129,789.....                       |                                              | 240,000.....                |
| 7000241716..... | SUCCASUNNA.....        | NJ..... |           | 10/23/2019..... | 5.20.....        | 187,907.....                       |                                              | 392,128.....                |
| 7000239767..... | PORTAGE.....           | WI..... |           | 10/23/2019..... | 5.20.....        | 102,723.....                       |                                              | 179,000.....                |
| 7000242649..... | EL PASO.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 104,598.....                       |                                              | 184,228.....                |
| 7000237916..... | AURORA.....            | IN..... |           | 10/23/2019..... | 5.20.....        | 56,755.....                        |                                              | 115,000.....                |
| 7000244233..... | DETROIT.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 76,729.....                        |                                              | 54,500.....                 |
| 7000239102..... | ALLISON PARK.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 87,665.....                        |                                              | 150,968.....                |
| 7000242714..... | IOWA.....              | LA..... |           | 10/23/2019..... | 5.20.....        | 113,673.....                       |                                              | 159,000.....                |
| 7000239911..... | VANCLEAVE.....         | MS..... |           | 10/23/2019..... | 5.20.....        | 79,757.....                        |                                              | 90,000.....                 |
| 7000241046..... | DEXTER.....            | KY..... |           | 10/23/2019..... | 5.20.....        | 103,573.....                       |                                              | 147,000.....                |
| 7000240139..... | MOUNT VERNON.....      | NY..... |           | 10/23/2019..... | 5.20.....        | 246,643.....                       |                                              | 286,155.....                |
| 7000238913..... | WAIPAHU.....           | HI..... |           | 10/23/2019..... | 5.20.....        | 475,729.....                       |                                              | 716,500.....                |
| 7000239240..... | GLASGOW.....           | VA..... |           | 10/23/2019..... | 5.20.....        | 55,483.....                        |                                              | 65,000.....                 |
| 7000241993..... | SOUTH AMBOY.....       | NJ..... |           | 10/23/2019..... | 5.20.....        | 105,829.....                       |                                              | 125,901.....                |
| 7000242854..... | BIXBY.....             | OK..... |           | 10/23/2019..... | 5.20.....        | 120,423.....                       |                                              | 135,000.....                |
| 7000239202..... | PITTSFIELD.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 40,611.....                        |                                              | 80,000.....                 |
| 7000242521..... | PEARLAND.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 188,790.....                       |                                              | 285,000.....                |
| 7000237538..... | STOCKTON.....          | CA..... |           | 10/23/2019..... | 5.20.....        | 137,394.....                       |                                              | 333,072.....                |
| 7000244375..... | TEHACHAPI.....         | CA..... |           | 10/23/2019..... | 5.20.....        | 20,731.....                        |                                              | 237,000.....                |
| 7000242183..... | PENSACOLA.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 119,104.....                       |                                              | 125,000.....                |
| 7000239673..... | DAYTON.....            | TN..... |           | 10/23/2019..... | 5.20.....        | 60,179.....                        |                                              | 124,000.....                |
| 7000238869..... | GLOSTER.....           | LA..... |           | 10/23/2019..... | 5.20.....        | 111,498.....                       |                                              | 115,000.....                |
| 7000243520..... | FRANKLIN.....          | ID..... |           | 10/23/2019..... | 5.20.....        | 87,575.....                        |                                              | 245,000.....                |
| 7000238536..... | VILONIA.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 120,854.....                       |                                              | 128,000.....                |
| 7000243182..... | LLANO.....             | TX..... |           | 10/23/2019..... | 5.20.....        | 95,406.....                        |                                              | 83,000.....                 |
| 7000241856..... | ALTAMONTE SPRINGS..... | FL..... |           | 10/23/2019..... | 5.20.....        | 83,736.....                        |                                              | 230,000.....                |
| 7000237481..... | MUSKOGEE.....          | OK..... |           | 10/23/2019..... | 5.20.....        | 125,246.....                       |                                              | 120,540.....                |
| 7000243377..... | THEODORE.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 96,306.....                        |                                              | 132,500.....                |
| 7000243044..... | PARAGOULD.....         | AR..... |           | 10/23/2019..... | 5.20.....        | 51,139.....                        |                                              | 70,100.....                 |
| 7000238674..... | WESTERLY.....          | RI..... |           | 10/23/2019..... | 5.20.....        | 239,099.....                       |                                              | 255,000.....                |
| 7000242715..... | GREAT BEND.....        | KS..... |           | 10/23/2019..... | 5.20.....        | 104,662.....                       |                                              | 162,000.....                |
| 7000242992..... | ROCKINGHAM.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 61,025.....                        |                                              | 120,000.....                |
| 7000239059..... | RALEIGH.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 90,217.....                        |                                              | 120,865.....                |
| 7000241994..... | NEW HAVEN.....         | CT..... |           | 10/23/2019..... | 5.20.....        | 95,445.....                        |                                              | 99,744.....                 |
| 7000243715..... | FOLSOM.....            | LA..... |           | 10/23/2019..... | 5.20.....        | 43,753.....                        |                                              | 168,192.....                |
| 7000241523..... | HOUSTON.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 75,638.....                        |                                              | 226,631.....                |
| 7000249085..... | LELAND.....            | NC..... |           | 10/23/2019..... | 5.20.....        | 137,981.....                       |                                              | 151,000.....                |
| 7000240752..... | HEARTLAND.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 108,711.....                       |                                              | 165,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location           |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|--------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                  | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City               | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000237342..... | CAMDEN.....        | NJ..... |           | 10/23/2019..... | 5.20.....        | 16,026.....                        |                                              | 42,900.....                 |
| 7000244374..... | AUBURN.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 34,692.....                        |                                              | 98,150.....                 |
| 7000239536..... | ALANSON.....       | MI..... |           | 10/23/2019..... | 5.20.....        | 63,480.....                        |                                              | 115,000.....                |
| 7000241662..... | ALEXANDRIA.....    | VA..... |           | 10/23/2019..... | 5.20.....        | 417,604.....                       |                                              | 805,960.....                |
| 7000241718..... | WOONSOCKET.....    | RI..... |           | 10/23/2019..... | 5.20.....        | 102,769.....                       |                                              | 150,055.....                |
| 7000239674..... | HAMILTON.....      | OH..... |           | 10/23/2019..... | 5.20.....        | 74,168.....                        |                                              | 78,000.....                 |
| 7000238868..... | ALBERT LEA.....    | MN..... |           | 10/23/2019..... | 5.20.....        | 75,648.....                        |                                              | 150,000.....                |
| 7000240081..... | RUTHER GLEN.....   | VA..... |           | 10/23/2019..... | 5.20.....        | 165,913.....                       |                                              | 238,000.....                |
| 7000238535..... | BLAIRS.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 126,443.....                       |                                              | 115,000.....                |
| 7000243181..... | SAND LAKE.....     | MI..... |           | 10/23/2019..... | 5.20.....        | 89,028.....                        |                                              | 182,900.....                |
| 7000244236..... | KNIGHTDALE.....    | NC..... |           | 10/23/2019..... | 5.20.....        | 136,776.....                       |                                              | 149,568.....                |
| 7000238673..... | LOCUST GROVE.....  | GA..... |           | 10/23/2019..... | 5.20.....        | 94,215.....                        |                                              | 187,000.....                |
| 7000244568..... | FRUITLAND.....     | MD..... |           | 10/23/2019..... | 5.20.....        | 57,658.....                        |                                              | 85,000.....                 |
| 7000239342..... | ABERDEEN.....      | MS..... |           | 10/23/2019..... | 5.20.....        | 75,185.....                        |                                              | 60,000.....                 |
| 7000241186..... | NEOSHO.....        | MO..... |           | 10/23/2019..... | 5.20.....        | 95,183.....                        |                                              | 141,000.....                |
| 7000242993..... | ANDERSON.....      | SC..... |           | 10/23/2019..... | 5.20.....        | 113,001.....                       |                                              | 153,000.....                |
| 7000240946..... | JACKSONVILLE.....  | FL..... |           | 10/23/2019..... | 5.20.....        | 107,870.....                       |                                              | 170,000.....                |
| 7000244041..... | JASPER.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 47,786.....                        |                                              | 56,606.....                 |
| 7000237675..... | ABINGTON.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 222,227.....                       |                                              | 250,001.....                |
| 7000244715..... | BROWNSBURG.....    | IN..... |           | 10/23/2019..... | 5.20.....        | 134,276.....                       |                                              | 161,133.....                |
| 7000244044..... | COPPERAS COVE..... | TX..... |           | 10/23/2019..... | 5.20.....        | 80,117.....                        |                                              | 155,000.....                |
| 7000238820..... | FWLERVILLE.....    | MI..... |           | 10/23/2019..... | 5.20.....        | 107,030.....                       |                                              | 230,000.....                |
| 7000238482..... | CHESTER.....       | SC..... |           | 10/23/2019..... | 5.20.....        | 63,422.....                        |                                              | 81,900.....                 |
| 7000241996..... | MACON.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 58,884.....                        |                                              | 92,980.....                 |
| 7000242523..... | DELAWARE.....      | OH..... |           | 10/23/2019..... | 5.20.....        | 122,417.....                       |                                              | 175,000.....                |
| 7000243044..... | PARAGOULD.....     | AR..... |           | 10/23/2019..... | 5.20.....        | 61,517.....                        |                                              | 70,100.....                 |
| 7000244223..... | JACKSONVILLE.....  | TX..... |           | 10/23/2019..... | 5.20.....        | 81,672.....                        |                                              | 155,000.....                |
| 7000237822..... | KISSIMMEE.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 64,858.....                        |                                              | 150,000.....                |
| 7000242718..... | TAFT.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 73,429.....                        |                                              | 115,000.....                |
| 7000238538..... | MADISONVILLE.....  | LA..... |           | 10/23/2019..... | 5.20.....        | 148,462.....                       |                                              | 135,000.....                |
| 7000240469..... | ROMNEY.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 50,526.....                        |                                              | 75,000.....                 |
| 7000237821..... | CALHOUN.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 30,990.....                        |                                              | 145,000.....                |
| 7000243379..... | PUXICO.....        | MO..... |           | 10/23/2019..... | 5.20.....        | 60,642.....                        |                                              | 119,900.....                |
| 7000239728..... | KEARNEYSVILLE..... | WV..... |           | 10/23/2019..... | 5.20.....        | 195,795.....                       |                                              | 285,000.....                |
| 7000244182..... | DONALSONVILLE..... | GA..... |           | 10/23/2019..... | 5.20.....        | 43,815.....                        |                                              | 52,314.....                 |
| 7000240612..... | LANCASTER.....     | KY..... |           | 10/23/2019..... | 5.20.....        | 84,565.....                        |                                              | 100,000.....                |
| 7000242185..... | ARANSAS PASS.....  | TX..... |           | 10/23/2019..... | 5.20.....        | 90,483.....                        |                                              | 145,000.....                |
| 7000240945..... | JACKSONVILLE.....  | AR..... |           | 10/23/2019..... | 5.20.....        | 59,062.....                        |                                              | 71,000.....                 |
| 7000239533..... | ARLINGTON.....     | WA..... |           | 10/23/2019..... | 5.20.....        | 97,052.....                        |                                              | 250,000.....                |
| 7000239866..... | JEFFERSON.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 91,025.....                        |                                              | 180,000.....                |
| 7000239057..... | NAPERVILLE.....    | IL..... |           | 10/23/2019..... | 5.20.....        | 215,157.....                       |                                              | 275,000.....                |
| 7000242048..... | LAS CRUCES.....    | NM..... |           | 10/23/2019..... | 5.20.....        | 264,082.....                       |                                              | 265,000.....                |
| 7000237539..... | KANSAS CITY.....   | MO..... |           | 10/23/2019..... | 5.20.....        | 112,535.....                       |                                              | 191,033.....                |
| 7000239534..... | LA GRANDE.....     | OR..... |           | 10/23/2019..... | 5.20.....        | 83,773.....                        |                                              | 130,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location             |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                    | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                 | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000239672..... | HAYDEN.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 83,681.....                        |                                              | 120,000.....                |
| 7000243183..... | NEW LONDON.....      | WI..... |           | 10/23/2019..... | 5.20.....        | 59,947.....                        |                                              | 90,000.....                 |
| 7000238199..... | MADISON.....         | MS..... |           | 10/23/2019..... | 5.20.....        | 102,759.....                       |                                              | 170,000.....                |
| 7000242662..... | HOUSTON.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 69,937.....                        |                                              | 118,406.....                |
| 7000242995..... | BRIDGEPORT.....      | MI..... |           | 10/23/2019..... | 5.20.....        | 57,064.....                        |                                              | 105,000.....                |
| 7000243045..... | HOUMA.....           | LA..... |           | 10/23/2019..... | 5.20.....        | 171,921.....                       |                                              | 130,000.....                |
| 7000240806..... | WEBSTER.....         | MA..... |           | 10/23/2019..... | 5.20.....        | 168,304.....                       |                                              | 270,000.....                |
| 7000240944..... | WINDER.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 106,898.....                       |                                              | 132,478.....                |
| 7000240468..... | CANTON.....          | MS..... |           | 10/23/2019..... | 5.20.....        | 64,026.....                        |                                              | 92,000.....                 |
| 7000242524..... | BROOKSHIRE.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 193,290.....                       |                                              | 221,000.....                |
| 7000242186..... | MERRILLVILLE.....    | IN..... |           | 10/23/2019..... | 5.20.....        | 159,208.....                       |                                              | 190,000.....                |
| 7000240273..... | PHILADELPHIA.....    | PA..... |           | 10/23/2019..... | 5.20.....        | 99,885.....                        |                                              | 152,544.....                |
| 7000239867..... | STEVENSVILLE.....    | MD..... |           | 10/23/2019..... | 5.20.....        | 125,810.....                       |                                              | 305,000.....                |
| 7000243716..... | KINGSLAND.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 109,188.....                       |                                              | 134,000.....                |
| 7000239058..... | CHESAPEAKE CITY..... | MD..... |           | 10/23/2019..... | 5.20.....        | 201,019.....                       |                                              | 247,525.....                |
| 7000238865..... | LITTLE ELM.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 105,566.....                       |                                              | 243,000.....                |
| 7000244046..... | DALLAS.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 79,787.....                        |                                              | 109,523.....                |
| 7000243524..... | ELLETTSVILLE.....    | IN..... |           | 10/23/2019..... | 5.20.....        | 96,928.....                        |                                              | 172,000.....                |
| 7000240805..... | BROOKLYN.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 315,195.....                       |                                              | 584,272.....                |
| 7000240329..... | FLAT ROCK.....       | MI..... |           | 10/23/2019..... | 5.20.....        | 63,123.....                        |                                              | 106,091.....                |
| 7000243048..... | PORT WENTWORTH.....  | GA..... |           | 10/23/2019..... | 5.20.....        | 117,806.....                       |                                              | 162,500.....                |
| 7000242996..... | SCOTTSBORO.....      | AL..... |           | 10/23/2019..... | 5.20.....        | 102,530.....                       |                                              | 174,000.....                |
| 7000239726..... | SAN TAN VALLEY.....  | AZ..... |           | 10/23/2019..... | 5.20.....        | 79,926.....                        |                                              | 185,000.....                |
| 7000240467..... | EUSTIS.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 201,047.....                       |                                              | 300,000.....                |
| 7000240943..... | ROCKY MOUNT.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 101,190.....                       |                                              | 186,057.....                |
| 7000243719..... | WINSTON SALEM.....   | NC..... |           | 10/23/2019..... | 5.20.....        | 94,891.....                        |                                              | 118,684.....                |
| 7000244522..... | DELMAR.....          | MD..... |           | 10/23/2019..... | 5.20.....        | 163,543.....                       |                                              | 135,000.....                |
| 7000239531..... | COTTAGE HILLS.....   | IL..... |           | 10/23/2019..... | 5.20.....        | 66,309.....                        |                                              | 82,000.....                 |
| 7000239193..... | MT PLEASANT.....     | IA..... |           | 10/23/2019..... | 5.20.....        | 52,700.....                        |                                              | 90,000.....                 |
| 7000241527..... | LAREDO.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 121,308.....                       |                                              | 216,075.....                |
| 7000238726..... | GONZALES.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 103,677.....                       |                                              | 119,000.....                |
| 7000242525..... | MC CLURE.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 85,610.....                        |                                              | 115,468.....                |
| 7000239864..... | BYRAM.....           | MS..... |           | 10/23/2019..... | 5.20.....        | 69,958.....                        |                                              | 115,000.....                |
| 7000240610..... | TOOELE.....          | UT..... |           | 10/23/2019..... | 5.20.....        | 142,237.....                       |                                              | 260,000.....                |
| 7000240328..... | BROOKLYN.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 337,008.....                       |                                              | 616,613.....                |
| 7000238864..... | SALEM.....           | VA..... |           | 10/23/2019..... | 5.20.....        | 119,614.....                       |                                              | 165,000.....                |
| 7000237389..... | LUBBOCK.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 51,240.....                        |                                              | 75,268.....                 |
| 7000240466..... | ARAB.....            | AL..... |           | 10/23/2019..... | 5.20.....        | 68,807.....                        |                                              | 85,000.....                 |
| 7000243185..... | PRESCOTT.....        | AR..... |           | 10/23/2019..... | 5.20.....        | 44,458.....                        |                                              | 50,000.....                 |
| 7000237866..... | MARTINS FERRY.....   | OH..... |           | 10/23/2019..... | 5.20.....        | 32,199.....                        |                                              | 51,000.....                 |
| 7000237533..... | TALLAHASSEE.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 58,089.....                        |                                              | 105,000.....                |
| 7000240804..... | GROVETOWN.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 126,849.....                       |                                              | 173,000.....                |
| 7000237865..... | HAMILTON.....        | MT..... |           | 10/23/2019..... | 5.20.....        | 60,044.....                        |                                              | 190,000.....                |
| 7000244183..... | ROCKFORD.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 82,721.....                        |                                              | 105,618.....                |
| 7000238249..... | COLLEGE STATION..... | TX..... |           | 10/23/2019..... | 5.20.....        | 102,630.....                       |                                              | 195,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location                 |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|--------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                        | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                     | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000239865..... | BYHALIA.....             | MS..... |           | 10/23/2019..... | 5.20.....        | 162,500.....                       |                                              | 235,000.....                |
| 7000237727..... | RALEIGH.....             | NC..... |           | 10/23/2019..... | 5.20.....        | 62,179.....                        |                                              | 97,870.....                 |
| 7000238387..... | WEST COLUMBIA.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 45,654.....                        |                                              | 62,500.....                 |
| 7000249089..... | GRAND ISLAND.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 117,354.....                       |                                              | 140,000.....                |
| 7000239194..... | DELHI.....               | LA..... |           | 10/23/2019..... | 5.20.....        | 37,558.....                        |                                              | 70,000.....                 |
| 7000239532..... | PORT ANGELES.....        | WA..... |           | 10/23/2019..... | 5.20.....        | 117,785.....                       |                                              | 165,000.....                |
| 7000237341..... | PORTSMOUTH.....          | VA..... |           | 10/23/2019..... | 5.20.....        | 12,710.....                        |                                              | 81,000.....                 |
| 7000239918..... | BUCKEYE.....             | AZ..... |           | 10/23/2019..... | 5.20.....        | 120,204.....                       |                                              | 210,000.....                |
| 7000237869..... | COLUMBUS.....            | MS..... |           | 10/23/2019..... | 5.20.....        | 41,642.....                        |                                              | 73,500.....                 |
| 7000240803..... | CULPEPER.....            | VA..... |           | 10/23/2019..... | 5.20.....        | 217,990.....                       |                                              | 289,449.....                |
| 7000239385..... | SPRINGFIELD GARDENS..... | NY..... |           | 10/23/2019..... | 5.20.....        | 311,768.....                       |                                              | 396,712.....                |
| 7000239723..... | STANFIELD.....           | OR..... |           | 10/23/2019..... | 5.20.....        | 48,689.....                        |                                              | 158,000.....                |
| 7000238196..... | DADE CITY.....           | FL..... |           | 10/23/2019..... | 5.20.....        | 125,287.....                       |                                              | 270,000.....                |
| 7000240270..... | NEWTON.....              | KS..... |           | 10/23/2019..... | 5.20.....        | 132,847.....                       |                                              | 150,000.....                |
| 7000241473..... | UNIVERSITY PLACE.....    | WA..... |           | 10/23/2019..... | 5.20.....        | 28,508.....                        |                                              | 190,000.....                |
| 7000240941..... | MCDONOUGH.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 129,130.....                       |                                              | 205,000.....                |
| 7000239053..... | BRONX.....               | NY..... |           | 10/23/2019..... | 5.20.....        | 321,003.....                       |                                              | 535,534.....                |
| 7000239191..... | GREENWOOD.....           | DE..... |           | 10/23/2019..... | 5.20.....        | 90,922.....                        |                                              | 145,000.....                |
| 7000242527..... | BRONX.....               | NY..... |           | 10/23/2019..... | 5.20.....        | 113,443.....                       |                                              | 114,572.....                |
| 7000238057..... | FOREST CITY.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 59,042.....                        |                                              | 150,000.....                |
| 7000237384..... | CORPUS CHRISTI.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 157,247.....                       |                                              | 118,795.....                |
| 7000243525..... | ST MATTHEWS.....         | SC..... |           | 10/23/2019..... | 5.20.....        | 94,918.....                        |                                              | 89,000.....                 |
| 7000238200..... | CLOVERDALE.....          | CA..... |           | 10/23/2019..... | 5.20.....        | 181,322.....                       |                                              | 480,000.....                |
| 7000239248..... | AIKEN.....               | SC..... |           | 10/23/2019..... | 5.20.....        | 100,816.....                       |                                              | 146,000.....                |
| 7000240797..... | GALLOWAY.....            | NJ..... |           | 10/23/2019..... | 5.20.....        | 180,878.....                       |                                              | 183,000.....                |
| 7000237868..... | HERNANDO.....            | MS..... |           | 10/23/2019..... | 5.20.....        | 140,062.....                       |                                              | 173,000.....                |
| 7000244185..... | LOCUST GROVE.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 95,810.....                        |                                              | 108,501.....                |
| 7000241141..... | ISANTI.....              | MN..... |           | 10/23/2019..... | 5.20.....        | 178,039.....                       |                                              | 242,000.....                |
| 7000241950..... | TOLEDO.....              | OH..... |           | 10/23/2019..... | 5.20.....        | 108,640.....                       |                                              | 120,684.....                |
| 7000241003..... | NOBLESVILLE.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 176,045.....                       |                                              | 194,228.....                |
| 7000240658..... | CLIO.....                | MI..... |           | 10/23/2019..... | 5.20.....        | 91,812.....                        |                                              | 108,000.....                |
| 7000238770..... | ROCKFORD.....            | OH..... |           | 10/23/2019..... | 5.20.....        | 62,368.....                        |                                              | 80,000.....                 |
| 7000240476..... | FROSTPROOF.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 85,034.....                        |                                              | 180,000.....                |
| 7000239154..... | WARD.....                | AR..... |           | 10/23/2019..... | 5.20.....        | 67,646.....                        |                                              | 118,050.....                |
| 7000237828..... | CALDWELL.....            | OH..... |           | 10/23/2019..... | 5.20.....        | 45,504.....                        |                                              | 72,000.....                 |
| 7000239487..... | ALBUQUERQUE.....         | NM..... |           | 10/23/2019..... | 5.20.....        | 146,065.....                       |                                              | 185,000.....                |
| 7000239963..... | MADISON.....             | IN..... |           | 10/23/2019..... | 5.20.....        | 89,404.....                        |                                              | 100,000.....                |
| 7000241518..... | ORLANDO.....             | FL..... |           | 10/23/2019..... | 5.20.....        | 76,396.....                        |                                              | 50,000.....                 |
| 7000242655..... | ATLANTA.....             | GA..... |           | 10/23/2019..... | 5.20.....        | 154,663.....                       |                                              | 178,000.....                |
| 7000243654..... | PFLUGERVILLE.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 98,054.....                        |                                              | 177,461.....                |
| 7000242849..... | BOWLING GREEN.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 107,844.....                       |                                              | 110,000.....                |
| 7000237771..... | CHARLOTTE.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 73,691.....                        |                                              | 141,353.....                |
| 7000238631..... | OSBURN.....              | ID..... |           | 10/23/2019..... | 5.20.....        | 98,117.....                        |                                              | 80,000.....                 |
| 7000240004..... | MENLO.....               | GA..... |           | 10/23/2019..... | 5.20.....        | 43,204.....                        |                                              | 80,000.....                 |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000241462..... | BATON ROUGE.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 78,908.....                        |                                              | 123,422.....                |
| 7000237633..... | BEGGS.....            | OK..... |           | 10/23/2019..... | 5.20.....        | 117,662.....                       |                                              | 165,000.....                |
| 7000239016..... | JAMAICA.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 348,574.....                       |                                              | 396,112.....                |
| 7000237966..... | SAINT ALBANS.....     | VT..... |           | 10/23/2019..... | 5.20.....        | 131,954.....                       |                                              | 145,000.....                |
| 7000240142..... | JAMAICA.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 217,683.....                       |                                              | 419,694.....                |
| 7000239488..... | HYDE PARK.....        | MA..... |           | 10/23/2019..... | 5.20.....        | 237,753.....                       |                                              | 405,000.....                |
| 7000237621..... | CHICAGO.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 111,013.....                       |                                              | 149,021.....                |
| 7000239826..... | MACUNGIE.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 113,199.....                       |                                              | 174,700.....                |
| 7000238349..... | GROVE CITY.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 68,339.....                        |                                              | 152,208.....                |
| 7000237489..... | BURTONSVILLE.....     | MD..... |           | 10/23/2019..... | 5.20.....        | 462,986.....                       |                                              | 451,092.....                |
| 7000243038..... | WENDELL.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 137,316.....                       |                                              | 252,000.....                |
| 7000241463..... | MEMPHIS.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 86,669.....                        |                                              | 140,903.....                |
| 7000242518..... | AUBURN.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 309,102.....                       |                                              | 423,000.....                |
| 7000244175..... | NEWARK.....           | NJ..... |           | 10/23/2019..... | 5.20.....        | 171,032.....                       |                                              | 169,814.....                |
| 7000238016..... | SHERIDAN.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 121,335.....                       |                                              | 174,000.....                |
| 7000238487..... | SCHUYLKILL HAVEN..... | PA..... |           | 10/23/2019..... | 5.20.....        | 44,672.....                        |                                              | 70,000.....                 |
| 7000239155..... | LINCOLN.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 31,830.....                        |                                              | 18,000.....                 |
| 7000239631..... | GREENBRIER.....       | TN..... |           | 10/23/2019..... | 5.20.....        | 132,568.....                       |                                              | 180,000.....                |
| 7000243320..... | RHODES.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 46,926.....                        |                                              | 120,000.....                |
| 7000241658..... | CINCINNATI.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 106,028.....                       |                                              | 118,000.....                |
| 7000239770..... | MULBERRY.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 120,543.....                       |                                              | 180,000.....                |
| 7000238630..... | BRISTOL.....          | IN..... |           | 10/23/2019..... | 5.20.....        | 131,357.....                       |                                              | 235,000.....                |
| 7000238292..... | LUVERNE.....          | MN..... |           | 10/23/2019..... | 5.20.....        | 113,070.....                       |                                              | 140,000.....                |
| 7000239294..... | LONDON.....           | KY..... |           | 10/23/2019..... | 5.20.....        | 90,235.....                        |                                              | 155,000.....                |
| 7000242461..... | WILLINGBORO.....      | NJ..... |           | 10/23/2019..... | 5.20.....        | 172,843.....                       |                                              | 201,407.....                |
| 7000237632..... | FRANKLIN.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 260,721.....                       |                                              | 550,000.....                |
| 7000240812..... | GRANITE CITY.....     | IL..... |           | 10/23/2019..... | 5.20.....        | 16,362.....                        |                                              | 80,000.....                 |
| 7000238772..... | PALATINE BRIDGE.....  | NY..... |           | 10/23/2019..... | 5.20.....        | 62,105.....                        |                                              | 125,000.....                |
| 7000241463..... | MEMPHIS.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 129,582.....                       |                                              | 140,903.....                |
| 7000243461..... | LAGUNA VISTA.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 160,912.....                       |                                              | 155,000.....                |
| 7000243794..... | SOUTH HOLLAND.....    | IL..... |           | 10/23/2019..... | 5.20.....        | 151,189.....                       |                                              | 166,029.....                |
| 7000243323..... | OZARK.....            | AR..... |           | 10/23/2019..... | 5.20.....        | 56,163.....                        |                                              | 89,900.....                 |
| 7000241131..... | AVE MARIA.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 262,828.....                       |                                              | 290,000.....                |
| 7000237773..... | MOBILE.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 195,039.....                       |                                              | 260,015.....                |
| 7000243656..... | OVERLAND PARK.....    | KS..... |           | 10/23/2019..... | 5.20.....        | 103,841.....                       |                                              | 130,193.....                |
| 7000238157..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 103,226.....                       |                                              | 153,000.....                |
| 7000244321..... | BEAUMONT.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 40,957.....                        |                                              | 45,000.....                 |
| 7000238633..... | MECHANIC FALLS.....   | ME..... |           | 10/23/2019..... | 5.20.....        | 27,971.....                        |                                              | 68,000.....                 |
| 7000243518..... | FLORA.....            | MS..... |           | 10/23/2019..... | 5.20.....        | 137,039.....                       |                                              | 205,000.....                |
| 7000244654..... | HAMMOND.....          | IN..... |           | 10/23/2019..... | 5.20.....        | 45,520.....                        |                                              | 59,770.....                 |
| 7000239824..... | PASCO.....            | WA..... |           | 10/23/2019..... | 5.20.....        | 179,561.....                       |                                              | 309,000.....                |
| 7000242325..... | CYPRESS.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 100,416.....                       |                                              | 112,246.....                |
| 7000240473..... | RAYVILLE.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 38,914.....                        |                                              | 33,000.....                 |
| 7000239291..... | BRAZIL.....           | IN..... |           | 10/23/2019..... | 5.20.....        | 69,191.....                        |                                              | 130,000.....                |
| 7000244709..... | PERU.....             | NY..... |           | 10/23/2019..... | 5.20.....        | 188,203.....                       |                                              | 222,500.....                |

SCHEDULE B - PART 2

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

| 1               | Location               |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                      | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000240334..... | STRONGSVILLE.....      | OH..... |           | 10/23/2019..... | 5.20.....        | 77,598.....                        |                                              | 98,703.....                 |
| 7000249078..... | TEMPLE.....            | GA..... |           | 10/23/2019..... | 5.20.....        | 122,821.....                       |                                              | 148,000.....                |
| 7000243179..... | SAINT CLOUD.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 76,208.....                        |                                              | 220,000.....                |
| 7000242463..... | EASTPOINTE.....        | MI..... |           | 10/23/2019..... | 5.20.....        | 75,704.....                        |                                              | 130,109.....                |
| 7000244320..... | SAINT LOUIS.....       | MO..... |           | 10/23/2019..... | 5.20.....        | 114,343.....                       |                                              | 117,298.....                |
| 7000243517..... | MIDDLETON.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 58,328.....                        |                                              | 105,000.....                |
| 7000239348..... | WALNUT COVE.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 45,630.....                        |                                              | 55,000.....                 |
| 7000244518..... | BENLD.....             | IL..... |           | 10/23/2019..... | 5.20.....        | 51,891.....                        |                                              | 50,000.....                 |
| 7000241133..... | TERRA ALTA.....        | WV..... |           | 10/23/2019..... | 5.20.....        | 85,311.....                        |                                              | 95,000.....                 |
| 7000243130..... | WALKER.....            | LA..... |           | 10/23/2019..... | 5.20.....        | 95,681.....                        |                                              | 149,000.....                |
| 7000242659..... | TALLASSEE.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 50,338.....                        |                                              | 75,462.....                 |
| 7000237962..... | MCALESTER.....         | OK..... |           | 10/23/2019..... | 5.20.....        | 70,704.....                        |                                              | 82,000.....                 |
| 7000242270..... | TEMPLE.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 55,565.....                        |                                              | 79,067.....                 |
| 7000243325..... | WEST MONROE.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 101,752.....                       |                                              | 120,000.....                |
| 7000238484..... | JAY.....               | FL..... |           | 10/23/2019..... | 5.20.....        | 213,021.....                       |                                              | 155,000.....                |
| 7000239539..... | BURKESVILLE.....       | KY..... |           | 10/23/2019..... | 5.20.....        | 89,188.....                        |                                              | 90,000.....                 |
| 7000241942..... | CLOVIS.....            | CA..... |           | 10/23/2019..... | 5.20.....        | 278,425.....                       |                                              | 428,120.....                |
| 7000239345..... | HARPER.....            | KS..... |           | 10/23/2019..... | 5.20.....        | 33,826.....                        |                                              | 38,600.....                 |
| 7000244461..... | ORLANDO.....           | FL..... |           | 10/23/2019..... | 5.20.....        | 109,785.....                       |                                              | 245,000.....                |
| 7000239678..... | LOCK HAVEN.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 43,853.....                        |                                              | 55,000.....                 |
| 7000239821..... | VERNAL.....            | UT..... |           | 10/23/2019..... | 5.20.....        | 129,427.....                       |                                              | 163,000.....                |
| 7000239483..... | GRAND PRAIRIE.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 93,561.....                        |                                              | 150,073.....                |
| 7000244656..... | OMAHA.....             | NE..... |           | 10/23/2019..... | 5.20.....        | 46,750.....                        |                                              | 119,980.....                |
| 7000244179..... | LOWELL.....            | IN..... |           | 10/23/2019..... | 5.20.....        | 132,785.....                       |                                              | 174,689.....                |
| 7000243795..... | FRENCH SETTLEMENT..... | LA..... |           | 10/23/2019..... | 5.20.....        | 106,176.....                       |                                              | 110,733.....                |
| 7000243462..... | RICHMOND.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 103,889.....                       |                                              | 154,000.....                |
| 7000242942..... | OSCEOLA.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 53,454.....                        |                                              | 70,000.....                 |
| 7000241610..... | LAWRENCEVILLE.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 247,506.....                       |                                              | 305,000.....                |
| 7000243324..... | CAMERON.....           | WV..... |           | 10/23/2019..... | 5.20.....        | 52,191.....                        |                                              | 71,685.....                 |
| 7000238539..... | BURLINGTON.....        | NJ..... |           | 10/23/2019..... | 5.20.....        | 119,084.....                       |                                              | 90,000.....                 |
| 7000244460..... | ATLANTA.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 74,473.....                        |                                              | 141,241.....                |
| 7000238206..... | FLEMINGTON.....        | WV..... |           | 10/23/2019..... | 5.20.....        | 119,851.....                       |                                              | 139,849.....                |
| 7000249171..... | RADCLIFF.....          | KY..... |           | 10/23/2019..... | 5.20.....        | 158,764.....                       |                                              | 203,000.....                |
| 7000241611..... | ISLAND LAKE.....       | IL..... |           | 10/23/2019..... | 5.20.....        | 79,143.....                        |                                              | 67,306.....                 |
| 7000238677..... | ATWATER.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 66,448.....                        |                                              | 180,000.....                |
| 7000239822..... | SHELBYVILLE.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 108,757.....                       |                                              | 147,000.....                |
| 7000237964..... | DEXTER.....            | MO..... |           | 10/23/2019..... | 5.20.....        | 87,801.....                        |                                              | 97,000.....                 |
| 7000243327..... | DAVENPORT.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 149,605.....                       |                                              | 240,000.....                |
| 7000238348..... | BIRMINGHAM.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 73,238.....                        |                                              | 100,213.....                |
| 7000238824..... | DOVER.....             | AR..... |           | 10/23/2019..... | 5.20.....        | 100,197.....                       |                                              | 184,800.....                |
| 7000238486..... | PARAGOULD.....         | AR..... |           | 10/23/2019..... | 5.20.....        | 50,059.....                        |                                              | 39,000.....                 |
| 7000237826..... | SCOTT DEPOT.....       | WV..... |           | 10/23/2019..... | 5.20.....        | 83,279.....                        |                                              | 170,000.....                |
| 7000241944..... | WHITEWATER.....        | WI..... |           | 10/23/2019..... | 5.20.....        | 133,944.....                       |                                              | 176,214.....                |
| 7000240664..... | MOUNT PLEASANT.....    | MI..... |           | 10/23/2019..... | 5.20.....        | 87,882.....                        |                                              | 150,000.....                |



SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000239204..... | HART.....             | MI..... |           | 10/23/2019..... | 5.20.....        | 79,573.....                        |                                              | 89,476.....                 |
| 7000240188..... | MOORE.....            | OK..... |           | 10/23/2019..... | 5.20.....        | 90,217.....                        |                                              | 145,858.....                |
| 7000240997..... | PORTSMOUTH.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 239,572.....                       |                                              | 280,000.....                |
| 7000242799..... | COWPENS.....          | SC..... |           | 10/23/2019..... | 5.20.....        | 33,877.....                        |                                              | 70,000.....                 |
| 7000244325..... | BEAUMONT.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 55,115.....                        |                                              | 125,000.....                |
| 7000244658..... | MUNCIE.....           | IN..... |           | 10/23/2019..... | 5.20.....        | 51,953.....                        |                                              | 64,375.....                 |
| 7000243466..... | NORTH WILKESBORO..... | NC..... |           | 10/23/2019..... | 5.20.....        | 64,182.....                        |                                              | 59,000.....                 |
| 7000242328..... | SEGUIN.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 128,125.....                       |                                              | 146,557.....                |
| 7000238347..... | SUMTER.....           | SC..... |           | 10/23/2019..... | 5.20.....        | 70,712.....                        |                                              | 124,000.....                |
| 7000240858..... | MONTEBELLO.....       | CA..... |           | 10/23/2019..... | 5.20.....        | 228,548.....                       |                                              | 616,920.....                |
| 7000237630..... | ROBBINSDALE.....      | MN..... |           | 10/23/2019..... | 5.20.....        | 164,236.....                       |                                              | 209,743.....                |
| 7000243464..... | MOSES LAKE.....       | WA..... |           | 10/23/2019..... | 5.20.....        | 135,339.....                       |                                              | 235,000.....                |
| 7000240525..... | GREENEVILLE.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 104,521.....                       |                                              | 89,000.....                 |
| 7000242273..... | DEL CITY.....         | OK..... |           | 10/23/2019..... | 5.20.....        | 87,356.....                        |                                              | 135,000.....                |
| 7000240049..... | RICHLANDS.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 139,892.....                       |                                              | 205,000.....                |
| 7000238823..... | ATHENS.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 107,436.....                       |                                              | 152,000.....                |
| 7000239538..... | POPLAR BLUFF.....     | MO..... |           | 10/23/2019..... | 5.20.....        | 88,846.....                        |                                              | 130,000.....                |
| 7000243326..... | FAIRLAWN.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 92,483.....                        |                                              | 75,000.....                 |
| 7000243659..... | SPRING.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 119,566.....                       |                                              | 211,000.....                |
| 7000238152..... | BEDFORD.....          | IN..... |           | 10/23/2019..... | 5.20.....        | 147,418.....                       |                                              | 180,000.....                |
| 7000237349..... | MINERAL WELLS.....    | WV..... |           | 10/23/2019..... | 5.20.....        | 105,350.....                       |                                              | 147,510.....                |
| 7000242805..... | ROLAND.....           | OK..... |           | 10/23/2019..... | 5.20.....        | 76,270.....                        |                                              | 127,000.....                |
| 7000241613..... | BUFFALO GROVE.....    | IL..... |           | 10/23/2019..... | 5.20.....        | 197,538.....                       |                                              | 289,963.....                |
| 7000238208..... | GLENPOOL.....         | OK..... |           | 10/23/2019..... | 5.20.....        | 99,959.....                        |                                              | 127,000.....                |
| 7000242329..... | CEDAR PARK.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 156,444.....                       |                                              | 257,000.....                |
| 7000241751..... | OKLAHOMA CI.....      | OK..... |           | 10/23/2019..... | 5.20.....        | 18,458.....                        |                                              | 160,000.....                |
| 7000240186..... | VALLEY GRANDE.....    | AL..... |           | 10/23/2019..... | 5.20.....        | 84,811.....                        |                                              | 121,483.....                |
| 7000243329..... | STOCKBRIDGE.....      | MI..... |           | 10/23/2019..... | 5.20.....        | 58,087.....                        |                                              | 195,000.....                |
| 7000238922..... | BYRAM.....            | MS..... |           | 10/23/2019..... | 5.20.....        | 110,333.....                       |                                              | 138,000.....                |
| 7000238778..... | LAKE CITY.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 43,901.....                        |                                              | 40,000.....                 |
| 7000239582..... | CHELSEA.....          | OK..... |           | 10/23/2019..... | 5.20.....        | 72,752.....                        |                                              | 160,000.....                |
| 7000244327..... | KENNEWICK.....        | WA..... |           | 10/23/2019..... | 5.20.....        | 137,499.....                       |                                              | 185,175.....                |
| 7000238445..... | HORN LAKE.....        | MS..... |           | 10/23/2019..... | 5.20.....        | 116,482.....                       |                                              | 167,000.....                |
| 7000241614..... | LIMA.....             | OH..... |           | 10/23/2019..... | 5.20.....        | 91,281.....                        |                                              | 165,000.....                |
| 7000239250..... | COVINGTON.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 80,515.....                        |                                              | 60,386.....                 |
| 7000242468..... | LANSDALE.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 217,148.....                       |                                              | 262,499.....                |
| 7000242806..... | OCEAN SPRINGS.....    | MS..... |           | 10/23/2019..... | 5.20.....        | 99,962.....                        |                                              | 100,000.....                |
| 7000238250..... | VICKSBURG.....        | MS..... |           | 10/23/2019..... | 5.20.....        | 130,157.....                       |                                              | 175,000.....                |
| 7000243806..... | FRIENDSWOOD.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 128,287.....                       |                                              | 175,000.....                |
| 7000239306..... | ELKTON.....           | MD..... |           | 10/23/2019..... | 5.20.....        | 135,574.....                       |                                              | 186,000.....                |
| 7000241752..... | TYLER.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 4,279.....                         |                                              | 176,610.....                |
| 7000240718..... | SPARTA.....           | KY..... |           | 10/23/2019..... | 5.20.....        | 95,120.....                        |                                              | 151,000.....                |
| 7000244271..... | FAYETTEVILLE.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 100,168.....                       |                                              | 112,500.....                |
| 7000237923..... | RISING SUN.....       | MD..... |           | 10/23/2019..... | 5.20.....        | 106,776.....                       |                                              | 119,000.....                |
| 7000241891..... | LYKENS.....           | PA..... |           | 10/23/2019..... | 5.20.....        | 130,688.....                       |                                              | 167,971.....                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000239445..... | LOGANVILLE.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 98,186.....                        |                                              | 181,801.....                |
| 7000240994..... | BRONX.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 299,737.....                       |                                              | 397,603.....                |
| 7000239307..... | NEW PARIS.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 58,456.....                        |                                              | 70,000.....                 |
| 7000241420..... | MIAMI.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 27,761.....                        |                                              | 335,000.....                |
| 7000244132..... | WINDSOR.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 72,141.....                        |                                              | 115,192.....                |
| 7000242808..... | WEST MONROE.....    | LA..... |           | 10/23/2019..... | 5.20.....        | 75,112.....                        |                                              | 89,000.....                 |
| 7000238777..... | DRESSER.....        | WI..... |           | 10/23/2019..... | 5.20.....        | 59,523.....                        |                                              | 110,000.....                |
| 7000240661..... | NEWCASTLE.....      | OK..... |           | 10/23/2019..... | 5.20.....        | 138,615.....                       |                                              | 170,000.....                |
| 7000238444..... | WEST MONROE.....    | LA..... |           | 10/23/2019..... | 5.20.....        | 87,905.....                        |                                              | 115,000.....                |
| 7000239112..... | RAMSEY.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 79,257.....                        |                                              | 55,000.....                 |
| 7000241277..... | MARANA.....         | AZ..... |           | 10/23/2019..... | 5.20.....        | 115,091.....                       |                                              | 145,000.....                |
| 7000249037..... | LAKE PLACID.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 88,435.....                        |                                              | 165,000.....                |
| 7000242807..... | NATCHEZ.....        | MS..... |           | 10/23/2019..... | 5.20.....        | 104,329.....                       |                                              | 135,000.....                |
| 7000244659..... | CLAYTON.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 119,231.....                       |                                              | 210,000.....                |
| 7000238582..... | TAYLOR.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 91,746.....                        |                                              | 179,000.....                |
| 7000242751..... | STERLING.....       | CT..... |           | 10/23/2019..... | 5.20.....        | 123,205.....                       |                                              | 195,000.....                |
| 7000241753..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 35,255.....                        |                                              | 140,000.....                |
| 7000243805..... | MAUREPAS.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 140,038.....                       |                                              | 188,858.....                |
| 7000240046..... | DUNEDIN.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 210,253.....                       |                                              | 295,000.....                |
| 7000242080..... | SCRANTON.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 143,898.....                       |                                              | 271,948.....                |
| 7000240855..... | RIO RICO.....       | AZ..... |           | 10/23/2019..... | 5.20.....        | 82,909.....                        |                                              | 130,000.....                |
| 7000238253..... | ALBEMARLE.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 66,270.....                        |                                              | 190,000.....                |
| 7000241421..... | EL PASO.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 62,899.....                        |                                              | 132,670.....                |
| 7000240522..... | CARENCRO.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 134,162.....                       |                                              | 158,850.....                |
| 7000238391..... | LOVINGTON.....      | NM..... |           | 10/23/2019..... | 5.20.....        | 64,931.....                        |                                              | 140,000.....                |
| 7000239442..... | ALBANY.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 229,720.....                       |                                              | 296,000.....                |
| 7000239580..... | MANVEL.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 131,080.....                       |                                              | 212,000.....                |
| 7000238920..... | NEW PARIS.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 118,011.....                       |                                              | 175,000.....                |
| 7000243613..... | ALMENA.....         | WI..... |           | 10/23/2019..... | 5.20.....        | 89,651.....                        |                                              | 122,000.....                |
| 7000242138..... | NEWPORT NEWS.....   | VA..... |           | 10/23/2019..... | 5.20.....        | 157,966.....                       |                                              | 194,000.....                |
| 7000240660..... | SENATOBIA.....      | MS..... |           | 10/23/2019..... | 5.20.....        | 83,369.....                        |                                              | 118,257.....                |
| 7000243275..... | PIPESTONE.....      | MN..... |           | 10/23/2019..... | 5.20.....        | 66,261.....                        |                                              | 41,000.....                 |
| 7000242081..... | SAINT ALBANS.....   | NY..... |           | 10/23/2019..... | 5.20.....        | 289,030.....                       |                                              | 422,820.....                |
| 7000239637..... | CARO.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 41,412.....                        |                                              | 79,000.....                 |
| 7000239775..... | CORNING.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 31,202.....                        |                                              | 65,000.....                 |
| 7000244611..... | GLENARM.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 66,584.....                        |                                              | 103,500.....                |
| 7000237449..... | TALLAHASSEE.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 146,421.....                       |                                              | 168,000.....                |
| 7000241616..... | CHICAGO.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 312,108.....                       |                                              | 304,929.....                |
| 7000240854..... | EL PASO.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 86,898.....                        |                                              | 191,000.....                |
| 7000239110..... | TRAVELERS REST..... | SC..... |           | 10/23/2019..... | 5.20.....        | 72,463.....                        |                                              | 175,000.....                |
| 7000244134..... | KILLEEN.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 61,004.....                        |                                              | 135,000.....                |
| 7000242139..... | ROANOKE.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 43,079.....                        |                                              | 116,493.....                |
| 7000244467..... | HAYES.....          | VA..... |           | 10/23/2019..... | 5.20.....        | 169,933.....                       |                                              | 197,000.....                |
| 7000239581..... | DANIELSON.....      | CT..... |           | 10/23/2019..... | 5.20.....        | 124,847.....                       |                                              | 190,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000240239..... | CAPE CORAL.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 329,388.....                       |                                              | 350,000.....                |
| 7000242948..... | LONGS.....            | SC..... |           | 10/23/2019..... | 5.20.....        | 114,575.....                       |                                              | 180,000.....                |
| 7000243136..... | PHENIX.....           | VA..... |           | 10/23/2019..... | 5.20.....        | 70,253.....                        |                                              | 87,000.....                 |
| 7000238113..... | HAZEL.....            | KY..... |           | 10/23/2019..... | 5.20.....        | 51,655.....                        |                                              | 58,000.....                 |
| 7000240182..... | AURORA.....           | CO..... |           | 10/23/2019..... | 5.20.....        | 148,573.....                       |                                              | 428,000.....                |
| 7000239638..... | SEBRING.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 78,024.....                        |                                              | 140,000.....                |
| 7000241617..... | ELMWOOD PARK.....     | IL..... |           | 10/23/2019..... | 5.20.....        | 292,177.....                       |                                              | 350,831.....                |
| 7000244272..... | WEBSTER.....          | MA..... |           | 10/23/2019..... | 5.20.....        | 123,144.....                       |                                              | 168,570.....                |
| 7000238251..... | DINUBA.....           | CA..... |           | 10/23/2019..... | 5.20.....        | 146,364.....                       |                                              | 260,000.....                |
| 7000243807..... | JACKSONVILLE.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 170,960.....                       |                                              | 190,000.....                |
| 7000238298..... | MANSFIELD.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 66,433.....                        |                                              | 230,000.....                |
| 7000238774..... | OZARK.....            | MO..... |           | 10/23/2019..... | 5.20.....        | 83,436.....                        |                                              | 135,000.....                |
| 7000242893..... | PRAIRIEVILLE.....     | LA..... |           | 10/23/2019..... | 5.20.....        | 141,620.....                       |                                              | 225,000.....                |
| 7000241561..... | NORFOLK.....          | VA..... |           | 10/23/2019..... | 5.20.....        | 93,931.....                        |                                              | 128,000.....                |
| 7000242949..... | MONROE.....           | LA..... |           | 10/23/2019..... | 5.20.....        | 42,605.....                        |                                              | 55,000.....                 |
| 7000241455..... | JACKSONVILLE.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 116,925.....                       |                                              | 140,000.....                |
| 7000242560..... | RACINE.....           | WI..... |           | 10/23/2019..... | 5.20.....        | 148,299.....                       |                                              | 203,632.....                |
| 7000243139..... | BOAZ.....             | AL..... |           | 10/23/2019..... | 5.20.....        | 53,986.....                        |                                              | 65,000.....                 |
| 7000242421..... | HASLET.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 201,530.....                       |                                              | 234,000.....                |
| 7000240376..... | ANAHEIM.....          | CA..... |           | 10/23/2019..... | 5.20.....        | 179,785.....                       |                                              | 378,336.....                |
| 7000240714..... | BENTON.....           | LA..... |           | 10/23/2019..... | 5.20.....        | 158,091.....                       |                                              | 185,000.....                |
| 7000242892..... | WILLMAR.....          | MN..... |           | 10/23/2019..... | 5.20.....        | 125,223.....                       |                                              | 115,000.....                |
| 7000239773..... | PAHRUMP.....          | NV..... |           | 10/23/2019..... | 5.20.....        | 135,676.....                       |                                              | 312,000.....                |
| 7000238159..... | BROKEN ARROW.....     | OK..... |           | 10/23/2019..... | 5.20.....        | 91,129.....                        |                                              | 160,000.....                |
| 7000243421..... | BENTON.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 52,209.....                        |                                              | 50,500.....                 |
| 7000243892..... | PLATTSBURGH.....      | NY..... |           | 10/23/2019..... | 5.20.....        | 71,402.....                        |                                              | 119,032.....                |
| 7000242754..... | CHAPMANSBORO.....     | TN..... |           | 10/23/2019..... | 5.20.....        | 104,681.....                       |                                              | 200,000.....                |
| 7000243081..... | DELPHOS.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 54,416.....                        |                                              | 65,000.....                 |
| 7000243752..... | KILLEEN.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 120,851.....                       |                                              | 129,000.....                |
| 7000238302..... | CAMBRIDGE.....        | MN..... |           | 10/23/2019..... | 5.20.....        | 78,747.....                        |                                              | 210,000.....                |
| 7000239441..... | SAINT ALBANS.....     | NY..... |           | 10/23/2019..... | 5.20.....        | 426,524.....                       |                                              | 489,185.....                |
| 7000238773..... | SORRENTO.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 98,424.....                        |                                              | 225,000.....                |
| 7000242894..... | DENHAM SPRINGS.....   | LA..... |           | 10/23/2019..... | 5.20.....        | 142,123.....                       |                                              | 168,000.....                |
| 7000238440..... | DELMAR.....           | MD..... |           | 10/23/2019..... | 5.20.....        | 180,795.....                       |                                              | 195,000.....                |
| 7000243276..... | HICKORY.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 56,127.....                        |                                              | 130,000.....                |
| 7000240713..... | SAINTE GENEVIEVE..... | MO..... |           | 10/23/2019..... | 5.20.....        | 71,610.....                        |                                              | 100,000.....                |
| 7000242561..... | BROOKLYN.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 435,869.....                       |                                              | 491,340.....                |
| 7000241424..... | MT SOLON.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 70,828.....                        |                                              | 222,347.....                |
| 7000243138..... | BEAVER.....           | PA..... |           | 10/23/2019..... | 5.20.....        | 90,032.....                        |                                              | 195,000.....                |
| 7000244750..... | DOUGLASVILLE.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 18,727.....                        |                                              | 155,000.....                |
| 7000239969..... | SHELBY.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 68,052.....                        |                                              | 119,000.....                |
| 7000244080..... | HENDERSONVILLE.....   | TN..... |           | 10/23/2019..... | 5.20.....        | 170,923.....                       |                                              | 210,813.....                |
| 7000240042..... | SOMERSET.....         | KY..... |           | 10/23/2019..... | 5.20.....        | 97,025.....                        |                                              | 130,000.....                |
| 7000241563..... | CINCINNATI.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 42,765.....                        |                                              | 92,505.....                 |
| 7000242617..... | FRESNO.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 160,598.....                       |                                              | 185,233.....                |

SCHEDULE B - PART 2

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

| 1               | Location           |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|--------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                  | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City               | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000239298..... | CALHOUN.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 163,639.....                       |                                              | 190,000.....                |
| 7000240569..... | HOUMA.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 138,458.....                       |                                              | 180,000.....                |
| 7000238305..... | OCALA.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 76,224.....                        |                                              | 150,000.....                |
| 7000237445..... | RALEIGH.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 93,914.....                        |                                              | 170,613.....                |
| 7000249179..... | SAINT CLOUD.....   | FL..... |           | 10/23/2019..... | 5.20.....        | 168,292.....                       |                                              | 265,000.....                |
| 7000239827..... | ELEANOR.....       | WV..... |           | 10/23/2019..... | 5.20.....        | 127,901.....                       |                                              | 183,000.....                |
| 7000240907..... | FRISCO.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 170,027.....                       |                                              | 300,000.....                |
| 7000244421..... | GUYTON.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 98,923.....                        |                                              | 168,000.....                |
| 7000241896..... | PUEBLO.....        | CO..... |           | 10/23/2019..... | 5.20.....        | 174,994.....                       |                                              | 260,000.....                |
| 7000240712..... | HANNIBAL.....      | MO..... |           | 10/23/2019..... | 5.20.....        | 132,073.....                       |                                              | 149,750.....                |
| 7000238776..... | RICHMOND.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 97,260.....                        |                                              | 147,000.....                |
| 7000242895..... | PERRY.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 80,344.....                        |                                              | 112,500.....                |
| 7000241425..... | CAMDEN.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 57,478.....                        |                                              | 74,648.....                 |
| 7000239965..... | COCOA.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 73,408.....                        |                                              | 120,000.....                |
| 7000243561..... | MARICOPA.....      | AZ..... |           | 10/23/2019..... | 5.20.....        | 56,668.....                        |                                              | 175,000.....                |
| 7000242756..... | PENSACOLA.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 98,578.....                        |                                              | 135,000.....                |
| 7000243894..... | ABSECON.....       | NJ..... |           | 10/23/2019..... | 5.20.....        | 138,395.....                       |                                              | 151,326.....                |
| 7000238110..... | GREENVILLE.....    | SC..... |           | 10/23/2019..... | 5.20.....        | 103,198.....                       |                                              | 197,000.....                |
| 7000241902..... | BRONX.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 698,015.....                       |                                              | 531,093.....                |
| 7000238581..... | TRINIDAD.....      | CO..... |           | 10/23/2019..... | 5.20.....        | 110,376.....                       |                                              | 174,183.....                |
| 7000240374..... | UPPER DARBY.....   | PA..... |           | 10/23/2019..... | 5.20.....        | 48,133.....                        |                                              | 121,241.....                |
| 7000244083..... | SOUTH JORDAN.....  | UT..... |           | 10/23/2019..... | 5.20.....        | 166,383.....                       |                                              | 345,110.....                |
| 7000242618..... | FAYETTEVILLE.....  | NC..... |           | 10/23/2019..... | 5.20.....        | 141,745.....                       |                                              | 112,000.....                |
| 7000244139..... | EVANSVILLE.....    | IN..... |           | 10/23/2019..... | 5.20.....        | 110,698.....                       |                                              | 117,073.....                |
| 7000238299..... | CHALMETTE.....     | LA..... |           | 10/23/2019..... | 5.20.....        | 88,975.....                        |                                              | 142,000.....                |
| 7000242563..... | ROCK HILL.....     | SC..... |           | 10/23/2019..... | 5.20.....        | 161,809.....                       |                                              | 147,680.....                |
| 7000242230..... | CLOVIS.....        | NM..... |           | 10/23/2019..... | 5.20.....        | 124,100.....                       |                                              | 165,000.....                |
| 7000237920..... | EVANSVILLE.....    | IN..... |           | 10/23/2019..... | 5.20.....        | 147,634.....                       |                                              | 190,000.....                |
| 7000244179..... | LOWELL.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 96,071.....                        |                                              | 174,689.....                |
| 7000243949..... | MISHAWAKA.....     | IN..... |           | 10/23/2019..... | 5.20.....        | 27,482.....                        |                                              | 105,000.....                |
| 7000242896..... | BARTOW.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 116,891.....                       |                                              | 165,000.....                |
| 7000239157..... | MUSKEGON.....      | MI..... |           | 10/23/2019..... | 5.20.....        | 78,401.....                        |                                              | 160,500.....                |
| 7000238580..... | MCCOMB.....        | MS..... |           | 10/23/2019..... | 5.20.....        | 71,967.....                        |                                              | 55,000.....                 |
| 7000241898..... | JERSEY CITY.....   | NJ..... |           | 10/23/2019..... | 5.20.....        | 289,303.....                       |                                              | 395,875.....                |
| 7000240040..... | BAY.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 112,355.....                       |                                              | 134,000.....                |
| 7000244138..... | MATTHEWS.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 112,640.....                       |                                              | 250,000.....                |
| 7000243422..... | PECULIAR.....      | MO..... |           | 10/23/2019..... | 5.20.....        | 121,308.....                       |                                              | 225,000.....                |
| 7000243084..... | PLAIN DEALING..... | LA..... |           | 10/23/2019..... | 5.20.....        | 107,738.....                       |                                              | 101,000.....                |
| 7000240429..... | MIAMI GARDENS..... | FL..... |           | 10/23/2019..... | 5.20.....        | 146,989.....                       |                                              | 260,000.....                |
| 7000244127..... | BALTIMORE.....     | MD..... |           | 10/23/2019..... | 5.20.....        | 220,527.....                       |                                              | 224,805.....                |
| 7000243882..... | NORWOOD.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 254,180.....                       |                                              | 197,256.....                |
| 7000243885..... | HASLET.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 205,746.....                       |                                              | 354,000.....                |
| 7000249129..... | COLUMBUS.....      | OH..... |           | 10/23/2019..... | 5.20.....        | 204,145.....                       |                                              | 293,000.....                |
| 7000243842..... | MYRTLE BEACH.....  | SC..... |           | 10/23/2019..... | 5.20.....        | 227,037.....                       |                                              | 342,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000249127..... | SAVANNAH.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 213,625.....                       |                                              | 236,000.....                |
| 7000243228..... | CUMMING.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 193,389.....                       |                                              | 300,000.....                |
| 7000244702..... | CENTREVILLE.....    | VA..... |           | 10/23/2019..... | 5.20.....        | 190,873.....                       |                                              | 320,000.....                |
| 7000242983..... | MOUNT SHASTA.....   | CA..... |           | 10/23/2019..... | 5.20.....        | 214,313.....                       |                                              | 300,000.....                |
| 7000242846..... | BRANDYWINE.....     | MD..... |           | 10/23/2019..... | 5.20.....        | 259,474.....                       |                                              | 310,000.....                |
| 7000244174..... | PLYMPTON.....       | MA..... |           | 10/23/2019..... | 5.20.....        | 245,480.....                       |                                              | 304,362.....                |
| 7000244505..... | JAMAICA.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 671,102.....                       |                                              | 649,359.....                |
| 7000243933..... | UPPER MARLBORO..... | MD..... |           | 10/23/2019..... | 5.20.....        | 226,577.....                       |                                              | 323,927.....                |
| 7000243459..... | NORTH BEND.....     | WA..... |           | 10/23/2019..... | 5.20.....        | 350,365.....                       |                                              | 630,000.....                |
| 7000244684..... | BRISTOW.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 423,753.....                       |                                              | 560,000.....                |
| 7000243685..... | DENTON.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 213,148.....                       |                                              | 352,000.....                |
| 7000244069..... | CLINTON.....        | MD..... |           | 10/23/2019..... | 5.20.....        | 255,452.....                       |                                              | 293,787.....                |
| 7000244687..... | ROSLINDALE.....     | MA..... |           | 10/23/2019..... | 5.20.....        | 188,559.....                       |                                              | 452,377.....                |
| 7000249055..... | OXFORD.....         | CT..... |           | 10/23/2019..... | 5.20.....        | 256,842.....                       |                                              | 325,000.....                |
| 7000244486..... | ZEBULON.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 212,706.....                       |                                              | 315,000.....                |
| 7000244017..... | VALRICO.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 268,761.....                       |                                              | 285,000.....                |
| 7000244155..... | CIBOLO.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 218,203.....                       |                                              | 240,000.....                |
| 7000244637..... | QUINCY.....         | MA..... |           | 10/23/2019..... | 5.20.....        | 227,504.....                       |                                              | 434,250.....                |
| 7000243776..... | LA PLACE.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 233,329.....                       |                                              | 282,000.....                |
| 7000244113..... | HANOVER.....        | MA..... |           | 10/23/2019..... | 5.20.....        | 344,475.....                       |                                              | 390,000.....                |
| 7000242075..... | FREDERICKSBURG..... | VA..... |           | 10/23/2019..... | 5.20.....        | 351,247.....                       |                                              | 315,000.....                |
| 7000243860..... | LOMPOC.....         | CA..... |           | 10/23/2019..... | 5.20.....        | 343,330.....                       |                                              | 455,000.....                |
| 7000244720..... | PLYMOUTH.....       | MA..... |           | 10/23/2019..... | 5.20.....        | 183,626.....                       |                                              | 362,032.....                |
| 7000244724..... | BRICK.....          | NJ..... |           | 10/23/2019..... | 5.20.....        | 245,674.....                       |                                              | 264,656.....                |
| 7000244722..... | DESERT HILLS.....   | AZ..... |           | 10/23/2019..... | 5.20.....        | 337,177.....                       |                                              | 600,000.....                |
| 7000244248..... | SUITLAND.....       | MD..... |           | 10/23/2019..... | 5.20.....        | 225,364.....                       |                                              | 198,022.....                |
| 7000249101..... | WILMINGTON.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 200,499.....                       |                                              | 250,000.....                |
| 7000244676..... | VANCOUVER.....      | WA..... |           | 10/23/2019..... | 5.20.....        | 250,601.....                       |                                              | 375,000.....                |
| 7000243012..... | JAMUL.....          | CA..... |           | 10/23/2019..... | 5.20.....        | 318,380.....                       |                                              | 485,000.....                |
| 7000243205..... | DYERSBURG.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 179,251.....                       |                                              | 186,000.....                |
| 7000244674..... | BRONX.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 404,370.....                       |                                              | 526,843.....                |
| 7000237530..... | DURHAM.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 222,392.....                       |                                              | 146,278.....                |
| 7000242814..... | ACUSHNET.....       | MA..... |           | 10/23/2019..... | 5.20.....        | 228,773.....                       |                                              | 255,000.....                |
| 7000243476..... | MANDEVILLE.....     | LA..... |           | 10/23/2019..... | 5.20.....        | 203,791.....                       |                                              | 255,000.....                |
| 7000249182..... | ALBUQUERQUE.....    | NM..... |           | 10/23/2019..... | 5.20.....        | 198,683.....                       |                                              | 260,000.....                |
| 7000244284..... | TAUNTON.....        | MA..... |           | 10/23/2019..... | 5.20.....        | 205,639.....                       |                                              | 239,094.....                |
| 7000243479..... | SHREVEPORT.....     | LA..... |           | 10/23/2019..... | 5.20.....        | 205,725.....                       |                                              | 188,000.....                |
| 7000244623..... | AUBURN.....         | ME..... |           | 10/23/2019..... | 5.20.....        | 54,175.....                        |                                              | 305,398.....                |
| 7000244147..... | HEPHZIBAH.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 184,131.....                       |                                              | 131,885.....                |
| 7000243912..... | WOODHAVEN.....      | NY..... |           | 10/23/2019..... | 5.20.....        | 428,944.....                       |                                              | 662,408.....                |
| 7000243098..... | SHERWOOD.....       | OR..... |           | 10/23/2019..... | 5.20.....        | 190,930.....                       |                                              | 299,000.....                |
| 7000244085..... | WORCESTER.....      | MA..... |           | 10/23/2019..... | 5.20.....        | 188,192.....                       |                                              | 380,782.....                |
| 7000243903..... | TEMPLE HILLS.....   | MD..... |           | 10/23/2019..... | 5.20.....        | 392,535.....                       |                                              | 260,000.....                |
| 7000243902..... | RANDALLSTOWN.....   | MD..... |           | 10/23/2019..... | 5.20.....        | 255,463.....                       |                                              | 251,153.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000244086..... | FAIRHAVEN.....        | MA..... |           | 10/23/2019..... | 5.20.....        | 293,496.....                       |                                              | 270,000.....                |
| 7000243992..... | BAYTOWN.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 201,086.....                       |                                              | 207,972.....                |
| 7000244661..... | SNOHOMISH.....        | WA..... |           | 10/23/2019..... | 5.20.....        | 322,883.....                       |                                              | 565,000.....                |
| 7000244184..... | DISTRICT HEIGHTS..... | MD..... |           | 10/23/2019..... | 5.20.....        | 185,414.....                       |                                              | 230,863.....                |
| 7000243997..... | MILTON.....           | FL..... |           | 10/23/2019..... | 5.20.....        | 261,117.....                       |                                              | 180,000.....                |
| 7000243664..... | RIO RANCHO.....       | NM..... |           | 10/23/2019..... | 5.20.....        | 228,476.....                       |                                              | 270,000.....                |
| 7000244718..... | RINGOES.....          | NJ..... |           | 10/23/2019..... | 5.20.....        | 199,975.....                       |                                              | 352,011.....                |
| 7000249079..... | PEGRAM.....           | TN..... |           | 10/23/2019..... | 5.20.....        | 184,400.....                       |                                              | 250,000.....                |
| 7000241435..... | WASHINGTON.....       | DC..... |           | 10/23/2019..... | 5.20.....        | 198,250.....                       |                                              | 308,938.....                |
| 7000244130..... | ALBUQUERQUE.....      | NM..... |           | 10/23/2019..... | 5.20.....        | 204,265.....                       |                                              | 204,832.....                |
| 7000244274..... | WORCESTER.....        | MA..... |           | 10/23/2019..... | 5.20.....        | 244,713.....                       |                                              | 270,105.....                |
| 7000237603..... | AUSTIN.....           | TX..... |           | 10/23/2019..... | 5.32.....        | 264,337.....                       |                                              | 272,151.....                |
| 7000239106..... | DENVER.....           | CO..... |           | 10/23/2019..... | 4.33.....        | 313,500.....                       |                                              | 235,564.....                |
| 7000237705..... | PAWTUCKET.....        | RI..... |           | 10/23/2019..... | 5.15.....        | 216,353.....                       |                                              | 122,222.....                |
| 7000237553..... | CYPRESS.....          | TX..... |           | 10/23/2019..... | 4.94.....        | 244,776.....                       |                                              | 129,737.....                |
| 7000243863..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... | 4.93.....        | 317,950.....                       |                                              | 175,431.....                |
| 7000244680..... | PATERSON.....         | NJ..... |           | 10/23/2019..... | 5.30.....        | 227,265.....                       |                                              | 196,325.....                |
| 7000244461..... | ORLANDO.....          | FL..... |           | 10/23/2019..... | 4.66.....        | 196,678.....                       |                                              | 245,000.....                |
| 7000237609..... | TOMS RIVER.....       | NJ..... |           | 10/23/2019..... | 5.57.....        | 265,700.....                       |                                              | 420,000.....                |
| 7000237771..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... | 5.96.....        | 145,281.....                       |                                              | 141,353.....                |
| 7000242440..... | LAS VEGAS.....        | NV..... |           | 10/23/2019..... | 5.00.....        | 205,785.....                       |                                              | 137,391.....                |
| 7000243724..... | FORT WORTH.....       | TX..... |           | 10/23/2019..... | 4.86.....        | 234,890.....                       |                                              | 196,961.....                |
| 7000237620..... | COLUMBUS.....         | OH..... |           | 10/23/2019..... | 5.34.....        | 216,459.....                       |                                              | 174,678.....                |
| 7000239415..... | RIVERSIDE.....        | CA..... |           | 10/23/2019..... | 5.61.....        | 258,816.....                       |                                              | 236,177.....                |
| 7000242440..... | LAS VEGAS.....        | NV..... |           | 10/23/2019..... | 5.38.....        | 273,597.....                       |                                              | 137,391.....                |
| 7000242451..... | ATLANTA.....          | GA..... |           | 10/23/2019..... | 4.81.....        | 129,205.....                       |                                              | 122,043.....                |
| 7000241913..... | PHILADELPHIA.....     | PA..... |           | 10/23/2019..... | 4.51.....        | 273,973.....                       |                                              | 90,421.....                 |
| 7000243724..... | FORT WORTH.....       | TX..... |           | 10/23/2019..... | 4.52.....        | 180,886.....                       |                                              | 196,961.....                |
| 7000237726..... | DENVER.....           | CO..... |           | 10/23/2019..... | 5.34.....        | 381,891.....                       |                                              | 162,901.....                |
| 7000244515..... | WASHINGTON.....       | DC..... |           | 10/23/2019..... | 5.49.....        | 380,347.....                       |                                              | 372,687.....                |
| 7000241839..... | DALLAS.....           | TX..... |           | 10/23/2019..... | 5.19.....        | 279,176.....                       |                                              | 183,634.....                |
| 7000242403..... | MIAMI.....            | FL..... |           | 10/23/2019..... | 5.16.....        | 426,840.....                       |                                              | 155,000.....                |
| 7000241616..... | CHICAGO.....          | IL..... |           | 10/23/2019..... | 5.32.....        | 447,590.....                       |                                              | 304,929.....                |
| 7000241817..... | BROOKLYN.....         | NY..... |           | 10/23/2019..... | 5.79.....        | 741,113.....                       |                                              | 559,226.....                |
| 7000237771..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... | 5.52.....        | 250,126.....                       |                                              | 141,353.....                |
| 7000244515..... | WASHINGTON.....       | DC..... |           | 10/23/2019..... | 5.80.....        | 355,451.....                       |                                              | 372,687.....                |
| 7000242062..... | PHILADELPHIA.....     | PA..... |           | 10/23/2019..... | 5.13.....        | 316,992.....                       |                                              | 114,330.....                |
| 7000237727..... | RALEIGH.....          | NC..... |           | 10/23/2019..... | 4.69.....        | 225,977.....                       |                                              | 97,870.....                 |
| 7000240092..... | FRANKLIN.....         | TN..... |           | 10/23/2019..... | 5.48.....        | 445,066.....                       |                                              | 399,391.....                |
| 7000237603..... | AUSTIN.....           | TX..... |           | 10/23/2019..... | 4.99.....        | 242,298.....                       |                                              | 272,151.....                |
| 7000237429..... | FORT WORTH.....       | TX..... |           | 10/23/2019..... | 4.58.....        | 148,670.....                       |                                              | 161,140.....                |
| 7000237726..... | DENVER.....           | CO..... |           | 10/23/2019..... | 5.44.....        | 183,171.....                       |                                              | 162,901.....                |
| 7000242440..... | LAS VEGAS.....        | NV..... |           | 10/23/2019..... | 4.99.....        | 289,086.....                       |                                              | 137,391.....                |
| 7000241842..... | DALLAS.....           | TX..... |           | 10/23/2019..... | 5.64.....        | 195,190.....                       |                                              | 168,000.....                |
| 7000237726..... | DENVER.....           | CO..... |           | 10/23/2019..... | 5.20.....        | 206,919.....                       |                                              | 162,901.....                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1                                                                                                | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|--------------------------------------------------------------------------------------------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                                                                                                  | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number                                                                                      | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000242250.....                                                                                  | HOUSTON.....          | TX..... |           | 10/23/2019..... | 5.30.....        | 69,194.....                        |                                              | 158,034.....                |
| 7000241842.....                                                                                  | DALLAS.....           | TX..... |           | 10/23/2019..... | 5.58.....        | 325,805.....                       |                                              | 168,000.....                |
| 7000237603.....                                                                                  | AUSTIN.....           | TX..... |           | 10/23/2019..... | 5.38.....        | 314,666.....                       |                                              | 272,151.....                |
| 7000242236.....                                                                                  | HOUSTON.....          | TX..... |           | 10/23/2019..... | 4.90.....        | 287,754.....                       |                                              | 186,140.....                |
| 7000237603.....                                                                                  | AUSTIN.....           | TX..... |           | 10/23/2019..... | 5.40.....        | 366,373.....                       |                                              | 272,151.....                |
| 7000242387.....                                                                                  | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.48.....        | 188,078.....                       |                                              | 202,034.....                |
| 7000241913.....                                                                                  | PHILADELPHIA.....     | PA..... |           | 10/23/2019..... | 5.01.....        | 237,924.....                       |                                              | 90,421.....                 |
| 7000237468.....                                                                                  | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 4.83.....        | 221,999.....                       |                                              | 188,000.....                |
| 7000242451.....                                                                                  | ATLANTA.....          | GA..... |           | 10/23/2019..... | 5.30.....        | 225,143.....                       |                                              | 122,043.....                |
| 7000237726.....                                                                                  | DENVER.....           | CO..... |           | 10/23/2019..... | 5.35.....        | 223,608.....                       |                                              | 162,901.....                |
| 7000241591.....                                                                                  | COLUMBUS.....         | OH..... |           | 10/23/2019..... | 5.27.....        | 262,514.....                       |                                              | 46,389.....                 |
| 7000244461.....                                                                                  | ORLANDO.....          | FL..... |           | 10/23/2019..... | 5.26.....        | 219,657.....                       |                                              | 245,000.....                |
| 7000239455.....                                                                                  | MANCHESTER.....       | NH..... |           | 10/23/2019..... | 4.97.....        | 271,494.....                       |                                              | 291,200.....                |
| 7000240994.....                                                                                  | BRONX.....            | NY..... |           | 10/23/2019..... | 6.33.....        | 485,913.....                       |                                              | 397,603.....                |
| 7000249151.....                                                                                  | JERSEY CITY.....      | NJ..... |           | 10/23/2019..... | 4.78.....        | 338,803.....                       |                                              | 241,181.....                |
| 7000237362.....                                                                                  | ORLANDO.....          | FL..... |           | 10/23/2019..... | 4.78.....        | 209,839.....                       |                                              | 190,000.....                |
| 7000239027.....                                                                                  | CHICAGO.....          | IL..... |           | 10/23/2019..... | 5.61.....        | 213,526.....                       |                                              | 239,940.....                |
| 7000242440.....                                                                                  | LAS VEGAS.....        | NV..... |           | 10/23/2019..... | 5.14.....        | 186,408.....                       |                                              | 137,391.....                |
| 7000244089.....                                                                                  | PORT SAINT LUCIE..... | FL..... |           | 10/23/2019..... | 5.48.....        | 227,239.....                       |                                              | 205,000.....                |
| 7000241496.....                                                                                  | HOUSTON.....          | TX..... |           | 10/23/2019..... | 4.91.....        | 275,878.....                       |                                              | 113,231.....                |
| 0299999. Total - Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed..... |                       |         |           |                 |                  | 297,663,962.....                   | 0.....                                       | 432,949,955.....            |
| Mortgages in Good Standing - Residential Mortgages - All Other                                   |                       |         |           |                 |                  |                                    |                                              |                             |
| OV2623857.....                                                                                   | SYLMAR.....           | CA..... |           | 12/18/2019..... | 5.42.....        | 470,431.....                       |                                              | 565,000.....                |
| OV2607891.....                                                                                   | LOS ANGELES.....      | CA..... |           | 12/18/2019..... | 5.58.....        | 351,163.....                       |                                              | 445,000.....                |
| OV2552479.....                                                                                   | STOCKTON.....         | CA..... |           | 12/18/2019..... | 5.54.....        | 232,269.....                       |                                              | 309,000.....                |
| OV2648697.....                                                                                   | SANTA CLARITA.....    | CA..... |           | 12/18/2019..... | 5.18.....        | 418,653.....                       |                                              | 315,000.....                |
| OV2630891.....                                                                                   | NEWARK.....           | NJ..... |           | 12/18/2019..... | 5.39.....        | 281,707.....                       |                                              | 415,000.....                |
| OV2569860.....                                                                                   | ANCHORAGE.....        | AK..... |           | 12/18/2019..... | 5.71.....        | 218,093.....                       |                                              | 246,000.....                |
| OV2675796.....                                                                                   | SACRAMENTO.....       | CA..... |           | 12/18/2019..... | 5.29.....        | 216,490.....                       |                                              | 281,000.....                |
| OV2642416.....                                                                                   | THORNTON.....         | CO..... |           | 12/18/2019..... | 4.67.....        | 285,150.....                       |                                              | 330,000.....                |
| OV2735326.....                                                                                   | TAYLORSVILLE.....     | UT..... |           | 12/18/2019..... | 4.98.....        | 269,321.....                       |                                              | 310,000.....                |
| OV2614802.....                                                                                   | EAGLE MOUNTAIN.....   | UT..... |           | 12/18/2019..... | 4.64.....        | 368,280.....                       |                                              | 422,000.....                |
| OV2638959.....                                                                                   | EDMONDS.....          | WA..... |           | 12/18/2019..... | 4.84.....        | 207,140.....                       |                                              | 235,000.....                |
| OV2541077.....                                                                                   | BURBANK.....          | CA..... |           | 12/18/2019..... | 5.42.....        | 555,631.....                       |                                              | 685,000.....                |
| OV2651501.....                                                                                   | ARDEN.....            | NC..... |           | 12/18/2019..... | 4.72.....        | 289,556.....                       |                                              | 352,000.....                |
| OV2580933.....                                                                                   | FAIR OAKS.....        | CA..... |           | 12/18/2019..... | 5.16.....        | 310,529.....                       |                                              | 392,000.....                |
| OV2612624.....                                                                                   | FONTANA.....          | CA..... |           | 12/18/2019..... | 5.21.....        | 440,758.....                       |                                              | 569,000.....                |
| OV2548765.....                                                                                   | SEVIERVILLE.....      | TN..... |           | 12/18/2019..... | 5.15.....        | 238,569.....                       |                                              | 187,000.....                |
| OV2556195.....                                                                                   | AUSTIN.....           | TX..... |           | 12/18/2019..... | 5.49.....        | 357,170.....                       |                                              | 600,000.....                |
| OV2716544.....                                                                                   | BOZEMAN.....          | MT..... |           | 12/18/2019..... | 5.24.....        | 398,978.....                       |                                              | 740,000.....                |
| OV2629385.....                                                                                   | KATY.....             | TX..... |           | 12/18/2019..... | 5.74.....        | 211,165.....                       |                                              | 252,000.....                |
| OV2620152.....                                                                                   | IRVING.....           | TX..... |           | 12/18/2019..... | 5.51.....        | 253,171.....                       |                                              | 310,000.....                |
| OV2540555.....                                                                                   | GRASS VALLEY.....     | CA..... |           | 12/18/2019..... | 4.91.....        | 277,121.....                       |                                              | 382,000.....                |
| OV2650334.....                                                                                   | DEDHAM.....           | MA..... |           | 12/18/2019..... | 5.00.....        | 585,901.....                       |                                              | 810,000.....                |

E05.54

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1              | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2694412..... | SAINT LOUIS PARK..... | MN..... |           | 12/18/2019..... | 4.64.....        | 256,266.....                       |                                              | 320,000.....                |
| OV2743984..... | ORLANDO.....          | FL..... |           | 12/18/2019..... | 5.17.....        | 227,318.....                       |                                              | 315,000.....                |
| OV2532173..... | LOS ANGELES.....      | CA..... |           | 12/18/2019..... | 5.39.....        | 321,256.....                       |                                              | 395,000.....                |
| OV2597542..... | ESSEX.....            | CT..... |           | 12/18/2019..... | 5.84.....        | 188,437.....                       |                                              | 230,000.....                |
| OV2636240..... | DENVER.....           | CO..... |           | 12/18/2019..... | 4.92.....        | 483,632.....                       |                                              | 555,000.....                |
| OV2660888..... | METHUEN.....          | MA..... |           | 12/18/2019..... | 5.75.....        | 356,787.....                       |                                              | 495,000.....                |
| OV2665035..... | BALTIMORE.....        | MD..... |           | 12/18/2019..... | 5.63.....        | 131,399.....                       |                                              | 160,000.....                |
| OV2538416..... | BAKERSFIELD.....      | CA..... |           | 12/18/2019..... | 4.88.....        | 178,586.....                       |                                              | 219,000.....                |
| OV2726071..... | NEWARK.....           | NJ..... |           | 12/18/2019..... | 4.87.....        | 227,748.....                       |                                              | 320,000.....                |
| OV2553157..... | SANTA ANA AREA.....   | CA..... |           | 12/18/2019..... | 5.67.....        | 662,081.....                       |                                              | 840,000.....                |
| OV2650321..... | FRIENDSWOOD.....      | TX..... |           | 12/18/2019..... | 4.75.....        | 293,080.....                       |                                              | 378,000.....                |
| OV2674677..... | SAN DIEGO.....        | CA..... |           | 12/18/2019..... | 5.41.....        | 400,892.....                       |                                              | 640,000.....                |
| OV2630386..... | NEW ROCHELLE.....     | NY..... |           | 12/18/2019..... | 4.56.....        | 352,260.....                       |                                              | 525,000.....                |
| OV2714343..... | SOUTHFIELD.....       | MI..... |           | 12/18/2019..... | 3.99.....        | 85,786.....                        |                                              | 106,000.....                |
| OV2655853..... | PLANTATION.....       | FL..... |           | 12/18/2019..... | 5.57.....        | 254,527.....                       |                                              | 315,000.....                |
| OV2594879..... | WHITTIER.....         | CA..... |           | 12/18/2019..... | 5.15.....        | 403,192.....                       |                                              | 495,000.....                |
| OV2655364..... | LAWRENCE.....         | MA..... |           | 12/18/2019..... | 5.27.....        | 366,365.....                       |                                              | 502,000.....                |
| OV2634871..... | CAPE CORAL.....       | FL..... |           | 12/18/2019..... | 5.66.....        | 455,324.....                       |                                              | 565,000.....                |
| OV2666015..... | BOISE.....            | ID..... |           | 12/18/2019..... | 5.72.....        | 293,327.....                       |                                              | 415,000.....                |
| OV2735325..... | NORTH HIGHLANDS.....  | CA..... |           | 12/18/2019..... | 4.82.....        | 215,701.....                       |                                              | 263,000.....                |
| OV2614361..... | LAS VEGAS.....        | NV..... |           | 12/18/2019..... | 6.03.....        | 233,029.....                       |                                              | 400,000.....                |
| OV2718363..... | KILL DEVIL HILLS..... | NC..... |           | 12/18/2019..... | 4.82.....        | 246,024.....                       |                                              | 301,000.....                |
| OV2623174..... | OAK PARK.....         | IL..... |           | 12/18/2019..... | 5.21.....        | 544,008.....                       |                                              | 750,000.....                |
| OV2677503..... | NORWALK.....          | CT..... |           | 12/18/2019..... | 5.69.....        | 237,728.....                       |                                              | 279,000.....                |
| OV2624867..... | FRESNO.....           | CA..... |           | 12/18/2019..... | 4.67.....        | 177,381.....                       |                                              | 238,000.....                |
| OV2630891..... | NEWARK.....           | NJ..... |           | 12/18/2019..... | 5.39.....        | 289,005.....                       |                                              | 415,000.....                |
| OV2536852..... | OXNARD.....           | CA..... |           | 12/18/2019..... | 5.52.....        | 364,016.....                       |                                              | 440,000.....                |
| OV2598220..... | ASHLAND.....          | OR..... |           | 12/18/2019..... | 5.83.....        | 236,093.....                       |                                              | 355,000.....                |
| OV2551430..... | NORTH HOLLYWOOD.....  | CA..... |           | 12/18/2019..... | 5.40.....        | 314,805.....                       |                                              | 585,000.....                |
| OV2742820..... | GOODLETTSVILLE.....   | TN..... |           | 12/18/2019..... | 5.24.....        | 246,829.....                       |                                              | 350,000.....                |
| OV2736157..... | CINCINNATI.....       | OH..... |           | 12/18/2019..... | 5.04.....        | 180,770.....                       |                                              | 215,000.....                |
| OV2662383..... | SHELBY TOWNSHIP.....  | MI..... |           | 12/18/2019..... | 4.58.....        | 132,742.....                       |                                              | 170,000.....                |
| OV2735301..... | LOS ANGELES.....      | CA..... |           | 12/18/2019..... | 5.30.....        | 385,874.....                       |                                              | 820,000.....                |
| OV2559859..... | ROUND ROCK.....       | TX..... |           | 12/18/2019..... | 7.44.....        | 154,276.....                       |                                              | 245,000.....                |
| OV2607137..... | COARSEGOLD.....       | CA..... |           | 12/18/2019..... | 5.62.....        | 241,316.....                       |                                              | 289,000.....                |
| OV2688124..... | PALMDALE.....         | CA..... |           | 12/18/2019..... | 5.25.....        | 214,305.....                       |                                              | 400,000.....                |
| OV2617485..... | CAROL STREAM.....     | IL..... |           | 12/18/2019..... | 5.49.....        | 257,790.....                       |                                              | 295,000.....                |
| OV2744343..... | SOUTH LAKE TAHOE..... | CA..... |           | 12/18/2019..... | 4.77.....        | 285,676.....                       |                                              | 348,000.....                |
| OV2695104..... | DELAWARE.....         | OH..... |           | 12/18/2019..... | 4.68.....        | 148,846.....                       |                                              | 178,000.....                |
| OV2708290..... | LOS ANGELES.....      | CA..... |           | 12/18/2019..... | 4.92.....        | 562,156.....                       |                                              | 780,000.....                |
| OV2630042..... | PORTLAND.....         | OR..... |           | 12/18/2019..... | 5.50.....        | 232,956.....                       |                                              | 285,000.....                |
| OV2676463..... | WASHINGTON.....       | DC..... |           | 12/18/2019..... | 5.42.....        | 237,001.....                       |                                              | 330,000.....                |
| OV2742049..... | LYNNWOOD.....         | WA..... |           | 12/18/2019..... | 4.57.....        | 488,007.....                       |                                              | 625,000.....                |
| OV2716544..... | BOZEMAN.....          | MT..... |           | 12/18/2019..... | 5.24.....        | 391,678.....                       |                                              | 740,000.....                |
| OV2599231..... | CHANDLER.....         | AZ..... |           | 12/18/2019..... | 5.54.....        | 296,064.....                       |                                              | 360,000.....                |



SCHEDULE B - PART 2

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

| 1              | Location                  |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|---------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                         | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                      | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2661382..... | MIAMI.....                | FL..... |           | 12/18/2019..... | 4.72.....        | 321,017.....                       |                                              | 330,000.....                |
| OV2663117..... | ESCONDIDO.....            | CA..... |           | 12/18/2019..... | 5.28.....        | 378,364.....                       |                                              | 505,000.....                |
| OV2685909..... | WESTMORE.....             | VT..... |           | 12/18/2019..... | 4.39.....        | 222,617.....                       |                                              | 280,000.....                |
| OV2642506..... | PHOENIX.....              | AZ..... |           | 12/18/2019..... | 5.15.....        | 351,580.....                       |                                              | 315,000.....                |
| OV2743999..... | SALT LAKE CITY.....       | UT..... |           | 12/18/2019..... | 5.08.....        | 409,624.....                       |                                              | 550,000.....                |
| OV2746714..... | WESTFIELD.....            | NJ..... |           | 12/18/2019..... | 4.71.....        | 358,610.....                       |                                              | 500,000.....                |
| OV2720671..... | SPARKS.....               | NV..... |           | 12/18/2019..... | 5.08.....        | 200,274.....                       |                                              | 230,000.....                |
| OV2540134..... | BAYTOWN.....              | TX..... |           | 12/18/2019..... | 5.26.....        | 197,567.....                       |                                              | 230,000.....                |
| OV2675270..... | GOODYEAR.....             | AZ..... |           | 12/18/2019..... | 5.57.....        | 210,597.....                       |                                              | 272,000.....                |
| OV2695562..... | AUSTIN.....               | TX..... |           | 12/18/2019..... | 5.34.....        | 241,142.....                       |                                              | 290,000.....                |
| OV2642286..... | MEDFORD.....              | OR..... |           | 12/18/2019..... | 4.80.....        | 217,671.....                       |                                              | 261,000.....                |
| OV2700613..... | WESTCHESTER.....          | IL..... |           | 12/18/2019..... | 5.27.....        | 223,815.....                       |                                              | 262,000.....                |
| OV2744161..... | BOSTON.....               | MA..... |           | 12/18/2019..... | 4.19.....        | 829,952.....                       |                                              | 1,200,000.....              |
| OV2695562..... | AUSTIN.....               | TX..... |           | 12/18/2019..... | 4.24.....        | 473,351.....                       |                                              | 290,000.....                |
| OV2551455..... | ROCKLIN.....              | CA..... |           | 12/18/2019..... | 5.17.....        | 360,355.....                       |                                              | 432,102.....                |
| OV2553156..... | HURRICANE.....            | UT..... |           | 12/18/2019..... | 5.10.....        | 320,057.....                       |                                              | 390,000.....                |
| OV2631052..... | SALEM.....                | OR..... |           | 12/18/2019..... | 5.97.....        | 368,157.....                       |                                              | 423,000.....                |
| OV2642506..... | PHOENIX.....              | AZ..... |           | 12/18/2019..... | 5.26.....        | 230,370.....                       |                                              | 315,000.....                |
| OV2719079..... | WINTER PARK.....          | FL..... |           | 12/18/2019..... | 4.94.....        | 328,880.....                       |                                              | 400,500.....                |
| OV2556002..... | SAINT SIMONS ISLAND.....  | GA..... |           | 12/18/2019..... | 5.14.....        | 341,933.....                       |                                              | 420,000.....                |
| OV2616951..... | PUYALLUP.....             | WA..... |           | 12/18/2019..... | 5.20.....        | 295,320.....                       |                                              | 360,000.....                |
| OV2581624..... | SEVIERVILLE.....          | TN..... |           | 12/18/2019..... | 5.90.....        | 217,900.....                       |                                              | 265,000.....                |
| OV2596671..... | HAWTHORNE.....            | CA..... |           | 12/18/2019..... | 5.50.....        | 412,581.....                       |                                              | 495,000.....                |
| OV2666015..... | BOISE.....                | ID..... |           | 12/18/2019..... | 5.72.....        | 293,339.....                       |                                              | 415,000.....                |
| OV2693255..... | BAYONNE.....              | NJ..... |           | 12/18/2019..... | 5.22.....        | 292,710.....                       |                                              | 405,000.....                |
| OV2698819..... | MONROE.....               | WA..... |           | 12/18/2019..... | 5.25.....        | 362,306.....                       |                                              | 500,000.....                |
| OV2676529..... | OLATHE.....               | KS..... |           | 12/18/2019..... | 5.16.....        | 158,913.....                       |                                              | 190,000.....                |
| OV2745546..... | FORESTVILLE.....          | CA..... |           | 12/18/2019..... | 3.93.....        | 297,919.....                       |                                              | 393,000.....                |
| OV2732289..... | FILLMORE.....             | CA..... |           | 12/18/2019..... | 4.43.....        | 353,062.....                       |                                              | 501,000.....                |
| OV2547788..... | ELK GROVE.....            | CA..... |           | 12/18/2019..... | 5.58.....        | 271,383.....                       |                                              | 345,000.....                |
| OV2695651..... | NORTH LAS VEGAS.....      | NV..... |           | 12/18/2019..... | 4.93.....        | 238,089.....                       |                                              | 296,000.....                |
| OV2624866..... | RANCHO MIRAGE.....        | CA..... |           | 12/18/2019..... | 5.68.....        | 365,537.....                       |                                              | 470,000.....                |
| OV2640265..... | ESCONDIDO.....            | CA..... |           | 12/18/2019..... | 5.10.....        | 347,458.....                       |                                              | 422,000.....                |
| OV2713763..... | KISSIMMEE.....            | FL..... |           | 12/18/2019..... | 5.36.....        | 188,620.....                       |                                              | 571,000.....                |
| OV2746181..... | NEWMAN.....               | CA..... |           | 12/18/2019..... | 4.83.....        | 266,491.....                       |                                              | 395,000.....                |
| OV2648708..... | ARVADA.....               | CO..... |           | 12/18/2019..... | 5.02.....        | 341,424.....                       |                                              | 390,000.....                |
| OV2614361..... | LAS VEGAS.....            | NV..... |           | 12/18/2019..... | 5.70.....        | 288,036.....                       |                                              | 400,000.....                |
| OV2736028..... | RANCHO MISSION VIEJO..... | CA..... |           | 12/18/2019..... | 4.74.....        | 588,037.....                       |                                              | 735,000.....                |
| OV2667586..... | SEDRO WOOLLEY.....        | WA..... |           | 12/18/2019..... | 4.54.....        | 138,598.....                       |                                              | 190,000.....                |
| OV2616974..... | SOUTH AMBOY.....          | NJ..... |           | 12/18/2019..... | 5.79.....        | 232,762.....                       |                                              | 285,000.....                |
| OV2640278..... | LAWRENCE.....             | MA..... |           | 12/18/2019..... | 5.23.....        | 312,497.....                       |                                              | 432,000.....                |
| OV2610096..... | CHARLES TOWN.....         | WV..... |           | 12/18/2019..... | 5.04.....        | 321,491.....                       |                                              | 415,000.....                |
| OV2672656..... | NAMPA.....                | ID..... |           | 12/18/2019..... | 5.63.....        | 206,974.....                       |                                              | 275,000.....                |
| OV2659543..... | DAVIE.....                | FL..... |           | 12/18/2019..... | 5.27.....        | 314,809.....                       |                                              | 378,000.....                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1              | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2558706..... | PARK RIDGE.....       | IL..... |           | 12/18/2019..... | 5.50.....        | 270,205.....                       |                                              | 326,000.....                |
| OV2665563..... | AUBURN.....           | AL..... |           | 12/18/2019..... | 5.01.....        | 142,923.....                       |                                              | 160,000.....                |
| OV2699147..... | AUBURN.....           | WA..... |           | 12/18/2019..... | 4.34.....        | 312,289.....                       |                                              | 389,000.....                |
| OV2744547..... | KATY.....             | TX..... |           | 12/18/2019..... | 4.97.....        | 220,843.....                       |                                              | 280,500.....                |
| OV2685908..... | BATAVIA.....          | IL..... |           | 12/18/2019..... | 5.53.....        | 191,265.....                       |                                              | 261,000.....                |
| OV2743995..... | CENTRALIA.....        | WA..... |           | 12/18/2019..... | 4.91.....        | 137,799.....                       |                                              | 180,000.....                |
| OV2599918..... | SOUTH LAKE TAHOE..... | CA..... |           | 12/18/2019..... | 5.20.....        | 381,869.....                       |                                              | 463,000.....                |
| OV2716544..... | BOZEMAN.....          | MT..... |           | 12/18/2019..... | 5.24.....        | 536,651.....                       |                                              | 740,000.....                |
| OV2598851..... | VIRGINIA BEACH.....   | VA..... |           | 12/18/2019..... | 5.73.....        | 358,232.....                       |                                              | 420,000.....                |
| OV2616405..... | SCOTTSDALE.....       | AZ..... |           | 12/18/2019..... | 5.86.....        | 386,936.....                       |                                              | 305,000.....                |
| OV2660220..... | SPOKANE VLY.....      | WA..... |           | 12/18/2019..... | 4.49.....        | 255,939.....                       |                                              | 330,000.....                |
| OV2611094..... | RANCHO MIRAGE.....    | CA..... |           | 12/18/2019..... | 5.58.....        | 467,411.....                       |                                              | 625,000.....                |
| OV2622511..... | SACRAMENTO.....       | CA..... |           | 12/18/2019..... | 5.69.....        | 193,608.....                       |                                              | 225,000.....                |
| OV2548315..... | BLUE RIDGE.....       | GA..... |           | 12/18/2019..... | 5.29.....        | 308,127.....                       |                                              | 390,000.....                |
| OV2616961..... | RIVERSIDE.....        | CA..... |           | 12/18/2019..... | 5.82.....        | 351,692.....                       |                                              | 425,000.....                |
| OV2696381..... | NORWOOD.....          | MA..... |           | 12/18/2019..... | 4.72.....        | 466,936.....                       |                                              | 630,000.....                |
| OV2629405..... | BIG BEAR CITY.....    | CA..... |           | 12/18/2019..... | 5.63.....        | 304,273.....                       |                                              | 370,000.....                |
| OV2688864..... | HESPERIA.....         | CA..... |           | 12/18/2019..... | 4.87.....        | 223,775.....                       |                                              | 270,000.....                |
| OV2632243..... | PORTLAND.....         | ME..... |           | 12/18/2019..... | 5.65.....        | 449,070.....                       |                                              | 635,000.....                |
| OV2661382..... | MIAMI.....            | FL..... |           | 12/18/2019..... | 5.57.....        | 291,080.....                       |                                              | 330,000.....                |
| OV2736794..... | PUYALLUP.....         | WA..... |           | 12/18/2019..... | 5.06.....        | 208,560.....                       |                                              | 292,000.....                |
| OV2731653..... | FONTANA.....          | CA..... |           | 12/18/2019..... | 4.43.....        | 385,128.....                       |                                              | 405,000.....                |
| OV2559973..... | MERCED.....           | CA..... |           | 12/18/2019..... | 5.12.....        | 222,405.....                       |                                              | 267,000.....                |
| OV2612583..... | OAKLAND.....          | CA..... |           | 12/18/2019..... | 5.15.....        | 541,953.....                       |                                              | 745,000.....                |
| OV2607127..... | TULARE.....           | CA..... |           | 12/18/2019..... | 5.49.....        | 164,250.....                       |                                              | 185,000.....                |
| OV2670115..... | GALVESTON.....        | TX..... |           | 12/18/2019..... | 5.31.....        | 229,114.....                       |                                              | 285,000.....                |
| OV2603078..... | BROCKTON.....         | MA..... |           | 12/18/2019..... | 5.66.....        | 380,975.....                       |                                              | 525,000.....                |
| OV2630109..... | AVENTURA.....         | FL..... |           | 12/18/2019..... | 5.64.....        | 140,259.....                       |                                              | 170,000.....                |
| OV2740349..... | MULLINS.....          | SC..... |           | 12/18/2019..... | 4.93.....        | 288,085.....                       |                                              | 330,000.....                |
| OV2676028..... | LAUDERHILL.....       | FL..... |           | 12/18/2019..... | 5.66.....        | 244,263.....                       |                                              | 281,000.....                |
| OV2720694..... | SECAUCUS.....         | NJ..... |           | 12/18/2019..... | 5.19.....        | 315,395.....                       |                                              | 465,000.....                |
| OV2627534..... | LAKE FOREST.....      | CA..... |           | 12/18/2019..... | 5.49.....        | 261,869.....                       |                                              | 325,000.....                |
| OV2685695..... | PFLUGERVILLE.....     | TX..... |           | 12/18/2019..... | 4.73.....        | 185,459.....                       |                                              | 225,000.....                |
| OV2697603..... | COTTAGE GROVE.....    | OR..... |           | 12/18/2019..... | 5.37.....        | 253,833.....                       |                                              | 350,000.....                |
| OV2705816..... | TUMWATER.....         | WA..... |           | 12/18/2019..... | 4.79.....        | 288,197.....                       |                                              | 360,000.....                |
| OV2661382..... | MIAMI.....            | FL..... |           | 12/18/2019..... | 5.57.....        | 240,308.....                       |                                              | 330,000.....                |
| OV2651502..... | CELEBRATION.....      | FL..... |           | 12/18/2019..... | 5.01.....        | 180,763.....                       |                                              | 203,000.....                |
| OV2644007..... | MANCHESTER.....       | NH..... |           | 12/18/2019..... | 4.55.....        | 226,957.....                       |                                              | 311,000.....                |
| OV2664371..... | BAILEY.....           | CO..... |           | 12/18/2019..... | 5.43.....        | 256,716.....                       |                                              | 340,500.....                |
| OV2691439..... | UPPER MARLBORO.....   | MD..... |           | 12/18/2019..... | 4.34.....        | 309,474.....                       |                                              | 380,000.....                |
| OV2695106..... | BLUE RIDGE.....       | GA..... |           | 12/18/2019..... | 4.94.....        | 155,408.....                       |                                              | 189,400.....                |
| OV2612612..... | MELROSE PARK.....     | IL..... |           | 12/18/2019..... | 5.64.....        | 117,281.....                       |                                              | 141,000.....                |
| OV2568875..... | HOUSTON.....          | TX..... |           | 12/18/2019..... | 5.53.....        | 344,232.....                       |                                              | 435,000.....                |
| OV2551570..... | FRANKFORT.....        | KY..... |           | 12/18/2019..... | 5.67.....        | 209,773.....                       |                                              | 253,000.....                |
| OV2642958..... | DECATUR.....          | GA..... |           | 12/18/2019..... | 4.86.....        | 305,910.....                       |                                              | 370,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location                           |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|------------------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                                  | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                               | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2659542..... | CLINTON.....                       | UT..... |           | 12/18/2019..... | 4.72.....        | 229,587.....                       |                                              | 276,500.....                |
| OV2548944..... | STOUGHTON.....                     | MA..... |           | 12/18/2019..... | 5.51.....        | 435,510.....                       |                                              | 570,000.....                |
| OV2655224..... | HIALEAH.....                       | FL..... |           | 12/18/2019..... | 4.66.....        | 253,117.....                       |                                              | 352,000.....                |
| OV2735301..... | LOS ANGELES.....                   | CA..... |           | 12/18/2019..... | 4.01.....        | 613,309.....                       |                                              | 820,000.....                |
| OV2575449..... | LONG BEACH.....                    | CA..... |           | 12/18/2019..... | 5.05.....        | 375,891.....                       |                                              | 438,000.....                |
| OV2614301..... | EAST STROUDSBURG.....              | PA..... |           | 12/18/2019..... | 5.58.....        | 175,405.....                       |                                              | 260,000.....                |
| OV2635871..... | RICHMOND.....                      | CA..... |           | 12/18/2019..... | 5.54.....        | 234,602.....                       |                                              | 300,000.....                |
| OV2606423..... | ROHNERT PARK.....                  | CA..... |           | 12/18/2019..... | 5.85.....        | 347,414.....                       |                                              | 450,000.....                |
| OV2611100..... | MADISON.....                       | AL..... |           | 12/18/2019..... | 5.74.....        | 160,191.....                       |                                              | 206,000.....                |
| OV2614802..... | EAGLE MOUNTAIN.....                | UT..... |           | 12/18/2019..... | 4.63.....        | 369,189.....                       |                                              | 422,000.....                |
| OV2529961..... | LA MESA.....                       | CA..... |           | 12/18/2019..... | 5.26.....        | 347,987.....                       |                                              | 450,000.....                |
| OV2611095..... | ELK GROVE.....                     | CA..... |           | 12/18/2019..... | 4.71.....        | 328,517.....                       |                                              | 397,000.....                |
| OV2626078..... | OAKLAND.....                       | CA..... |           | 12/18/2019..... | 4.90.....        | 532,211.....                       |                                              | 805,000.....                |
| OV2676473..... | SMYRNA.....                        | GA..... |           | 12/18/2019..... | 4.58.....        | 138,946.....                       |                                              | 167,000.....                |
| OV2553214..... | LOS ANGELES.....                   | CA..... |           | 12/18/2019..... | 5.49.....        | 354,005.....                       |                                              | 600,000.....                |
| OV2633518..... | MARYSVILLE.....                    | CA..... |           | 12/18/2019..... | 5.24.....        | 293,424.....                       |                                              | 400,000.....                |
| OV2734021..... | AUSTIN.....                        | TX..... |           | 12/18/2019..... | 4.71.....        | 240,209.....                       |                                              | 254,500.....                |
| OV2617358..... | RIALTO.....                        | CA..... |           | 12/18/2019..... | 4.71.....        | 227,874.....                       |                                              | 260,000.....                |
| OV2610410..... | WILMINGTON.....                    | CA..... |           | 12/18/2019..... | 5.53.....        | 312,164.....                       |                                              | 455,000.....                |
| OV2667628..... | GLENDALE.....                      | AZ..... |           | 12/18/2019..... | 4.69.....        | 214,820.....                       |                                              | 300,000.....                |
| OV2676824..... | CARSON.....                        | CA..... |           | 12/18/2019..... | 5.55.....        | 483,464.....                       |                                              | 590,000.....                |
| OV2666756..... | BUDA.....                          | TX..... |           | 12/18/2019..... | 4.84.....        | 166,058.....                       |                                              | 201,500.....                |
| OV2529961..... | LA MESA.....                       | CA..... |           | 12/18/2019..... | 4.96.....        | 327,840.....                       |                                              | 450,000.....                |
| OV2627703..... | CORONA.....                        | CA..... |           | 12/18/2019..... | 5.65.....        | 423,120.....                       |                                              | 590,000.....                |
| OV2617345..... | TOLLESON.....                      | AZ..... |           | 12/18/2019..... | 5.15.....        | 168,044.....                       |                                              | 215,000.....                |
| OV2539384..... | LOS ANGELES (NORTHRIDGE AREA)..... | CA..... |           | 12/18/2019..... | 5.26.....        | 565,331.....                       |                                              | 695,000.....                |
| OV2666103..... | WYLIE.....                         | TX..... |           | 12/18/2019..... | 5.67.....        | 268,798.....                       |                                              | 325,000.....                |
| OV2607922..... | LAS VEGAS.....                     | NV..... |           | 12/18/2019..... | 5.55.....        | 338,259.....                       |                                              | 435,000.....                |
| OV2648663..... | PUNTA GORDA.....                   | FL..... |           | 12/18/2019..... | 4.92.....        | 224,036.....                       |                                              | 300,000.....                |
| OV2661370..... | SALEM.....                         | OR..... |           | 12/18/2019..... | 4.87.....        | 380,005.....                       |                                              | 534,000.....                |
| OV2549465..... | MARIPOSA.....                      | CA..... |           | 12/18/2019..... | 5.50.....        | 260,905.....                       |                                              | 319,000.....                |
| OV2639805..... | WINCHESTER.....                    | CA..... |           | 12/18/2019..... | 5.06.....        | 316,110.....                       |                                              | 390,000.....                |
| OV2666015..... | BOISE.....                         | ID..... |           | 12/18/2019..... | 5.74.....        | 292,606.....                       |                                              | 415,000.....                |
| OV2614811..... | BROCKTON.....                      | MA..... |           | 12/18/2019..... | 5.70.....        | 254,592.....                       |                                              | 290,000.....                |
| OV2640315..... | TEMPE.....                         | AZ..... |           | 12/18/2019..... | 5.53.....        | 319,159.....                       |                                              | 407,000.....                |
| OV2720691..... | ADA.....                           | MI..... |           | 12/18/2019..... | 5.29.....        | 368,051.....                       |                                              | 447,000.....                |
| OV2613518..... | MURRIETA.....                      | CA..... |           | 12/18/2019..... | 4.68.....        | 366,441.....                       |                                              | 460,000.....                |
| OV2606871..... | FRESNO.....                        | CA..... |           | 12/18/2019..... | 5.42.....        | 237,117.....                       |                                              | 305,000.....                |
| OV2614361..... | LAS VEGAS.....                     | NV..... |           | 12/18/2019..... | 5.96.....        | 206,444.....                       |                                              | 400,000.....                |
| OV2656736..... | DALLAS.....                        | TX..... |           | 12/18/2019..... | 5.09.....        | 231,974.....                       |                                              | 287,000.....                |
| OV2668085..... | PRINCETON.....                     | TX..... |           | 12/18/2019..... | 5.47.....        | 186,612.....                       |                                              | 225,000.....                |
| OV2744031..... | MIAMI.....                         | FL..... |           | 12/18/2019..... | 4.61.....        | 200,221.....                       |                                              | 327,000.....                |
| OV2630608..... | WOODLAND.....                      | CA..... |           | 12/18/2019..... | 5.13.....        | 213,652.....                       |                                              | 331,000.....                |
| OV2617525..... | MISSOURI CITY.....                 | TX..... |           | 12/18/2019..... | 5.48.....        | 379,478.....                       |                                              | 465,000.....                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1              | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2726245..... | CHESTER.....          | NY..... |           | 12/18/2019..... | 3.90.....        | 156,396.....                       |                                              | 210,000.....                |
| OV2616012..... | HAWTHORNE.....        | CA..... |           | 12/18/2019..... | 5.40.....        | 592,932.....                       |                                              | 760,000.....                |
| OV2576732..... | MANTECA.....          | CA..... |           | 12/18/2019..... | 5.81.....        | 288,477.....                       |                                              | 355,000.....                |
| OV2653152..... | CASTLE ROCK.....      | CO..... |           | 12/18/2019..... | 4.65.....        | 322,325.....                       |                                              | 392,000.....                |
| OV2689606..... | ESCONDIDO.....        | CA..... |           | 12/18/2019..... | 4.67.....        | 433,809.....                       |                                              | 535,000.....                |
| OV2548893..... | SPRING HILL.....      | FL..... |           | 12/18/2019..... | 5.18.....        | 107,217.....                       |                                              | 127,000.....                |
| OV2683503..... | VANCOUVER.....        | WA..... |           | 12/18/2019..... | 5.50.....        | 256,608.....                       |                                              | 338,000.....                |
| OV2670782..... | AURORA.....           | CO..... |           | 12/18/2019..... | 5.29.....        | 246,407.....                       |                                              | 343,000.....                |
| OV2745821..... | FORT LAUDERDALE.....  | FL..... |           | 12/18/2019..... | 4.65.....        | 311,077.....                       |                                              | 400,000.....                |
| OV2616972..... | SILVERDALE.....       | WA..... |           | 12/18/2019..... | 5.20.....        | 247,681.....                       |                                              | 320,000.....                |
| OV2649519..... | NASHVILLE.....        | TN..... |           | 12/18/2019..... | 5.67.....        | 274,157.....                       |                                              | 240,000.....                |
| OV2610090..... | BAKERSFIELD.....      | CA..... |           | 12/18/2019..... | 6.02.....        | 230,136.....                       |                                              | 280,000.....                |
| OV2628256..... | OAKLEY.....           | CA..... |           | 12/18/2019..... | 5.20.....        | 410,250.....                       |                                              | 495,000.....                |
| OV2608267..... | SEATTLE.....          | WA..... |           | 12/18/2019..... | 5.12.....        | 428,296.....                       |                                              | 556,000.....                |
| OV2621812..... | SANFORD.....          | FL..... |           | 12/18/2019..... | 5.23.....        | 269,566.....                       |                                              | 335,000.....                |
| OV2655663..... | SWEET HOME.....       | OR..... |           | 12/18/2019..... | 4.54.....        | 121,926.....                       |                                              | 160,000.....                |
| OV2633405..... | MIRAMAR.....          | FL..... |           | 12/18/2019..... | 5.40.....        | 284,375.....                       |                                              | 340,000.....                |
| OV2736165..... | ALDIE.....            | VA..... |           | 12/18/2019..... | 5.44.....        | 685,045.....                       |                                              | 850,000.....                |
| OV2665076..... | POMONA.....           | CA..... |           | 12/18/2019..... | 5.23.....        | 327,885.....                       |                                              | 430,000.....                |
| OV2746187..... | LANCASTER.....        | TX..... |           | 12/18/2019..... | 4.84.....        | 133,221.....                       |                                              | 175,000.....                |
| OV2678982..... | COMPTON.....          | CA..... |           | 12/18/2019..... | 4.70.....        | 340,547.....                       |                                              | 500,000.....                |
| OV2642506..... | PHOENIX.....          | AZ..... |           | 12/18/2019..... | 5.55.....        | 262,303.....                       |                                              | 315,000.....                |
| OV2746525..... | GLENDALE.....         | AZ..... |           | 12/18/2019..... | 4.71.....        | 216,178.....                       |                                              | 285,000.....                |
| OV2599231..... | CHANDLER.....         | AZ..... |           | 12/18/2019..... | 5.84.....        | 145,888.....                       |                                              | 360,000.....                |
| OV2601901..... | CHICAGO.....          | IL..... |           | 12/18/2019..... | 5.05.....        | 420,342.....                       |                                              | 540,000.....                |
| OV2691231..... | STOCKTON.....         | CA..... |           | 12/18/2019..... | 4.68.....        | 265,943.....                       |                                              | 370,000.....                |
| OV2642155..... | NASHVILLE.....        | TN..... |           | 12/18/2019..... | 4.97.....        | 410,047.....                       |                                              | 500,000.....                |
| OV2666015..... | BOISE.....            | ID..... |           | 12/18/2019..... | 5.74.....        | 292,598.....                       |                                              | 415,000.....                |
| OV2629925..... | COCONUT CREEK.....    | FL..... |           | 12/18/2019..... | 5.30.....        | 261,635.....                       |                                              | 325,000.....                |
| OV2714209..... | HEMET.....            | CA..... |           | 12/18/2019..... | 5.09.....        | 238,439.....                       |                                              | 311,000.....                |
| OV2682918..... | CAMAS.....            | WA..... |           | 12/18/2019..... | 5.38.....        | 347,228.....                       |                                              | 574,000.....                |
| OV2662115..... | HENDERSONVILLE.....   | NC..... |           | 12/18/2019..... | 5.24.....        | 226,602.....                       |                                              | 275,000.....                |
| OV2716544..... | BOZEMAN.....          | MT..... |           | 12/18/2019..... | 4.93.....        | 374,270.....                       |                                              | 740,000.....                |
| OV2676026..... | TANEYTOWN.....        | MD..... |           | 12/18/2019..... | 4.49.....        | 223,910.....                       |                                              | 284,000.....                |
| OV2631060..... | SAN DIEGO.....        | CA..... |           | 12/18/2019..... | 5.40.....        | 667,901.....                       |                                              | 915,000.....                |
| OV2658872..... | MIAMI LAKES.....      | FL..... |           | 12/18/2019..... | 5.58.....        | 222,897.....                       |                                              | 287,000.....                |
| OV2599115..... | LAKEWOOD.....         | WA..... |           | 12/18/2019..... | 6.17.....        | 241,895.....                       |                                              | 364,000.....                |
| OV2663406..... | COLORADO SPRINGS..... | CO..... |           | 12/18/2019..... | 4.55.....        | 259,424.....                       |                                              | 425,000.....                |
| OV2610329..... | NASHVILLE.....        | TN..... |           | 12/18/2019..... | 5.19.....        | 277,523.....                       |                                              | 335,000.....                |
| OV2626059..... | MARYVILLE.....        | TN..... |           | 12/18/2019..... | 5.36.....        | 317,207.....                       |                                              | 365,000.....                |
| OV2717555..... | LAKEWOOD.....         | CO..... |           | 12/18/2019..... | 3.96.....        | 321,087.....                       |                                              | 419,000.....                |
| OV2627829..... | LOS ANGELES.....      | CA..... |           | 12/18/2019..... | 5.60.....        | 358,592.....                       |                                              | 900,000.....                |
| OV2742002..... | LATHROP.....          | CA..... |           | 12/18/2019..... | 5.03.....        | 246,323.....                       |                                              | 330,000.....                |
| OV2672157..... | WILLIS.....           | TX..... |           | 12/18/2019..... | 4.75.....        | 89,702.....                        |                                              | 120,000.....                |
| OV2676039..... | DALLAS.....           | GA..... |           | 12/18/2019..... | 5.12.....        | 139,648.....                       |                                              | 168,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location                 |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|--------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                        | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                     | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2663406..... | COLORADO SPRINGS.....    | CO..... |           | 12/18/2019..... | 4.70.....        | 325,720.....                       |                                              | 425,000.....                |
| OV2636619..... | BAKERSFIELD.....         | CA..... |           | 12/18/2019..... | 5.24.....        | 268,101.....                       |                                              | 350,000.....                |
| OV2551991..... | PORTLAND.....            | OR..... |           | 12/18/2019..... | 5.51.....        | 422,549.....                       |                                              | 350,000.....                |
| OV2663726..... | MINNEAPOLIS.....         | MN..... |           | 12/18/2019..... | 5.07.....        | 575,066.....                       |                                              | 750,000.....                |
| OV2710464..... | RIVERSIDE.....           | CA..... |           | 12/18/2019..... | 4.76.....        | 280,739.....                       |                                              | 325,000.....                |
| OV2666797..... | SALEM.....               | OR..... |           | 12/18/2019..... | 4.77.....        | 325,810.....                       |                                              | 315,000.....                |
| OV2644039..... | SAN DIEGO.....           | CA..... |           | 12/18/2019..... | 5.30.....        | 271,036.....                       |                                              | 325,000.....                |
| OV2677343..... | CHARLESTON.....          | SC..... |           | 12/18/2019..... | 5.23.....        | 198,981.....                       |                                              | 232,000.....                |
| OV2720736..... | COLORADO SPRINGS.....    | CO..... |           | 12/18/2019..... | 4.82.....        | 308,606.....                       |                                              | 385,000.....                |
| OV2677525..... | OAKLAND.....             | CA..... |           | 12/18/2019..... | 5.47.....        | 362,533.....                       |                                              | 475,000.....                |
| OV2623836..... | CAPE CORAL.....          | FL..... |           | 12/18/2019..... | 5.74.....        | 234,863.....                       |                                              | 335,000.....                |
| OV2624206..... | PEARLAND.....            | TX..... |           | 12/18/2019..... | 5.72.....        | 147,383.....                       |                                              | 165,000.....                |
| OV2635384..... | NORTH TOPSAIL BEACH..... | NC..... |           | 12/18/2019..... | 5.14.....        | 215,870.....                       |                                              | 261,000.....                |
| OV2718735..... | CHARLOTTE.....           | NC..... |           | 12/18/2019..... | 4.37.....        | 171,360.....                       |                                              | 210,000.....                |
| OV2644039..... | SAN DIEGO.....           | CA..... |           | 12/18/2019..... | 5.21.....        | 777,774.....                       |                                              | 325,000.....                |
| OV2607448..... | HOUSTON.....             | TX..... |           | 12/18/2019..... | 5.06.....        | 226,961.....                       |                                              | 285,000.....                |
| OV2542990..... | NORCROSS.....            | GA..... |           | 12/18/2019..... | 5.38.....        | 191,007.....                       |                                              | 230,000.....                |
| OV2548834..... | JERSEY CITY.....         | NJ..... |           | 12/18/2019..... | 5.20.....        | 1,080,143.....                     |                                              | 480,000.....                |
| OV2710326..... | LACEY.....               | WA..... |           | 12/18/2019..... | 4.52.....        | 258,413.....                       |                                              | 320,000.....                |
| OV2644037..... | LOS ANGELES.....         | CA..... |           | 12/18/2019..... | 4.80.....        | 710,711.....                       |                                              | 835,000.....                |
| OV2650506..... | SEVIERVILLE.....         | TN..... |           | 12/18/2019..... | 5.66.....        | 371,338.....                       |                                              | 475,000.....                |
| OV2681322..... | TEMPE.....               | AZ..... |           | 12/18/2019..... | 5.27.....        | 310,471.....                       |                                              | 377,000.....                |
| OV2533163..... | WEST CHESTER.....        | PA..... |           | 12/18/2019..... | 5.48.....        | 237,088.....                       |                                              | 286,000.....                |
| OV2614973..... | DALLAS.....              | TX..... |           | 12/18/2019..... | 4.95.....        | 271,179.....                       |                                              | 350,000.....                |
| OV2740121..... | HUNTSVILLE.....          | AL..... |           | 12/18/2019..... | 4.28.....        | 113,757.....                       |                                              | 140,000.....                |
| OV2650558..... | PEMBROKE PINES.....      | FL..... |           | 12/18/2019..... | 5.71.....        | 293,725.....                       |                                              | 355,000.....                |
| OV2606402..... | MAMMOTH LAKES.....       | CA..... |           | 12/18/2019..... | 5.26.....        | 173,489.....                       |                                              | 210,000.....                |
| OV2609583..... | COMMERCE CITY.....       | CO..... |           | 12/18/2019..... | 5.21.....        | 289,522.....                       |                                              | 374,000.....                |
| OV2548765..... | SEVIERVILLE.....         | TN..... |           | 12/18/2019..... | 5.26.....        | 160,499.....                       |                                              | 187,000.....                |
| OV2684174..... | EUGENE.....              | OR..... |           | 12/18/2019..... | 4.38.....        | 419,351.....                       |                                              | 560,000.....                |
| OV2716510..... | DYER.....                | IN..... |           | 12/18/2019..... | 4.51.....        | 227,639.....                       |                                              | 280,000.....                |
| OV2650270..... | MCKINNEY.....            | TX..... |           | 12/18/2019..... | 5.35.....        | 264,867.....                       |                                              | 300,000.....                |
| OV2654970..... | MESQUITE.....            | TX..... |           | 12/18/2019..... | 4.64.....        | 168,166.....                       |                                              | 202,000.....                |
| OV2559977..... | SAN DIEGO.....           | CA..... |           | 12/18/2019..... | 4.74.....        | 363,733.....                       |                                              | 475,000.....                |
| OV2543054..... | SAINT CHARLES.....       | MO..... |           | 12/18/2019..... | 5.25.....        | 258,591.....                       |                                              | 350,000.....                |
| OV2551478..... | BOUNTIFUL.....           | UT..... |           | 12/18/2019..... | 5.34.....        | 240,186.....                       |                                              | 312,000.....                |
| OV2726542..... | BRADENTON.....           | FL..... |           | 12/18/2019..... | 5.36.....        | 260,357.....                       |                                              | 296,000.....                |
| OV2603030..... | SALT LAKE CITY.....      | UT..... |           | 12/18/2019..... | 5.67.....        | 233,199.....                       |                                              | 330,000.....                |
| OV2744513..... | GEORGETOWN.....          | TX..... |           | 12/18/2019..... | 3.88.....        | 197,215.....                       |                                              | 248,000.....                |
| OV2641805..... | NEWMAN.....              | CA..... |           | 12/18/2019..... | 4.96.....        | 208,551.....                       |                                              | 268,000.....                |
| OV2653899..... | AUSTIN.....              | TX..... |           | 12/18/2019..... | 5.00.....        | 356,006.....                       |                                              | 255,500.....                |
| OV2597899..... | STOCKTON.....            | CA..... |           | 12/18/2019..... | 5.38.....        | 441,602.....                       |                                              | 530,000.....                |
| OV2720745..... | ORLANDO.....             | FL..... |           | 12/18/2019..... | 5.39.....        | 242,517.....                       |                                              | 313,000.....                |
| OV2607257..... | MIDLAND.....             | TX..... |           | 12/18/2019..... | 5.89.....        | 186,277.....                       |                                              | 241,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2635416..... | FONTANA.....          | CA..... |           | 12/18/2019..... | 5.54.....        | 397,903.....                       |                                              | 510,000.....                |
| OV2673620..... | WEST VALLEY CITY..... | UT..... |           | 12/18/2019..... | 5.57.....        | 318,203.....                       |                                              | 415,000.....                |
| OV2678868..... | NAPLES.....           | FL..... |           | 12/18/2019..... | 5.75.....        | 449,253.....                       |                                              | 555,000.....                |
| OV2667690..... | LAYTON.....           | UT..... |           | 12/18/2019..... | 5.33.....        | 220,365.....                       |                                              | 270,000.....                |
| OV2738367..... | SAINT LOUIS PARK..... | MN..... |           | 12/18/2019..... | 5.09.....        | 229,781.....                       |                                              | 275,000.....                |
| OV2678378..... | SOUTH ELGIN.....      | IL..... |           | 12/18/2019..... | 5.45.....        | 321,596.....                       |                                              | 370,000.....                |
| OV2671090..... | CHICAGO.....          | IL..... |           | 12/18/2019..... | 5.45.....        | 336,154.....                       |                                              | 440,000.....                |
| OV2718052..... | ARLINGTON.....        | TX..... |           | 12/18/2019..... | 5.29.....        | 241,443.....                       |                                              | 313,000.....                |
| OV2537873..... | DUNCANVILLE.....      | TX..... |           | 12/18/2019..... | 4.99.....        | 142,440.....                       |                                              | 173,000.....                |
| OV2664284..... | HOUSTON.....          | TX..... |           | 12/18/2019..... | 4.91.....        | 246,637.....                       |                                              | 170,000.....                |
| OV2670456..... | NEWNAN.....           | GA..... |           | 12/18/2019..... | 4.65.....        | 134,367.....                       |                                              | 176,000.....                |
| OV2682792..... | FRANKLIN.....         | NC..... |           | 12/18/2019..... | 4.66.....        | 118,100.....                       |                                              | 142,000.....                |
| OV2688051..... | PUYALLUP.....         | WA..... |           | 12/18/2019..... | 4.38.....        | 313,100.....                       |                                              | 373,000.....                |
| OV2730560..... | NORTH MIAMI.....      | FL..... |           | 12/18/2019..... | 4.40.....        | 296,458.....                       |                                              | 390,000.....                |
| OV2655172..... | MYRTLE BEACH.....     | SC..... |           | 12/18/2019..... | 5.17.....        | 249,433.....                       |                                              | 303,000.....                |
| OV2661574..... | REDDING.....          | CA..... |           | 12/18/2019..... | 4.75.....        | 305,350.....                       |                                              | 380,000.....                |
| OV2688051..... | PUYALLUP.....         | WA..... |           | 12/18/2019..... | 4.97.....        | 273,564.....                       |                                              | 373,000.....                |
| OV2609288..... | METHUEN.....          | MA..... |           | 12/18/2019..... | 5.38.....        | 270,583.....                       |                                              | 370,000.....                |
| OV2547767..... | SPRING.....           | TX..... |           | 12/18/2019..... | 5.28.....        | 295,464.....                       |                                              | 360,000.....                |
| OV2744331..... | LA PUENTE.....        | CA..... |           | 12/18/2019..... | 5.06.....        | 328,495.....                       |                                              | 400,000.....                |
| OV2649519..... | NASHVILLE.....        | TN..... |           | 12/18/2019..... | 5.20.....        | 168,370.....                       |                                              | 240,000.....                |
| OV2718403..... | LYNWOOD.....          | CA..... |           | 12/18/2019..... | 5.41.....        | 468,118.....                       |                                              | 650,000.....                |
| OV2634452..... | TAMPA.....            | FL..... |           | 12/18/2019..... | 5.74.....        | 207,849.....                       |                                              | 340,000.....                |
| OV2620591..... | WAIPAHU.....          | HI..... |           | 12/18/2019..... | 4.77.....        | 513,409.....                       |                                              | 680,000.....                |
| OV2743999..... | SALT LAKE CITY.....   | UT..... |           | 12/18/2019..... | 4.24.....        | 273,313.....                       |                                              | 550,000.....                |
| OV2695651..... | NORTH LAS VEGAS.....  | NV..... |           | 12/18/2019..... | 4.91.....        | 222,443.....                       |                                              | 296,000.....                |
| OV2690562..... | NOKOMIS.....          | FL..... |           | 12/18/2019..... | 4.81.....        | 233,495.....                       |                                              | 290,000.....                |
| OV2740909..... | NASHVILLE.....        | TN..... |           | 12/18/2019..... | 5.40.....        | 256,419.....                       |                                              | 500,000.....                |
| OV2679558..... | ATHENS.....           | GA..... |           | 12/18/2019..... | 4.73.....        | 228,383.....                       |                                              | 284,000.....                |
| OV2628565..... | SANTA MARIA.....      | CA..... |           | 12/18/2019..... | 4.93.....        | 331,850.....                       |                                              | 440,000.....                |
| OV2627680..... | LOMPOC.....           | CA..... |           | 12/18/2019..... | 4.62.....        | 239,006.....                       |                                              | 315,000.....                |
| OV2746510..... | PORTLAND.....         | OR..... |           | 12/18/2019..... | 4.80.....        | 368,490.....                       |                                              | 511,500.....                |
| OV2665374..... | INGLEWOOD.....        | CA..... |           | 12/18/2019..... | 5.66.....        | 414,402.....                       |                                              | 605,000.....                |
| OV2642008..... | SAN TAN VALLEY.....   | AZ..... |           | 12/18/2019..... | 5.52.....        | 311,992.....                       |                                              | 357,000.....                |
| OV2729880..... | RANCHO CUCAMONGA..... | CA..... |           | 12/18/2019..... | 5.19.....        | 409,832.....                       |                                              | 500,000.....                |
| OV2674518..... | MIDDLEBORO.....       | MA..... |           | 12/18/2019..... | 5.50.....        | 222,401.....                       |                                              | 309,000.....                |
| OV2606163..... | PROVIDENCE.....       | RI..... |           | 12/18/2019..... | 5.03.....        | 619,553.....                       |                                              | 315,000.....                |
| OV2632082..... | REDDING.....          | CA..... |           | 12/18/2019..... | 5.54.....        | 304,367.....                       |                                              | 417,000.....                |
| OV2641806..... | GILBERT.....          | AZ..... |           | 12/18/2019..... | 5.48.....        | 271,555.....                       |                                              | 353,000.....                |
| OV2621990..... | LAS VEGAS.....        | NV..... |           | 12/18/2019..... | 5.96.....        | 214,396.....                       |                                              | 230,000.....                |
| OV2569086..... | WESTMINSTER.....      | CA..... |           | 12/18/2019..... | 5.01.....        | 461,926.....                       |                                              | 670,000.....                |
| OV2676495..... | WOODWAY.....          | TX..... |           | 12/18/2019..... | 5.29.....        | 206,869.....                       |                                              | 282,500.....                |
| OV2547560..... | CATHEDRAL CITY.....   | CA..... |           | 12/18/2019..... | 5.12.....        | 281,113.....                       |                                              | 360,000.....                |
| OV2623025..... | CELEBRATION.....      | FL..... |           | 12/18/2019..... | 5.57.....        | 368,128.....                       |                                              | 418,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location                        |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|---------------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                               | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                            | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2633715..... | DURHAM.....                     | NC..... |           | 12/18/2019..... | 4.95.....        | 261,065.....                       |                                              | 314,000.....                |
| OV2684186..... | (PACOIMA AREA) LOS ANGELES..... | CA..... |           | 12/18/2019..... | 5.36.....        | 439,434.....                       |                                              | 540,000.....                |
| OV2668604..... | ORLAND PARK.....                | IL..... |           | 12/18/2019..... | 5.03.....        | 106,530.....                       |                                              | 130,000.....                |
| OV2699390..... | SANTA ROSA.....                 | CA..... |           | 12/18/2019..... | 4.70.....        | 415,854.....                       |                                              | 580,000.....                |
| OV2642155..... | NASHVILLE.....                  | TN..... |           | 12/18/2019..... | 5.31.....        | 321,312.....                       |                                              | 500,000.....                |
| OV2710133..... | NAMPA.....                      | ID..... |           | 12/18/2019..... | 5.34.....        | 209,848.....                       |                                              | 237,500.....                |
| OV2547924..... | MORTON GROVE.....               | IL..... |           | 12/18/2019..... | 5.65.....        | 288,943.....                       |                                              | 355,000.....                |
| OV2658221..... | ROWLETT.....                    | TX..... |           | 12/18/2019..... | 5.51.....        | 261,772.....                       |                                              | 325,000.....                |
| OV2609113..... | BLOOMINGTON.....                | MN..... |           | 12/18/2019..... | 5.51.....        | 151,142.....                       |                                              | 190,000.....                |
| OV2710466..... | CANOGA PARK.....                | CA..... |           | 12/18/2019..... | 4.73.....        | 226,055.....                       |                                              | 277,000.....                |
| OV2714514..... | ALBUQUERQUE.....                | NM..... |           | 12/18/2019..... | 5.21.....        | 286,539.....                       |                                              | 400,000.....                |
| OV2691253..... | LOS BANOS.....                  | CA..... |           | 12/18/2019..... | 5.24.....        | 262,216.....                       |                                              | 322,000.....                |
| OV2605568..... | FERNLEY.....                    | NV..... |           | 12/18/2019..... | 5.74.....        | 242,141.....                       |                                              | 291,000.....                |
| OV2613977..... | KEAAU.....                      | HI..... |           | 12/18/2019..... | 5.31.....        | 332,150.....                       |                                              | 400,000.....                |
| OV2721061..... | CAMARILLO.....                  | CA..... |           | 12/18/2019..... | 4.37.....        | 492,526.....                       |                                              | 615,000.....                |
| OV2606012..... | PFLUGERVILLE.....               | TX..... |           | 12/18/2019..... | 4.90.....        | 224,747.....                       |                                              | 270,500.....                |
| OV2731613..... | MASCOT.....                     | TN..... |           | 12/18/2019..... | 4.25.....        | 147,611.....                       |                                              | 188,000.....                |
| OV2683946..... | TAMPA.....                      | FL..... |           | 12/18/2019..... | 4.89.....        | 180,798.....                       |                                              | 190,000.....                |
| OV2559451..... | LAKE WORTH.....                 | FL..... |           | 12/18/2019..... | 5.14.....        | 114,833.....                       |                                              | 140,000.....                |
| OV2620940..... | MORENO VALLEY.....              | CA..... |           | 12/18/2019..... | 5.06.....        | 306,904.....                       |                                              | 370,000.....                |
| OV2635066..... | LOS ANGELES.....                | CA..... |           | 12/18/2019..... | 5.22.....        | 592,873.....                       |                                              | 780,000.....                |
| OV2639487..... | LAS VEGAS.....                  | NV..... |           | 12/18/2019..... | 4.65.....        | 305,242.....                       |                                              | 380,000.....                |
| OV2729599..... | ATLANTA.....                    | GA..... |           | 12/18/2019..... | 5.06.....        | 185,664.....                       |                                              | 223,000.....                |
| OV2642440..... | SOMERVILLE.....                 | MA..... |           | 12/18/2019..... | 4.74.....        | 624,845.....                       |                                              | 930,000.....                |
| OV2665737..... | WESTWOOD.....                   | NJ..... |           | 12/18/2019..... | 5.05.....        | 365,539.....                       |                                              | 500,000.....                |
| OV2675164..... | BRAINTREE.....                  | MA..... |           | 12/18/2019..... | 4.80.....        | 342,384.....                       |                                              | 418,000.....                |
| OV2736164..... | STERLING.....                   | VA..... |           | 12/18/2019..... | 4.52.....        | 366,502.....                       |                                              | 467,000.....                |
| OV2648697..... | SANTA CLARITA.....              | CA..... |           | 12/18/2019..... | 5.68.....        | 257,729.....                       |                                              | 315,000.....                |
| OV2642760..... | MESA.....                       | AZ..... |           | 12/18/2019..... | 5.39.....        | 216,964.....                       |                                              | 260,000.....                |
| OV2653025..... | LAKE FOREST.....                | CA..... |           | 12/18/2019..... | 5.48.....        | 496,481.....                       |                                              | 650,000.....                |
| OV2685686..... | LAKE DALLAS.....                | TX..... |           | 12/18/2019..... | 4.52.....        | 218,828.....                       |                                              | 265,000.....                |
| OV2650270..... | MCKINNEY.....                   | TX..... |           | 12/18/2019..... | 4.62.....        | 211,754.....                       |                                              | 300,000.....                |
| OV2656727..... | GILBERT.....                    | AZ..... |           | 12/18/2019..... | 4.78.....        | 393,547.....                       |                                              | 515,000.....                |
| OV2657876..... | KENT.....                       | WA..... |           | 12/18/2019..... | 4.78.....        | 262,019.....                       |                                              | 330,000.....                |
| OV2606871..... | FRESNO.....                     | CA..... |           | 12/18/2019..... | 5.65.....        | 183,012.....                       |                                              | 305,000.....                |
| OV2649042..... | TAKOMA PARK.....                | MD..... |           | 12/18/2019..... | 5.18.....        | 441,266.....                       |                                              | 577,500.....                |
| OV2649211..... | SAGINAW.....                    | TX..... |           | 12/18/2019..... | 4.55.....        | 169,508.....                       |                                              | 205,000.....                |
| OV2660330..... | SACRAMENTO.....                 | CA..... |           | 12/18/2019..... | 5.09.....        | 289,241.....                       |                                              | 272,000.....                |
| OV2673814..... | BAKERSFIELD.....                | CA..... |           | 12/18/2019..... | 5.10.....        | 294,859.....                       |                                              | 385,000.....                |
| OV2675113..... | YORBA LINDA.....                | CA..... |           | 12/18/2019..... | 5.46.....        | 363,378.....                       |                                              | 475,000.....                |
| OV2727248..... | ELIZABETH.....                  | NJ..... |           | 12/18/2019..... | 4.13.....        | 336,892.....                       |                                              | 450,000.....                |
| OV2641837..... | SALT LAKE CITY.....             | UT..... |           | 12/18/2019..... | 5.29.....        | 312,305.....                       |                                              | 399,000.....                |
| OV2668518..... | NASHVILLE.....                  | TN..... |           | 12/18/2019..... | 5.63.....        | 231,110.....                       |                                              | 280,000.....                |
| OV2532645..... | NASHUA.....                     | NH..... |           | 12/18/2019..... | 5.15.....        | 239,809.....                       |                                              | 295,000.....                |
| OV2676570..... | HENDERSON.....                  | NV..... |           | 12/18/2019..... | 5.29.....        | 261,278.....                       |                                              | 318,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location             |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                    | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                 | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2633345..... | SAN BERNARDINO.....  | CA..... |           | 12/18/2019..... | 5.28.....        | 235,197.....                       |                                              | 384,000.....                |
| OV2661382..... | MIAMI.....           | FL..... |           | 12/18/2019..... | 5.64.....        | 226,374.....                       |                                              | 330,000.....                |
| OV2539197..... | CULVER.....          | IN..... |           | 12/18/2019..... | 4.56.....        | 91,114.....                        |                                              | 120,000.....                |
| OV2720894..... | RANCHO CORDOVA.....  | CA..... |           | 12/18/2019..... | 4.94.....        | 327,174.....                       |                                              | 399,000.....                |
| OV2677137..... | LOS ANGELES.....     | CA..... |           | 12/18/2019..... | 5.92.....        | 791,736.....                       |                                              | 550,000.....                |
| OV2625335..... | MARANA.....          | AZ..... |           | 12/18/2019..... | 5.24.....        | 231,542.....                       |                                              | 288,000.....                |
| OV2726557..... | WHITESTONE.....      | TX..... |           | 12/18/2019..... | 5.22.....        | 307,576.....                       |                                              | 374,000.....                |
| OV2703381..... | NEW BEDFORD.....     | MA..... |           | 12/18/2019..... | 4.65.....        | 149,839.....                       |                                              | 200,000.....                |
| OV2732348..... | SAINT JOHNS.....     | FL..... |           | 12/18/2019..... | 5.01.....        | 188,093.....                       |                                              | 228,000.....                |
| OV2716655..... | LITTLE ROCK.....     | AR..... |           | 12/18/2019..... | 4.56.....        | 89,707.....                        |                                              | 107,000.....                |
| OV2638609..... | ISSUE.....           | MD..... |           | 12/18/2019..... | 4.58.....        | 292,327.....                       |                                              | 353,000.....                |
| OV2622339..... | WEST PALM BEACH..... | FL..... |           | 12/18/2019..... | 5.58.....        | 338,919.....                       |                                              | 385,000.....                |
| OV2628023..... | PLANO.....           | TX..... |           | 12/18/2019..... | 5.00.....        | 272,995.....                       |                                              | 325,000.....                |
| OV2677318..... | LENEXA.....          | KS..... |           | 12/18/2019..... | 5.21.....        | 220,815.....                       |                                              | 283,000.....                |
| OV2666019..... | PORTLAND.....        | OR..... |           | 12/18/2019..... | 5.66.....        | 184,504.....                       |                                              | 240,000.....                |
| OV2643960..... | MARICOPA.....        | AZ..... |           | 12/18/2019..... | 5.33.....        | 253,604.....                       |                                              | 295,000.....                |
| OV2636326..... | SEVIERVILLE.....     | TN..... |           | 12/18/2019..... | 4.70.....        | 294,910.....                       |                                              | 275,000.....                |
| OV2617638..... | MOUNTAIN VIEW.....   | HI..... |           | 12/18/2019..... | 5.31.....        | 189,565.....                       |                                              | 217,000.....                |
| OV2547402..... | LOS ANGELES.....     | CA..... |           | 12/18/2019..... | 5.38.....        | 357,357.....                       |                                              | 430,000.....                |
| OV2681622..... | REVERE.....          | MA..... |           | 12/18/2019..... | 5.83.....        | 400,254.....                       |                                              | 525,000.....                |
| OV2649556..... | NORCO.....           | CA..... |           | 12/18/2019..... | 5.12.....        | 375,711.....                       |                                              | 455,000.....                |
| OV2543697..... | VENTURA.....         | CA..... |           | 12/18/2019..... | 5.57.....        | 437,377.....                       |                                              | 532,000.....                |
| OV2725696..... | ODESSA.....          | TX..... |           | 12/18/2019..... | 4.10.....        | 211,869.....                       |                                              | 264,300.....                |
| OV2668311..... | GARDENA.....         | CA..... |           | 12/18/2019..... | 5.32.....        | 484,235.....                       |                                              | 584,000.....                |
| OV2605145..... | NASHVILLE.....       | TN..... |           | 12/18/2019..... | 5.82.....        | 301,175.....                       |                                              | 355,000.....                |
| OV2612607..... | ORANGE.....          | CA..... |           | 12/18/2019..... | 5.09.....        | 467,258.....                       |                                              | 675,000.....                |
| OV2677376..... | PHOENIX.....         | AZ..... |           | 12/18/2019..... | 4.36.....        | 261,538.....                       |                                              | 350,000.....                |
| OV2628048..... | LONG BEACH.....      | CA..... |           | 12/18/2019..... | 4.99.....        | 446,374.....                       |                                              | 610,000.....                |
| OV2666954..... | WOODS CROSS.....     | UT..... |           | 12/18/2019..... | 5.65.....        | 308,486.....                       |                                              | 422,000.....                |
| OV2739683..... | BERGENFIELD.....     | NJ..... |           | 12/18/2019..... | 4.05.....        | 408,722.....                       |                                              | 590,000.....                |
| OV2635067..... | INVERNESS.....       | IL..... |           | 12/18/2019..... | 5.60.....        | 209,089.....                       |                                              | 238,000.....                |
| OV2620260..... | MOUNTVILLE.....      | PA..... |           | 12/18/2019..... | 5.53.....        | 156,787.....                       |                                              | 178,000.....                |
| OV2725558..... | PERTH AMBOY.....     | NJ..... |           | 12/18/2019..... | 4.84.....        | 229,042.....                       |                                              | 320,000.....                |
| OV2595471..... | NEW HUDSON.....      | MI..... |           | 12/18/2019..... | 5.37.....        | 383,210.....                       |                                              | 490,000.....                |
| OV2534811..... | GARLAND.....         | TX..... |           | 12/18/2019..... | 5.32.....        | 225,929.....                       |                                              | 275,000.....                |
| OV2661343..... | PFLUGERVILLE.....    | TX..... |           | 12/18/2019..... | 5.16.....        | 201,932.....                       |                                              | 243,000.....                |
| OV2649041..... | WASHINGTON.....      | DC..... |           | 12/18/2019..... | 5.10.....        | 652,911.....                       |                                              | 900,000.....                |
| OV2695907..... | ATHENS.....          | GA..... |           | 12/18/2019..... | 4.34.....        | 286,548.....                       |                                              | 350,000.....                |
| OV2675278..... | WINTER GARDEN.....   | FL..... |           | 12/18/2019..... | 5.76.....        | 220,582.....                       |                                              | 259,000.....                |
| OV2640294..... | BOERNE.....          | TX..... |           | 12/18/2019..... | 5.27.....        | 235,347.....                       |                                              | 300,000.....                |
| OV2680610..... | DECATUR.....         | GA..... |           | 12/18/2019..... | 5.43.....        | 283,433.....                       |                                              | 325,000.....                |
| OV2696680..... | HOLLAND.....         | MI..... |           | 12/18/2019..... | 5.15.....        | 150,184.....                       |                                              | 205,000.....                |
| OV2744568..... | BIRMINGHAM.....      | AL..... |           | 12/18/2019..... | 4.42.....        | 74,136.....                        |                                              | 88,000.....                 |
| OV2605772..... | FORT MILL.....       | SC..... |           | 12/18/2019..... | 5.63.....        | 229,696.....                       |                                              | 306,000.....                |



SCHEDULE B - PART 2

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

| 1              | Location                |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                       | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                    | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2689157..... | MCKINNEY.....           | TX..... |           | 12/18/2019..... | 4.65.....        | 227,130.....                       |                                              | 280,000.....                |
| OV2730977..... | INDIAN ROCKS BEACH..... | FL..... |           | 12/18/2019..... | 5.03.....        | 338,326.....                       |                                              | 422,000.....                |
| OV2671089..... | OVILLA.....             | TX..... |           | 12/18/2019..... | 4.85.....        | 302,630.....                       |                                              | 372,000.....                |
| OV2619701..... | HAMDEN.....             | CT..... |           | 12/18/2019..... | 5.16.....        | 239,689.....                       |                                              | 310,000.....                |
| OV2670403..... | CHINO.....              | CA..... |           | 12/18/2019..... | 5.57.....        | 306,631.....                       |                                              | 375,000.....                |
| OV2539534..... | LOUISVILLE.....         | KY..... |           | 12/18/2019..... | 5.21.....        | 106,349.....                       |                                              | 129,000.....                |
| OV2600483..... | LAS VEGAS.....          | NV..... |           | 12/18/2019..... | 5.42.....        | 209,078.....                       |                                              | 255,000.....                |
| OV2732825..... | LEBANON.....            | TN..... |           | 12/18/2019..... | 5.16.....        | 200,122.....                       |                                              | 240,000.....                |
| OV2694992..... | NORFOLK.....            | VA..... |           | 12/18/2019..... | 4.92.....        | 145,564.....                       |                                              | 185,000.....                |
| OV2699747..... | DORCHESTER.....         | MA..... |           | 12/18/2019..... | 5.21.....        | 480,248.....                       |                                              | 675,000.....                |
| OV2601203..... | VICTORVILLE.....        | CA..... |           | 12/18/2019..... | 5.81.....        | 297,850.....                       |                                              | 360,000.....                |
| OV2610385..... | LAFAYETTE.....          | OR..... |           | 12/18/2019..... | 5.20.....        | 250,604.....                       |                                              | 306,000.....                |
| OV2727874..... | LINCOLN.....            | CA..... |           | 12/18/2019..... | 5.25.....        | 306,814.....                       |                                              | 395,000.....                |
| OV2718497..... | GLENDALE.....           | AZ..... |           | 12/18/2019..... | 4.80.....        | 206,807.....                       |                                              | 252,000.....                |
| OV2622007..... | WAKE FOREST.....        | NC..... |           | 12/18/2019..... | 5.63.....        | 255,841.....                       |                                              | 296,000.....                |
| OV2682315..... | PLAINFIELD.....         | NJ..... |           | 12/18/2019..... | 5.11.....        | 257,508.....                       |                                              | 355,000.....                |
| OV2620799..... | BAKERSFIELD.....        | CA..... |           | 12/18/2019..... | 5.92.....        | 326,724.....                       |                                              | 450,000.....                |
| OV2574805..... | DENVER.....             | CO..... |           | 12/18/2019..... | 6.06.....        | 177,500.....                       |                                              | 290,000.....                |
| OV2716001..... | DENVER.....             | CO..... |           | 12/18/2019..... | 4.37.....        | 404,874.....                       |                                              | 510,000.....                |
| OV2710148..... | BAYFIELD.....           | CO..... |           | 12/18/2019..... | 4.26.....        | 337,390.....                       |                                              | 431,000.....                |
| OV2602729..... | MESA.....               | AZ..... |           | 12/18/2019..... | 4.81.....        | 283,562.....                       |                                              | 345,000.....                |
| OV2715988..... | WINTER HAVEN.....       | FL..... |           | 12/18/2019..... | 4.48.....        | 238,347.....                       |                                              | 340,000.....                |
| OV2736494..... | RICHARDSON.....         | TX..... |           | 12/18/2019..... | 3.98.....        | 251,378.....                       |                                              | 295,000.....                |
| OV2665930..... | BAY POINT.....          | CA..... |           | 12/18/2019..... | 5.71.....        | 372,532.....                       |                                              | 457,000.....                |
| OV2615741..... | EAST WATERBORO.....     | ME..... |           | 12/18/2019..... | 5.57.....        | 232,866.....                       |                                              | 316,000.....                |
| OV2746437..... | COLORADO SPRINGS.....   | CO..... |           | 12/18/2019..... | 4.98.....        | 199,979.....                       |                                              | 240,000.....                |
| OV2630617..... | HEMET.....              | CA..... |           | 12/18/2019..... | 5.36.....        | 273,359.....                       |                                              | 312,900.....                |
| OV2650558..... | PEMBROKE PINES.....     | FL..... |           | 12/18/2019..... | 5.71.....        | 293,711.....                       |                                              | 355,000.....                |
| OV2639928..... | WOODINVILLE.....        | WA..... |           | 12/18/2019..... | 5.20.....        | 477,367.....                       |                                              | 575,000.....                |
| OV2717962..... | ALPHARETTA.....         | GA..... |           | 12/18/2019..... | 4.83.....        | 211,584.....                       |                                              | 270,000.....                |
| OV2706309..... | POCATELLO.....          | ID..... |           | 12/18/2019..... | 4.10.....        | 105,588.....                       |                                              | 144,500.....                |
| OV2666797..... | SALEM.....              | OR..... |           | 12/18/2019..... | 4.92.....        | 255,696.....                       |                                              | 315,000.....                |
| OV2698736..... | NEW PORT RICHEY.....    | FL..... |           | 12/18/2019..... | 4.67.....        | 360,097.....                       |                                              | 450,000.....                |
| OV2683477..... | WILLOW PARK.....        | TX..... |           | 12/18/2019..... | 4.85.....        | 202,804.....                       |                                              | 265,000.....                |
| OV2553035..... | DALTON.....             | GA..... |           | 12/18/2019..... | 5.47.....        | 145,552.....                       |                                              | 167,000.....                |
| OV2612606..... | OAK PARK.....           | IL..... |           | 12/18/2019..... | 5.66.....        | 208,008.....                       |                                              | 250,000.....                |
| OV2637903..... | DOYLESTOWN.....         | PA..... |           | 12/18/2019..... | 5.20.....        | 323,766.....                       |                                              | 391,000.....                |
| OV2664594..... | NEW ORLEANS.....        | LA..... |           | 12/18/2019..... | 4.89.....        | 237,205.....                       |                                              | 329,000.....                |
| OV2726464..... | LAS VEGAS.....          | NV..... |           | 12/18/2019..... | 5.18.....        | 327,306.....                       |                                              | 260,000.....                |
| OV2670711..... | CEDAR HILL.....         | TX..... |           | 12/18/2019..... | 5.05.....        | 94,111.....                        |                                              | 115,000.....                |
| OV2663307..... | GRIFFITH.....           | IN..... |           | 12/18/2019..... | 5.29.....        | 158,567.....                       |                                              | 235,000.....                |
| OV2696555..... | BANNING.....            | CA..... |           | 12/18/2019..... | 5.62.....        | 281,334.....                       |                                              | 350,000.....                |
| OV2660219..... | BATON ROUGE.....        | LA..... |           | 12/18/2019..... | 5.59.....        | 263,209.....                       |                                              | 319,000.....                |
| OV2640315..... | TEMPE.....              | AZ..... |           | 12/18/2019..... | 5.49.....        | 202,478.....                       |                                              | 407,000.....                |
| OV2745589..... | LODI.....               | NJ..... |           | 12/18/2019..... | 4.11.....        | 309,053.....                       |                                              | 440,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location             |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                    | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                 | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2734178..... | SAINT LOUIS.....     | MO..... |           | 12/18/2019..... | 4.74.....        | 110,880.....                       |                                              | 140,000.....                |
| OV2667478..... | LAWRENCEVILLE.....   | GA..... |           | 12/18/2019..... | 5.29.....        | 246,284.....                       |                                              | 300,000.....                |
| OV2609207..... | NEWMAN.....          | GA..... |           | 12/18/2019..... | 5.00.....        | 202,948.....                       |                                              | 288,000.....                |
| OV2631211..... | PUYALLUP.....        | WA..... |           | 12/18/2019..... | 5.14.....        | 363,171.....                       |                                              | 470,000.....                |
| OV2745425..... | THONOTOSASSA.....    | FL..... |           | 12/18/2019..... | 3.98.....        | 203,932.....                       |                                              | 255,000.....                |
| OV2635715..... | VANCOUVER.....       | WA..... |           | 12/18/2019..... | 5.20.....        | 223,748.....                       |                                              | 270,000.....                |
| OV2627836..... | LEESBURG.....        | VA..... |           | 12/18/2019..... | 4.63.....        | 287,884.....                       |                                              | 355,000.....                |
| OV2704758..... | CATHLAMET.....       | WA..... |           | 12/18/2019..... | 5.69.....        | 257,935.....                       |                                              | 350,000.....                |
| OV2537640..... | NEWPORT NEWS.....    | VA..... |           | 12/18/2019..... | 5.90.....        | 49,722.....                        |                                              | 65,000.....                 |
| OV2616806..... | BROOKLYN.....        | NY..... |           | 12/18/2019..... | 5.19.....        | 588,279.....                       |                                              | 810,000.....                |
| OV2619325..... | GLENWOOD.....        | MN..... |           | 12/18/2019..... | 5.56.....        | 248,916.....                       |                                              | 323,000.....                |
| OV2601522..... | WEXFORD.....         | PA..... |           | 12/18/2019..... | 5.67.....        | 238,189.....                       |                                              | 290,000.....                |
| OV2605593..... | SPRINGFIELD.....     | OR..... |           | 12/18/2019..... | 5.78.....        | 189,198.....                       |                                              | 243,000.....                |
| OV2698758..... | CLEARWATER.....      | FL..... |           | 12/18/2019..... | 4.42.....        | 255,262.....                       |                                              | 310,000.....                |
| OV2654758..... | CAMAS.....           | WA..... |           | 12/18/2019..... | 4.32.....        | 286,247.....                       |                                              | 350,000.....                |
| OV2606761..... | BALTIMORE.....       | MD..... |           | 12/18/2019..... | 5.60.....        | 118,254.....                       |                                              | 277,000.....                |
| OV2542962..... | NASHVILLE.....       | TN..... |           | 12/18/2019..... | 5.14.....        | 391,993.....                       |                                              | 285,000.....                |
| OV2699424..... | ALHAMBRA.....        | CA..... |           | 12/18/2019..... | 4.82.....        | 610,131.....                       |                                              | 850,000.....                |
| OV2630614..... | FORT COLLINS.....    | CO..... |           | 12/18/2019..... | 4.98.....        | 319,139.....                       |                                              | 385,900.....                |
| OV2642136..... | ASHEVILLE.....       | NC..... |           | 12/18/2019..... | 4.73.....        | 252,474.....                       |                                              | 360,000.....                |
| OV2685679..... | PAGE.....            | AZ..... |           | 12/18/2019..... | 5.27.....        | 175,066.....                       |                                              | 234,000.....                |
| OV2578346..... | FLAGSTAFF.....       | AZ..... |           | 12/18/2019..... | 5.51.....        | 345,384.....                       |                                              | 415,000.....                |
| OV2634058..... | ALLIGATOR POINT..... | FL..... |           | 12/18/2019..... | 5.49.....        | 290,803.....                       |                                              | 355,000.....                |
| OV2689846..... | MONTEBELLO.....      | CA..... |           | 12/18/2019..... | 4.73.....        | 267,598.....                       |                                              | 360,000.....                |
| OV2715178..... | FRANKLIN.....        | TN..... |           | 12/18/2019..... | 5.12.....        | 321,944.....                       |                                              | 390,000.....                |
| OV2620808..... | SPOKANE.....         | WA..... |           | 12/18/2019..... | 5.62.....        | 179,674.....                       |                                              | 215,000.....                |
| OV2667327..... | ATLANTA.....         | GA..... |           | 12/18/2019..... | 5.72.....        | 193,247.....                       |                                              | 221,000.....                |
| OV2633480..... | MAHWAH.....          | NJ..... |           | 12/18/2019..... | 5.33.....        | 245,507.....                       |                                              | 300,000.....                |
| OV2708283..... | FLAGSTAFF.....       | AZ..... |           | 12/18/2019..... | 5.26.....        | 287,671.....                       |                                              | 335,000.....                |
| OV2569101..... | CERES.....           | CA..... |           | 12/18/2019..... | 4.80.....        | 210,687.....                       |                                              | 265,000.....                |
| OV2581690..... | SHERMAN OAKS.....    | CA..... |           | 12/18/2019..... | 5.41.....        | 637,014.....                       |                                              | 801,000.....                |
| OV2736868..... | ORANGE.....          | CA..... |           | 12/18/2019..... | 5.03.....        | 531,490.....                       |                                              | 735,000.....                |
| OV2736046..... | GOLDEN.....          | CO..... |           | 12/18/2019..... | 4.47.....        | 352,504.....                       |                                              | 430,000.....                |
| OV2698564..... | MCKINNEY.....        | TX..... |           | 12/18/2019..... | 4.94.....        | 386,005.....                       |                                              | 470,000.....                |
| OV2617467..... | PHOENIX.....         | AZ..... |           | 12/18/2019..... | 4.94.....        | 257,331.....                       |                                              | 310,000.....                |
| OV2681455..... | WENATCHEE.....       | WA..... |           | 12/18/2019..... | 5.65.....        | 342,386.....                       |                                              | 475,000.....                |
| OV2651213..... | SYLMAR.....          | CA..... |           | 12/18/2019..... | 5.47.....        | 244,694.....                       |                                              | 315,000.....                |
| OV2684015..... | MALDEN.....          | MA..... |           | 12/18/2019..... | 4.94.....        | 360,204.....                       |                                              | 460,000.....                |
| OV2679312..... | ROUND ROCK.....      | TX..... |           | 12/18/2019..... | 5.68.....        | 261,281.....                       |                                              | 342,000.....                |
| OV2719790..... | NASHVILLE.....       | TN..... |           | 12/18/2019..... | 5.36.....        | 323,470.....                       |                                              | 390,000.....                |
| OV2692148..... | E BONNEY LAKE.....   | WA..... |           | 12/18/2019..... | 4.84.....        | 285,583.....                       |                                              | 350,000.....                |
| OV2623975..... | SPRING VALLEY.....   | NY..... |           | 12/18/2019..... | 5.52.....        | 368,919.....                       |                                              | 450,000.....                |
| OV2606761..... | BALTIMORE.....       | MD..... |           | 12/18/2019..... | 5.58.....        | 212,787.....                       |                                              | 277,000.....                |
| OV2577988..... | PHOENIX.....         | AZ..... |           | 12/18/2019..... | 5.46.....        | 204,768.....                       |                                              | 230,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2633355..... | KENT.....             | WA..... |           | 12/18/2019..... | 4.74.....        | 288,517.....                       |                                              | 370,000.....                |
| OV2661994..... | COMMERCE CITY.....    | CO..... |           | 12/18/2019..... | 4.90.....        | 314,918.....                       |                                              | 405,000.....                |
| OV2653899..... | AUSTIN.....           | TX..... |           | 12/18/2019..... | 4.96.....        | 269,140.....                       |                                              | 255,500.....                |
| OV2716527..... | ATLANTA.....          | GA..... |           | 12/18/2019..... | 4.64.....        | 145,189.....                       |                                              | 187,000.....                |
| OV2744564..... | FORT WORTH.....       | TX..... |           | 12/18/2019..... | 4.33.....        | 105,866.....                       |                                              | 155,000.....                |
| OV2534709..... | LONG BEACH.....       | CA..... |           | 12/18/2019..... | 5.60.....        | 294,325.....                       |                                              | 365,000.....                |
| OV2746938..... | BOUND BROOK.....      | NJ..... |           | 12/18/2019..... | 4.05.....        | 364,819.....                       |                                              | 480,000.....                |
| OV2670725..... | MIDDLETOWN.....       | RI..... |           | 12/18/2019..... | 5.40.....        | 337,213.....                       |                                              | 410,000.....                |
| OV2696407..... | SANTA ROSA.....       | CA..... |           | 12/18/2019..... | 5.29.....        | 533,290.....                       |                                              | 740,000.....                |
| OV2634171..... | EAGLE MOUNTAIN.....   | UT..... |           | 12/18/2019..... | 4.68.....        | 355,687.....                       |                                              | 409,000.....                |
| OV2634660..... | SAINT PETERSBURG..... | FL..... |           | 12/18/2019..... | 4.91.....        | 334,511.....                       |                                              | 400,000.....                |
| OV2690458..... | AUSTIN.....           | TX..... |           | 12/18/2019..... | 4.25.....        | 207,499.....                       |                                              | 250,000.....                |
| OV2635715..... | VANCOUVER.....        | WA..... |           | 12/18/2019..... | 5.21.....        | 182,465.....                       |                                              | 270,000.....                |
| OV2602039..... | ONTARIO.....          | CA..... |           | 12/18/2019..... | 5.60.....        | 391,030.....                       |                                              | 411,000.....                |
| OV2616287..... | WINNETKA.....         | CA..... |           | 12/18/2019..... | 5.85.....        | 472,684.....                       |                                              | 540,000.....                |
| OV2705937..... | SEVIERVILLE.....      | TN..... |           | 12/18/2019..... | 4.73.....        | 346,731.....                       |                                              | 300,000.....                |
| OV2558108..... | AZUSA.....            | CA..... |           | 12/18/2019..... | 5.29.....        | 314,471.....                       |                                              | 400,000.....                |
| OV2607131..... | TUMWATER.....         | WA..... |           | 12/18/2019..... | 5.81.....        | 257,034.....                       |                                              | 333,000.....                |
| OV2688001..... | LODI.....             | NJ..... |           | 12/18/2019..... | 5.42.....        | 365,442.....                       |                                              | 500,000.....                |
| OV2653904..... | VISTA.....            | CA..... |           | 12/18/2019..... | 5.27.....        | 449,099.....                       |                                              | 582,000.....                |
| OV2613424..... | MERRITT ISLAND.....   | FL..... |           | 12/18/2019..... | 5.53.....        | 299,995.....                       |                                              | 360,000.....                |
| OV2653899..... | AUSTIN.....           | TX..... |           | 12/18/2019..... | 5.85.....        | 221,168.....                       |                                              | 255,500.....                |
| OV2705937..... | SEVIERVILLE.....      | TN..... |           | 12/18/2019..... | 5.24.....        | 248,003.....                       |                                              | 300,000.....                |
| OV2634856..... | DALLAS.....           | TX..... |           | 12/18/2019..... | 5.51.....        | 277,837.....                       |                                              | 370,000.....                |
| OV2542650..... | DANA POINT.....       | CA..... |           | 12/18/2019..... | 5.57.....        | 398,451.....                       |                                              | 495,000.....                |
| OV2642142..... | HONOLULU.....         | HI..... |           | 12/18/2019..... | 5.36.....        | 267,240.....                       |                                              | 320,000.....                |
| OV2604765..... | PAHRUMP.....          | NV..... |           | 12/18/2019..... | 5.61.....        | 176,541.....                       |                                              | 225,000.....                |
| OV2549447..... | SILVER SPRING.....    | MD..... |           | 12/18/2019..... | 5.59.....        | 250,113.....                       |                                              | 305,000.....                |
| OV2699256..... | FREMONT.....          | CA..... |           | 12/18/2019..... | 4.71.....        | 401,271.....                       |                                              | 495,000.....                |
| OV2605594..... | ZAP.....              | ND..... |           | 12/18/2019..... | 5.54.....        | 128,459.....                       |                                              | 165,000.....                |
| OV2638608..... | VAN NUYS.....         | CA..... |           | 12/18/2019..... | 4.64.....        | 601,553.....                       |                                              | 740,000.....                |
| OV2605110..... | WINCHESTER.....       | CA..... |           | 12/18/2019..... | 5.71.....        | 310,574.....                       |                                              | 400,000.....                |
| OV2660330..... | SACRAMENTO.....       | CA..... |           | 12/18/2019..... | 4.59.....        | 227,148.....                       |                                              | 272,000.....                |
| OV2681818..... | KISSIMMEE.....        | FL..... |           | 12/18/2019..... | 5.09.....        | 412,903.....                       |                                              | 486,000.....                |
| OV2657884..... | GALLATIN.....         | TN..... |           | 12/18/2019..... | 4.89.....        | 290,442.....                       |                                              | 355,000.....                |
| OV2667797..... | HYATTSVILLE.....      | MD..... |           | 12/18/2019..... | 5.71.....        | 230,740.....                       |                                              | 302,000.....                |
| OV2690458..... | AUSTIN.....           | TX..... |           | 12/18/2019..... | 4.71.....        | 250,399.....                       |                                              | 250,000.....                |
| OV2735011..... | MORRISON.....         | CO..... |           | 12/18/2019..... | 5.59.....        | 489,388.....                       |                                              | 617,000.....                |
| OV2620806..... | AMMON.....            | ID..... |           | 12/18/2019..... | 5.63.....        | 262,614.....                       |                                              | 320,000.....                |
| OV2690459..... | LEBANON.....          | PA..... |           | 12/18/2019..... | 4.66.....        | 157,329.....                       |                                              | 210,000.....                |
| OV2647055..... | FORT LAUDERDALE.....  | FL..... |           | 12/18/2019..... | 5.32.....        | 211,365.....                       |                                              | 288,000.....                |
| OV2605361..... | SPRING VALLEY.....    | NY..... |           | 12/18/2019..... | 5.80.....        | 373,343.....                       |                                              | 375,000.....                |
| OV2637918..... | RIVERSIDE.....        | CA..... |           | 12/18/2019..... | 4.59.....        | 350,753.....                       |                                              | 520,000.....                |
| OV2612541..... | LOS ANGELES.....      | CA..... |           | 12/18/2019..... | 5.35.....        | 313,983.....                       |                                              | 485,000.....                |
| OV2581220..... | HIGHLANDS RANCH.....  | CO..... |           | 12/18/2019..... | 5.56.....        | 358,630.....                       |                                              | 409,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2660173..... | MENIFEE.....          | CA..... |           | 12/18/2019..... | 5.09.....        | 313,947.....                       |                                              | 386,000.....                |
| OV2644037..... | LOS ANGELES.....      | CA..... |           | 12/18/2019..... | 4.54.....        | 596,877.....                       |                                              | 835,000.....                |
| OV2661993..... | PRESCOTT VALLEY.....  | AZ..... |           | 12/18/2019..... | 5.21.....        | 219,742.....                       |                                              | 265,000.....                |
| OV2577505..... | OLYMPIA.....          | WA..... |           | 12/18/2019..... | 5.69.....        | 437,346.....                       |                                              | 500,000.....                |
| OV2686217..... | MOSES LAKE.....       | WA..... |           | 12/18/2019..... | 4.82.....        | 131,929.....                       |                                              | 170,000.....                |
| OV2666133..... | BETTENDORF.....       | IA..... |           | 12/18/2019..... | 5.28.....        | 230,948.....                       |                                              | 300,000.....                |
| OV2716011..... | WEST NEW YORK.....    | NJ..... |           | 12/18/2019..... | 5.02.....        | 324,150.....                       |                                              | 448,000.....                |
| OV2716357..... | EAGLE MOUNTAIN.....   | UT..... |           | 12/18/2019..... | 5.48.....        | 393,411.....                       |                                              | 515,000.....                |
| OV2718793..... | SURPRISE.....         | AZ..... |           | 12/18/2019..... | 3.91.....        | 237,871.....                       |                                              | 320,000.....                |
| OV2638552..... | APEX.....             | NC..... |           | 12/18/2019..... | 4.94.....        | 252,687.....                       |                                              | 308,000.....                |
| OV2746599..... | STOCKTON.....         | CA..... |           | 12/18/2019..... | 4.82.....        | 325,215.....                       |                                              | 396,000.....                |
| OV2726464..... | LAS VEGAS.....        | NV..... |           | 12/18/2019..... | 5.04.....        | 231,566.....                       |                                              | 260,000.....                |
| OV2736047..... | SAN DIEGO.....        | CA..... |           | 12/18/2019..... | 4.39.....        | 439,301.....                       |                                              | 575,000.....                |
| OV2551825..... | COLONIAL HEIGHTS..... | VA..... |           | 12/18/2019..... | 4.83.....        | 125,864.....                       |                                              | 160,000.....                |
| OV2556181..... | VICTORVILLE.....      | CA..... |           | 12/18/2019..... | 5.23.....        | 217,004.....                       |                                              | 265,000.....                |
| OV2553214..... | LOS ANGELES.....      | CA..... |           | 12/18/2019..... | 5.49.....        | 437,294.....                       |                                              | 600,000.....                |
| OV2543022..... | SACRAMENTO.....       | CA..... |           | 12/18/2019..... | 5.38.....        | 232,249.....                       |                                              | 280,000.....                |
| OV2620277..... | POWDER SPRINGS.....   | GA..... |           | 12/18/2019..... | 5.64.....        | 152,556.....                       |                                              | 184,000.....                |
| OV2716979..... | ROUND ROCK.....       | TX..... |           | 12/18/2019..... | 4.83.....        | 225,222.....                       |                                              | 271,000.....                |
| OV2665890..... | SILVER SPRING.....    | MD..... |           | 12/18/2019..... | 5.42.....        | 208,493.....                       |                                              | 250,000.....                |
| OV2602695..... | PARKER.....           | CO..... |           | 12/18/2019..... | 5.61.....        | 268,855.....                       |                                              | 350,000.....                |
| OV2713763..... | KISSIMMEE.....        | FL..... |           | 12/18/2019..... | 4.74.....        | 462,623.....                       |                                              | 571,000.....                |
| OV2716006..... | DES PLAINES.....      | IL..... |           | 12/18/2019..... | 5.12.....        | 160,210.....                       |                                              | 215,000.....                |
| OV2672446..... | APPLE VALLEY.....     | MN..... |           | 12/18/2019..... | 5.28.....        | 134,015.....                       |                                              | 160,000.....                |
| OV2683908..... | SAN ANTONIO.....      | TX..... |           | 12/18/2019..... | 4.73.....        | 163,433.....                       |                                              | 285,000.....                |
| OV2650844..... | SAN BERNARDINO.....   | CA..... |           | 12/18/2019..... | 5.26.....        | 252,609.....                       |                                              | 327,000.....                |
| OV2670339..... | PFLUGERVILLE.....     | TX..... |           | 12/18/2019..... | 5.28.....        | 225,120.....                       |                                              | 288,000.....                |
| OV2735301..... | LOS ANGELES.....      | CA..... |           | 12/18/2019..... | 4.79.....        | 445,927.....                       |                                              | 820,000.....                |
| OV2714623..... | TYRONE.....           | GA..... |           | 12/18/2019..... | 4.24.....        | 121,351.....                       |                                              | 155,000.....                |
| OV2659009..... | BEL AIR.....          | MD..... |           | 12/18/2019..... | 5.59.....        | 455,485.....                       |                                              | 550,000.....                |
| OV2654726..... | KLAMATH FALLS.....    | OR..... |           | 12/18/2019..... | 5.23.....        | 220,664.....                       |                                              | 269,000.....                |
| OV2696854..... | LONG BEACH.....       | CA..... |           | 12/18/2019..... | 4.80.....        | 659,472.....                       |                                              | 855,000.....                |
| OV2607943..... | MERCED.....           | CA..... |           | 12/18/2019..... | 5.46.....        | 217,868.....                       |                                              | 265,000.....                |
| OV2665306..... | DENVER.....           | CO..... |           | 12/18/2019..... | 5.47.....        | 309,111.....                       |                                              | 434,000.....                |
| OV2705468..... | QUITMAN.....          | TX..... |           | 12/18/2019..... | 4.94.....        | 164,542.....                       |                                              | 210,000.....                |
| OV2689044..... | SAINT CLOUD.....      | MN..... |           | 12/18/2019..... | 4.89.....        | 123,146.....                       |                                              | 139,000.....                |
| OV2614361..... | LAS VEGAS.....        | NV..... |           | 12/18/2019..... | 5.72.....        | 403,025.....                       |                                              | 400,000.....                |
| OV2744030..... | PHOENIX.....          | AZ..... |           | 12/18/2019..... | 5.36.....        | 236,776.....                       |                                              | 290,000.....                |
| OV2719111..... | PHOENIX.....          | AZ..... |           | 12/18/2019..... | 5.27.....        | 295,138.....                       |                                              | 270,000.....                |
| OV2655222..... | AURORA.....           | CO..... |           | 12/18/2019..... | 5.65.....        | 271,306.....                       |                                              | 330,000.....                |
| OV2660490..... | SPANAWAY.....         | WA..... |           | 12/18/2019..... | 5.61.....        | 234,416.....                       |                                              | 303,000.....                |
| OV2736866..... | OCEANSIDE.....        | CA..... |           | 12/18/2019..... | 4.08.....        | 487,839.....                       |                                              | 615,000.....                |
| OV2744545..... | LENOIR CITY.....      | TN..... |           | 12/18/2019..... | 3.89.....        | 93,493.....                        |                                              | 125,000.....                |
| OV2734021..... | AUSTIN.....           | TX..... |           | 12/18/2019..... | 5.07.....        | 208,553.....                       |                                              | 254,500.....                |

SCHEDULE B - PART 2

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

| 1              | Location               |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                      | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                   | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2693144..... | OREM.....              | UT..... |           | 12/18/2019..... | 5.25.....        | 277,316.....                       |                                              | 335,000.....                |
| OV2668817..... | TAUNTON.....           | MA..... |           | 12/18/2019..... | 5.64.....        | 378,124.....                       |                                              | 490,000.....                |
| OV2675286..... | MANCHESTER.....        | NH..... |           | 12/18/2019..... | 4.83.....        | 250,122.....                       |                                              | 350,000.....                |
| OV2688377..... | GRAND JUNCTION.....    | CO..... |           | 12/18/2019..... | 5.51.....        | 270,462.....                       |                                              | 375,000.....                |
| OV2731653..... | FONTANA.....           | CA..... |           | 12/18/2019..... | 4.42.....        | 291,258.....                       |                                              | 405,000.....                |
| OV2713776..... | CHICAGO.....           | IL..... |           | 12/18/2019..... | 4.89.....        | 128,093.....                       |                                              | 154,500.....                |
| OV2620935..... | AURORA.....            | CO..... |           | 12/18/2019..... | 4.83.....        | 294,111.....                       |                                              | 357,000.....                |
| OV2716620..... | GILBERT.....           | AZ..... |           | 12/18/2019..... | 4.88.....        | 214,412.....                       |                                              | 276,000.....                |
| OV2598879..... | KANSAS CITY.....       | MO..... |           | 12/18/2019..... | 5.52.....        | 249,311.....                       |                                              | 300,000.....                |
| OV2612752..... | ROELAND PARK.....      | KS..... |           | 12/18/2019..... | 5.38.....        | 218,316.....                       |                                              | 265,000.....                |
| OV2543369..... | PANAMA CITY BEACH..... | FL..... |           | 12/18/2019..... | 5.39.....        | 278,096.....                       |                                              | 339,000.....                |
| OV2542962..... | NASHVILLE.....         | TN..... |           | 12/18/2019..... | 5.77.....        | 259,085.....                       |                                              | 285,000.....                |
| OV2617358..... | RIALTO.....            | CA..... |           | 12/18/2019..... | 5.54.....        | 204,956.....                       |                                              | 260,000.....                |
| OV2656371..... | EUREKA.....            | CA..... |           | 12/18/2019..... | 5.20.....        | 412,211.....                       |                                              | 505,000.....                |
| OV2628565..... | SANTA MARIA.....       | CA..... |           | 12/18/2019..... | 5.72.....        | 288,404.....                       |                                              | 440,000.....                |
| OV2548180..... | DENVER.....            | CO..... |           | 12/18/2019..... | 5.45.....        | 319,753.....                       |                                              | 415,000.....                |
| OV2625338..... | SHERRILLS FORD.....    | NC..... |           | 12/18/2019..... | 5.09.....        | 212,178.....                       |                                              | 276,000.....                |
| OV2703765..... | WIMAUMA.....           | FL..... |           | 12/18/2019..... | 5.25.....        | 183,325.....                       |                                              | 210,000.....                |
| OV2606316..... | KISSIMMEE.....         | FL..... |           | 12/18/2019..... | 5.58.....        | 288,110.....                       |                                              | 350,000.....                |
| OV2547727..... | WHEAT RIDGE.....       | CO..... |           | 12/18/2019..... | 5.88.....        | 407,854.....                       |                                              | 602,000.....                |
| OV2650994..... | RIO LINDA.....         | CA..... |           | 12/18/2019..... | 5.56.....        | 498,728.....                       |                                              | 665,000.....                |
| OV2651547..... | NORTHBROOK.....        | IL..... |           | 12/18/2019..... | 5.82.....        | 241,175.....                       |                                              | 280,000.....                |
| OV2683625..... | PINELLAS PARK.....     | FL..... |           | 12/18/2019..... | 5.19.....        | 269,153.....                       |                                              | 355,000.....                |
| OV2670230..... | WILMINGTON.....        | NC..... |           | 12/18/2019..... | 5.09.....        | 82,499.....                        |                                              | 100,000.....                |
| OV2661350..... | CEDAR PARK.....        | TX..... |           | 12/18/2019..... | 5.21.....        | 348,451.....                       |                                              | 420,000.....                |
| OV2668805..... | FAR ROCKAWAY.....      | NY..... |           | 12/18/2019..... | 4.91.....        | 340,651.....                       |                                              | 530,000.....                |
| OV2605601..... | LEXINGTON.....         | SC..... |           | 12/18/2019..... | 5.93.....        | 117,852.....                       |                                              | 149,000.....                |
| OV2736239..... | OLNEY.....             | MD..... |           | 12/18/2019..... | 4.12.....        | 284,946.....                       |                                              | 380,000.....                |
| OV2633345..... | SAN BERNARDINO.....    | CA..... |           | 12/18/2019..... | 5.23.....        | 313,525.....                       |                                              | 384,000.....                |
| OV2598212..... | SHORELINE.....         | WA..... |           | 12/18/2019..... | 5.58.....        | 362,350.....                       |                                              | 416,000.....                |
| OV2665778..... | NORFOLK.....           | VA..... |           | 12/18/2019..... | 5.15.....        | 223,441.....                       |                                              | 310,000.....                |
| OV2627676..... | IMPERIAL BEACH.....    | CA..... |           | 12/18/2019..... | 5.64.....        | 606,333.....                       |                                              | 890,000.....                |
| OV2540134..... | BAYTOWN.....           | TX..... |           | 12/18/2019..... | 5.20.....        | 174,274.....                       |                                              | 230,000.....                |
| OV2617771..... | GREELEY.....           | CO..... |           | 12/18/2019..... | 5.45.....        | 260,770.....                       |                                              | 323,000.....                |
| OV2735407..... | JACKSONVILLE.....      | FL..... |           | 12/18/2019..... | 3.85.....        | 112,380.....                       |                                              | 140,000.....                |
| OV2677477..... | LODI.....              | CA..... |           | 12/18/2019..... | 5.87.....        | 246,796.....                       |                                              | 330,000.....                |
| OV2613751..... | GOODYEAR.....          | AZ..... |           | 12/18/2019..... | 5.42.....        | 290,093.....                       |                                              | 355,000.....                |
| OV2719045..... | UNION.....             | NJ..... |           | 12/18/2019..... | 4.53.....        | 264,929.....                       |                                              | 338,000.....                |
| OV2656742..... | MERRILLVILLE.....      | IN..... |           | 12/18/2019..... | 5.61.....        | 163,697.....                       |                                              | 223,000.....                |
| OV2644039..... | SAN DIEGO.....         | CA..... |           | 12/18/2019..... | 5.59.....        | 642,021.....                       |                                              | 325,000.....                |
| OV2718354..... | CHINO.....             | CA..... |           | 12/18/2019..... | 4.51.....        | 400,164.....                       |                                              | 493,000.....                |
| OV2744840..... | ROUND ROCK.....        | TX..... |           | 12/18/2019..... | 4.09.....        | 230,425.....                       |                                              | 301,000.....                |
| OV2702937..... | LAKEWOOD.....          | OH..... |           | 12/18/2019..... | 5.15.....        | 134,005.....                       |                                              | 180,000.....                |
| OV2696239..... | REX.....               | GA..... |           | 12/18/2019..... | 4.99.....        | 132,853.....                       |                                              | 171,000.....                |
| OV2720922..... | HOOVER.....            | AL..... |           | 12/18/2019..... | 4.91.....        | 129,280.....                       |                                              | 154,200.....                |

SCHEDULE B - PART 2

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

| 1              | Location             |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                    | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                 | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2644056..... | LA PUENTE.....       | CA..... |           | 12/18/2019..... | 5.58.....        | 428,938.....                       |                                              | 520,000.....                |
| OV2719032..... | OXON HILL.....       | MD..... |           | 12/18/2019..... | 4.75.....        | 231,670.....                       |                                              | 286,000.....                |
| OV2621581..... | YUCAIPA.....         | CA..... |           | 12/18/2019..... | 5.84.....        | 243,807.....                       |                                              | 315,000.....                |
| OV2708290..... | LOS ANGELES.....     | CA..... |           | 12/18/2019..... | 4.72.....        | 393,717.....                       |                                              | 780,000.....                |
| OV2542973..... | PINEY CREEK.....     | NC..... |           | 12/18/2019..... | 5.09.....        | 180,677.....                       |                                              | 220,000.....                |
| OV2682543..... | LAS VEGAS.....       | NV..... |           | 12/18/2019..... | 5.24.....        | 236,501.....                       |                                              | 180,000.....                |
| OV2656050..... | PLANO.....           | TX..... |           | 12/18/2019..... | 5.28.....        | 241,865.....                       |                                              | 295,000.....                |
| OV2726548..... | LITTLETON.....       | CO..... |           | 12/18/2019..... | 5.32.....        | 345,973.....                       |                                              | 420,000.....                |
| OV2606762..... | RIDGEDALE.....       | MO..... |           | 12/18/2019..... | 5.75.....        | 131,941.....                       |                                              | 175,000.....                |
| OV2735198..... | MERCED.....          | CA..... |           | 12/18/2019..... | 4.63.....        | 242,105.....                       |                                              | 300,000.....                |
| OV2617467..... | PHOENIX.....         | AZ..... |           | 12/18/2019..... | 5.59.....        | 216,328.....                       |                                              | 310,000.....                |
| OV2683509..... | QUINCY.....          | WA..... |           | 12/18/2019..... | 4.88.....        | 283,618.....                       |                                              | 353,000.....                |
| OV2539533..... | CHICAGO.....         | IL..... |           | 12/18/2019..... | 5.31.....        | 200,847.....                       |                                              | 265,000.....                |
| OV2545631..... | MORENO VALLEY.....   | CA..... |           | 12/18/2019..... | 5.49.....        | 287,107.....                       |                                              | 310,000.....                |
| OV2634024..... | BROKEN BOW.....      | OK..... |           | 12/18/2019..... | 4.99.....        | 405,903.....                       |                                              | 506,000.....                |
| OV2577940..... | HOLLADAY.....        | UT..... |           | 12/18/2019..... | 6.85.....        | 293,037.....                       |                                              | 420,000.....                |
| OV2614361..... | LAS VEGAS.....       | NV..... |           | 12/18/2019..... | 4.57.....        | 299,105.....                       |                                              | 400,000.....                |
| OV2733011..... | LYNN.....            | MA..... |           | 12/18/2019..... | 5.69.....        | 416,453.....                       |                                              | 580,000.....                |
| OV2657628..... | BARTLETT.....        | IL..... |           | 12/18/2019..... | 4.57.....        | 113,698.....                       |                                              | 137,000.....                |
| OV2661382..... | MIAMI.....           | FL..... |           | 12/18/2019..... | 5.77.....        | 260,869.....                       |                                              | 330,000.....                |
| OV2629227..... | BUFFALO.....         | NY..... |           | 12/18/2019..... | 5.38.....        | 87,135.....                        |                                              | 115,000.....                |
| OV2551846..... | MIAMI.....           | FL..... |           | 12/18/2019..... | 5.64.....        | 378,239.....                       |                                              | 470,000.....                |
| OV2551206..... | ALAMO HEIGHTS.....   | TX..... |           | 12/18/2019..... | 5.53.....        | 331,453.....                       |                                              | 408,000.....                |
| OV2670733..... | NEWBERG.....         | OR..... |           | 12/18/2019..... | 5.77.....        | 246,666.....                       |                                              | 306,000.....                |
| OV2676797..... | PARAMUS.....         | NJ..... |           | 12/18/2019..... | 4.42.....        | 524,095.....                       |                                              | 650,000.....                |
| OV2624300..... | VANCOUVER.....       | WA..... |           | 12/18/2019..... | 5.84.....        | 253,775.....                       |                                              | 291,000.....                |
| OV2663220..... | PRESCOTT.....        | AZ..... |           | 12/18/2019..... | 5.20.....        | 297,993.....                       |                                              | 368,000.....                |
| OV2621779..... | CANYON COUNTRY.....  | CA..... |           | 12/18/2019..... | 5.18.....        | 311,880.....                       |                                              | 375,000.....                |
| OV2676005..... | SAVANNAH.....        | GA..... |           | 12/18/2019..... | 4.69.....        | 117,358.....                       |                                              | 155,000.....                |
| OV2655860..... | KENNESAW.....        | GA..... |           | 12/18/2019..... | 5.60.....        | 248,244.....                       |                                              | 306,000.....                |
| OV2627676..... | IMPERIAL BEACH.....  | CA..... |           | 12/18/2019..... | 5.64.....        | 606,327.....                       |                                              | 890,000.....                |
| OV2623772..... | ALBUQUERQUE.....     | NM..... |           | 12/18/2019..... | 5.28.....        | 221,343.....                       |                                              | 265,000.....                |
| OV2718010..... | PAHOA.....           | HI..... |           | 12/18/2019..... | 4.83.....        | 211,211.....                       |                                              | 242,500.....                |
| OV2621628..... | LAWRENCE.....        | MA..... |           | 12/18/2019..... | 5.13.....        | 325,763.....                       |                                              | 445,000.....                |
| OV2627857..... | SAN BRUNO.....       | CA..... |           | 12/18/2019..... | 5.10.....        | 401,861.....                       |                                              | 550,000.....                |
| OV2647541..... | PLANO.....           | TX..... |           | 12/18/2019..... | 4.70.....        | 231,855.....                       |                                              | 282,000.....                |
| OV2616552..... | ATLANTA.....         | GA..... |           | 12/18/2019..... | 5.45.....        | 217,289.....                       |                                              | 550,000.....                |
| OV2649437..... | ROWLETT.....         | TX..... |           | 12/18/2019..... | 4.81.....        | 167,864.....                       |                                              | 215,000.....                |
| OV2624966..... | CARLSTADT.....       | NJ..... |           | 12/18/2019..... | 5.30.....        | 400,627.....                       |                                              | 550,000.....                |
| OV2677312..... | TUCSON.....          | AZ..... |           | 12/18/2019..... | 4.99.....        | 167,072.....                       |                                              | 190,000.....                |
| OV2695100..... | LOS ANGELES.....     | CA..... |           | 12/18/2019..... | 4.32.....        | 421,246.....                       |                                              | 780,000.....                |
| OV2742048..... | NORTH LAS VEGAS..... | NV..... |           | 12/18/2019..... | 5.29.....        | 240,697.....                       |                                              | 285,000.....                |
| OV2641960..... | BRIGHTON.....        | CO..... |           | 12/18/2019..... | 5.10.....        | 247,795.....                       |                                              | 320,000.....                |
| OV2663550..... | BRISTOW.....         | VA..... |           | 12/18/2019..... | 4.34.....        | 367,253.....                       |                                              | 455,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location                 |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|--------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                        | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                     | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2667318..... | MENDOTA.....             | CA..... |           | 12/18/2019..... | 4.91.....        | 205,582.....                       |                                              | 290,000.....                |
| OV2742173..... | NASHUA.....              | NH..... |           | 12/18/2019..... | 4.97.....        | 234,767.....                       |                                              | 310,000.....                |
| OV2627813..... | PHOENIX.....             | AZ..... |           | 12/18/2019..... | 5.49.....        | 148,284.....                       |                                              | 316,000.....                |
| OV2743696..... | AUSTIN.....              | TX..... |           | 12/18/2019..... | 4.38.....        | 235,369.....                       |                                              | 292,000.....                |
| OV2679528..... | SAINT GEORGE.....        | UT..... |           | 12/18/2019..... | 5.07.....        | 216,915.....                       |                                              | 266,000.....                |
| OV2620937..... | PLYMOUTH.....            | MI..... |           | 12/18/2019..... | 5.62.....        | 279,670.....                       |                                              | 350,000.....                |
| OV2613421..... | NORTH LAS VEGAS.....     | NV..... |           | 12/18/2019..... | 5.87.....        | 240,741.....                       |                                              | 293,000.....                |
| OV2677489..... | SAN BERNARDINO.....      | CA..... |           | 12/18/2019..... | 5.28.....        | 290,611.....                       |                                              | 360,000.....                |
| OV2740485..... | SAN ANTONIO.....         | TX..... |           | 12/18/2019..... | 5.34.....        | 268,266.....                       |                                              | 338,000.....                |
| OV2664282..... | AUSTIN.....              | TX..... |           | 12/18/2019..... | 5.06.....        | 242,344.....                       |                                              | 262,000.....                |
| OV2664129..... | DUNEDIN.....             | FL..... |           | 12/18/2019..... | 4.71.....        | 302,212.....                       |                                              | 415,000.....                |
| OV2633810..... | OXNARD.....              | CA..... |           | 12/18/2019..... | 5.34.....        | 344,652.....                       |                                              | 492,000.....                |
| OV2675328..... | MCCALLEN.....            | TX..... |           | 12/18/2019..... | 5.54.....        | 123,201.....                       |                                              | 160,000.....                |
| OV2726657..... | ROSEVILLE.....           | CA..... |           | 12/18/2019..... | 5.16.....        | 385,285.....                       |                                              | 705,000.....                |
| OV2664449..... | LONGMONT.....            | CO..... |           | 12/18/2019..... | 5.19.....        | 262,813.....                       |                                              | 398,000.....                |
| OV2617461..... | SOUTH GATE.....          | CA..... |           | 12/18/2019..... | 5.17.....        | 435,305.....                       |                                              | 598,000.....                |
| OV2735842..... | SEDONA.....              | AZ..... |           | 12/18/2019..... | 5.06.....        | 397,292.....                       |                                              | 515,000.....                |
| OV2700737..... | DALLAS.....              | TX..... |           | 12/18/2019..... | 5.23.....        | 282,633.....                       |                                              | 345,000.....                |
| OV2675939..... | LONG BEACH.....          | CA..... |           | 12/18/2019..... | 5.62.....        | 830,612.....                       |                                              | 585,000.....                |
| OV2696202..... | PEMBROKE PINES.....      | FL..... |           | 12/18/2019..... | 4.34.....        | 231,777.....                       |                                              | 328,000.....                |
| OV2644059..... | LITTLEROCK.....          | CA..... |           | 12/18/2019..... | 5.56.....        | 211,397.....                       |                                              | 255,000.....                |
| OV2667594..... | TACOMA.....              | WA..... |           | 12/18/2019..... | 5.16.....        | 296,077.....                       |                                              | 360,000.....                |
| OV2624519..... | FORT WORTH.....          | TX..... |           | 12/18/2019..... | 5.20.....        | 215,624.....                       |                                              | 260,000.....                |
| OV2679973..... | KEYES.....               | CA..... |           | 12/18/2019..... | 5.37.....        | 210,901.....                       |                                              | 255,000.....                |
| OV2680278..... | MANTECA.....             | CA..... |           | 12/18/2019..... | 5.05.....        | 353,179.....                       |                                              | 442,000.....                |
| OV2670401..... | ANTIOCH.....             | CA..... |           | 12/18/2019..... | 5.61.....        | 551,732.....                       |                                              | 725,000.....                |
| OV2632801..... | MONROE.....              | NY..... |           | 12/18/2019..... | 5.37.....        | 668,757.....                       |                                              | 920,000.....                |
| OV2538170..... | CARROLLTON.....          | TX..... |           | 12/18/2019..... | 5.35.....        | 264,518.....                       |                                              | 318,000.....                |
| OV2718403..... | LYNWOOD.....             | CA..... |           | 12/18/2019..... | 4.62.....        | 391,870.....                       |                                              | 650,000.....                |
| OV2529160..... | SAINT SIMONS ISLAND..... | GA..... |           | 12/18/2019..... | 5.07.....        | 283,640.....                       |                                              | 335,000.....                |
| OV2670885..... | SAVANNAH.....            | GA..... |           | 12/18/2019..... | 5.20.....        | 105,218.....                       |                                              | 120,000.....                |
| OV2637715..... | MORENO VALLEY.....       | CA..... |           | 12/18/2019..... | 5.30.....        | 331,950.....                       |                                              | 376,000.....                |
| OV2636020..... | CENTENNIAL.....          | CO..... |           | 12/18/2019..... | 4.98.....        | 298,657.....                       |                                              | 405,000.....                |
| OV2746427..... | ANTIOCH.....             | CA..... |           | 12/18/2019..... | 4.94.....        | 334,711.....                       |                                              | 465,000.....                |
| OV2695651..... | NORTH LAS VEGAS.....     | NV..... |           | 12/18/2019..... | 5.20.....        | 230,884.....                       |                                              | 296,000.....                |
| OV2672605..... | SURF CITY.....           | NC..... |           | 12/18/2019..... | 5.62.....        | 219,487.....                       |                                              | 280,000.....                |
| OV2736030..... | LITTLETON.....           | CO..... |           | 12/18/2019..... | 5.19.....        | 251,037.....                       |                                              | 340,000.....                |
| OV2744531..... | DOTHAN.....              | AL..... |           | 12/18/2019..... | 4.87.....        | 53,307.....                        |                                              | 65,000.....                 |
| OV2661223..... | JERSEY CITY.....         | NJ..... |           | 12/18/2019..... | 5.32.....        | 331,317.....                       |                                              | 455,000.....                |
| OV2621934..... | DALY CITY.....           | CA..... |           | 12/18/2019..... | 4.89.....        | 676,834.....                       |                                              | 960,000.....                |
| OV2667637..... | IDYLLWILD.....           | CA..... |           | 12/18/2019..... | 5.41.....        | 209,647.....                       |                                              | 255,000.....                |
| OV2746439..... | LA QUINTA.....           | CA..... |           | 12/18/2019..... | 5.17.....        | 214,052.....                       |                                              | 255,000.....                |
| OV2613264..... | FORT WASHINGTON.....     | MD..... |           | 12/18/2019..... | 5.88.....        | 233,266.....                       |                                              | 316,000.....                |
| OV2542962..... | NASHVILLE.....           | TN..... |           | 12/18/2019..... | 5.35.....        | 225,657.....                       |                                              | 285,000.....                |
| OV2598867..... | TAMPA.....               | FL..... |           | 12/18/2019..... | 5.47.....        | 223,086.....                       |                                              | 270,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location                |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                       | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                    | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2606959..... | KNOXVILLE.....          | TN..... |           | 12/18/2019..... | 5.46.....        | 265,088.....                       |                                              | 332,000.....                |
| OV2627664..... | MYRTLE BEACH.....       | SC..... |           | 12/18/2019..... | 5.16.....        | 225,201.....                       |                                              | 275,000.....                |
| OV2606275..... | JOHNS CREEK.....        | GA..... |           | 12/18/2019..... | 5.03.....        | 291,052.....                       |                                              | 410,000.....                |
| OV2717973..... | KISSIMMEE.....          | FL..... |           | 12/18/2019..... | 5.40.....        | 220,150.....                       |                                              | 252,000.....                |
| OV2705932..... | OLD HICKORY.....        | TN..... |           | 12/18/2019..... | 4.68.....        | 183,447.....                       |                                              | 250,000.....                |
| OV2612604..... | JERSEY CITY.....        | NJ..... |           | 12/18/2019..... | 4.91.....        | 310,444.....                       |                                              | 375,000.....                |
| OV2624319..... | CARMICHAEL.....         | CA..... |           | 12/18/2019..... | 4.81.....        | 397,305.....                       |                                              | 550,000.....                |
| OV2744433..... | LEHI.....               | UT..... |           | 12/18/2019..... | 4.82.....        | 280,067.....                       |                                              | 365,000.....                |
| OV2692293..... | MADISON.....            | TN..... |           | 12/18/2019..... | 5.23.....        | 319,664.....                       |                                              | 385,000.....                |
| OV2549407..... | DENVER.....             | CO..... |           | 12/18/2019..... | 5.09.....        | 254,136.....                       |                                              | 330,000.....                |
| OV2537659..... | WALTON.....             | KY..... |           | 12/18/2019..... | 5.22.....        | 203,210.....                       |                                              | 265,000.....                |
| OV2601130..... | TURLOCK.....            | CA..... |           | 12/18/2019..... | 5.63.....        | 232,350.....                       |                                              | 283,000.....                |
| OV2621267..... | TAUNTON.....            | MA..... |           | 12/18/2019..... | 5.54.....        | 261,419.....                       |                                              | 348,000.....                |
| OV2551991..... | PORTLAND.....           | OR..... |           | 12/18/2019..... | 5.44.....        | 288,021.....                       |                                              | 350,000.....                |
| OV2726464..... | LAS VEGAS.....          | NV..... |           | 12/18/2019..... | 4.40.....        | 406,108.....                       |                                              | 260,000.....                |
| OV2679561..... | EUSTACE.....            | TX..... |           | 12/18/2019..... | 4.79.....        | 250,605.....                       |                                              | 325,000.....                |
| OV2746789..... | WILMINGTON.....         | NC..... |           | 12/18/2019..... | 5.13.....        | 257,128.....                       |                                              | 303,000.....                |
| OV2726998..... | PRINEVILLE.....         | OR..... |           | 12/18/2019..... | 5.29.....        | 194,387.....                       |                                              | 233,000.....                |
| OV2650117..... | DEERFIELD BEACH.....    | FL..... |           | 12/18/2019..... | 4.60.....        | 284,791.....                       |                                              | 346,000.....                |
| OV2553041..... | COLLINSVILLE.....       | OK..... |           | 12/18/2019..... | 4.94.....        | 92,232.....                        |                                              | 109,000.....                |
| OV2702703..... | SEASIDE.....            | OR..... |           | 12/18/2019..... | 5.06.....        | 286,812.....                       |                                              | 355,000.....                |
| OV2727494..... | SAINT PAUL.....         | MN..... |           | 12/18/2019..... | 4.69.....        | 401,583.....                       |                                              | 558,000.....                |
| OV2628953..... | HERNDON.....            | VA..... |           | 12/18/2019..... | 5.09.....        | 223,278.....                       |                                              | 279,000.....                |
| OV2530894..... | YUBA CITY.....          | CA..... |           | 12/18/2019..... | 4.97.....        | 191,866.....                       |                                              | 250,000.....                |
| OV2604472..... | AUSTIN.....             | TX..... |           | 12/18/2019..... | 5.54.....        | 331,656.....                       |                                              | 400,000.....                |
| OV2690314..... | LA PORTE.....           | TX..... |           | 12/18/2019..... | 5.20.....        | 141,693.....                       |                                              | 170,000.....                |
| OV2731021..... | DELTA.....              | CO..... |           | 12/18/2019..... | 5.05.....        | 283,479.....                       |                                              | 326,000.....                |
| OV2673695..... | KILN.....               | MS..... |           | 12/18/2019..... | 4.37.....        | 239,159.....                       |                                              | 295,000.....                |
| OV2602141..... | MERRITT ISLAND.....     | FL..... |           | 12/18/2019..... | 5.53.....        | 299,218.....                       |                                              | 360,000.....                |
| OV2702728..... | LAS VEGAS.....          | NV..... |           | 12/18/2019..... | 4.87.....        | 228,048.....                       |                                              | 275,000.....                |
| OV2617257..... | HENDERSON.....          | NV..... |           | 12/18/2019..... | 5.10.....        | 308,977.....                       |                                              | 390,000.....                |
| OV2660477..... | VALLEJO.....            | CA..... |           | 12/18/2019..... | 5.00.....        | 305,129.....                       |                                              | 370,000.....                |
| OV2694160..... | GRANTS PASS.....        | OR..... |           | 12/18/2019..... | 4.71.....        | 226,699.....                       |                                              | 268,000.....                |
| OV2648882..... | PHOENIX.....            | AZ..... |           | 12/18/2019..... | 5.15.....        | 150,623.....                       |                                              | 180,000.....                |
| OV2545526..... | SACRAMENTO.....         | CA..... |           | 12/18/2019..... | 4.71.....        | 237,022.....                       |                                              | 305,000.....                |
| OV2627829..... | LOS ANGELES.....        | CA..... |           | 12/18/2019..... | 5.13.....        | 585,813.....                       |                                              | 900,000.....                |
| OV2651561..... | COMPTON.....            | CA..... |           | 12/18/2019..... | 4.79.....        | 277,423.....                       |                                              | 360,000.....                |
| OV2644065..... | MINNEAPOLIS.....        | MN..... |           | 12/18/2019..... | 5.41.....        | 301,146.....                       |                                              | 222,000.....                |
| OV2666206..... | NEW BRUNSWICK.....      | NJ..... |           | 12/18/2019..... | 5.67.....        | 261,335.....                       |                                              | 400,000.....                |
| OV2608674..... | FAIR OAKS.....          | CA..... |           | 12/18/2019..... | 5.62.....        | 287,521.....                       |                                              | 395,000.....                |
| OV2641672..... | HILTON HEAD ISLAND..... | SC..... |           | 12/18/2019..... | 5.20.....        | 42,823.....                        |                                              | 430,000.....                |
| OV2688797..... | BENNINGTON.....         | NE..... |           | 12/18/2019..... | 4.41.....        | 143,381.....                       |                                              | 175,000.....                |
| OV2626304..... | ORLANDO.....            | FL..... |           | 12/18/2019..... | 5.05.....        | 212,337.....                       |                                              | 255,000.....                |
| OV2607172..... | SACRAMENTO.....         | CA..... |           | 12/18/2019..... | 5.13.....        | 288,222.....                       |                                              | 345,000.....                |



SCHEDULE B - PART 2

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

| 1              | Location                |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                       | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                    | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2688771..... | KEAAU.....              | HI..... |           | 12/18/2019..... | 4.98.....        | 249,209.....                       |                                              | 306,000.....                |
| OV2683264..... | HILTON HEAD ISLAND..... | SC..... |           | 12/18/2019..... | 4.39.....        | 217,783.....                       |                                              | 285,000.....                |
| OV2557381..... | FALL RIVER.....         | MA..... |           | 12/18/2019..... | 4.90.....        | 248,563.....                       |                                              | 330,000.....                |
| OV2730173..... | LA PUENTE.....          | CA..... |           | 12/18/2019..... | 4.02.....        | 396,685.....                       |                                              | 535,000.....                |
| OV2732170..... | MATTHEWS.....           | NC..... |           | 12/18/2019..... | 4.54.....        | 447,679.....                       |                                              | 590,000.....                |
| OV2726495..... | LAKEWOOD.....           | WA..... |           | 12/18/2019..... | 5.42.....        | 237,395.....                       |                                              | 300,000.....                |
| OV2679924..... | ANTIOCH.....            | CA..... |           | 12/18/2019..... | 4.52.....        | 485,257.....                       |                                              | 565,000.....                |
| OV2667594..... | TACOMA.....             | WA..... |           | 12/18/2019..... | 5.40.....        | 216,422.....                       |                                              | 360,000.....                |
| OV2654627..... | TUSTIN.....             | CA..... |           | 12/18/2019..... | 5.27.....        | 274,254.....                       |                                              | 345,000.....                |
| OV2667549..... | PRESCOTT VALLEY.....    | AZ..... |           | 12/18/2019..... | 5.27.....        | 243,461.....                       |                                              | 298,000.....                |
| OV2675693..... | SPOKANE.....            | WA..... |           | 12/18/2019..... | 5.55.....        | 168,247.....                       |                                              | 205,000.....                |
| OV2616552..... | ATLANTA.....            | GA..... |           | 12/18/2019..... | 5.42.....        | 477,427.....                       |                                              | 550,000.....                |
| OV2665206..... | ACTON.....              | CA..... |           | 12/18/2019..... | 5.80.....        | 472,098.....                       |                                              | 625,000.....                |
| OV2700777..... | SOUTH GATE.....         | CA..... |           | 12/18/2019..... | 4.77.....        | 457,890.....                       |                                              | 695,000.....                |
| OV2667510..... | LANEXA.....             | VA..... |           | 12/18/2019..... | 5.02.....        | 117,495.....                       |                                              | 181,000.....                |
| OV2597440..... | FORT WORTH.....         | TX..... |           | 12/18/2019..... | 5.72.....        | 158,428.....                       |                                              | 200,000.....                |
| OV2683908..... | SAN ANTONIO.....        | TX..... |           | 12/18/2019..... | 4.60.....        | 198,826.....                       |                                              | 285,000.....                |
| OV2693178..... | BRUNSWICK.....          | MD..... |           | 12/18/2019..... | 4.52.....        | 358,178.....                       |                                              | 435,000.....                |
| OV2667674..... | LONGWOOD.....           | FL..... |           | 12/18/2019..... | 5.33.....        | 253,740.....                       |                                              | 325,000.....                |
| OV2610493..... | LONG LAKE.....          | MN..... |           | 12/18/2019..... | 5.56.....        | 219,264.....                       |                                              | 266,000.....                |
| OV2641806..... | GILBERT.....            | AZ..... |           | 12/18/2019..... | 5.66.....        | 405,372.....                       |                                              | 353,000.....                |
| OV2635653..... | AUSTIN.....             | TX..... |           | 12/18/2019..... | 5.23.....        | 360,026.....                       |                                              | 436,000.....                |
| OV2625442..... | ATLANTA.....            | GA..... |           | 12/18/2019..... | 5.55.....        | 212,035.....                       |                                              | 255,000.....                |
| OV2682072..... | SARASOTA.....           | FL..... |           | 12/18/2019..... | 4.69.....        | 208,639.....                       |                                              | 260,000.....                |
| OV2732548..... | GALT.....               | CA..... |           | 12/18/2019..... | 5.33.....        | 327,419.....                       |                                              | 440,000.....                |
| OV2677896..... | HOMESTEAD.....          | FL..... |           | 12/18/2019..... | 5.60.....        | 229,440.....                       |                                              | 280,000.....                |
| OV2731022..... | RANDOLPH.....           | MA..... |           | 12/18/2019..... | 5.15.....        | 224,358.....                       |                                              | 305,000.....                |
| OV2602431..... | BOCA RATON.....         | FL..... |           | 12/18/2019..... | 5.73.....        | 234,036.....                       |                                              | 208,000.....                |
| OV2677927..... | ALBUQUERQUE.....        | NM..... |           | 12/18/2019..... | 5.04.....        | 129,716.....                       |                                              | 156,000.....                |
| OV2619913..... | TUCSON.....             | AZ..... |           | 12/18/2019..... | 5.55.....        | 302,712.....                       |                                              | 375,000.....                |
| OV2632950..... | SPRINGFIELD.....        | NJ..... |           | 12/18/2019..... | 5.04.....        | 336,117.....                       |                                              | 460,000.....                |
| OV2633518..... | MARYSVILLE.....         | CA..... |           | 12/18/2019..... | 5.27.....        | 292,817.....                       |                                              | 400,000.....                |
| OV2531085..... | ELLENWOOD.....          | GA..... |           | 12/18/2019..... | 5.14.....        | 187,513.....                       |                                              | 220,000.....                |
| OV2676052..... | GREELEY.....            | CO..... |           | 12/18/2019..... | 5.11.....        | 301,363.....                       |                                              | 395,000.....                |
| OV2744127..... | SACRAMENTO.....         | CA..... |           | 12/18/2019..... | 4.47.....        | 311,464.....                       |                                              | 405,000.....                |
| OV2726997..... | VALLEJO.....            | CA..... |           | 12/18/2019..... | 5.68.....        | 346,581.....                       |                                              | 450,000.....                |
| OV2636524..... | MODESTO.....            | CA..... |           | 12/18/2019..... | 5.82.....        | 217,861.....                       |                                              | 295,000.....                |
| OV2746944..... | CASTLE ROCK.....        | CO..... |           | 12/18/2019..... | 5.16.....        | 346,540.....                       |                                              | 428,000.....                |
| OV2626274..... | SACRAMENTO.....         | CA..... |           | 12/18/2019..... | 4.89.....        | 323,778.....                       |                                              | 396,000.....                |
| OV2617256..... | NORTH OGDEN.....        | UT..... |           | 12/18/2019..... | 5.58.....        | 212,551.....                       |                                              | 280,000.....                |
| OV2672408..... | KAUFMAN.....            | TX..... |           | 12/18/2019..... | 4.95.....        | 112,479.....                       |                                              | 144,000.....                |
| OV2733439..... | SAINT PAUL.....         | MN..... |           | 12/18/2019..... | 4.83.....        | 270,513.....                       |                                              | 362,000.....                |
| OV2610217..... | CASTLE ROCK.....        | CO..... |           | 12/18/2019..... | 4.99.....        | 341,640.....                       |                                              | 420,000.....                |
| OV2525553..... | TEMECULA.....           | CA..... |           | 12/18/2019..... | 5.22.....        | 406,330.....                       |                                              | 590,000.....                |
| OV2644065..... | MINNEAPOLIS.....        | MN..... |           | 12/18/2019..... | 5.13.....        | 185,752.....                       |                                              | 222,000.....                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1              | Location                |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                       | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                    | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2664282..... | AUSTIN.....             | TX..... |           | 12/18/2019..... | 4.81.....        | 322,168.....                       |                                              | 262,000.....                |
| OV2685273..... | LONE OAK.....           | TX..... |           | 12/18/2019..... | 5.56.....        | 224,914.....                       |                                              | 270,000.....                |
| OV2662028..... | HIALEAH.....            | FL..... |           | 12/18/2019..... | 5.41.....        | 295,592.....                       |                                              | 372,000.....                |
| OV2548020..... | ELK GROVE VILLAGE.....  | IL..... |           | 12/18/2019..... | 5.53.....        | 210,829.....                       |                                              | 240,000.....                |
| OV2650393..... | MERRIMACK.....          | NH..... |           | 12/18/2019..... | 5.19.....        | 134,147.....                       |                                              | 172,000.....                |
| OV2668217..... | SCOTTSDALE.....         | AZ..... |           | 12/18/2019..... | 5.48.....        | 348,315.....                       |                                              | 475,000.....                |
| OV2621269..... | NASHVILLE.....          | TN..... |           | 12/18/2019..... | 5.34.....        | 459,400.....                       |                                              | 562,000.....                |
| OV2699683..... | PARAMOUNT.....          | CA..... |           | 12/18/2019..... | 4.34.....        | 399,308.....                       |                                              | 600,000.....                |
| OV2645370..... | POCONO PINES.....       | PA..... |           | 12/18/2019..... | 5.12.....        | 267,899.....                       |                                              | 306,000.....                |
| OV2657788..... | TOMS RIVER.....         | NJ..... |           | 12/18/2019..... | 5.36.....        | 226,349.....                       |                                              | 265,000.....                |
| OV2685285..... | FRAMINGHAM.....         | MA..... |           | 12/18/2019..... | 5.45.....        | 304,857.....                       |                                              | 351,000.....                |
| OV2677411..... | SAINT PAUL.....         | MN..... |           | 12/18/2019..... | 4.92.....        | 179,157.....                       |                                              | 229,000.....                |
| OV2642340..... | SOUTH LAKE TAHOE.....   | CA..... |           | 12/18/2019..... | 4.90.....        | 238,034.....                       |                                              | 300,000.....                |
| OV2602334..... | PLANO.....              | TX..... |           | 12/18/2019..... | 5.19.....        | 279,281.....                       |                                              | 340,000.....                |
| OV2681382..... | SOUTH LAKE TAHOE.....   | CA..... |           | 12/18/2019..... | 4.47.....        | 264,269.....                       |                                              | 326,000.....                |
| OV2640187..... | CARROLLTON.....         | TX..... |           | 12/18/2019..... | 4.58.....        | 216,316.....                       |                                              | 300,000.....                |
| OV2614908..... | BAKERSFIELD.....        | CA..... |           | 12/18/2019..... | 5.78.....        | 216,069.....                       |                                              | 260,000.....                |
| OV2621914..... | PIGEON FORGE.....       | TN..... |           | 12/18/2019..... | 5.16.....        | 304,510.....                       |                                              | 365,000.....                |
| OV2731022..... | RANDOLPH.....           | MA..... |           | 12/18/2019..... | 4.04.....        | 407,415.....                       |                                              | 305,000.....                |
| OV2689592..... | PORTLAND.....           | OR..... |           | 12/18/2019..... | 5.38.....        | 627,630.....                       |                                              | 480,000.....                |
| OV2736119..... | ANDOVER.....            | MN..... |           | 12/18/2019..... | 5.10.....        | 259,395.....                       |                                              | 339,000.....                |
| OV2655316..... | INDEPENDENCE.....       | OR..... |           | 12/18/2019..... | 5.87.....        | 229,908.....                       |                                              | 280,000.....                |
| OV2683946..... | TAMPA.....              | FL..... |           | 12/18/2019..... | 4.55.....        | 150,148.....                       |                                              | 190,000.....                |
| OV2665654..... | COMMERCE.....           | CA..... |           | 12/18/2019..... | 4.36.....        | 343,662.....                       |                                              | 450,000.....                |
| OV2685329..... | TRUMBULL.....           | CT..... |           | 12/18/2019..... | 5.19.....        | 207,366.....                       |                                              | 265,000.....                |
| OV2696407..... | SANTA ROSA.....         | CA..... |           | 12/18/2019..... | 4.97.....        | 488,015.....                       |                                              | 740,000.....                |
| OV2699389..... | ELLICOTT CITY.....      | MD..... |           | 12/18/2019..... | 5.05.....        | 360,934.....                       |                                              | 440,000.....                |
| OV2651589..... | NORTH MYRTLE BEACH..... | SC..... |           | 12/18/2019..... | 5.20.....        | 311,603.....                       |                                              | 375,000.....                |
| OV2623093..... | GRANTS PASS.....        | OR..... |           | 12/18/2019..... | 5.00.....        | 224,057.....                       |                                              | 269,000.....                |
| OV2713740..... | SANTA ROSA BEACH.....   | FL..... |           | 12/18/2019..... | 5.33.....        | 211,256.....                       |                                              | 255,000.....                |
| OV2614877..... | WESTBURY.....           | NY..... |           | 12/18/2019..... | 5.11.....        | 377,966.....                       |                                              | 480,000.....                |
| OV2568773..... | RICHMOND.....           | CA..... |           | 12/18/2019..... | 5.66.....        | 310,210.....                       |                                              | 400,000.....                |
| OV2542189..... | BALTIMORE.....          | MD..... |           | 12/18/2019..... | 5.71.....        | 262,460.....                       |                                              | 320,000.....                |
| OV2746799..... | BREMERTON.....          | WA..... |           | 12/18/2019..... | 3.96.....        | 251,940.....                       |                                              | 335,000.....                |
| OV2689622..... | BELFAIR.....            | WA..... |           | 12/18/2019..... | 5.00.....        | 263,811.....                       |                                              | 340,000.....                |
| OV2668490..... | NORTH BERGEN.....       | NJ..... |           | 12/18/2019..... | 5.68.....        | 230,479.....                       |                                              | 405,000.....                |
| OV2600293..... | PERRIS.....             | CA..... |           | 12/18/2019..... | 5.55.....        | 301,899.....                       |                                              | 370,000.....                |
| OV2608057..... | COVENTRY.....           | RI..... |           | 12/18/2019..... | 5.75.....        | 244,202.....                       |                                              | 315,000.....                |
| OV2698992..... | STANTON.....            | CA..... |           | 12/18/2019..... | 4.13.....        | 327,543.....                       |                                              | 430,000.....                |
| OV2644531..... | SUWANEE.....            | GA..... |           | 12/18/2019..... | 5.42.....        | 250,877.....                       |                                              | 321,000.....                |
| OV2550718..... | FRESNO.....             | CA..... |           | 12/18/2019..... | 5.40.....        | 249,373.....                       |                                              | 285,000.....                |
| OV2700685..... | FORT COLLINS.....       | CO..... |           | 12/18/2019..... | 4.37.....        | 370,659.....                       |                                              | 520,000.....                |
| OV2644877..... | PASADENA.....           | CA..... |           | 12/18/2019..... | 5.25.....        | 613,793.....                       |                                              | 850,000.....                |
| OV2659509..... | DIXON.....              | CA..... |           | 12/18/2019..... | 4.75.....        | 536,731.....                       |                                              | 743,266.....                |

SCHEDULE B - PART 2

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

| 1              | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2614362..... | CHASKA.....           | MN..... |           | 12/18/2019..... | 5.77.....        | 162,243.....                       |                                              | 200,000.....                |
| OV2533136..... | KNOXVILLE.....        | TN..... |           | 12/18/2019..... | 5.02.....        | 187,262.....                       |                                              | 237,000.....                |
| OV2628887..... | JERSEY CITY.....      | NJ..... |           | 12/18/2019..... | 4.70.....        | 565,820.....                       |                                              | 430,000.....                |
| OV2682446..... | PALM BAY.....         | FL..... |           | 12/18/2019..... | 5.28.....        | 220,815.....                       |                                              | 268,000.....                |
| OV2685773..... | YUCCA VALLEY.....     | CA..... |           | 12/18/2019..... | 4.68.....        | 279,435.....                       |                                              | 390,000.....                |
| OV2602000..... | BELMONT.....          | MI..... |           | 12/18/2019..... | 5.78.....        | 281,116.....                       |                                              | 335,000.....                |
| OV2578195..... | SPRING VALLEY.....    | CA..... |           | 12/18/2019..... | 5.30.....        | 343,705.....                       |                                              | 415,000.....                |
| OV2672536..... | FT LAUDERDALE.....    | FL..... |           | 12/18/2019..... | 5.39.....        | 175,463.....                       |                                              | 225,000.....                |
| OV2548684..... | WHITTIER.....         | CA..... |           | 12/18/2019..... | 5.19.....        | 412,375.....                       |                                              | 555,000.....                |
| OV2672185..... | PLANO.....            | TX..... |           | 12/18/2019..... | 5.21.....        | 224,274.....                       |                                              | 280,000.....                |
| OV2675899..... | LINCOLN.....          | NE..... |           | 12/18/2019..... | 5.16.....        | 143,069.....                       |                                              | 160,500.....                |
| OV2625829..... | BOISE.....            | ID..... |           | 12/18/2019..... | 5.03.....        | 323,104.....                       |                                              | 370,000.....                |
| OV2688624..... | MOORPARK.....         | CA..... |           | 12/18/2019..... | 5.36.....        | 215,124.....                       |                                              | 310,000.....                |
| OV2638032..... | VIRGINIA BEACH.....   | VA..... |           | 12/18/2019..... | 5.80.....        | 284,352.....                       |                                              | 349,000.....                |
| OV2660784..... | KISSIMMEE.....        | FL..... |           | 12/18/2019..... | 5.24.....        | 304,047.....                       |                                              | 368,000.....                |
| OV2689592..... | PORTLAND.....         | OR..... |           | 12/18/2019..... | 5.38.....        | 398,523.....                       |                                              | 480,000.....                |
| OV2613701..... | CHINO.....            | CA..... |           | 12/18/2019..... | 5.01.....        | 441,794.....                       |                                              | 555,000.....                |
| OV2745454..... | FAIRFIELD.....        | CA..... |           | 12/18/2019..... | 4.98.....        | 286,547.....                       |                                              | 395,000.....                |
| OV2727206..... | JERSEY CITY.....      | NJ..... |           | 12/18/2019..... | 4.43.....        | 300,475.....                       |                                              | 425,000.....                |
| OV2726999..... | VACAVILLE.....        | CA..... |           | 12/18/2019..... | 4.58.....        | 245,869.....                       |                                              | 400,000.....                |
| OV2608716..... | ANAHEIM.....          | CA..... |           | 12/18/2019..... | 5.01.....        | 482,040.....                       |                                              | 630,000.....                |
| OV2730365..... | TACOMA.....           | WA..... |           | 12/18/2019..... | 3.98.....        | 344,473.....                       |                                              | 492,000.....                |
| OV2540499..... | GRANBURY.....         | TX..... |           | 12/18/2019..... | 5.35.....        | 229,387.....                       |                                              | 260,000.....                |
| OV2717263..... | CHURCH ROAD.....      | VA..... |           | 12/18/2019..... | 4.85.....        | 224,145.....                       |                                              | 300,000.....                |
| OV2621744..... | SCOTTSDALE.....       | AZ..... |           | 12/18/2019..... | 5.49.....        | 301,512.....                       |                                              | 390,000.....                |
| OV2661988..... | TUMWATER.....         | WA..... |           | 12/18/2019..... | 5.00.....        | 306,075.....                       |                                              | 395,000.....                |
| OV2630827..... | FOREST HILL.....      | MD..... |           | 12/18/2019..... | 5.63.....        | 233,859.....                       |                                              | 305,000.....                |
| OV2742900..... | OKLAHOMA CITY.....    | OK..... |           | 12/18/2019..... | 5.31.....        | 336,159.....                       |                                              | 429,000.....                |
| OV2677894..... | WINDSOR.....          | CO..... |           | 12/18/2019..... | 5.55.....        | 338,772.....                       |                                              | 388,500.....                |
| OV2689157..... | MCKINNEY.....         | TX..... |           | 12/18/2019..... | 4.73.....        | 228,122.....                       |                                              | 280,000.....                |
| OV2602039..... | ONTARIO.....          | CA..... |           | 12/18/2019..... | 5.45.....        | 318,493.....                       |                                              | 411,000.....                |
| OV2698660..... | OAKLAND PARK.....     | FL..... |           | 12/18/2019..... | 5.21.....        | 218,912.....                       |                                              | 263,000.....                |
| OV2606375..... | SAN JACINTO.....      | CA..... |           | 12/18/2019..... | 5.57.....        | 289,420.....                       |                                              | 340,000.....                |
| OV2599312..... | CHARLOTTESVILLE.....  | VA..... |           | 12/18/2019..... | 5.69.....        | 323,286.....                       |                                              | 371,000.....                |
| OV2741758..... | BEAUMONT.....         | CA..... |           | 12/18/2019..... | 4.43.....        | 453,682.....                       |                                              | 600,000.....                |
| OV2606163..... | PROVIDENCE.....       | RI..... |           | 12/18/2019..... | 5.53.....        | 234,028.....                       |                                              | 315,000.....                |
| OV2638032..... | VIRGINIA BEACH.....   | VA..... |           | 12/18/2019..... | 5.03.....        | 204,375.....                       |                                              | 349,000.....                |
| OV2559438..... | ROCKLIN.....          | CA..... |           | 12/18/2019..... | 5.21.....        | 372,553.....                       |                                              | 460,000.....                |
| OV2659590..... | PERTH AMBOY.....      | NJ..... |           | 12/18/2019..... | 5.21.....        | 221,864.....                       |                                              | 305,000.....                |
| OV2668184..... | SANTA ROSA BEACH..... | FL..... |           | 12/18/2019..... | 5.34.....        | 406,131.....                       |                                              | 500,000.....                |
| OV2639056..... | TIGARD.....           | OR..... |           | 12/18/2019..... | 5.37.....        | 337,763.....                       |                                              | 460,000.....                |
| OV2606012..... | PFLUGERVILLE.....     | TX..... |           | 12/18/2019..... | 4.90.....        | 225,559.....                       |                                              | 270,500.....                |
| OV2714306..... | EL CENTRO.....        | CA..... |           | 12/18/2019..... | 5.08.....        | 154,420.....                       |                                              | 185,000.....                |
| OV2735407..... | JACKSONVILLE.....     | FL..... |           | 12/18/2019..... | 4.65.....        | 182,075.....                       |                                              | 140,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2531741..... | STANSBURY PARK.....   | UT..... |           | 12/18/2019..... | 5.02.....        | 184,524.....                       |                                              | 225,000.....                |
| OV2533122..... | SAN JOSE.....         | CA..... |           | 12/18/2019..... | 5.38.....        | 787,912.....                       |                                              | 1,050,000.....              |
| OV2683503..... | VANCOUVER.....        | WA..... |           | 12/18/2019..... | 5.33.....        | 237,023.....                       |                                              | 338,000.....                |
| OV2646902..... | HEMPSTEAD.....        | NY..... |           | 12/18/2019..... | 4.68.....        | 285,066.....                       |                                              | 322,000.....                |
| OV2743741..... | LOS ANGELES.....      | CA..... |           | 12/18/2019..... | 4.98.....        | 801,820.....                       |                                              | 1,120,000.....              |
| OV2627776..... | LAKEWOOD.....         | NJ..... |           | 12/18/2019..... | 5.41.....        | 379,484.....                       |                                              | 455,000.....                |
| OV2642993..... | KESWICK.....          | VA..... |           | 12/18/2019..... | 4.88.....        | 401,105.....                       |                                              | 490,000.....                |
| OV2614361..... | LAS VEGAS.....        | NV..... |           | 12/18/2019..... | 5.29.....        | 311,989.....                       |                                              | 400,000.....                |
| OV2573337..... | RIVERSIDE.....        | CA..... |           | 12/18/2019..... | 5.47.....        | 316,356.....                       |                                              | 380,000.....                |
| OV2736246..... | JEKYLL ISLAND.....    | GA..... |           | 12/18/2019..... | 5.35.....        | 417,394.....                       |                                              | 485,000.....                |
| OV2656584..... | SYKESVILLE.....       | MD..... |           | 12/18/2019..... | 5.20.....        | 219,991.....                       |                                              | 270,000.....                |
| OV2732368..... | TUCSON.....           | AZ..... |           | 12/18/2019..... | 4.49.....        | 84,487.....                        |                                              | 107,500.....                |
| OV2746967..... | ADELANTO.....         | CA..... |           | 12/18/2019..... | 5.35.....        | 214,112.....                       |                                              | 275,000.....                |
| OV2616961..... | RIVERSIDE.....        | CA..... |           | 12/18/2019..... | 5.11.....        | 384,206.....                       |                                              | 425,000.....                |
| OV2609676..... | BATTLE GROUND.....    | WA..... |           | 12/18/2019..... | 5.42.....        | 228,441.....                       |                                              | 275,000.....                |
| OV2717783..... | GILBERT.....          | AZ..... |           | 12/18/2019..... | 4.31.....        | 205,471.....                       |                                              | 255,000.....                |
| OV2551749..... | LAS VEGAS.....        | NV..... |           | 12/18/2019..... | 5.35.....        | 211,158.....                       |                                              | 253,000.....                |
| OV2602496..... | BRAINTREE.....        | MA..... |           | 12/18/2019..... | 5.66.....        | 309,118.....                       |                                              | 400,000.....                |
| OV2525743..... | STOCKTON.....         | CA..... |           | 12/18/2019..... | 5.48.....        | 229,879.....                       |                                              | 300,000.....                |
| OV2661342..... | WHEAT RIDGE.....      | CO..... |           | 12/18/2019..... | 4.97.....        | 150,028.....                       |                                              | 755,000.....                |
| OV2668150..... | TRABUCO CANYON.....   | CA..... |           | 12/18/2019..... | 4.77.....        | 398,245.....                       |                                              | 492,000.....                |
| OV2534880..... | CHARLOTTE.....        | NC..... |           | 12/18/2019..... | 5.58.....        | 257,505.....                       |                                              | 316,000.....                |
| OV2634450..... | EXCELSIOR.....        | MN..... |           | 12/18/2019..... | 5.27.....        | 271,846.....                       |                                              | 340,000.....                |
| OV2666015..... | BOISE.....            | ID..... |           | 12/18/2019..... | 5.72.....        | 316,419.....                       |                                              | 415,000.....                |
| OV2636322..... | NEWMARKET.....        | NH..... |           | 12/18/2019..... | 5.54.....        | 291,710.....                       |                                              | 400,000.....                |
| OV2604476..... | WESTMINSTER.....      | CO..... |           | 12/18/2019..... | 5.88.....        | 366,502.....                       |                                              | 477,000.....                |
| OV2677376..... | PHOENIX.....          | AZ..... |           | 12/18/2019..... | 4.97.....        | 163,826.....                       |                                              | 350,000.....                |
| OV2542954..... | PALM SPRINGS.....     | CA..... |           | 12/18/2019..... | 5.95.....        | 391,577.....                       |                                              | 575,000.....                |
| OV2621990..... | LAS VEGAS.....        | NV..... |           | 12/18/2019..... | 5.62.....        | 211,086.....                       |                                              | 230,000.....                |
| OV2732210..... | MIAMI.....            | FL..... |           | 12/18/2019..... | 4.64.....        | 282,648.....                       |                                              | 397,000.....                |
| OV2745436..... | ZEBULON.....          | NC..... |           | 12/18/2019..... | 4.09.....        | 203,832.....                       |                                              | 262,000.....                |
| OV2690292..... | MONTESANO.....        | WA..... |           | 12/18/2019..... | 5.15.....        | 198,378.....                       |                                              | 255,000.....                |
| OV2607501..... | LAKE HAVASU CITY..... | AZ..... |           | 12/18/2019..... | 5.69.....        | 339,647.....                       |                                              | 286,000.....                |
| OV2685767..... | WINNETKA.....         | CA..... |           | 12/18/2019..... | 5.98.....        | 469,021.....                       |                                              | 615,000.....                |
| OV2634856..... | DALLAS.....           | TX..... |           | 12/18/2019..... | 5.17.....        | 466,719.....                       |                                              | 370,000.....                |
| OV2539533..... | CHICAGO.....          | IL..... |           | 12/18/2019..... | 5.45.....        | 266,704.....                       |                                              | 265,000.....                |
| OV2665487..... | BOSTON.....           | MA..... |           | 12/18/2019..... | 5.60.....        | 394,952.....                       |                                              | 555,000.....                |
| OV2679111..... | PAHRUMP.....          | NV..... |           | 12/18/2019..... | 5.47.....        | 221,537.....                       |                                              | 269,000.....                |
| OV2719654..... | WOODLAND.....         | CA..... |           | 12/18/2019..... | 4.90.....        | 471,209.....                       |                                              | 650,000.....                |
| OV2675060..... | NEW ORLEANS.....      | LA..... |           | 12/18/2019..... | 4.02.....        | 212,377.....                       |                                              | 425,000.....                |
| OV2625585..... | SEVIERVILLE.....      | TN..... |           | 12/18/2019..... | 5.78.....        | 359,657.....                       |                                              | 407,000.....                |
| OV2621885..... | N MYRTLE BCH.....     | SC..... |           | 12/18/2019..... | 5.62.....        | 497,674.....                       |                                              | 624,000.....                |
| OV2594599..... | FAR ROCKAWAY.....     | NY..... |           | 12/18/2019..... | 5.16.....        | 479,074.....                       |                                              | 635,000.....                |
| OV2732711..... | NEWARK.....           | NJ..... |           | 12/18/2019..... | 5.22.....        | 272,819.....                       |                                              | 375,000.....                |
| OV2606499..... | MANCHESTER.....       | NH..... |           | 12/18/2019..... | 5.53.....        | 113,083.....                       |                                              | 145,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location                       |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|--------------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                              | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                           | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2744757..... | GEORGETOWN.....                | TX..... |           | 12/18/2019..... | 4.46.....        | 351,989.....                       |                                              | 477,000.....                |
| OV2530898..... | EL SOBRANTE.....               | CA..... |           | 12/18/2019..... | 5.60.....        | 206,720.....                       |                                              | 253,000.....                |
| OV2606668..... | GARDEN GROVE.....              | CA..... |           | 12/18/2019..... | 5.02.....        | 478,758.....                       |                                              | 570,000.....                |
| OV2651552..... | UNION CITY.....                | NJ..... |           | 12/18/2019..... | 5.39.....        | 394,862.....                       |                                              | 550,000.....                |
| OV2636668..... | WINTER PARK.....               | FL..... |           | 12/18/2019..... | 5.16.....        | 311,239.....                       |                                              | 390,000.....                |
| OV2681396..... | POMONA.....                    | CA..... |           | 12/18/2019..... | 5.21.....        | 233,127.....                       |                                              | 403,000.....                |
| OV2634856..... | DALLAS.....                    | TX..... |           | 12/18/2019..... | 4.54.....        | 435,565.....                       |                                              | 370,000.....                |
| OV2746447..... | MAHWAH.....                    | NJ..... |           | 12/18/2019..... | 4.88.....        | 312,173.....                       |                                              | 410,000.....                |
| OV2594422..... | SACRAMENTO.....                | CA..... |           | 12/18/2019..... | 5.12.....        | 279,249.....                       |                                              | 335,000.....                |
| OV2548187..... | THE WOODLANDS.....             | TX..... |           | 12/18/2019..... | 5.18.....        | 214,717.....                       |                                              | 260,000.....                |
| OV2660330..... | SACRAMENTO.....                | CA..... |           | 12/18/2019..... | 4.80.....        | 298,077.....                       |                                              | 272,000.....                |
| OV2697986..... | LOGANVILLE.....                | GA..... |           | 12/18/2019..... | 4.76.....        | 202,890.....                       |                                              | 249,000.....                |
| OV2605839..... | BOISE.....                     | ID..... |           | 12/18/2019..... | 5.04.....        | 224,185.....                       |                                              | 281,000.....                |
| OV2681010..... | WASHINGTON.....                | UT..... |           | 12/18/2019..... | 5.07.....        | 311,434.....                       |                                              | 260,000.....                |
| OV2559106..... | SACRAMENTO.....                | CA..... |           | 12/18/2019..... | 5.26.....        | 220,030.....                       |                                              | 277,500.....                |
| OV2613518..... | MURRIETA.....                  | CA..... |           | 12/18/2019..... | 5.56.....        | 305,440.....                       |                                              | 460,000.....                |
| OV2732180..... | ST. LOUIS.....                 | MO..... |           | 12/18/2019..... | 5.41.....        | 194,862.....                       |                                              | 270,000.....                |
| OV2725966..... | FAIRLAWN.....                  | NJ..... |           | 12/18/2019..... | 5.47.....        | 305,828.....                       |                                              | 450,000.....                |
| OV2708251..... | WOODBIDGE.....                 | VA..... |           | 12/18/2019..... | 4.74.....        | 206,230.....                       |                                              | 270,000.....                |
| OV2630703..... | KISSIMMEE.....                 | FL..... |           | 12/18/2019..... | 5.15.....        | 224,034.....                       |                                              | 420,000.....                |
| OV2641806..... | GILBERT.....                   | AZ..... |           | 12/18/2019..... | 5.18.....        | 306,953.....                       |                                              | 353,000.....                |
| OV2695100..... | LOS ANGELES.....               | CA..... |           | 12/18/2019..... | 5.15.....        | 753,213.....                       |                                              | 780,000.....                |
| OV2665770..... | PALMDALE.....                  | CA..... |           | 12/18/2019..... | 4.57.....        | 175,176.....                       |                                              | 240,000.....                |
| OV2605017..... | SAN RAFAEL.....                | CA..... |           | 12/18/2019..... | 5.67.....        | 387,112.....                       |                                              | 475,000.....                |
| OV2681552..... | NAPA.....                      | CA..... |           | 12/18/2019..... | 5.45.....        | 661,067.....                       |                                              | 940,000.....                |
| OV2714758..... | HOUSTON.....                   | TX..... |           | 12/18/2019..... | 4.71.....        | 213,866.....                       |                                              | 248,000.....                |
| OV2689514..... | ALBANY.....                    | LA..... |           | 12/18/2019..... | 4.56.....        | 133,920.....                       |                                              | 162,000.....                |
| OV2627488..... | PANAMA CITY BEACH.....         | FL..... |           | 12/18/2019..... | 5.61.....        | 276,853.....                       |                                              | 312,000.....                |
| OV2559050..... | BENTONVILLE.....               | AR..... |           | 12/18/2019..... | 5.15.....        | 98,949.....                        |                                              | 120,000.....                |
| OV2739765..... | WADDELL.....                   | AZ..... |           | 12/18/2019..... | 5.27.....        | 242,319.....                       |                                              | 293,000.....                |
| OV2607985..... | MIAMI GARDENS.....             | FL..... |           | 12/18/2019..... | 5.69.....        | 256,727.....                       |                                              | 295,000.....                |
| OV2602188..... | NORTHLAKE.....                 | TX..... |           | 12/18/2019..... | 5.17.....        | 225,482.....                       |                                              | 274,000.....                |
| OV2664282..... | AUSTIN.....                    | TX..... |           | 12/18/2019..... | 5.30.....        | 214,989.....                       |                                              | 262,000.....                |
| OV2612748..... | LONG BEACH.....                | CA..... |           | 12/18/2019..... | 5.19.....        | 424,194.....                       |                                              | 545,000.....                |
| OV2653871..... | RIVERSIDE.....                 | CA..... |           | 12/18/2019..... | 5.22.....        | 278,141.....                       |                                              | 358,500.....                |
| OV2736118..... | ROCHESTER HILLS.....           | MI..... |           | 12/18/2019..... | 4.42.....        | 254,603.....                       |                                              | 320,000.....                |
| OV2738459..... | HEMET.....                     | CA..... |           | 12/18/2019..... | 4.96.....        | 220,414.....                       |                                              | 287,000.....                |
| OV2531747..... | BRADENTON.....                 | FL..... |           | 12/18/2019..... | 4.97.....        | 182,133.....                       |                                              | 227,000.....                |
| OV2683607..... | RIVERTON.....                  | UT..... |           | 12/18/2019..... | 4.93.....        | 233,801.....                       |                                              | 285,000.....                |
| OV2613552..... | PORTLAND.....                  | OR..... |           | 12/18/2019..... | 5.13.....        | 213,354.....                       |                                              | 255,000.....                |
| OV2605462..... | GLENARDEN.....                 | MD..... |           | 12/18/2019..... | 5.80.....        | 211,816.....                       |                                              | 265,000.....                |
| OV2598666..... | (RESEDA AREA) LOS ANGELES..... | CA..... |           | 12/18/2019..... | 5.17.....        | 465,277.....                       |                                              | 573,000.....                |
| OV2642360..... | RANCHO CUCAMONGA.....          | CA..... |           | 12/18/2019..... | 5.29.....        | 379,971.....                       |                                              | 480,000.....                |
| OV2735926..... | DURHAM.....                    | NC..... |           | 12/18/2019..... | 5.01.....        | 174,810.....                       |                                              | 225,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location                 |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|--------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                        | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                     | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2678639..... | OREGON CITY.....         | OR..... |           | 12/18/2019..... | 5.30.....        | 269,021.....                       |                                              | 375,000.....                |
| OV2636347..... | CARSON.....              | CA..... |           | 12/18/2019..... | 5.15.....        | 292,371.....                       |                                              | 440,000.....                |
| OV2569858..... | CLOVIS.....              | CA..... |           | 12/18/2019..... | 5.05.....        | 242,354.....                       |                                              | 300,000.....                |
| OV2708139..... | FREEPORT.....            | TX..... |           | 12/18/2019..... | 5.16.....        | 263,888.....                       |                                              | 323,500.....                |
| OV2627813..... | PHOENIX.....             | AZ..... |           | 12/18/2019..... | 5.53.....        | 263,608.....                       |                                              | 316,000.....                |
| OV2536632..... | EAGLE RIVER.....         | WI..... |           | 12/18/2019..... | 5.53.....        | 219,369.....                       |                                              | 284,000.....                |
| OV2548180..... | DENVER.....              | CO..... |           | 12/18/2019..... | 5.44.....        | 380,455.....                       |                                              | 415,000.....                |
| OV2706884..... | BROOKLYN PARK.....       | MN..... |           | 12/18/2019..... | 4.41.....        | 207,543.....                       |                                              | 265,980.....                |
| OV2744230..... | MOAB.....                | UT..... |           | 12/18/2019..... | 4.85.....        | 380,581.....                       |                                              | 465,000.....                |
| OV2656941..... | EVERSON.....             | WA..... |           | 12/18/2019..... | 5.16.....        | 252,141.....                       |                                              | 345,000.....                |
| OV2627829..... | LOS ANGELES.....         | CA..... |           | 12/18/2019..... | 5.27.....        | 405,429.....                       |                                              | 900,000.....                |
| OV2716420..... | GREELEY.....             | CO..... |           | 12/18/2019..... | 4.87.....        | 273,185.....                       |                                              | 364,000.....                |
| OV2606654..... | GRANTS PASS.....         | OR..... |           | 12/18/2019..... | 5.15.....        | 219,759.....                       |                                              | 281,000.....                |
| OV2614913..... | MONMOUTH.....            | OR..... |           | 12/18/2019..... | 5.31.....        | 280,586.....                       |                                              | 360,000.....                |
| OV2612541..... | LOS ANGELES.....         | CA..... |           | 12/18/2019..... | 5.39.....        | 353,729.....                       |                                              | 485,000.....                |
| OV2642416..... | THORNTON.....            | CO..... |           | 12/18/2019..... | 4.68.....        | 284,739.....                       |                                              | 330,000.....                |
| OV2670782..... | AURORA.....              | CO..... |           | 12/18/2019..... | 4.68.....        | 292,145.....                       |                                              | 343,000.....                |
| OV2668961..... | MINNEOLA.....            | FL..... |           | 12/18/2019..... | 4.82.....        | 158,434.....                       |                                              | 195,000.....                |
| OV2618808..... | TEMPE.....               | AZ..... |           | 12/18/2019..... | 5.06.....        | 257,625.....                       |                                              | 320,000.....                |
| OV2610213..... | SARASOTA.....            | FL..... |           | 12/18/2019..... | 5.37.....        | 213,374.....                       |                                              | 257,000.....                |
| OV2552721..... | LOGAN.....               | UT..... |           | 12/18/2019..... | 4.62.....        | 190,846.....                       |                                              | 235,000.....                |
| OV2690026..... | LE AGUE CITY.....        | TX..... |           | 12/18/2019..... | 4.89.....        | 227,251.....                       |                                              | 275,000.....                |
| OV2654421..... | EVERETT.....             | MA..... |           | 12/18/2019..... | 5.32.....        | 383,201.....                       |                                              | 526,000.....                |
| OV2600960..... | SCOTTSDALE.....          | AZ..... |           | 12/18/2019..... | 5.63.....        | 189,744.....                       |                                              | 234,000.....                |
| OV2727795..... | HIALEAH.....             | FL..... |           | 12/18/2019..... | 5.43.....        | 242,440.....                       |                                              | 317,000.....                |
| OV2702350..... | ALEXANDRIA.....          | VA..... |           | 12/18/2019..... | 4.70.....        | 367,869.....                       |                                              | 450,000.....                |
| OV2551418..... | AURORA.....              | CO..... |           | 12/18/2019..... | 5.51.....        | 281,572.....                       |                                              | 348,000.....                |
| OV2634301..... | EVERETT.....             | WA..... |           | 12/18/2019..... | 5.13.....        | 565,058.....                       |                                              | 770,000.....                |
| OV2662187..... | FORT COLLINS.....        | CO..... |           | 12/18/2019..... | 5.54.....        | 294,992.....                       |                                              | 383,000.....                |
| OV2525390..... | SAN BERNARDINO.....      | CA..... |           | 12/18/2019..... | 5.05.....        | 218,426.....                       |                                              | 265,000.....                |
| OV2639216..... | ROUND ROCK.....          | TX..... |           | 12/18/2019..... | 5.01.....        | 237,960.....                       |                                              | 285,000.....                |
| OV2635507..... | NORTH LAS VEGAS.....     | NV..... |           | 12/18/2019..... | 5.73.....        | 192,093.....                       |                                              | 248,000.....                |
| OV2634452..... | TAMPA.....               | FL..... |           | 12/18/2019..... | 4.68.....        | 280,387.....                       |                                              | 340,000.....                |
| OV2548229..... | PROVO.....               | UT..... |           | 12/18/2019..... | 5.25.....        | 456,118.....                       |                                              | 534,000.....                |
| OV2632689..... | PFLUGERVILLE.....        | TX..... |           | 12/18/2019..... | 5.02.....        | 199,434.....                       |                                              | 254,000.....                |
| OV2601901..... | CHICAGO.....             | IL..... |           | 12/18/2019..... | 5.53.....        | 345,675.....                       |                                              | 540,000.....                |
| OV2720498..... | HAMPSTEAD.....           | NH..... |           | 12/18/2019..... | 4.01.....        | 278,570.....                       |                                              | 350,000.....                |
| OV2661483..... | VERO BEACH.....          | FL..... |           | 12/18/2019..... | 5.63.....        | 293,811.....                       |                                              | 370,000.....                |
| OV2671181..... | GREELEY.....             | CO..... |           | 12/18/2019..... | 5.75.....        | 332,834.....                       |                                              | 449,000.....                |
| OV2732389..... | MOORESVILLE.....         | NC..... |           | 12/18/2019..... | 4.93.....        | 230,607.....                       |                                              | 290,000.....                |
| OV2551387..... | SOUTH SAN FRANCISCO..... | CA..... |           | 12/18/2019..... | 5.01.....        | 592,966.....                       |                                              | 790,000.....                |
| OV2598474..... | CANTON.....              | GA..... |           | 12/18/2019..... | 5.92.....        | 286,162.....                       |                                              | 325,000.....                |
| OV2609674..... | MEDFORD.....             | MA..... |           | 12/18/2019..... | 5.14.....        | 525,687.....                       |                                              | 720,000.....                |
| OV2533114..... | RANCHO CUCAMONGA.....    | CA..... |           | 12/18/2019..... | 4.98.....        | 394,653.....                       |                                              | 545,000.....                |
| OV2691652..... | CHANDLER.....            | AZ..... |           | 12/18/2019..... | 5.71.....        | 238,370.....                       |                                              | 270,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location                |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                       | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                    | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2664284..... | HOUSTON.....            | TX..... |           | 12/18/2019..... | 4.55.....        | 142,457.....                       |                                              | 170,000.....                |
| OV2661345..... | TUCSON.....             | AZ..... |           | 12/18/2019..... | 5.23.....        | 179,565.....                       |                                              | 208,000.....                |
| OV2656942..... | KELSO.....              | WA..... |           | 12/18/2019..... | 5.18.....        | 158,311.....                       |                                              | 190,000.....                |
| OV2629474..... | ARLINGTON.....          | VA..... |           | 12/18/2019..... | 4.96.....        | 393,953.....                       |                                              | 486,500.....                |
| OV2691345..... | ROSWELL.....            | GA..... |           | 12/18/2019..... | 4.60.....        | 228,975.....                       |                                              | 280,000.....                |
| OV2732068..... | FAYETTEVILLE.....       | GA..... |           | 12/18/2019..... | 5.13.....        | 181,603.....                       |                                              | 215,000.....                |
| OV2740909..... | NASHVILLE.....          | TN..... |           | 12/18/2019..... | 3.71.....        | 343,935.....                       |                                              | 500,000.....                |
| OV2609228..... | LOVELAND.....           | CO..... |           | 12/18/2019..... | 5.59.....        | 294,495.....                       |                                              | 336,000.....                |
| OV2607486..... | SAN DIEGO.....          | CA..... |           | 12/18/2019..... | 5.49.....        | 354,681.....                       |                                              | 455,000.....                |
| OV2610196..... | SEVIERVILLE.....        | TN..... |           | 12/18/2019..... | 5.33.....        | 271,201.....                       |                                              | 330,000.....                |
| OV2655320..... | JERSEY CITY.....        | NJ..... |           | 12/18/2019..... | 4.89.....        | 531,768.....                       |                                              | 784,000.....                |
| OV2713588..... | NORTH MIAMI.....        | FL..... |           | 12/18/2019..... | 4.98.....        | 235,669.....                       |                                              | 330,000.....                |
| OV2732406..... | SEVIERVILLE.....        | TN..... |           | 12/18/2019..... | 4.43.....        | 319,369.....                       |                                              | 425,000.....                |
| OV2544169..... | OXNARD.....             | CA..... |           | 12/18/2019..... | 5.43.....        | 381,109.....                       |                                              | 435,000.....                |
| OV2617753..... | CLAREMONT.....          | NH..... |           | 12/18/2019..... | 5.66.....        | 108,077.....                       |                                              | 130,000.....                |
| OV2643960..... | MARICOPA.....           | AZ..... |           | 12/18/2019..... | 4.90.....        | 188,613.....                       |                                              | 295,000.....                |
| OV2649467..... | COTTONWOOD.....         | CA..... |           | 12/18/2019..... | 4.45.....        | 309,845.....                       |                                              | 383,000.....                |
| OV2683448..... | BONNIE.....             | UT..... |           | 12/18/2019..... | 5.40.....        | 274,961.....                       |                                              | 320,000.....                |
| OV2661382..... | MIAMI.....              | FL..... |           | 12/18/2019..... | 4.87.....        | 252,827.....                       |                                              | 330,000.....                |
| OV2533240..... | GRANADA HILLS.....      | CA..... |           | 12/18/2019..... | 5.41.....        | 592,292.....                       |                                              | 731,000.....                |
| OV2645072..... | BEND.....               | OR..... |           | 12/18/2019..... | 5.18.....        | 234,233.....                       |                                              | 300,000.....                |
| OV2725785..... | OAKLAND.....            | CA..... |           | 12/18/2019..... | 4.52.....        | 385,530.....                       |                                              | 485,000.....                |
| OV2714629..... | CENTERTON.....          | AR..... |           | 12/18/2019..... | 4.31.....        | 142,803.....                       |                                              | 176,000.....                |
| OV2718507..... | TILTON.....             | NH..... |           | 12/18/2019..... | 5.28.....        | 236,346.....                       |                                              | 295,000.....                |
| OV2714938..... | DALY CITY.....          | CA..... |           | 12/18/2019..... | 4.61.....        | 725,519.....                       |                                              | 1,170,000.....              |
| OV2609675..... | PINE MOUNTAIN CLUB..... | CA..... |           | 12/18/2019..... | 5.68.....        | 222,293.....                       |                                              | 270,000.....                |
| OV2649441..... | DETROIT.....            | MI..... |           | 12/18/2019..... | 4.54.....        | 157,240.....                       |                                              | 200,000.....                |
| OV2644414..... | HOLLISTER.....          | CA..... |           | 12/18/2019..... | 4.96.....        | 311,449.....                       |                                              | 385,000.....                |
| OV2695562..... | AUSTIN.....             | TX..... |           | 12/18/2019..... | 4.77.....        | 258,838.....                       |                                              | 290,000.....                |
| OV2677137..... | LOS ANGELES.....        | CA..... |           | 12/18/2019..... | 4.70.....        | 350,558.....                       |                                              | 550,000.....                |
| OV2716920..... | BAYONNE.....            | NJ..... |           | 12/18/2019..... | 5.32.....        | 449,822.....                       |                                              | 575,000.....                |
| OV2679774..... | VICTORVILLE.....        | CA..... |           | 12/18/2019..... | 4.63.....        | 177,950.....                       |                                              | 229,000.....                |
| OV2559905..... | CANTON.....             | GA..... |           | 12/18/2019..... | 5.57.....        | 399,585.....                       |                                              | 500,000.....                |
| OV2622870..... | PALM BAY.....           | FL..... |           | 12/18/2019..... | 5.14.....        | 192,133.....                       |                                              | 220,000.....                |
| OV2668846..... | ODESSA.....             | FL..... |           | 12/18/2019..... | 4.84.....        | 245,109.....                       |                                              | 322,000.....                |
| OV2539960..... | LODI.....               | CA..... |           | 12/18/2019..... | 5.40.....        | 314,153.....                       |                                              | 380,000.....                |
| OV2647306..... | BALTIMORE.....          | MD..... |           | 12/18/2019..... | 5.45.....        | 396,059.....                       |                                              | 545,000.....                |
| OV2636292..... | NORTH BERGEN.....       | NJ..... |           | 12/18/2019..... | 4.84.....        | 356,971.....                       |                                              | 510,000.....                |
| OV2643259..... | ADAIRSVILLE.....        | GA..... |           | 12/18/2019..... | 4.73.....        | 260,833.....                       |                                              | 325,000.....                |
| OV2555266..... | HOUSTON.....            | TX..... |           | 12/18/2019..... | 5.52.....        | 311,933.....                       |                                              | 380,000.....                |
| OV2535148..... | MIDWAY.....             | WV..... |           | 12/18/2019..... | 5.54.....        | 91,360.....                        |                                              | 122,300.....                |
| OV2634453..... | GRAFTON.....            | WI..... |           | 12/18/2019..... | 5.12.....        | 216,785.....                       |                                              | 295,000.....                |
| OV2656135..... | COLCHESTER.....         | VT..... |           | 12/18/2019..... | 5.39.....        | 210,007.....                       |                                              | 272,000.....                |
| OV2533597..... | SAN DIEGO.....          | CA..... |           | 12/18/2019..... | 5.00.....        | 585,467.....                       |                                              | 825,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location                         |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|----------------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                                | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                             | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2736756..... | BAYONNE.....                     | NJ..... |           | 12/18/2019..... | 5.26.....        | 297,404.....                       |                                              | 390,000.....                |
| OV2633806..... | WADDELL.....                     | AZ..... |           | 12/18/2019..... | 5.49.....        | 238,901.....                       |                                              | 294,000.....                |
| OV2638162..... | DELAWARE.....                    | OH..... |           | 12/18/2019..... | 4.90.....        | 328,325.....                       |                                              | 405,000.....                |
| OV2624300..... | VANCOUVER.....                   | WA..... |           | 12/18/2019..... | 5.14.....        | 238,181.....                       |                                              | 291,000.....                |
| OV2575293..... | CHULA VISTA.....                 | CA..... |           | 12/18/2019..... | 5.48.....        | 391,671.....                       |                                              | 500,000.....                |
| OV2669160..... | REVERE.....                      | MA..... |           | 12/18/2019..... | 3.84.....        | 624,451.....                       |                                              | 855,000.....                |
| OV2634441..... | MIAMI.....                       | FL..... |           | 12/18/2019..... | 4.53.....        | 222,163.....                       |                                              | 276,000.....                |
| OV2668219..... | BURLESON.....                    | TX..... |           | 12/18/2019..... | 5.34.....        | 251,331.....                       |                                              | 291,000.....                |
| OV2605814..... | SEVIERVILLE.....                 | TN..... |           | 12/18/2019..... | 5.70.....        | 166,002.....                       |                                              | 201,000.....                |
| OV2545631..... | MORENO VALLEY.....               | CA..... |           | 12/18/2019..... | 5.11.....        | 253,927.....                       |                                              | 310,000.....                |
| OV2599471..... | SILVER SPRING.....               | MD..... |           | 12/18/2019..... | 5.17.....        | 264,510.....                       |                                              | 347,500.....                |
| OV2726464..... | LAS VEGAS.....                   | NV..... |           | 12/18/2019..... | 5.34.....        | 216,235.....                       |                                              | 260,000.....                |
| OV2659504..... | HENDERSON.....                   | NV..... |           | 12/18/2019..... | 5.21.....        | 235,782.....                       |                                              | 305,000.....                |
| OV2627634..... | BAKERSFIELD.....                 | CA..... |           | 12/18/2019..... | 5.54.....        | 149,672.....                       |                                              | 193,000.....                |
| OV2607152..... | OAKLAND.....                     | CA..... |           | 12/18/2019..... | 5.14.....        | 397,493.....                       |                                              | 545,000.....                |
| OV2626091..... | (WINNETKA AREA) LOS ANGELES..... | CA..... |           | 12/18/2019..... | 5.59.....        | 488,333.....                       |                                              | 630,000.....                |
| OV2675939..... | LONG BEACH.....                  | CA..... |           | 12/18/2019..... | 4.47.....        | 477,382.....                       |                                              | 585,000.....                |
| OV2621886..... | NAMPA.....                       | ID..... |           | 12/18/2019..... | 5.47.....        | 211,495.....                       |                                              | 265,000.....                |
| OV2719657..... | PHOENIX.....                     | AZ..... |           | 12/18/2019..... | 5.32.....        | 150,430.....                       |                                              | 195,000.....                |
| OV2727167..... | MANSFIELD.....                   | TX..... |           | 12/18/2019..... | 4.95.....        | 163,962.....                       |                                              | 202,000.....                |
| OV2651233..... | LYONS.....                       | IL..... |           | 12/18/2019..... | 5.16.....        | 237,670.....                       |                                              | 325,000.....                |
| OV2731548..... | PUYALLUP.....                    | WA..... |           | 12/18/2019..... | 5.23.....        | 266,051.....                       |                                              | 322,000.....                |
| OV2664282..... | AUSTIN.....                      | TX..... |           | 12/18/2019..... | 5.75.....        | 263,400.....                       |                                              | 262,000.....                |
| OV2672362..... | PONTE VEDRA BEACH.....           | FL..... |           | 12/18/2019..... | 5.33.....        | 268,919.....                       |                                              | 335,000.....                |
| OV2662187..... | FORT COLLINS.....                | CO..... |           | 12/18/2019..... | 5.29.....        | 326,442.....                       |                                              | 383,000.....                |
| OV2636016..... | GIG HARBOR.....                  | WA..... |           | 12/18/2019..... | 5.53.....        | 296,467.....                       |                                              | 356,000.....                |
| OV2625262..... | SACRAMENTO.....                  | CA..... |           | 12/18/2019..... | 5.23.....        | 317,818.....                       |                                              | 385,000.....                |
| OV2698470..... | PRESCOTT VALLEY.....             | AZ..... |           | 12/18/2019..... | 5.56.....        | 234,804.....                       |                                              | 268,000.....                |
| OV2633763..... | COLUMBIA.....                    | MD..... |           | 12/18/2019..... | 4.95.....        | 278,716.....                       |                                              | 340,000.....                |
| OV2623561..... | RANCHO CUCAMONGA.....            | CA..... |           | 12/18/2019..... | 5.20.....        | 331,532.....                       |                                              | 402,000.....                |
| OV2623554..... | EVERETT.....                     | WA..... |           | 12/18/2019..... | 5.56.....        | 290,692.....                       |                                              | 395,000.....                |
| OV2702975..... | CASTLE ROCK.....                 | CO..... |           | 12/18/2019..... | 4.35.....        | 298,476.....                       |                                              | 375,000.....                |
| OV2689592..... | PORTLAND.....                    | OR..... |           | 12/18/2019..... | 4.96.....        | 229,241.....                       |                                              | 480,000.....                |
| OV2635133..... | HASLET.....                      | TX..... |           | 12/18/2019..... | 5.68.....        | 423,888.....                       |                                              | 480,000.....                |
| OV2678868..... | NAPLES.....                      | FL..... |           | 12/18/2019..... | 5.62.....        | 214,596.....                       |                                              | 555,000.....                |
| OV2637463..... | GLENDALE HEIGHTS.....            | IL..... |           | 12/18/2019..... | 5.37.....        | 202,633.....                       |                                              | 227,000.....                |
| OV2682543..... | LAS VEGAS.....                   | NV..... |           | 12/18/2019..... | 5.12.....        | 151,679.....                       |                                              | 180,000.....                |
| OV2626104..... | PALM SPRINGS.....                | CA..... |           | 12/18/2019..... | 5.43.....        | 269,608.....                       |                                              | 348,000.....                |
| OV2559977..... | SAN DIEGO.....                   | CA..... |           | 12/18/2019..... | 5.94.....        | 686,738.....                       |                                              | 475,000.....                |
| OV2631186..... | RIVERTON.....                    | UT..... |           | 12/18/2019..... | 5.07.....        | 250,935.....                       |                                              | 318,000.....                |
| OV2731871..... | NAPLES.....                      | FL..... |           | 12/18/2019..... | 5.07.....        | 442,810.....                       |                                              | 410,000.....                |
| OV2632994..... | SPARKS GLENCOE.....              | MD..... |           | 12/18/2019..... | 5.68.....        | 381,196.....                       |                                              | 480,000.....                |
| OV2624540..... | HALLANDALE BEACH.....            | FL..... |           | 12/18/2019..... | 5.27.....        | 223,281.....                       |                                              | 285,000.....                |
| OV2708290..... | LOS ANGELES.....                 | CA..... |           | 12/18/2019..... | 5.05.....        | 585,287.....                       |                                              | 780,000.....                |
| OV2636326..... | SEVIERVILLE.....                 | TN..... |           | 12/18/2019..... | 5.31.....        | 226,401.....                       |                                              | 275,000.....                |



SCHEDULE B - PART 2

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

| 1              | Location                               |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|----------------------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                                      | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                                   | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2744156..... | SCOTTSDALE.....                        | AZ..... |           | 12/18/2019..... | 4.87.....        | 133,449.....                       |                                              | 170,000.....                |
| OV2658996..... | WOODBIDGE.....                         | VA..... |           | 12/18/2019..... | 4.90.....        | 251,984.....                       |                                              | 292,000.....                |
| OV2632981..... | COMPTON.....                           | CA..... |           | 12/18/2019..... | 4.58.....        | 435,970.....                       |                                              | 660,000.....                |
| OV2736082..... | BALDWIN PARK.....                      | CA..... |           | 12/18/2019..... | 5.29.....        | 358,893.....                       |                                              | 415,000.....                |
| OV2602431..... | BOCA RATON.....                        | FL..... |           | 12/18/2019..... | 5.55.....        | 171,652.....                       |                                              | 208,000.....                |
| OV2637168..... | CANOGA PARK.....                       | CA..... |           | 12/18/2019..... | 5.20.....        | 466,940.....                       |                                              | 650,000.....                |
| OV2718267..... | PIGEON FORGE.....                      | TN..... |           | 12/18/2019..... | 4.98.....        | 303,631.....                       |                                              | 350,000.....                |
| OV2746849..... | BELGRADE.....                          | MT..... |           | 12/18/2019..... | 4.82.....        | 252,145.....                       |                                              | 340,000.....                |
| OV2731904..... | ROWLETT.....                           | TX..... |           | 12/18/2019..... | 4.89.....        | 235,988.....                       |                                              | 295,000.....                |
| OV2550720..... | PEARLAND.....                          | TX..... |           | 12/18/2019..... | 5.52.....        | 244,367.....                       |                                              | 295,000.....                |
| OV2616491..... | LAKE ELSINORE.....                     | CA..... |           | 12/18/2019..... | 5.39.....        | 547,986.....                       |                                              | 761,000.....                |
| OV2719139..... | ROSELLE.....                           | NJ..... |           | 12/18/2019..... | 4.40.....        | 301,664.....                       |                                              | 425,000.....                |
| OV2742006..... | LAS VEGAS.....                         | NV..... |           | 12/18/2019..... | 4.86.....        | 286,074.....                       |                                              | 206,000.....                |
| OV2708196..... | DENVER.....                            | CO..... |           | 12/18/2019..... | 4.94.....        | 249,761.....                       |                                              | 350,000.....                |
| OV2717563..... | PALM COAST.....                        | FL..... |           | 12/18/2019..... | 5.31.....        | 212,249.....                       |                                              | 264,000.....                |
| OV2545526..... | SACRAMENTO.....                        | CA..... |           | 12/18/2019..... | 5.54.....        | 195,614.....                       |                                              | 305,000.....                |
| OV2715735..... | (WOODLAND HILLS AREA) LOS ANGELES..... | CA..... |           | 12/18/2019..... | 3.96.....        | 478,269.....                       |                                              | 635,000.....                |
| OV2655320..... | JERSEY CITY.....                       | NJ..... |           | 12/18/2019..... | 5.71.....        | 414,723.....                       |                                              | 784,000.....                |
| OV2686371..... | DALLAS.....                            | TX..... |           | 12/18/2019..... | 4.59.....        | 165,688.....                       |                                              | 150,000.....                |
| OV2604376..... | OCEANSIDE.....                         | CA..... |           | 12/18/2019..... | 5.37.....        | 385,508.....                       |                                              | 500,000.....                |
| OV2677184..... | SAN MARCOS.....                        | TX..... |           | 12/18/2019..... | 5.34.....        | 145,309.....                       |                                              | 175,000.....                |
| OV2680196..... | NEWARK.....                            | NJ..... |           | 12/18/2019..... | 4.80.....        | 262,184.....                       |                                              | 585,000.....                |
| OV2672333..... | MAYS LANDING.....                      | NJ..... |           | 12/18/2019..... | 4.98.....        | 178,441.....                       |                                              | 202,600.....                |
| OV2726464..... | LAS VEGAS.....                         | NV..... |           | 12/18/2019..... | 5.31.....        | 297,250.....                       |                                              | 260,000.....                |
| OV2626438..... | MORENO VALLEY.....                     | CA..... |           | 12/18/2019..... | 5.32.....        | 256,452.....                       |                                              | 310,000.....                |
| OV2685244..... | CONROE.....                            | TX..... |           | 12/18/2019..... | 4.46.....        | 156,040.....                       |                                              | 187,000.....                |
| OV2730190..... | BRIGHTON.....                          | CO..... |           | 12/18/2019..... | 5.36.....        | 214,245.....                       |                                              | 285,000.....                |
| OV2616340..... | ASHBURN.....                           | VA..... |           | 12/18/2019..... | 5.72.....        | 355,403.....                       |                                              | 460,000.....                |
| OV2605361..... | SPRING VALLEY.....                     | NY..... |           | 12/18/2019..... | 5.64.....        | 299,789.....                       |                                              | 375,000.....                |
| OV2551562..... | LONG BEACH.....                        | CA..... |           | 12/18/2019..... | 4.91.....        | 466,666.....                       |                                              | 600,000.....                |
| OV2624106..... | JOSHUA TREE.....                       | CA..... |           | 12/18/2019..... | 4.64.....        | 226,567.....                       |                                              | 299,000.....                |
| OV2673175..... | EVERETT.....                           | WA..... |           | 12/18/2019..... | 5.38.....        | 289,070.....                       |                                              | 375,000.....                |
| OV2730735..... | STRAWN.....                            | TX..... |           | 12/18/2019..... | 4.72.....        | 286,307.....                       |                                              | 360,000.....                |
| OV2619930..... | FELTON.....                            | CA..... |           | 12/18/2019..... | 5.08.....        | 667,052.....                       |                                              | 920,000.....                |
| OV2620419..... | TACOMA.....                            | WA..... |           | 12/18/2019..... | 5.62.....        | 259,931.....                       |                                              | 345,000.....                |
| OV2697462..... | BEAVERTON.....                         | OR..... |           | 12/18/2019..... | 5.13.....        | 351,230.....                       |                                              | 485,000.....                |
| OV2663406..... | COLORADO SPRINGS.....                  | CO..... |           | 12/18/2019..... | 4.99.....        | 279,168.....                       |                                              | 425,000.....                |
| OV2720497..... | PASADENA.....                          | MD..... |           | 12/18/2019..... | 5.06.....        | 269,510.....                       |                                              | 340,000.....                |
| OV2629890..... | DAWSONVILLE.....                       | GA..... |           | 12/18/2019..... | 4.72.....        | 222,325.....                       |                                              | 300,000.....                |
| OV2600561..... | CORVALLIS.....                         | OR..... |           | 12/18/2019..... | 5.36.....        | 303,053.....                       |                                              | 415,000.....                |
| OV2539932..... | LAS VEGAS.....                         | NV..... |           | 12/18/2019..... | 5.61.....        | 257,059.....                       |                                              | 330,000.....                |
| OV2552071..... | CLOVIS.....                            | CA..... |           | 12/18/2019..... | 5.46.....        | 258,473.....                       |                                              | 330,000.....                |
| OV2738442..... | NORWICH.....                           | CT..... |           | 12/18/2019..... | 4.15.....        | 215,997.....                       |                                              | 310,000.....                |
| OV2536562..... | BROOKLYN.....                          | NY..... |           | 12/18/2019..... | 5.14.....        | 595,618.....                       |                                              | 865,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location                |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                       | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                    | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2617533..... | STOCKTON.....           | CA..... |           | 12/18/2019..... | 5.71.....        | 225,988.....                       |                                              | 270,000.....                |
| OV2654630..... | GUADALUPE.....          | CA..... |           | 12/18/2019..... | 5.16.....        | 221,041.....                       |                                              | 285,000.....                |
| OV2614524..... | SAN JOSE.....           | CA..... |           | 12/18/2019..... | 5.52.....        | 472,619.....                       |                                              | 1,925,000.....              |
| OV2639487..... | LAS VEGAS.....          | NV..... |           | 12/18/2019..... | 5.40.....        | 312,227.....                       |                                              | 380,000.....                |
| OV2636326..... | SEVIERVILLE.....        | TN..... |           | 12/18/2019..... | 5.25.....        | 259,413.....                       |                                              | 275,000.....                |
| OV2606372..... | PEMBROKE PINES.....     | FL..... |           | 12/18/2019..... | 5.64.....        | 364,770.....                       |                                              | 425,000.....                |
| OV2571457..... | BROOKLYN.....           | NY..... |           | 12/18/2019..... | 5.39.....        | 897,547.....                       |                                              | 1,440,000.....              |
| OV2541854..... | RENTON.....             | WA..... |           | 12/18/2019..... | 5.38.....        | 349,924.....                       |                                              | 450,000.....                |
| OV2627583..... | CHARLOTTE.....          | NC..... |           | 12/18/2019..... | 5.60.....        | 212,460.....                       |                                              | 251,000.....                |
| OV2742006..... | LAS VEGAS.....          | NV..... |           | 12/18/2019..... | 5.30.....        | 171,748.....                       |                                              | 206,000.....                |
| OV2666040..... | WEST PALM BEACH.....    | FL..... |           | 12/18/2019..... | 5.26.....        | 132,172.....                       |                                              | 285,000.....                |
| OV2559864..... | NASHVILLE.....          | TN..... |           | 12/18/2019..... | 5.17.....        | 451,019.....                       |                                              | 550,000.....                |
| OV2738455..... | POMONA.....             | CA..... |           | 12/18/2019..... | 4.41.....        | 340,550.....                       |                                              | 480,000.....                |
| OV2653953..... | LILBURN.....            | GA..... |           | 12/18/2019..... | 5.00.....        | 264,682.....                       |                                              | 324,000.....                |
| OV2649991..... | FLAGSTAFF.....          | AZ..... |           | 12/18/2019..... | 4.97.....        | 423,836.....                       |                                              | 585,000.....                |
| OV2632201..... | VISALIA.....            | CA..... |           | 12/18/2019..... | 4.45.....        | 257,393.....                       |                                              | 321,000.....                |
| OV2681041..... | MONROE.....             | NY..... |           | 12/18/2019..... | 5.85.....        | 339,254.....                       |                                              | 435,000.....                |
| OV2614811..... | BROCKTON.....           | MA..... |           | 12/18/2019..... | 5.43.....        | 334,222.....                       |                                              | 290,000.....                |
| OV2627829..... | LOS ANGELES.....        | CA..... |           | 12/18/2019..... | 5.26.....        | 381,748.....                       |                                              | 900,000.....                |
| OV2745950..... | CARTERET.....           | NJ..... |           | 12/18/2019..... | 4.66.....        | 215,345.....                       |                                              | 260,000.....                |
| OV2661113..... | FRESNO.....             | CA..... |           | 12/18/2019..... | 4.63.....        | 230,375.....                       |                                              | 279,000.....                |
| OV2666040..... | WEST PALM BEACH.....    | FL..... |           | 12/18/2019..... | 5.25.....        | 205,676.....                       |                                              | 285,000.....                |
| OV2575404..... | HIDDEN VALLEY LAKE..... | CA..... |           | 12/18/2019..... | 5.13.....        | 293,415.....                       |                                              | 340,000.....                |
| OV2608692..... | NORTH LOGAN.....        | UT..... |           | 12/18/2019..... | 5.55.....        | 176,429.....                       |                                              | 215,000.....                |
| OV2678419..... | LEESBURG.....           | VA..... |           | 12/18/2019..... | 4.73.....        | 244,150.....                       |                                              | 310,000.....                |
| OV2659856..... | MOUNTLAKE TERRACE.....  | WA..... |           | 12/18/2019..... | 5.48.....        | 273,909.....                       |                                              | 354,000.....                |
| OV2706689..... | SPOKANE.....            | WA..... |           | 12/18/2019..... | 3.83.....        | 137,748.....                       |                                              | 170,000.....                |
| OV2545526..... | SACRAMENTO.....         | CA..... |           | 12/18/2019..... | 5.62.....        | 252,427.....                       |                                              | 305,000.....                |
| OV2613344..... | BOCA RATON.....         | FL..... |           | 12/18/2019..... | 4.64.....        | 324,029.....                       |                                              | 403,000.....                |
| OV2663121..... | BUCKEYE.....            | AZ..... |           | 12/18/2019..... | 4.44.....        | 181,177.....                       |                                              | 221,000.....                |
| OV2569521..... | NEW BRAUNFELS.....      | TX..... |           | 12/18/2019..... | 6.03.....        | 199,485.....                       |                                              | 285,000.....                |
| OV2661223..... | JERSEY CITY.....        | NJ..... |           | 12/18/2019..... | 4.68.....        | 395,229.....                       |                                              | 455,000.....                |
| OV2525390..... | SAN BERNARDINO.....     | CA..... |           | 12/18/2019..... | 5.50.....        | 299,016.....                       |                                              | 265,000.....                |
| OV2624565..... | WESTON.....             | FL..... |           | 12/18/2019..... | 5.54.....        | 387,394.....                       |                                              | 480,000.....                |
| OV2741764..... | BETHLEHEM.....          | GA..... |           | 12/18/2019..... | 5.36.....        | 257,386.....                       |                                              | 319,000.....                |
| OV2655320..... | JERSEY CITY.....        | NJ..... |           | 12/18/2019..... | 5.05.....        | 548,256.....                       |                                              | 784,000.....                |
| OV2718230..... | MIDDLETOWN.....         | OH..... |           | 12/18/2019..... | 4.42.....        | 164,304.....                       |                                              | 218,000.....                |
| OV2731542..... | HOLLISTER.....          | CA..... |           | 12/18/2019..... | 4.97.....        | 495,022.....                       |                                              | 760,000.....                |
| OV2656344..... | NORTH LAS VEGAS.....    | NV..... |           | 12/18/2019..... | 5.20.....        | 237,508.....                       |                                              | 305,000.....                |
| OV2677489..... | SAN BERNARDINO.....     | CA..... |           | 12/18/2019..... | 5.06.....        | 224,165.....                       |                                              | 360,000.....                |
| OV2605351..... | STOCKTON.....           | CA..... |           | 12/18/2019..... | 5.37.....        | 206,057.....                       |                                              | 249,000.....                |
| OV2678054..... | SEASIDE PARK.....       | NJ..... |           | 12/18/2019..... | 5.17.....        | 384,025.....                       |                                              | 535,000.....                |
| OV2620491..... | MERCED.....             | CA..... |           | 12/18/2019..... | 5.27.....        | 296,173.....                       |                                              | 385,000.....                |
| OV2746000..... | HOOVER.....             | AL..... |           | 12/18/2019..... | 4.28.....        | 231,988.....                       |                                              | 340,000.....                |
| OV2670339..... | PFLUGERVILLE.....       | TX..... |           | 12/18/2019..... | 4.34.....        | 234,571.....                       |                                              | 288,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location                |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                       | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                    | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2655999..... | CONROE.....             | TX..... |           | 12/18/2019..... | 4.55.....        | 208,398.....                       |                                              | 256,000.....                |
| OV2621990..... | LAS VEGAS.....          | NV..... |           | 12/18/2019..... | 5.08.....        | 317,237.....                       |                                              | 230,000.....                |
| OV2739829..... | MONTEBELLO.....         | CA..... |           | 12/18/2019..... | 4.96.....        | 503,157.....                       |                                              | 675,000.....                |
| OV2677376..... | PHOENIX.....            | AZ..... |           | 12/18/2019..... | 5.04.....        | 269,892.....                       |                                              | 350,000.....                |
| OV2643901..... | HACKENSACK.....         | NJ..... |           | 12/18/2019..... | 5.76.....        | 339,564.....                       |                                              | 430,000.....                |
| OV2734060..... | CHANDLER.....           | AZ..... |           | 12/18/2019..... | 4.65.....        | 308,513.....                       |                                              | 354,000.....                |
| OV2742135..... | CHICAGO.....            | IL..... |           | 12/18/2019..... | 5.36.....        | 435,583.....                       |                                              | 600,000.....                |
| OV2606713..... | MCDONOUGH.....          | GA..... |           | 12/18/2019..... | 5.80.....        | 219,732.....                       |                                              | 265,000.....                |
| OV2622735..... | LAKE FOREST.....        | CA..... |           | 12/18/2019..... | 5.60.....        | 382,590.....                       |                                              | 470,000.....                |
| OV2745811..... | CAVE CREEK.....         | AZ..... |           | 12/18/2019..... | 5.00.....        | 426,205.....                       |                                              | 735,000.....                |
| OV2682543..... | LAS VEGAS.....          | NV..... |           | 12/18/2019..... | 5.25.....        | 251,762.....                       |                                              | 180,000.....                |
| OV2548834..... | JERSEY CITY.....        | NJ..... |           | 12/18/2019..... | 5.15.....        | 354,123.....                       |                                              | 480,000.....                |
| OV2568834..... | LA QUINTA.....          | CA..... |           | 12/18/2019..... | 5.51.....        | 385,301.....                       |                                              | 465,000.....                |
| OV2735587..... | BAKERSFIELD.....        | CA..... |           | 12/18/2019..... | 4.97.....        | 306,617.....                       |                                              | 429,000.....                |
| OV2708290..... | LOS ANGELES.....        | CA..... |           | 12/18/2019..... | 4.41.....        | 667,318.....                       |                                              | 780,000.....                |
| OV2617238..... | MINDEN.....             | NV..... |           | 12/18/2019..... | 5.07.....        | 278,916.....                       |                                              | 360,000.....                |
| OV2644410..... | BIG BEAR LAKE.....      | CA..... |           | 12/18/2019..... | 5.37.....        | 329,894.....                       |                                              | 400,000.....                |
| OV2605855..... | COLORADO SPRINGS.....   | CO..... |           | 12/18/2019..... | 5.45.....        | 268,531.....                       |                                              | 315,000.....                |
| OV2666225..... | SAN LEANDRO.....        | CA..... |           | 12/18/2019..... | 4.41.....        | 484,570.....                       |                                              | 695,000.....                |
| OV2623746..... | FOLSOM.....             | CA..... |           | 12/18/2019..... | 5.19.....        | 217,963.....                       |                                              | 280,000.....                |
| OV2636285..... | EWA BEACH.....          | HI..... |           | 12/18/2019..... | 5.21.....        | 502,532.....                       |                                              | 678,000.....                |
| OV2680196..... | NEWARK.....             | NJ..... |           | 12/18/2019..... | 4.86.....        | 209,902.....                       |                                              | 585,000.....                |
| OV2649519..... | NASHVILLE.....          | TN..... |           | 12/18/2019..... | 5.19.....        | 212,446.....                       |                                              | 240,000.....                |
| OV2606418..... | SANTA MARIA.....        | CA..... |           | 12/18/2019..... | 5.67.....        | 326,268.....                       |                                              | 417,000.....                |
| OV2551566..... | MATTAPAN.....           | MA..... |           | 12/18/2019..... | 5.03.....        | 466,673.....                       |                                              | 652,000.....                |
| OV2613666..... | NEWBERG.....            | OR..... |           | 12/18/2019..... | 5.85.....        | 250,583.....                       |                                              | 325,000.....                |
| OV2597243..... | STATHAM.....            | GA..... |           | 12/18/2019..... | 5.26.....        | 233,455.....                       |                                              | 283,000.....                |
| OV2680196..... | NEWARK.....             | NJ..... |           | 12/18/2019..... | 5.58.....        | 425,437.....                       |                                              | 585,000.....                |
| OV2708405..... | CARY.....               | IL..... |           | 12/18/2019..... | 5.24.....        | 247,026.....                       |                                              | 298,000.....                |
| OV2736752..... | LENOIR CITY.....        | TN..... |           | 12/18/2019..... | 3.91.....        | 120,501.....                       |                                              | 157,000.....                |
| OV2677193..... | WHEATON.....            | IL..... |           | 12/18/2019..... | 5.59.....        | 220,564.....                       |                                              | 270,000.....                |
| OV2551397..... | EL CAJON.....           | CA..... |           | 12/18/2019..... | 5.16.....        | 223,550.....                       |                                              | 280,000.....                |
| OV2744031..... | MIAMI.....              | FL..... |           | 12/18/2019..... | 5.15.....        | 306,131.....                       |                                              | 327,000.....                |
| OV2610301..... | KEOKUK.....             | IA..... |           | 12/18/2019..... | 5.25.....        | 188,118.....                       |                                              | 240,000.....                |
| OV2656165..... | LAKEWOOD.....           | CO..... |           | 12/18/2019..... | 5.82.....        | 244,520.....                       |                                              | 440,000.....                |
| OV2727798..... | ROCKLIN.....            | CA..... |           | 12/18/2019..... | 5.17.....        | 306,518.....                       |                                              | 425,000.....                |
| OV2669243..... | SOUTH DENNIS.....       | MA..... |           | 12/18/2019..... | 5.56.....        | 263,836.....                       |                                              | 344,000.....                |
| OV2687915..... | SPRING HILL.....        | FL..... |           | 12/18/2019..... | 5.02.....        | 140,876.....                       |                                              | 161,000.....                |
| OV2678919..... | KISSIMMEE.....          | FL..... |           | 12/18/2019..... | 5.62.....        | 264,479.....                       |                                              | 320,000.....                |
| OV2655998..... | HEYBURN.....            | ID..... |           | 12/18/2019..... | 5.87.....        | 221,439.....                       |                                              | 310,000.....                |
| OV2615172..... | WITTMANN.....           | AZ..... |           | 12/18/2019..... | 5.83.....        | 318,426.....                       |                                              | 385,000.....                |
| OV2745986..... | CHESTNUT HILL COVE..... | MD..... |           | 12/18/2019..... | 4.81.....        | 204,285.....                       |                                              | 265,000.....                |
| OV2602805..... | HENDERSON.....          | NV..... |           | 12/18/2019..... | 5.31.....        | 450,385.....                       |                                              | 550,000.....                |
| OV2645094..... | SANTA MARIA.....        | CA..... |           | 12/18/2019..... | 5.26.....        | 346,045.....                       |                                              | 420,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location             |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                    | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                 | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2668608..... | ENGLEWOOD.....       | CO..... |           | 12/18/2019..... | 5.68.....        | 299,271.....                       |                                              | 390,000.....                |
| OV2734060..... | CHANDLER.....        | AZ..... |           | 12/18/2019..... | 4.65.....        | 286,084.....                       |                                              | 354,000.....                |
| OV2649993..... | LIHUE.....           | HI..... |           | 12/18/2019..... | 4.78.....        | 545,519.....                       |                                              | 670,000.....                |
| OV2741806..... | JERSEY CITY.....     | NJ..... |           | 12/18/2019..... | 5.00.....        | 345,647.....                       |                                              | 475,000.....                |
| OV2625422..... | INGLEWOOD.....       | CA..... |           | 12/18/2019..... | 5.28.....        | 860,948.....                       |                                              | 1,200,000.....              |
| OV2606375..... | SAN JACINTO.....     | CA..... |           | 12/18/2019..... | 5.56.....        | 281,684.....                       |                                              | 340,000.....                |
| OV2686070..... | GREENSBORO.....      | NC..... |           | 12/18/2019..... | 4.30.....        | 115,092.....                       |                                              | 149,000.....                |
| OV2604704..... | SOUTH RIDING.....    | VA..... |           | 12/18/2019..... | 5.52.....        | 331,110.....                       |                                              | 425,000.....                |
| OV2666557..... | HERNDON.....         | VA..... |           | 12/18/2019..... | 4.38.....        | 351,764.....                       |                                              | 430,000.....                |
| OV2745810..... | GILBERT.....         | AZ..... |           | 12/18/2019..... | 4.69.....        | 342,999.....                       |                                              | 444,000.....                |
| OV2621990..... | LAS VEGAS.....       | NV..... |           | 12/18/2019..... | 5.00.....        | 191,527.....                       |                                              | 230,000.....                |
| OV2733439..... | SAINT PAUL.....      | MN..... |           | 12/18/2019..... | 4.58.....        | 292,571.....                       |                                              | 362,000.....                |
| OV2623609..... | EAGLE MOUNTAIN.....  | UT..... |           | 12/18/2019..... | 4.66.....        | 367,882.....                       |                                              | 423,000.....                |
| OV2661807..... | METAIRIE.....        | LA..... |           | 12/18/2019..... | 5.55.....        | 181,148.....                       |                                              | 232,000.....                |
| OV2738120..... | WEST PALM BEACH..... | FL..... |           | 12/18/2019..... | 4.40.....        | 258,184.....                       |                                              | 318,000.....                |
| OV2707170..... | NEWNAN.....          | GA..... |           | 12/18/2019..... | 4.27.....        | 114,841.....                       |                                              | 144,500.....                |
| OV2700810..... | RAHWAY.....          | NJ..... |           | 12/18/2019..... | 4.81.....        | 277,019.....                       |                                              | 400,000.....                |
| OV2738120..... | WEST PALM BEACH..... | FL..... |           | 12/18/2019..... | 5.35.....        | 137,272.....                       |                                              | 318,000.....                |
| OV2745001..... | RICHARDSON.....      | TX..... |           | 12/18/2019..... | 4.69.....        | 289,307.....                       |                                              | 375,000.....                |
| OV2577089..... | FONTANA.....         | CA..... |           | 12/18/2019..... | 4.98.....        | 270,165.....                       |                                              | 345,000.....                |
| OV2674677..... | SAN DIEGO.....       | CA..... |           | 12/18/2019..... | 4.24.....        | 396,488.....                       |                                              | 640,000.....                |
| OV2626095..... | SILVER SPRING.....   | MD..... |           | 12/18/2019..... | 5.39.....        | 267,286.....                       |                                              | 347,000.....                |
| OV2605546..... | BRYN MAWR.....       | PA..... |           | 12/18/2019..... | 5.38.....        | 587,197.....                       |                                              | 760,000.....                |
| OV2547323..... | ASHBURN.....         | VA..... |           | 12/18/2019..... | 5.50.....        | 255,616.....                       |                                              | 308,000.....                |
| OV2649518..... | UPPER MARLBORO.....  | MD..... |           | 12/18/2019..... | 5.09.....        | 235,416.....                       |                                              | 355,000.....                |
| OV2672656..... | NAMPA.....           | ID..... |           | 12/18/2019..... | 5.26.....        | 218,664.....                       |                                              | 275,000.....                |
| OV2678385..... | LAKEWOOD RANCH.....  | FL..... |           | 12/18/2019..... | 5.02.....        | 231,002.....                       |                                              | 280,000.....                |
| OV2597625..... | AVONDALE.....        | AZ..... |           | 12/18/2019..... | 7.31.....        | 149,420.....                       |                                              | 258,000.....                |
| OV2698466..... | RIVERSIDE.....       | CA..... |           | 12/18/2019..... | 5.03.....        | 576,809.....                       |                                              | 800,000.....                |
| OV2681172..... | LAVEEN.....          | AZ..... |           | 12/18/2019..... | 4.62.....        | 205,801.....                       |                                              | 248,000.....                |
| OV2673175..... | EVERETT.....         | WA..... |           | 12/18/2019..... | 5.63.....        | 360,965.....                       |                                              | 375,000.....                |
| OV2617737..... | GATLINBURG.....      | TN..... |           | 12/18/2019..... | 5.24.....        | 314,952.....                       |                                              | 360,000.....                |
| OV2634856..... | DALLAS.....          | TX..... |           | 12/18/2019..... | 5.06.....        | 231,692.....                       |                                              | 370,000.....                |
| OV2744030..... | PHOENIX.....         | AZ..... |           | 12/18/2019..... | 5.04.....        | 248,454.....                       |                                              | 290,000.....                |
| OV2673994..... | SAN TAN VALLEY.....  | AZ..... |           | 12/18/2019..... | 5.26.....        | 199,063.....                       |                                              | 245,000.....                |
| OV2616864..... | ASHEVILLE.....       | NC..... |           | 12/18/2019..... | 5.20.....        | 247,917.....                       |                                              | 322,000.....                |
| OV2610025..... | SALINAS.....         | CA..... |           | 12/18/2019..... | 5.68.....        | 434,887.....                       |                                              | 538,000.....                |
| OV2622867..... | ROUND ROCK.....      | TX..... |           | 12/18/2019..... | 5.93.....        | 218,733.....                       |                                              | 269,000.....                |
| OV2628261..... | BRUNSWICK.....       | ME..... |           | 12/18/2019..... | 5.19.....        | 254,589.....                       |                                              | 350,000.....                |
| OV2698786..... | COLUMBIA.....        | MD..... |           | 12/18/2019..... | 4.73.....        | 215,600.....                       |                                              | 265,000.....                |
| OV2639006..... | MINNETRISTA.....     | MN..... |           | 12/18/2019..... | 5.80.....        | 494,022.....                       |                                              | 615,000.....                |
| OV2666170..... | FALLS CHURCH.....    | VA..... |           | 12/18/2019..... | 5.13.....        | 154,062.....                       |                                              | 179,000.....                |
| OV2718262..... | VIRGINIA BEACH.....  | VA..... |           | 12/18/2019..... | 4.70.....        | 220,857.....                       |                                              | 274,000.....                |
| OV2543925..... | AUSTIN.....          | TX..... |           | 12/18/2019..... | 4.89.....        | 194,839.....                       |                                              | 283,000.....                |
| OV2547315..... | HILLSBORO.....       | OR..... |           | 12/18/2019..... | 5.76.....        | 343,667.....                       |                                              | 390,000.....                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1              | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2568727..... | CHANDLER.....         | AZ..... |           | 12/18/2019..... | 5.61.....        | 286,614.....                       |                                              | 336,000.....                |
| OV2690340..... | MORENO VALLEY.....    | CA..... |           | 12/18/2019..... | 4.93.....        | 292,556.....                       |                                              | 380,000.....                |
| OV2664493..... | TEANECK.....          | NJ..... |           | 12/18/2019..... | 5.35.....        | 240,447.....                       |                                              | 290,000.....                |
| OV2549017..... | OAK HILLS.....        | CA..... |           | 12/18/2019..... | 5.38.....        | 282,666.....                       |                                              | 340,000.....                |
| OV2630703..... | KISSIMMEE.....        | FL..... |           | 12/18/2019..... | 5.79.....        | 323,617.....                       |                                              | 420,000.....                |
| OV2726071..... | NEWARK.....           | NJ..... |           | 12/18/2019..... | 3.93.....        | 265,170.....                       |                                              | 320,000.....                |
| OV2547635..... | STANSBURY PARK.....   | UT..... |           | 12/18/2019..... | 5.71.....        | 199,413.....                       |                                              | 225,000.....                |
| OV2573342..... | ALPHARETTA.....       | GA..... |           | 12/18/2019..... | 4.71.....        | 261,916.....                       |                                              | 318,000.....                |
| OV2616405..... | SCOTTSDALE.....       | AZ..... |           | 12/18/2019..... | 6.01.....        | 249,273.....                       |                                              | 305,000.....                |
| OV2695124..... | SANTA FE.....         | NM..... |           | 12/18/2019..... | 4.22.....        | 332,525.....                       |                                              | 464,000.....                |
| OV2736611..... | GREENVILLE.....       | TX..... |           | 12/18/2019..... | 4.80.....        | 130,006.....                       |                                              | 165,000.....                |
| OV2627583..... | CHARLOTTE.....        | NC..... |           | 12/18/2019..... | 5.57.....        | 207,653.....                       |                                              | 251,000.....                |
| OV2633097..... | HAVERHILL.....        | MA..... |           | 12/18/2019..... | 5.67.....        | 250,363.....                       |                                              | 347,000.....                |
| OV2617192..... | DUNEDIN.....          | FL..... |           | 12/18/2019..... | 5.26.....        | 213,153.....                       |                                              | 260,000.....                |
| OV2547402..... | LOS ANGELES.....      | CA..... |           | 12/18/2019..... | 5.97.....        | 876,636.....                       |                                              | 430,000.....                |
| OV2631057..... | PROVIDENCE.....       | RI..... |           | 12/18/2019..... | 5.90.....        | 193,510.....                       |                                              | 252,000.....                |
| OV2532376..... | ATLANTA.....          | GA..... |           | 12/18/2019..... | 4.66.....        | 71,464.....                        |                                              | 135,000.....                |
| OV2634139..... | VALRICO.....          | FL..... |           | 12/18/2019..... | 5.76.....        | 220,131.....                       |                                              | 273,000.....                |
| OV2707907..... | LAKE HAVASU CITY..... | AZ..... |           | 12/18/2019..... | 4.41.....        | 218,404.....                       |                                              | 270,000.....                |
| OV2608055..... | INGLEWOOD.....        | CA..... |           | 12/18/2019..... | 5.41.....        | 331,225.....                       |                                              | 425,000.....                |
| OV2604204..... | MORENO VALLEY.....    | CA..... |           | 12/18/2019..... | 5.02.....        | 247,004.....                       |                                              | 328,000.....                |
| OV2626064..... | WEYMOUTH.....         | MA..... |           | 12/18/2019..... | 5.72.....        | 215,041.....                       |                                              | 245,000.....                |
| OV2706520..... | NAUVOO.....           | AL..... |           | 12/18/2019..... | 4.57.....        | 117,754.....                       |                                              | 150,000.....                |
| OV2667549..... | PRESCOTT VALLEY.....  | AZ..... |           | 12/18/2019..... | 5.20.....        | 249,266.....                       |                                              | 298,000.....                |
| OV2617223..... | FOREST GROVE.....     | OR..... |           | 12/18/2019..... | 5.31.....        | 300,203.....                       |                                              | 370,000.....                |
| OV2669235..... | KENNESAW.....         | GA..... |           | 12/18/2019..... | 5.07.....        | 216,987.....                       |                                              | 269,000.....                |
| OV2729799..... | ELMWOOD PARK.....     | IL..... |           | 12/18/2019..... | 5.01.....        | 291,626.....                       |                                              | 410,000.....                |
| OV2622729..... | CORNELIUS.....        | NC..... |           | 12/18/2019..... | 5.50.....        | 165,614.....                       |                                              | 205,000.....                |
| OV2627829..... | LOS ANGELES.....      | CA..... |           | 12/18/2019..... | 5.80.....        | 416,430.....                       |                                              | 900,000.....                |
| OV2538593..... | PFLUGERVILLE.....     | TX..... |           | 12/18/2019..... | 5.39.....        | 456,049.....                       |                                              | 553,000.....                |
| OV2620491..... | MERCED.....           | CA..... |           | 12/18/2019..... | 4.70.....        | 234,037.....                       |                                              | 385,000.....                |
| OV2746477..... | PALMDALE.....         | CA..... |           | 12/18/2019..... | 5.08.....        | 308,485.....                       |                                              | 410,000.....                |
| OV2629466..... | PFLUGERVILLE.....     | TX..... |           | 12/18/2019..... | 5.30.....        | 209,440.....                       |                                              | 251,500.....                |
| OV2555467..... | ENGLEWOOD.....        | CO..... |           | 12/18/2019..... | 5.22.....        | 402,531.....                       |                                              | 492,000.....                |
| OV2688124..... | PALMDALE.....         | CA..... |           | 12/18/2019..... | 4.35.....        | 255,179.....                       |                                              | 400,000.....                |
| OV2559184..... | AUSTIN.....           | TX..... |           | 12/18/2019..... | 5.14.....        | 291,327.....                       |                                              | 350,000.....                |
| OV2599132..... | PALM CITY.....        | FL..... |           | 12/18/2019..... | 5.80.....        | 370,287.....                       |                                              | 477,000.....                |
| OV2612994..... | CHICAGO.....          | IL..... |           | 12/18/2019..... | 5.57.....        | 268,998.....                       |                                              | 325,000.....                |
| OV2734469..... | PONTE VEDRA.....      | FL..... |           | 12/18/2019..... | 5.24.....        | 271,681.....                       |                                              | 330,000.....                |
| OV2636931..... | BRENTWOOD.....        | TN..... |           | 12/18/2019..... | 5.62.....        | 214,036.....                       |                                              | 263,000.....                |
| OV2697159..... | KENNESAW.....         | GA..... |           | 12/18/2019..... | 4.30.....        | 207,557.....                       |                                              | 252,000.....                |
| OV2660890..... | LYNN.....             | MA..... |           | 12/18/2019..... | 5.48.....        | 325,777.....                       |                                              | 450,000.....                |
| OV2745803..... | CARTERSVILLE.....     | GA..... |           | 12/18/2019..... | 4.34.....        | 151,512.....                       |                                              | 193,000.....                |
| OV2597275..... | SAN FERNANDO.....     | CA..... |           | 12/18/2019..... | 5.64.....        | 411,109.....                       |                                              | 494,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2703510..... | POMONA.....           | CA..... |           | 12/18/2019..... | 4.99.....        | 388,845.....                       |                                              | 545,000.....                |
| OV2657047..... | PLEASANT GROVE.....   | UT..... |           | 12/18/2019..... | 5.30.....        | 353,740.....                       |                                              | 432,000.....                |
| OV2686371..... | DALLAS.....           | TX..... |           | 12/18/2019..... | 5.08.....        | 122,245.....                       |                                              | 150,000.....                |
| OV2695562..... | AUSTIN.....           | TX..... |           | 12/18/2019..... | 4.85.....        | 146,824.....                       |                                              | 290,000.....                |
| OV2613183..... | LEBANON.....          | OR..... |           | 12/18/2019..... | 5.15.....        | 474,171.....                       |                                              | 650,000.....                |
| OV2608670..... | WALDPOR.....          | OR..... |           | 12/18/2019..... | 5.38.....        | 198,306.....                       |                                              | 245,000.....                |
| OV2614909..... | SAN DIEGO.....        | CA..... |           | 12/18/2019..... | 5.50.....        | 399,604.....                       |                                              | 550,000.....                |
| OV2605674..... | NEWPORT.....          | WA..... |           | 12/18/2019..... | 5.79.....        | 82,012.....                        |                                              | 115,000.....                |
| OV2654803..... | BOSTON.....           | MA..... |           | 12/18/2019..... | 5.07.....        | 938,250.....                       |                                              | 1,300,000.....              |
| OV2661969..... | BUCKEYE.....          | AZ..... |           | 12/18/2019..... | 5.16.....        | 159,982.....                       |                                              | 207,000.....                |
| OV2736776..... | MEMPHIS.....          | TN..... |           | 12/18/2019..... | 4.39.....        | 53,249.....                        |                                              | 63,000.....                 |
| OV2720537..... | PEACHTREE CITY.....   | GA..... |           | 12/18/2019..... | 4.40.....        | 219,448.....                       |                                              | 272,000.....                |
| OV2689121..... | CHERRY HILL.....      | NJ..... |           | 12/18/2019..... | 4.61.....        | 154,516.....                       |                                              | 190,000.....                |
| OV2661316..... | MATTHEWS.....         | NC..... |           | 12/18/2019..... | 5.68.....        | 218,453.....                       |                                              | 285,000.....                |
| OV2680610..... | DECATUR.....          | GA..... |           | 12/18/2019..... | 4.54.....        | 148,990.....                       |                                              | 325,000.....                |
| OV2670014..... | SPRING.....           | TX..... |           | 12/18/2019..... | 4.91.....        | 151,056.....                       |                                              | 180,500.....                |
| OV2686427..... | PITTSBURGH.....       | PA..... |           | 12/18/2019..... | 4.31.....        | 366,889.....                       |                                              | 510,000.....                |
| OV2685736..... | LOUISVILLE.....       | KY..... |           | 12/18/2019..... | 4.57.....        | 133,037.....                       |                                              | 178,000.....                |
| OV2620419..... | TACOMA.....           | WA..... |           | 12/18/2019..... | 5.40.....        | 195,521.....                       |                                              | 345,000.....                |
| OV2634309..... | OAKLAND.....          | CA..... |           | 12/18/2019..... | 5.32.....        | 392,377.....                       |                                              | 505,000.....                |
| OV2661134..... | ASHLAND.....          | OR..... |           | 12/18/2019..... | 4.76.....        | 328,517.....                       |                                              | 455,000.....                |
| OV2699158..... | ANTIOCH.....          | TN..... |           | 12/18/2019..... | 4.24.....        | 161,358.....                       |                                              | 200,000.....                |
| OV2621992..... | SPRING.....           | TX..... |           | 12/18/2019..... | 5.56.....        | 340,272.....                       |                                              | 427,500.....                |
| OV2624569..... | PASADENA.....         | MD..... |           | 12/18/2019..... | 5.71.....        | 270,790.....                       |                                              | 350,000.....                |
| OV2707908..... | MONTESANO.....        | WA..... |           | 12/18/2019..... | 5.38.....        | 214,314.....                       |                                              | 325,000.....                |
| OV2605855..... | COLORADO SPRINGS..... | CO..... |           | 12/18/2019..... | 5.45.....        | 260,339.....                       |                                              | 315,000.....                |
| OV2676570..... | HENDERSON.....        | NV..... |           | 12/18/2019..... | 5.34.....        | 285,405.....                       |                                              | 318,000.....                |
| OV2606031..... | BUFORD.....           | GA..... |           | 12/18/2019..... | 5.42.....        | 388,863.....                       |                                              | 515,000.....                |
| OV2689592..... | PORTLAND.....         | OR..... |           | 12/18/2019..... | 4.77.....        | 384,004.....                       |                                              | 480,000.....                |
| OV2678402..... | GARFIELD.....         | NJ..... |           | 12/18/2019..... | 4.93.....        | 252,423.....                       |                                              | 365,000.....                |
| OV2658534..... | RAMSEY.....           | MN..... |           | 12/18/2019..... | 5.61.....        | 234,530.....                       |                                              | 303,000.....                |
| OV2665674..... | VICTORVILLE.....      | CA..... |           | 12/18/2019..... | 5.59.....        | 220,213.....                       |                                              | 250,000.....                |
| OV2628932..... | MADISON.....          | WI..... |           | 12/18/2019..... | 4.49.....        | 499,992.....                       |                                              | 660,000.....                |
| OV2544263..... | SAN LUIS.....         | AZ..... |           | 12/18/2019..... | 5.27.....        | 108,736.....                       |                                              | 135,000.....                |
| OV2736030..... | LITTLETON.....        | CO..... |           | 12/18/2019..... | 5.00.....        | 323,951.....                       |                                              | 340,000.....                |
| OV2679927..... | FREE UNION.....       | VA..... |           | 12/18/2019..... | 5.28.....        | 129,398.....                       |                                              | 171,000.....                |
| OV2660111..... | BEAUMONT.....         | CA..... |           | 12/18/2019..... | 5.75.....        | 304,084.....                       |                                              | 418,000.....                |
| OV2720831..... | ARVADA.....           | CO..... |           | 12/18/2019..... | 5.07.....        | 390,358.....                       |                                              | 475,000.....                |
| OV2545627..... | PARKER.....           | CO..... |           | 12/18/2019..... | 5.13.....        | 341,061.....                       |                                              | 430,000.....                |
| OV2676040..... | POWDER SPRINGS.....   | GA..... |           | 12/18/2019..... | 5.12.....        | 144,272.....                       |                                              | 173,500.....                |
| OV2681525..... | EPPING.....           | NH..... |           | 12/18/2019..... | 4.37.....        | 371,280.....                       |                                              | 465,000.....                |
| OV2708251..... | WOODBRI.....          | VA..... |           | 12/18/2019..... | 4.78.....        | 218,978.....                       |                                              | 270,000.....                |
| OV2665983..... | LACEY.....            | WA..... |           | 12/18/2019..... | 5.19.....        | 236,990.....                       |                                              | 285,000.....                |
| OV2651252..... | WALDPOR.....          | OR..... |           | 12/18/2019..... | 5.74.....        | 452,434.....                       |                                              | 550,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location                |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                       | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                    | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2665663..... | BUENA VISTA.....        | CO..... |           | 12/18/2019..... | 5.76.....        | 238,290.....                       |                                              | 310,000.....                |
| OV2683503..... | VANCOUVER.....          | WA..... |           | 12/18/2019..... | 4.69.....        | 316,235.....                       |                                              | 338,000.....                |
| OV2601829..... | WELLINGTON.....         | FL..... |           | 12/18/2019..... | 5.47.....        | 226,258.....                       |                                              | 295,000.....                |
| OV2682558..... | HAMPTON.....            | VA..... |           | 12/18/2019..... | 5.35.....        | 225,020.....                       |                                              | 281,000.....                |
| OV2673663..... | WINDSOR.....            | CO..... |           | 12/18/2019..... | 5.06.....        | 270,399.....                       |                                              | 331,000.....                |
| OV2671151..... | ESCONDIDO.....          | CA..... |           | 12/18/2019..... | 4.72.....        | 379,230.....                       |                                              | 475,000.....                |
| OV2609691..... | GLENDALE.....           | AZ..... |           | 12/18/2019..... | 5.73.....        | 259,150.....                       |                                              | 336,000.....                |
| OV2658536..... | LEAD.....               | SD..... |           | 12/18/2019..... | 4.62.....        | 259,918.....                       |                                              | 316,000.....                |
| OV2622043..... | NASHVILLE.....          | TN..... |           | 12/18/2019..... | 5.52.....        | 525,637.....                       |                                              | 720,000.....                |
| OV2604539..... | RIVERVIEW.....          | FL..... |           | 12/18/2019..... | 5.56.....        | 434,557.....                       |                                              | 545,000.....                |
| OV2604708..... | APPLE VALLEY.....       | CA..... |           | 12/18/2019..... | 5.68.....        | 268,834.....                       |                                              | 325,000.....                |
| OV2654477..... | MALDEN.....             | MA..... |           | 12/18/2019..... | 4.85.....        | 575,687.....                       |                                              | 800,000.....                |
| OV2670642..... | FORT MYERS.....         | FL..... |           | 12/18/2019..... | 5.39.....        | 247,445.....                       |                                              | 300,000.....                |
| OV2605537..... | HENDERSONVILLE.....     | NC..... |           | 12/18/2019..... | 5.73.....        | 201,780.....                       |                                              | 242,000.....                |
| OV2555313..... | ATLANTA.....            | GA..... |           | 12/18/2019..... | 6.02.....        | 119,884.....                       |                                              | 157,000.....                |
| OV2720702..... | JERSEY CITY.....        | NJ..... |           | 12/18/2019..... | 5.60.....        | 305,841.....                       |                                              | 465,000.....                |
| OV2644039..... | SAN DIEGO.....          | CA..... |           | 12/18/2019..... | 5.19.....        | 285,996.....                       |                                              | 325,000.....                |
| OV2681010..... | WASHINGTON.....         | DC..... |           | 12/18/2019..... | 4.85.....        | 210,634.....                       |                                              | 260,000.....                |
| OV2602953..... | KAAAWA.....             | HI..... |           | 12/18/2019..... | 5.79.....        | 692,892.....                       |                                              | 860,000.....                |
| OV2676568..... | COLORADO SPRINGS.....   | CO..... |           | 12/18/2019..... | 5.37.....        | 218,703.....                       |                                              | 274,000.....                |
| OV2658172..... | CITRUS SPRINGS.....     | FL..... |           | 12/18/2019..... | 5.68.....        | 113,098.....                       |                                              | 128,000.....                |
| OV2629807..... | ANDOVER.....            | MA..... |           | 12/18/2019..... | 6.17.....        | 247,479.....                       |                                              | 285,000.....                |
| OV2695562..... | AUSTIN.....             | TX..... |           | 12/18/2019..... | 4.51.....        | 247,464.....                       |                                              | 290,000.....                |
| OV2672188..... | EAST ORANGE.....        | NJ..... |           | 12/18/2019..... | 5.16.....        | 215,972.....                       |                                              | 280,000.....                |
| OV2617461..... | SOUTH GATE.....         | CA..... |           | 12/18/2019..... | 5.17.....        | 316,472.....                       |                                              | 598,000.....                |
| OV2632078..... | RESEDA.....             | CA..... |           | 12/18/2019..... | 5.20.....        | 544,314.....                       |                                              | 750,000.....                |
| OV2540544..... | SAN DIEGO.....          | CA..... |           | 12/18/2019..... | 5.49.....        | 336,885.....                       |                                              | 470,000.....                |
| OV2621199..... | LOUISVILLE.....         | CO..... |           | 12/18/2019..... | 5.62.....        | 459,537.....                       |                                              | 600,000.....                |
| OV2665199..... | WEEKI WACHEE.....       | FL..... |           | 12/18/2019..... | 5.60.....        | 223,435.....                       |                                              | 270,000.....                |
| OV2620501..... | SURPRISE.....           | AZ..... |           | 12/18/2019..... | 5.75.....        | 206,774.....                       |                                              | 251,000.....                |
| OV2683041..... | NEWARK.....             | NJ..... |           | 12/18/2019..... | 5.58.....        | 225,478.....                       |                                              | 310,000.....                |
| OV2666173..... | NORTH CHESTERFIELD..... | VA..... |           | 12/18/2019..... | 4.83.....        | 221,043.....                       |                                              | 260,000.....                |
| OV2686427..... | PITTSBURGH.....         | PA..... |           | 12/18/2019..... | 4.31.....        | 316,771.....                       |                                              | 510,000.....                |
| OV2678915..... | HAILEY.....             | ID..... |           | 12/18/2019..... | 5.43.....        | 250,362.....                       |                                              | 305,000.....                |
| OV2665035..... | BALTIMORE.....          | MD..... |           | 12/18/2019..... | 5.25.....        | 139,219.....                       |                                              | 160,000.....                |
| OV2631211..... | PUYALLUP.....           | WA..... |           | 12/18/2019..... | 5.57.....        | 333,580.....                       |                                              | 470,000.....                |
| OV2606480..... | LOOMIS.....             | CA..... |           | 12/18/2019..... | 5.83.....        | 287,379.....                       |                                              | 380,000.....                |
| OV2683530..... | CHELMSFORD.....         | MA..... |           | 12/18/2019..... | 6.00.....        | 229,187.....                       |                                              | 274,000.....                |
| OV2637092..... | DUNDEE.....             | OR..... |           | 12/18/2019..... | 5.67.....        | 273,206.....                       |                                              | 350,000.....                |
| OV2746800..... | BREMERTON.....          | WA..... |           | 12/18/2019..... | 4.07.....        | 262,553.....                       |                                              | 350,000.....                |
| OV2709897..... | CLOVIS.....             | CA..... |           | 12/18/2019..... | 4.78.....        | 283,248.....                       |                                              | 390,000.....                |
| OV2659059..... | FORT WORTH.....         | TX..... |           | 12/18/2019..... | 5.23.....        | 403,407.....                       |                                              | 489,000.....                |
| OV2626423..... | CLOVIS.....             | CA..... |           | 12/18/2019..... | 5.78.....        | 294,135.....                       |                                              | 376,000.....                |
| OV2683946..... | TAMPA.....              | FL..... |           | 12/18/2019..... | 5.75.....        | 436,142.....                       |                                              | 190,000.....                |
| OV2734585..... | SOUTH ORANGE.....       | NJ..... |           | 12/18/2019..... | 4.38.....        | 352,690.....                       |                                              | 495,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location               |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                      | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                   | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2612678..... | TRACY.....             | CA..... |           | 12/18/2019..... | 5.26.....        | 387,962.....                       |                                              | 530,000.....                |
| OV2702358..... | UNION CITY.....        | NJ..... |           | 12/18/2019..... | 4.28.....        | 340,256.....                       |                                              | 490,000.....                |
| OV2729771..... | MERCED.....            | CA..... |           | 12/18/2019..... | 5.15.....        | 139,597.....                       |                                              | 177,000.....                |
| OV2746951..... | SAINT PAUL.....        | MN..... |           | 12/18/2019..... | 4.05.....        | 584,205.....                       |                                              | 800,000.....                |
| OV2719111..... | PHOENIX.....           | AZ..... |           | 12/18/2019..... | 5.31.....        | 221,577.....                       |                                              | 270,000.....                |
| OV2569520..... | SAN ANTONIO.....       | TX..... |           | 12/18/2019..... | 5.50.....        | 217,893.....                       |                                              | 270,000.....                |
| OV2671177..... | ROCKVILLE.....         | MD..... |           | 12/18/2019..... | 5.08.....        | 379,680.....                       |                                              | 510,000.....                |
| OV2651446..... | EASTHAM.....           | MA..... |           | 12/18/2019..... | 5.48.....        | 289,427.....                       |                                              | 386,000.....                |
| OV2671090..... | CHICAGO.....           | IL..... |           | 12/18/2019..... | 5.30.....        | 286,606.....                       |                                              | 440,000.....                |
| OV2651082..... | LONG BEACH.....        | CA..... |           | 12/18/2019..... | 5.09.....        | 445,005.....                       |                                              | 550,000.....                |
| OV2703343..... | DADE CITY.....         | FL..... |           | 12/18/2019..... | 5.21.....        | 192,545.....                       |                                              | 225,000.....                |
| OV2657820..... | CLERMONT.....          | FL..... |           | 12/18/2019..... | 5.77.....        | 213,914.....                       |                                              | 245,000.....                |
| OV2599134..... | RICHMOND.....          | TX..... |           | 12/18/2019..... | 5.74.....        | 272,111.....                       |                                              | 327,000.....                |
| OV2682057..... | OXNARD.....            | CA..... |           | 12/18/2019..... | 5.31.....        | 365,468.....                       |                                              | 483,000.....                |
| OV2534578..... | BEND.....              | OR..... |           | 12/18/2019..... | 4.46.....        | 239,762.....                       |                                              | 295,000.....                |
| OV2747038..... | WOODBIDGE.....         | VA..... |           | 12/18/2019..... | 4.41.....        | 314,765.....                       |                                              | 414,000.....                |
| OV2695651..... | NORTH LAS VEGAS.....   | NV..... |           | 12/18/2019..... | 5.20.....        | 234,043.....                       |                                              | 296,000.....                |
| OV2633412..... | SAN DIEGO.....         | CA..... |           | 12/18/2019..... | 4.89.....        | 366,200.....                       |                                              | 500,000.....                |
| OV2607172..... | SACRAMENTO.....        | CA..... |           | 12/18/2019..... | 5.25.....        | 226,376.....                       |                                              | 345,000.....                |
| OV2614361..... | LAS VEGAS.....         | NV..... |           | 12/18/2019..... | 5.50.....        | 182,504.....                       |                                              | 400,000.....                |
| OV2719033..... | SALT LAKE CITY.....    | UT..... |           | 12/18/2019..... | 4.41.....        | 329,746.....                       |                                              | 490,000.....                |
| OV2551116..... | SPANAWAY.....          | WA..... |           | 12/18/2019..... | 5.73.....        | 266,283.....                       |                                              | 320,000.....                |
| OV2666020..... | MARIPOSA.....          | CA..... |           | 12/18/2019..... | 5.55.....        | 191,819.....                       |                                              | 250,000.....                |
| OV2662156..... | MIDLAND.....           | TX..... |           | 12/18/2019..... | 5.44.....        | 246,373.....                       |                                              | 322,000.....                |
| OV2543925..... | AUSTIN.....            | TX..... |           | 12/18/2019..... | 4.96.....        | 231,193.....                       |                                              | 283,000.....                |
| OV2698145..... | SCOTTSDALE.....        | AZ..... |           | 12/18/2019..... | 4.40.....        | 219,299.....                       |                                              | 275,000.....                |
| OV2654965..... | TOLLESON.....          | AZ..... |           | 12/18/2019..... | 5.37.....        | 189,235.....                       |                                              | 225,000.....                |
| OV2551991..... | PORTLAND.....          | OR..... |           | 12/18/2019..... | 5.49.....        | 267,865.....                       |                                              | 350,000.....                |
| OV2547785..... | CORONA.....            | CA..... |           | 12/18/2019..... | 5.48.....        | 333,250.....                       |                                              | 587,000.....                |
| OV2720698..... | ANNAPOLIS.....         | MD..... |           | 12/18/2019..... | 5.01.....        | 175,825.....                       |                                              | 257,000.....                |
| OV2669191..... | ORADELL.....           | NJ..... |           | 12/18/2019..... | 5.02.....        | 518,676.....                       |                                              | 650,000.....                |
| OV2734277..... | VICTORVILLE.....       | CA..... |           | 12/18/2019..... | 5.02.....        | 254,995.....                       |                                              | 315,000.....                |
| OV2551254..... | PATERSON.....          | NJ..... |           | 12/18/2019..... | 4.79.....        | 189,458.....                       |                                              | 252,000.....                |
| OV2547158..... | FONTANA.....           | CA..... |           | 12/18/2019..... | 5.14.....        | 327,770.....                       |                                              | 421,000.....                |
| OV2597433..... | HOUSTON.....           | TX..... |           | 12/18/2019..... | 5.86.....        | 244,241.....                       |                                              | 293,000.....                |
| OV2731898..... | FAYETTEVILLE.....      | NC..... |           | 12/18/2019..... | 4.16.....        | 97,604.....                        |                                              | 118,000.....                |
| OV2691889..... | SAUTEE NACOOCHEE.....  | GA..... |           | 12/18/2019..... | 4.82.....        | 145,953.....                       |                                              | 175,000.....                |
| OV2656165..... | LAKEWOOD.....          | CO..... |           | 12/18/2019..... | 4.79.....        | 301,672.....                       |                                              | 440,000.....                |
| OV2727808..... | NORTH MIAMI BEACH..... | FL..... |           | 12/18/2019..... | 5.23.....        | 270,083.....                       |                                              | 344,000.....                |
| OV2707875..... | EAST ORANGE.....       | NJ..... |           | 12/18/2019..... | 5.14.....        | 289,389.....                       |                                              | 400,000.....                |
| OV2581025..... | PALMDALE.....          | CA..... |           | 12/18/2019..... | 5.48.....        | 271,773.....                       |                                              | 325,000.....                |
| OV2617467..... | PHOENIX.....           | AZ..... |           | 12/18/2019..... | 5.17.....        | 254,804.....                       |                                              | 310,000.....                |
| OV2596561..... | ADELPHI.....           | MD..... |           | 12/18/2019..... | 5.50.....        | 274,625.....                       |                                              | 336,000.....                |
| OV2607991..... | REDONDO BEACH.....     | CA..... |           | 12/18/2019..... | 5.14.....        | 641,366.....                       |                                              | 850,000.....                |



SCHEDULE B - PART 2

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

| 1              | Location                          |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-----------------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                                 | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                              | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2543562..... | AUSTIN.....                       | TX..... |           | 12/18/2019..... | 4.89.....        | 210,322.....                       |                                              | 255,000.....                |
| OV2641837..... | SALT LAKE CITY.....               | UT..... |           | 12/18/2019..... | 5.04.....        | 364,167.....                       |                                              | 399,000.....                |
| OV2719458..... | BELLINGHAM.....                   | WA..... |           | 12/18/2019..... | 4.60.....        | 383,506.....                       |                                              | 470,000.....                |
| OV2649012..... | MANALAPAN.....                    | NJ..... |           | 12/18/2019..... | 5.32.....        | 432,454.....                       |                                              | 525,000.....                |
| OV2660273..... | SPOKANE.....                      | WA..... |           | 12/18/2019..... | 5.42.....        | 175,342.....                       |                                              | 210,000.....                |
| OV2650506..... | SEVIERVILLE.....                  | TN..... |           | 12/18/2019..... | 4.99.....        | 258,378.....                       |                                              | 475,000.....                |
| OV2726464..... | LAS VEGAS.....                    | NV..... |           | 12/18/2019..... | 4.79.....        | 218,724.....                       |                                              | 260,000.....                |
| OV2702728..... | LAS VEGAS.....                    | NV..... |           | 12/18/2019..... | 5.14.....        | 228,771.....                       |                                              | 275,000.....                |
| OV2666015..... | BOISE.....                        | ID..... |           | 12/18/2019..... | 5.09.....        | 344,400.....                       |                                              | 415,000.....                |
| OV2650391..... | PEMBROKE PINES.....               | FL..... |           | 12/18/2019..... | 5.28.....        | 368,858.....                       |                                              | 450,000.....                |
| OV2741767..... | MADISON.....                      | MS..... |           | 12/18/2019..... | 5.15.....        | 207,679.....                       |                                              | 247,000.....                |
| OV2670782..... | AURORA.....                       | CO..... |           | 12/18/2019..... | 5.26.....        | 282,549.....                       |                                              | 343,000.....                |
| OV2695562..... | AUSTIN.....                       | TX..... |           | 12/18/2019..... | 5.24.....        | 287,740.....                       |                                              | 290,000.....                |
| OV2696250..... | HOLLISTER.....                    | CA..... |           | 12/18/2019..... | 4.61.....        | 461,261.....                       |                                              | 607,000.....                |
| OV2732381..... | CRANDALL.....                     | GA..... |           | 12/18/2019..... | 4.56.....        | 100,152.....                       |                                              | 125,000.....                |
| OV2685258..... | WORCESTER.....                    | MA..... |           | 12/18/2019..... | 5.63.....        | 98,007.....                        |                                              | 113,000.....                |
| OV2629581..... | TOWNSEND.....                     | DE..... |           | 12/18/2019..... | 4.30.....        | 216,235.....                       |                                              | 270,000.....                |
| OV2529507..... | UPLAND.....                       | CA..... |           | 12/18/2019..... | 5.64.....        | 367,801.....                       |                                              | 456,500.....                |
| OV2533137..... | MIAMI.....                        | FL..... |           | 12/18/2019..... | 4.91.....        | 213,110.....                       |                                              | 280,000.....                |
| OV2534788..... | EAGLE RIVER.....                  | WI..... |           | 12/18/2019..... | 5.19.....        | 369,996.....                       |                                              | 451,900.....                |
| OV2535140..... | ROCHESTER.....                    | MN..... |           | 12/18/2019..... | 4.95.....        | 158,493.....                       |                                              | 195,000.....                |
| OV2535652..... | VISTA.....                        | CA..... |           | 12/18/2019..... | 5.01.....        | 566,389.....                       |                                              | 780,000.....                |
| OV2538953..... | BROOKHAVEN.....                   | GA..... |           | 12/18/2019..... | 5.37.....        | 425,615.....                       |                                              | 630,000.....                |
| OV2540223..... | HERMITAGE.....                    | TN..... |           | 12/18/2019..... | 4.77.....        | 243,121.....                       |                                              | 300,000.....                |
| OV2543672..... | BUCKEYE.....                      | AZ..... |           | 12/18/2019..... | 5.21.....        | 193,146.....                       |                                              | 235,000.....                |
| OV2549463..... | SOUTH LAKE TAHOE.....             | CA..... |           | 12/18/2019..... | 5.60.....        | 456,538.....                       |                                              | 568,000.....                |
| OV2552707..... | WILMINGTON AREA, LOS ANGELES..... | CA..... |           | 12/18/2019..... | 5.27.....        | 326,322.....                       |                                              | 420,000.....                |
| OV2552723..... | GIG HARBOR.....                   | WA..... |           | 12/18/2019..... | 5.33.....        | 251,274.....                       |                                              | 340,000.....                |
| OV2553150..... | DOWNEY.....                       | CA..... |           | 12/18/2019..... | 5.41.....        | 626,168.....                       |                                              | 800,000.....                |
| OV2555270..... | ELK GROVE.....                    | CA..... |           | 12/18/2019..... | 4.78.....        | 438,018.....                       |                                              | 542,000.....                |
| OV2556195..... | AUSTIN.....                       | TX..... |           | 12/18/2019..... | 5.40.....        | 442,486.....                       |                                              | 600,000.....                |
| OV2569107..... | POMONA.....                       | CA..... |           | 12/18/2019..... | 5.12.....        | 469,656.....                       |                                              | 575,000.....                |
| OV2569743..... | EDGEWATER.....                    | NJ..... |           | 12/18/2019..... | 5.13.....        | 400,646.....                       |                                              | 495,000.....                |
| OV2576953..... | SAN ANTONIO.....                  | TX..... |           | 12/18/2019..... | 5.85.....        | 262,472.....                       |                                              | 335,000.....                |
| OV2578231..... | PIGEON FORGE.....                 | TN..... |           | 12/18/2019..... | 5.67.....        | 305,861.....                       |                                              | 375,000.....                |
| OV2594774..... | MADERA.....                       | CA..... |           | 12/18/2019..... | 5.50.....        | 243,653.....                       |                                              | 296,000.....                |
| OV2595672..... | AURORA.....                       | CO..... |           | 12/18/2019..... | 5.95.....        | 263,422.....                       |                                              | 320,000.....                |
| OV2596266..... | ANAHEIM.....                      | CA..... |           | 12/18/2019..... | 5.79.....        | 512,785.....                       |                                              | 595,000.....                |
| OV2597314..... | MADERA.....                       | CA..... |           | 12/18/2019..... | 5.50.....        | 249,897.....                       |                                              | 300,000.....                |
| OV2599468..... | WEST COVINA.....                  | CA..... |           | 12/18/2019..... | 5.39.....        | 571,685.....                       |                                              | 698,000.....                |
| OV2602270..... | RIVERSIDE.....                    | CA..... |           | 12/18/2019..... | 5.42.....        | 279,980.....                       |                                              | 360,000.....                |
| OV2602320..... | WINDER.....                       | GA..... |           | 12/18/2019..... | 5.76.....        | 119,085.....                       |                                              | 143,000.....                |
| OV2602692..... | LAGUNA NIGUEL.....                | CA..... |           | 12/18/2019..... | 5.43.....        | 534,111.....                       |                                              | 700,000.....                |
| OV2604540..... | SACRAMENTO.....                   | CA..... |           | 12/18/2019..... | 5.67.....        | 439,586.....                       |                                              | 531,000.....                |
| OV2604771..... | MIAMI.....                        | FL..... |           | 12/18/2019..... | 4.95.....        | 351,301.....                       |                                              | 414,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location                |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                       | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                    | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2604912..... | CANBY.....              | OR..... |           | 12/18/2019..... | 4.67.....        | 289,533.....                       |                                              | 349,000.....                |
| OV2606420..... | ANTIOCH.....            | CA..... |           | 12/18/2019..... | 5.62.....        | 484,283.....                       |                                              | 595,000.....                |
| OV2606586..... | BRIDGEPORT.....         | CT..... |           | 12/18/2019..... | 5.55.....        | 147,681.....                       |                                              | 178,000.....                |
| OV2606768..... | NEWHALL.....            | CA..... |           | 12/18/2019..... | 5.23.....        | 515,889.....                       |                                              | 680,000.....                |
| OV2607139..... | MURPHYS.....            | CA..... |           | 12/18/2019..... | 5.94.....        | 205,606.....                       |                                              | 249,000.....                |
| OV2607501..... | LAKE HAVASU CITY.....   | AZ..... |           | 12/18/2019..... | 5.66.....        | 223,008.....                       |                                              | 286,000.....                |
| OV2608020..... | LUBBOCK.....            | TX..... |           | 12/18/2019..... | 5.43.....        | 283,700.....                       |                                              | 365,000.....                |
| OV2608145..... | MIAMI.....              | FL..... |           | 12/18/2019..... | 5.74.....        | 215,506.....                       |                                              | 275,000.....                |
| OV2608624..... | DAVENPORT.....          | FL..... |           | 12/18/2019..... | 5.52.....        | 116,454.....                       |                                              | 140,000.....                |
| OV2610976..... | BEAVERTON.....          | OR..... |           | 12/18/2019..... | 5.44.....        | 212,215.....                       |                                              | 277,000.....                |
| OV2611107..... | FLORIDA CITY.....       | FL..... |           | 12/18/2019..... | 5.37.....        | 138,946.....                       |                                              | 165,000.....                |
| OV2613566..... | MILFORD.....            | CT..... |           | 12/18/2019..... | 5.41.....        | 324,777.....                       |                                              | 395,600.....                |
| OV2613582..... | BAKERSFIELD.....        | CA..... |           | 12/18/2019..... | 5.66.....        | 227,634.....                       |                                              | 260,000.....                |
| OV2613756..... | WILMINGTON.....         | NC..... |           | 12/18/2019..... | 5.37.....        | 224,217.....                       |                                              | 270,000.....                |
| OV2614804..... | SAN TAN VALLEY.....     | AZ..... |           | 12/18/2019..... | 5.77.....        | 212,678.....                       |                                              | 260,000.....                |
| OV2614945..... | PALM BEACH GARDENS..... | FL..... |           | 12/18/2019..... | 5.78.....        | 228,769.....                       |                                              | 277,000.....                |
| OV2616205..... | BRIDGEVIEW.....         | IL..... |           | 12/18/2019..... | 5.50.....        | 295,644.....                       |                                              | 382,000.....                |
| OV2616411..... | MONTGOMERY.....         | IL..... |           | 12/18/2019..... | 5.48.....        | 220,750.....                       |                                              | 275,000.....                |
| OV2619209..... | RALEIGH.....            | NC..... |           | 12/18/2019..... | 5.70.....        | 284,885.....                       |                                              | 370,000.....                |
| OV2619431..... | LANCASTER.....          | CA..... |           | 12/18/2019..... | 5.66.....        | 266,053.....                       |                                              | 320,000.....                |
| OV2621080..... | CHARLOTTE.....          | NC..... |           | 12/18/2019..... | 5.19.....        | 224,275.....                       |                                              | 270,000.....                |
| OV2621163..... | CITRUS HEIGHTS.....     | CA..... |           | 12/18/2019..... | 6.09.....        | 226,558.....                       |                                              | 298,000.....                |
| OV2622229..... | ROSWELL.....            | GA..... |           | 12/18/2019..... | 5.04.....        | 256,481.....                       |                                              | 315,000.....                |
| OV2623268..... | ROUND ROCK.....         | TX..... |           | 12/18/2019..... | 4.89.....        | 246,273.....                       |                                              | 295,000.....                |
| OV2623334..... | CHESAPEAKE.....         | VA..... |           | 12/18/2019..... | 5.19.....        | 214,927.....                       |                                              | 296,000.....                |
| OV2623565..... | PINEVILLE.....          | NC..... |           | 12/18/2019..... | 5.74.....        | 178,381.....                       |                                              | 213,000.....                |
| OV2624944..... | POST FALLS.....         | ID..... |           | 12/18/2019..... | 5.21.....        | 241,715.....                       |                                              | 325,000.....                |
| OV2626048..... | LAWRENCE.....           | MA..... |           | 12/18/2019..... | 5.54.....        | 406,985.....                       |                                              | 521,000.....                |
| OV2626089..... | LA PUENTE.....          | CA..... |           | 12/18/2019..... | 5.62.....        | 406,436.....                       |                                              | 465,000.....                |
| OV2626105..... | BRENTWOOD.....          | TN..... |           | 12/18/2019..... | 5.43.....        | 365,180.....                       |                                              | 455,000.....                |
| OV2626246..... | PALMDALE.....           | CA..... |           | 12/18/2019..... | 5.61.....        | 506,842.....                       |                                              | 615,000.....                |
| OV2628127..... | FAIR OAKS.....          | CA..... |           | 12/18/2019..... | 5.33.....        | 289,179.....                       |                                              | 400,000.....                |
| OV2628879..... | WHARTON BOROUGH.....    | NJ..... |           | 12/18/2019..... | 5.51.....        | 274,037.....                       |                                              | 315,000.....                |
| OV2628887..... | JERSEY CITY.....        | NJ..... |           | 12/18/2019..... | 5.38.....        | 304,489.....                       |                                              | 430,000.....                |
| OV2628895..... | LEHI.....               | UT..... |           | 12/18/2019..... | 5.06.....        | 286,864.....                       |                                              | 345,057.....                |
| OV2629356..... | WALDPOR.....            | OR..... |           | 12/18/2019..... | 5.26.....        | 234,464.....                       |                                              | 320,000.....                |
| OV2629406..... | HENDERSON.....          | NV..... |           | 12/18/2019..... | 5.18.....        | 254,807.....                       |                                              | 306,000.....                |
| OV2630230..... | LONG BRANCH.....        | NJ..... |           | 12/18/2019..... | 4.93.....        | 563,970.....                       |                                              | 775,000.....                |
| OV2630735..... | BAKERSFIELD.....        | CA..... |           | 12/18/2019..... | 5.55.....        | 241,039.....                       |                                              | 310,000.....                |
| OV2630891..... | NEWARK.....             | NJ..... |           | 12/18/2019..... | 4.45.....        | 302,171.....                       |                                              | 415,000.....                |
| OV2631840..... | NORTH LAS VEGAS.....    | NV..... |           | 12/18/2019..... | 4.99.....        | 207,424.....                       |                                              | 268,000.....                |
| OV2632160..... | LAS VEGAS.....          | NV..... |           | 12/18/2019..... | 5.61.....        | 234,985.....                       |                                              | 320,000.....                |
| OV2632681..... | KISSIMMEE.....          | FL..... |           | 12/18/2019..... | 5.52.....        | 118,653.....                       |                                              | 160,000.....                |
| OV2633150..... | EAST PALO ALTO.....     | CA..... |           | 12/18/2019..... | 5.10.....        | 712,772.....                       |                                              | 1,000,000.....              |

SCHEDULE B - PART 2

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

| 1              | Location               |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                      | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                   | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2634422..... | CHATTANOOGA.....       | TN..... |           | 12/18/2019..... | 5.20.....        | 302,903.....                       |                                              | 365,000.....                |
| OV2634851..... | ATLANTA.....           | GA..... |           | 12/18/2019..... | 5.57.....        | 247,166.....                       |                                              | 303,000.....                |
| OV2635668..... | HOLLYWOOD.....         | FL..... |           | 12/18/2019..... | 4.57.....        | 226,591.....                       |                                              | 290,500.....                |
| OV2636112..... | CARTERSVILLE.....      | GA..... |           | 12/18/2019..... | 5.27.....        | 241,021.....                       |                                              | 310,000.....                |
| OV2639298..... | SUMMERVILLE.....       | SC..... |           | 12/18/2019..... | 5.15.....        | 309,128.....                       |                                              | 375,000.....                |
| OV2639926..... | RIDGEFIELD.....        | WA..... |           | 12/18/2019..... | 4.60.....        | 299,365.....                       |                                              | 377,000.....                |
| OV2641781..... | LITTLETON.....         | CO..... |           | 12/18/2019..... | 5.00.....        | 282,298.....                       |                                              | 365,000.....                |
| OV2641807..... | MANSFIELD.....         | GA..... |           | 12/18/2019..... | 4.82.....        | 211,174.....                       |                                              | 280,000.....                |
| OV2641971..... | GRAND JUNCTION.....    | CO..... |           | 12/18/2019..... | 5.71.....        | 264,488.....                       |                                              | 355,000.....                |
| OV2642136..... | ASHEVILLE.....         | NC..... |           | 12/18/2019..... | 4.98.....        | 297,805.....                       |                                              | 360,000.....                |
| OV2643506..... | WENDELL.....           | NC..... |           | 12/18/2019..... | 5.89.....        | 218,474.....                       |                                              | 268,000.....                |
| OV2646889..... | PHILADELPHIA.....      | PA..... |           | 12/18/2019..... | 5.16.....        | 277,209.....                       |                                              | 367,000.....                |
| OV2646988..... | NORTH BETHESDA.....    | MD..... |           | 12/18/2019..... | 5.41.....        | 259,563.....                       |                                              | 298,000.....                |
| OV2649537..... | BOZEMAN.....           | MT..... |           | 12/18/2019..... | 5.12.....        | 351,995.....                       |                                              | 435,000.....                |
| OV2649578..... | PARAMOUNT.....         | CA..... |           | 12/18/2019..... | 4.90.....        | 720,069.....                       |                                              | 1,000,000.....              |
| OV2653109..... | ROGERS.....            | AR..... |           | 12/18/2019..... | 5.53.....        | 208,473.....                       |                                              | 255,600.....                |
| OV2653182..... | LADY LAKE.....         | FL..... |           | 12/18/2019..... | 4.74.....        | 283,126.....                       |                                              | 350,000.....                |
| OV2654958..... | MERIDIAN.....          | ID..... |           | 12/18/2019..... | 4.66.....        | 213,973.....                       |                                              | 264,000.....                |
| OV2655138..... | SAVANNAH.....          | GA..... |           | 12/18/2019..... | 5.16.....        | 190,886.....                       |                                              | 225,000.....                |
| OV2656029..... | MODESTO.....           | CA..... |           | 12/18/2019..... | 5.32.....        | 253,842.....                       |                                              | 305,000.....                |
| OV2656052..... | KISSIMMEE.....         | FL..... |           | 12/18/2019..... | 5.61.....        | 302,050.....                       |                                              | 372,000.....                |
| OV2656110..... | KEY WEST.....          | FL..... |           | 12/18/2019..... | 4.74.....        | 350,321.....                       |                                              | 439,000.....                |
| OV2656516..... | GRAPEVINE.....         | TX..... |           | 12/18/2019..... | 5.57.....        | 230,604.....                       |                                              | 285,000.....                |
| OV2656912..... | MEAD.....              | CO..... |           | 12/18/2019..... | 4.88.....        | 387,858.....                       |                                              | 472,000.....                |
| OV2656920..... | LYNNWOOD.....          | WA..... |           | 12/18/2019..... | 5.34.....        | 331,321.....                       |                                              | 427,000.....                |
| OV2657936..... | OLD ORCHARD BEACH..... | ME..... |           | 12/18/2019..... | 5.09.....        | 326,962.....                       |                                              | 420,000.....                |
| OV2659551..... | ODESSA.....            | FL..... |           | 12/18/2019..... | 5.55.....        | 226,750.....                       |                                              | 257,000.....                |
| OV2661342..... | WHEAT RIDGE.....       | CO..... |           | 12/18/2019..... | 5.27.....        | 544,585.....                       |                                              | 755,000.....                |
| OV2661383..... | MIAMI.....             | FL..... |           | 12/18/2019..... | 5.58.....        | 294,562.....                       |                                              | 405,000.....                |
| OV2661938..... | CHICAGO.....           | IL..... |           | 12/18/2019..... | 5.66.....        | 235,014.....                       |                                              | 305,000.....                |
| OV2661979..... | ARLINGTON.....         | TX..... |           | 12/18/2019..... | 4.48.....        | 178,590.....                       |                                              | 230,000.....                |
| OV2662134..... | CHARLOTTE.....         | NC..... |           | 12/18/2019..... | 5.18.....        | 135,345.....                       |                                              | 155,000.....                |
| OV2664569..... | WEST PALM BEACH.....   | FL..... |           | 12/18/2019..... | 5.47.....        | 309,226.....                       |                                              | 365,000.....                |
| OV2664882..... | SAN LUIS OBISPO.....   | CA..... |           | 12/18/2019..... | 5.24.....        | 597,748.....                       |                                              | 736,000.....                |
| OV2665558..... | BUFORD.....            | GA..... |           | 12/18/2019..... | 5.38.....        | 278,194.....                       |                                              | 360,000.....                |
| OV2665673..... | LITTLE ELM.....        | TX..... |           | 12/18/2019..... | 5.42.....        | 183,636.....                       |                                              | 220,000.....                |
| OV2665772..... | CHICAGO.....           | IL..... |           | 12/18/2019..... | 5.52.....        | 165,185.....                       |                                              | 215,000.....                |
| OV2665996..... | GRESHAM.....           | OR..... |           | 12/18/2019..... | 5.26.....        | 293,178.....                       |                                              | 335,000.....                |
| OV2667547..... | REDMOND.....           | WA..... |           | 12/18/2019..... | 5.40.....        | 704,925.....                       |                                              | 930,000.....                |
| OV2667828..... | WATAUGA.....           | TX..... |           | 12/18/2019..... | 4.80.....        | 151,350.....                       |                                              | 185,000.....                |
| OV2667844..... | CRYSTAL.....           | MN..... |           | 12/18/2019..... | 5.53.....        | 223,108.....                       |                                              | 270,000.....                |
| OV2668586..... | PALMDALE.....          | CA..... |           | 12/18/2019..... | 4.37.....        | 266,502.....                       |                                              | 375,000.....                |
| OV2669196..... | AURORA.....            | CO..... |           | 12/18/2019..... | 5.46.....        | 258,578.....                       |                                              | 344,000.....                |
| OV2670236..... | LANCASTER.....         | CA..... |           | 12/18/2019..... | 4.52.....        | 417,615.....                       |                                              | 516,000.....                |
| OV2672281..... | FERNDALE.....          | MI..... |           | 12/18/2019..... | 5.37.....        | 156,784.....                       |                                              | 180,000.....                |

SCHEDULE B - PART 2

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

| 1              | Location             |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                    | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                 | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2673149..... | NORTH RIVERSIDE..... | IL..... |           | 12/18/2019..... | 5.40.....        | 219,499.....                       |                                              | 305,000.....                |
| OV2673768..... | CARSON.....          | CA..... |           | 12/18/2019..... | 5.64.....        | 424,599.....                       |                                              | 550,000.....                |
| OV2674055..... | BELLFLOWER.....      | CA..... |           | 12/18/2019..... | 5.76.....        | 447,527.....                       |                                              | 520,000.....                |
| OV2674519..... | SEEKONK.....         | MA..... |           | 12/18/2019..... | 5.51.....        | 226,223.....                       |                                              | 292,000.....                |
| OV2674790..... | SOUTHBRIDGE.....     | MA..... |           | 12/18/2019..... | 4.66.....        | 132,265.....                       |                                              | 180,000.....                |
| OV2675060..... | NEW ORLEANS.....     | LA..... |           | 12/18/2019..... | 4.02.....        | 301,053.....                       |                                              | 425,000.....                |
| OV2676027..... | FREDERICKSBURG.....  | VA..... |           | 12/18/2019..... | 5.44.....        | 253,432.....                       |                                              | 298,500.....                |
| OV2676092..... | CHARLOTTE.....       | NC..... |           | 12/18/2019..... | 5.18.....        | 132,953.....                       |                                              | 160,000.....                |
| OV2677389..... | SAN BERNARDINO.....  | CA..... |           | 12/18/2019..... | 5.06.....        | 211,201.....                       |                                              | 275,000.....                |
| OV2679062..... | ANAHEIM.....         | CA..... |           | 12/18/2019..... | 5.13.....        | 456,412.....                       |                                              | 605,000.....                |
| OV2679260..... | SHERMAN.....         | TX..... |           | 12/18/2019..... | 4.81.....        | 136,712.....                       |                                              | 187,000.....                |
| OV2682082..... | SAN DIEGO.....       | CA..... |           | 12/18/2019..... | 4.54.....        | 697,422.....                       |                                              | 920,000.....                |
| OV2682785..... | WILMINGTON.....      | NC..... |           | 12/18/2019..... | 5.41.....        | 218,283.....                       |                                              | 278,000.....                |
| OV2682918..... | CAMAS.....           | WA..... |           | 12/18/2019..... | 4.71.....        | 410,510.....                       |                                              | 574,000.....                |
| OV2683593..... | MODESTO.....         | CA..... |           | 12/18/2019..... | 4.41.....        | 245,633.....                       |                                              | 324,000.....                |
| OV2683908..... | SAN ANTONIO.....     | TX..... |           | 12/18/2019..... | 5.25.....        | 231,515.....                       |                                              | 285,000.....                |
| OV2684104..... | SAN DIEGO.....       | CA..... |           | 12/18/2019..... | 4.54.....        | 697,389.....                       |                                              | 920,000.....                |
| OV2685283..... | VACAVILLE.....       | CA..... |           | 12/18/2019..... | 4.38.....        | 375,420.....                       |                                              | 435,000.....                |
| OV2689400..... | JERSEY CITY.....     | NJ..... |           | 12/18/2019..... | 4.97.....        | 381,805.....                       |                                              | 535,000.....                |
| OV2690556..... | LONG BEACH.....      | CA..... |           | 12/18/2019..... | 4.74.....        | 455,843.....                       |                                              | 640,000.....                |
| OV2693071..... | THOUSAND PALMS.....  | CA..... |           | 12/18/2019..... | 5.32.....        | 351,944.....                       |                                              | 410,000.....                |
| OV2694160..... | GRANTS PASS.....     | OR..... |           | 12/18/2019..... | 5.24.....        | 222,208.....                       |                                              | 268,000.....                |
| OV2694194..... | LAS VEGAS.....       | NV..... |           | 12/18/2019..... | 5.20.....        | 234,197.....                       |                                              | 300,000.....                |
| OV2695100..... | LOS ANGELES.....     | CA..... |           | 12/18/2019..... | 4.80.....        | 560,036.....                       |                                              | 780,000.....                |
| OV2695647..... | BELLFLOWER.....      | CA..... |           | 12/18/2019..... | 5.29.....        | 275,641.....                       |                                              | 335,000.....                |
| OV2697189..... | PALMDALE.....        | CA..... |           | 12/18/2019..... | 5.01.....        | 215,320.....                       |                                              | 265,000.....                |
| OV2698963..... | LAS VEGAS.....       | NV..... |           | 12/18/2019..... | 5.25.....        | 259,454.....                       |                                              | 335,000.....                |
| OV2699284..... | LOS ANGELES.....     | CA..... |           | 12/18/2019..... | 3.87.....        | 813,762.....                       |                                              | 1,360,000.....              |
| OV2700777..... | SOUTH GATE.....      | CA..... |           | 12/18/2019..... | 4.84.....        | 496,753.....                       |                                              | 695,000.....                |
| OV2702641..... | OCEANSIDE.....       | CA..... |           | 12/18/2019..... | 5.18.....        | 269,202.....                       |                                              | 350,000.....                |
| OV2706238..... | AURORA.....          | CO..... |           | 12/18/2019..... | 5.38.....        | 409,178.....                       |                                              | 565,000.....                |
| OV2706691..... | ELIZABETHTON.....    | TN..... |           | 12/18/2019..... | 4.71.....        | 138,933.....                       |                                              | 190,000.....                |
| OV2708283..... | FLAGSTAFF.....       | AZ..... |           | 12/18/2019..... | 4.63.....        | 272,438.....                       |                                              | 335,000.....                |
| OV2710073..... | CLEVELAND.....       | GA..... |           | 12/18/2019..... | 4.74.....        | 318,090.....                       |                                              | 390,000.....                |
| OV2713267..... | CUMMING.....         | GA..... |           | 12/18/2019..... | 4.61.....        | 213,194.....                       |                                              | 256,573.....                |
| OV2713986..... | WOODBIDGE.....       | VA..... |           | 12/18/2019..... | 4.61.....        | 138,401.....                       |                                              | 160,000.....                |
| OV2716609..... | LOS ANGELES.....     | CA..... |           | 12/18/2019..... | 4.45.....        | 407,404.....                       |                                              | 650,000.....                |
| OV2717797..... | PRESCOTT.....        | AZ..... |           | 12/18/2019..... | 4.51.....        | 312,713.....                       |                                              | 395,000.....                |
| OV2718092..... | PHOENIX.....         | AZ..... |           | 12/18/2019..... | 4.40.....        | 186,889.....                       |                                              | 232,000.....                |
| OV2718514..... | KENNESAW.....        | GA..... |           | 12/18/2019..... | 5.40.....        | 205,050.....                       |                                              | 265,000.....                |
| OV2719033..... | SALT LAKE CITY.....  | UT..... |           | 12/18/2019..... | 4.03.....        | 389,554.....                       |                                              | 490,000.....                |
| OV2719488..... | ELK GROVE.....       | CA..... |           | 12/18/2019..... | 4.39.....        | 399,759.....                       |                                              | 525,000.....                |
| OV2720320..... | EDINBURG.....        | TX..... |           | 12/18/2019..... | 4.83.....        | 247,318.....                       |                                              | 322,500.....                |
| OV2726657..... | ROSEVILLE.....       | CA..... |           | 12/18/2019..... | 4.60.....        | 529,766.....                       |                                              | 705,000.....                |

SCHEDULE B - PART 2

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

| 1                                                                                    | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|--------------------------------------------------------------------------------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                                                                                      | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number                                                                          | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| OV2727325.....                                                                       | FLAGSTAFF.....        | AZ..... |           | 12/18/2019..... | 5.40.....        | 231,680.....                       |                                              | 348,000.....                |
| OV2727473.....                                                                       | SAPPHIRE.....         | NC..... |           | 12/18/2019..... | 5.11.....        | 234,941.....                       |                                              | 283,000.....                |
| OV2727689.....                                                                       | SPRING HILL.....      | TN..... |           | 12/18/2019..... | 5.05.....        | 251,013.....                       |                                              | 305,000.....                |
| OV2731871.....                                                                       | NAPLES.....           | FL..... |           | 12/18/2019..... | 4.46.....        | 350,034.....                       |                                              | 410,000.....                |
| OV2732291.....                                                                       | LONG BEACH.....       | CA..... |           | 12/18/2019..... | 5.32.....        | 471,604.....                       |                                              | 625,000.....                |
| OV2733042.....                                                                       | HESPERIA.....         | CA..... |           | 12/18/2019..... | 4.66.....        | 202,521.....                       |                                              | 248,000.....                |
| OV2734065.....                                                                       | ROSWELL.....          | GA..... |           | 12/18/2019..... | 5.18.....        | 221,859.....                       |                                              | 270,000.....                |
| OV2734586.....                                                                       | ESCONDIDO.....        | CA..... |           | 12/18/2019..... | 4.41.....        | 356,473.....                       |                                              | 440,000.....                |
| OV2734651.....                                                                       | FLAGLER BEACH.....    | FL..... |           | 12/18/2019..... | 4.41.....        | 477,345.....                       |                                              | 635,000.....                |
| OV2734685.....                                                                       | PARKER.....           | CO..... |           | 12/18/2019..... | 5.27.....        | 310,141.....                       |                                              | 384,000.....                |
| OV2735963.....                                                                       | NEW BRIGHTON.....     | MN..... |           | 12/18/2019..... | 5.09.....        | 218,711.....                       |                                              | 285,000.....                |
| OV2736193.....                                                                       | MANAHAWKIN.....       | NJ..... |           | 12/18/2019..... | 3.97.....        | 264,758.....                       |                                              | 340,000.....                |
| OV2736201.....                                                                       | EUGENE.....           | OR..... |           | 12/18/2019..... | 5.35.....        | 237,820.....                       |                                              | 305,000.....                |
| OV2736904.....                                                                       | JURUPA VALLEY.....    | CA..... |           | 12/18/2019..... | 5.09.....        | 410,993.....                       |                                              | 503,000.....                |
| OV2738454.....                                                                       | GRANADA HILLS.....    | CA..... |           | 12/18/2019..... | 4.39.....        | 557,111.....                       |                                              | 745,000.....                |
| OV2739478.....                                                                       | CONROE.....           | TX..... |           | 12/18/2019..... | 4.71.....        | 142,234.....                       |                                              | 160,000.....                |
| OV2739528.....                                                                       | BIG BEAR LAKE.....    | CA..... |           | 12/18/2019..... | 5.35.....        | 220,482.....                       |                                              | 280,000.....                |
| OV2739825.....                                                                       | HESPERIA.....         | CA..... |           | 12/18/2019..... | 4.63.....        | 228,114.....                       |                                              | 280,000.....                |
| OV2741763.....                                                                       | DURHAM.....           | NC..... |           | 12/18/2019..... | 3.92.....        | 168,237.....                       |                                              | 220,000.....                |
| OV2743488.....                                                                       | AUSTIN.....           | TX..... |           | 12/18/2019..... | 5.32.....        | 274,378.....                       |                                              | 317,000.....                |
| OV2744031.....                                                                       | MIAMI.....            | FL..... |           | 12/18/2019..... | 5.34.....        | 272,257.....                       |                                              | 327,000.....                |
| OV2744080.....                                                                       | LIVINGSTON.....       | TX..... |           | 12/18/2019..... | 5.09.....        | 281,955.....                       |                                              | 365,000.....                |
| OV2744353.....                                                                       | GEORGETOWN.....       | TX..... |           | 12/18/2019..... | 4.66.....        | 185,131.....                       |                                              | 230,000.....                |
| OV2744619.....                                                                       | MARLBORO.....         | NJ..... |           | 12/18/2019..... | 4.41.....        | 296,151.....                       |                                              | 370,000.....                |
| OV2745434.....                                                                       | PENSACOLA.....        | FL..... |           | 12/18/2019..... | 4.10.....        | 205,296.....                       |                                              | 256,800.....                |
| OV2745459.....                                                                       | FORT MYERS BEACH..... | FL..... |           | 12/18/2019..... | 5.36.....        | 393,269.....                       |                                              | 510,000.....                |
| OV2745806.....                                                                       | PHOENIX.....          | AZ..... |           | 12/18/2019..... | 4.34.....        | 390,374.....                       |                                              | 525,000.....                |
| OV2746184.....                                                                       | HALTOM CITY.....      | TX..... |           | 12/18/2019..... | 5.41.....        | 135,451.....                       |                                              | 164,000.....                |
| OV2746192.....                                                                       | MANILA.....           | AR..... |           | 12/18/2019..... | 4.58.....        | 159,027.....                       |                                              | 209,000.....                |
| OV2746218.....                                                                       | STONE MOUNTAIN.....   | GA..... |           | 12/18/2019..... | 4.99.....        | 119,146.....                       |                                              | 150,000.....                |
| OV2746804.....                                                                       | BREMERTON.....        | WA..... |           | 12/18/2019..... | 5.34.....        | 170,779.....                       |                                              | 210,000.....                |
| OV2746903.....                                                                       | EDINBURG.....         | TX..... |           | 12/18/2019..... | 4.57.....        | 264,670.....                       |                                              | 355,000.....                |
| 0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other..... |                       |         |           |                 |                  | 499,410,806.....                   | 0.....                                       | 640,818,478.....            |
| Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed            |                       |         |           |                 |                  |                                    |                                              |                             |
| LN0001337.....                                                                       | San Luis Obispo.....  | CA..... |           | 02/05/2019..... | 6.13.....        | 2,412,411.....                     |                                              | 15,609,000.....             |
| LN0002867.....                                                                       | Dallas.....           | TX..... |           | 02/22/2019..... | 5.60.....        | 6,840,968.....                     |                                              | 101,200,000.....            |
| LN0003330.....                                                                       | Greenbelt.....        | MD..... |           | 01/07/2019..... | 5.35.....        | 14,394,894.....                    |                                              | 29,716,500.....             |
| LN0003793.....                                                                       | Tustin.....           | CA..... |           | 12/23/2019..... | 6.98.....        | 14,625,943.....                    |                                              | 192,500,000.....            |
| LN0003981.....                                                                       | Clay.....             | NY..... |           | 06/07/2019..... | 6.59.....        | 358,328.....                       |                                              | 19,932,000.....             |
| LN0004118.....                                                                       | North Hills.....      | NY..... |           | 12/01/2019..... | 15.28.....       | 1,735,176.....                     |                                              | 169,827,585.....            |
| LN0004175.....                                                                       | Los Angeles.....      | CA..... |           | 12/20/2019..... | 6.12.....        | 8,684,661.....                     |                                              | 84,112,500.....             |
| LN0004190.....                                                                       | North Hills.....      | NY..... |           | 12/01/2019..... | 6.43.....        | 6,417,634.....                     |                                              | 169,827,585.....            |
| LN0004191.....                                                                       | North Hills.....      | NY..... |           | 12/01/2019..... | 6.35.....        | 4,288,252.....                     |                                              | 169,827,585.....            |
| LN0004333.....                                                                       | Dallas.....           | TX..... |           | 02/22/2019..... | 5.60.....        | 211,046.....                       |                                              | 101,200,000.....            |
| LN0004334.....                                                                       | Dallas.....           | TX..... |           | 02/22/2019..... | 9.82.....        | 437,822.....                       |                                              | 101,200,000.....            |

SCHEDULE B - PART 2

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

| 1              | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| LN0004335..... | Dallas.....         | TX..... |           | 02/22/2019..... | 9.82.....        | 13,507.....                        |                                              | 101,200,000.....            |
| LN0004336..... | Dallas.....         | TX..... |           | 05/01/2019..... | 10.44.....       | 426,876.....                       |                                              | 101,200,000.....            |
| LN0004337..... | Dallas.....         | TX..... |           | 02/22/2019..... | 10.44.....       | 13,169.....                        |                                              | 101,200,000.....            |
| LN0004345..... | Greenbelt.....      | MD..... |           | 01/07/2019..... | 5.35.....        | 1,142,346.....                     |                                              | 26,028,750.....             |
| LN0004346..... | Greenbelt.....      | MD..... |           | 01/07/2019..... | 9.16.....        | 2,214,599.....                     |                                              | 26,028,750.....             |
| LN0004347..... | Greenbelt.....      | MD..... |           | 01/07/2019..... | 9.16.....        | 175,746.....                       |                                              | 26,028,750.....             |
| LN0004364..... | Los Angeles.....    | CA..... |           | 11/08/2019..... | 4.72.....        | 16,043,352.....                    |                                              | 165,000,000.....            |
| LN0004408..... | Seattle.....        | WA..... |           | 12/23/2019..... | 6.68.....        | 15,154,405.....                    |                                              | 199,693,771.....            |
| LN0004753..... | San Jose.....       | CA..... |           | 12/30/2019..... | 6.80.....        | 21,280,499.....                    |                                              | 127,151,599.....            |
| LN0005382..... | New Orleans.....    | LA..... |           | 12/06/2019..... | 13.68.....       | 19,577,607.....                    |                                              | 123,540,249.....            |
| LN0006348..... | Providence.....     | RI..... |           | 09/04/2019..... | 7.68.....        | 84,782.....                        |                                              | 14,240,000.....             |
| LN0006349..... | Providence.....     | RI..... |           | 09/04/2019..... | 10.89.....       | 282,605.....                       |                                              | 14,240,000.....             |
| LN0006727..... | Seattle.....        | WA..... |           | 12/23/2019..... | 6.68.....        | 9,487,440.....                     |                                              | 199,693,771.....            |
| LN0006780..... | Los Angeles.....    | CA..... |           | 11/08/2019..... | 8.79.....        | 2,881,420.....                     |                                              | 165,000,000.....            |
| LN0006791..... | Tampa.....          | FL..... |           | 12/05/2019..... | 10.19.....       | 1,717,513.....                     |                                              | 63,600,000.....             |
| LN0006974..... | Indianapolis.....   | IN..... |           | 11/27/2019..... | 9.16.....        | 860,686.....                       |                                              | 156,310,000.....            |
| LN0007068..... | Seattle.....        | WA..... |           | 05/15/2019..... | 6.05.....        | 6,157,089.....                     |                                              | 293,300,000.....            |
| LN0007268..... | Denver.....         | CO..... |           | 09/17/2019..... | 4.13.....        | 1,566,394.....                     |                                              | 61,762,642.....             |
| LN0007270..... | Denver.....         | CO..... |           | 09/17/2019..... | 6.84.....        | 162,041.....                       |                                              | 61,762,642.....             |
| LN0007271..... | Denver.....         | CO..... |           | 09/17/2019..... | 9.46.....        | 432,109.....                       |                                              | 61,762,642.....             |
| LN0007319..... | Schaumburg.....     | IL..... |           | 02/20/2019..... | 6.17.....        | 1,286,999.....                     |                                              | 58,450,000.....             |
| LN0007460..... | Parsippany.....     | NJ..... |           | 12/05/2019..... | 4.66.....        | 3,729,102.....                     |                                              | 150,000,000.....            |
| LN0007461..... | Parsippany.....     | NJ..... |           | 12/05/2019..... | 11.77.....       | 1,243,034.....                     |                                              | 150,000,000.....            |
| LN0008265..... | Schaumburg.....     | IL..... |           | 12/20/2019..... | 5.78.....        | 8,059,594.....                     |                                              | 58,450,000.....             |
| LN0008526..... | San Mateo.....      | CA..... |           | 11/14/2019..... | 3.30.....        | 197,331.....                       |                                              | 198,000,000.....            |
| LN0008528..... | San Mateo.....      | CA..... |           | 11/14/2019..... | 6.45.....        | 6,578.....                         |                                              | 198,000,000.....            |
| LN0008530..... | San Mateo.....      | CA..... |           | 11/14/2019..... | 8.27.....        | 6,578.....                         |                                              | 198,000,000.....            |
| LN0008626..... | Kansas City.....    | MO..... |           | 12/13/2019..... | 13.21.....       | 7,339,633.....                     |                                              | 67,970,000.....             |
| LN0008774..... | Dallas.....         | TX..... |           | 02/27/2019..... | 10.25.....       | 21,155.....                        |                                              | 118,600,000.....            |
| LN0008830..... | Holly.....          | MI..... |           | 11/25/2019..... | 5.11.....        | 5,780,139.....                     |                                              | 38,323,148.....             |
| LN0008831..... | Holly.....          | MI..... |           | 11/25/2019..... | 10.31.....       | 1,222,964.....                     |                                              | 13,514,040.....             |
| LN0008851..... | San Jose.....       | CA..... |           | 11/08/2019..... | 9.67.....        | 2,080,046.....                     |                                              | 40,597,050.....             |
| LN0008902..... | Uniondale.....      | NY..... |           | 11/21/2019..... | 4.83.....        | 1,729,769.....                     |                                              | 123,200,000.....            |
| LN0008917..... | Oakland.....        | CA..... |           | 03/18/2019..... | 6.18.....        | 232,016.....                       |                                              | 45,220,000.....             |
| LN0008942..... | New York.....       | NY..... |           | 06/27/2019..... | 6.36.....        | 1,286,625.....                     |                                              | 112,200,000.....            |
| LN0008994..... | Miami.....          | FL..... |           | 03/26/2019..... | 5.70.....        | 20,859,152.....                    |                                              | 37,000,000.....             |
| LN0009040..... | Amityville.....     | NY..... |           | 12/30/2019..... | 5.99.....        | 4,651,548.....                     |                                              | 37,500,000.....             |
| LN0009042..... | Amityville.....     | NY..... |           | 12/30/2019..... | 11.66.....       | 3,805,812.....                     |                                              | 37,500,000.....             |
| LN0009044..... | Amityville.....     | NY..... |           | 12/30/2019..... | 5.91.....        | 124,000.....                       |                                              | 37,500,000.....             |
| LN0009046..... | Amityville.....     | NY..... |           | 12/30/2019..... | 11.57.....       | 101,455.....                       |                                              | 37,500,000.....             |
| LN0009077..... | St. Petersburg..... | FL..... |           | 02/27/2019..... | 4.91.....        | 29,403,000.....                    |                                              | 65,500,000.....             |
| LN0009127..... | Los Angeles.....    | CA..... |           | 10/15/2019..... | 8.74.....        | 102,314.....                       |                                              | 9,000,000.....              |
| LN0009193..... | San Jose.....       | CA..... |           | 12/06/2019..... | 12.19.....       | 320,948.....                       |                                              | 70,930,000.....             |
| LN0009247..... | Stateline.....      | NV..... |           | 01/25/2019..... | 10.96.....       | 51,588,898.....                    |                                              | 66,603,107.....             |

SCHEDULE B - PART 2

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

| 1              | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| LN0009265..... | Stamford.....       | CT..... |           | 06/03/2019..... | 4.89.....        | 77,999,999.....                    |                                              | 139,333,332.....            |
| LN0009354..... | Seattle.....        | WA..... |           | 05/15/2019..... | 8.72.....        | 511,840.....                       |                                              | 293,300,000.....            |
| LN0009376..... | Surprise.....       | AZ..... |           | 12/18/2019..... | 5.10.....        | 242,464.....                       |                                              | 48,824,465.....             |
| LN0009388..... | Cincinnati.....     | OH..... |           | 03/13/2019..... | 5.21.....        | 4,180,176.....                     |                                              | 18,114,452.....             |
| LN0009389..... | Los Angeles.....    | CA..... |           | 02/01/2019..... | 5.93.....        | 2,188,890.....                     |                                              | 16,925,000.....             |
| LN0009415..... | Seattle.....        | WA..... |           | 12/30/2019..... | 12.21.....       | 1,909,637.....                     |                                              | 293,300,000.....            |
| LN0009449..... | Los Angeles.....    | CA..... |           | 02/01/2019..... | 9.89.....        | 1,790,910.....                     |                                              | 16,925,000.....             |
| LN0009475..... | Chicago.....        | IL..... |           | 12/06/2019..... | 4.79.....        | 227,633.....                       |                                              | 26,250,000.....             |
| LN0009476..... | Chicago.....        | IL..... |           | 12/06/2019..... | 9.04.....        | 97,557.....                        |                                              | 26,250,000.....             |
| LN0009537..... | Cary.....           | NC..... |           | 01/31/2019..... | 9.51.....        | 15,127,497.....                    |                                              | 46,165,000.....             |
| LN0009583..... | Oakland.....        | CA..... |           | 12/06/2019..... | 6.01.....        | 5,536,829.....                     |                                              | 45,220,000.....             |
| LN0009585..... | Oakland.....        | CA..... |           | 03/18/2019..... | 11.68.....       | 142,204.....                       |                                              | 45,220,000.....             |
| LN0009605..... | Cincinnati.....     | OH..... |           | 03/13/2019..... | 9.88.....        | 1,861,009.....                     |                                              | 18,114,452.....             |
| LN0009660..... | Plano.....          | TX..... |           | 12/09/2019..... | 7.25.....        | 1,707,646.....                     |                                              | 92,615,398.....             |
| LN0009771..... | Los Angeles.....    | CA..... |           | 07/08/2019..... | 4.81.....        | 1,586,386.....                     |                                              | 118,578,312.....            |
| LN0009775..... | Los Angeles.....    | CA..... |           | 07/08/2019..... | 9.89.....        | 528,795.....                       |                                              | 118,578,312.....            |
| LN0009905..... | Hamburg.....        | NY..... |           | 05/01/2019..... | 4.94.....        | 5,400,000.....                     |                                              | 7,442,857.....              |
| LN0009914..... | Tucson.....         | AZ..... |           | 09/20/2019..... | 5.76.....        | 200,123.....                       |                                              | 28,780,000.....             |
| LN0009915..... | Tucson.....         | AZ..... |           | 09/20/2019..... | 9.60.....        | 50,031.....                        |                                              | 28,780,000.....             |
| LN0009919..... | Park City.....      | UT..... |           | 03/29/2019..... | 5.19.....        | 18,340,532.....                    |                                              | 39,634,946.....             |
| LN0009920..... | Park City.....      | UT..... |           | 03/29/2019..... | 9.06.....        | 5,470,032.....                     |                                              | 39,634,946.....             |
| LN0009929..... | New York.....       | NY..... |           | 06/27/2019..... | 11.46.....       | 321,656.....                       |                                              | 112,200,000.....            |
| LN0009934..... | Beverly Hills.....  | CA..... |           | 12/09/2019..... | 4.53.....        | 1,082,729.....                     |                                              | 60,775,000.....             |
| LN0009961..... | Greenbelt.....      | MD..... |           | 01/09/2019..... | 4.84.....        | 16,925,581.....                    |                                              | 57,971,606.....             |
| LN0009964..... | Greenbelt.....      | MD..... |           | 10/28/2019..... | 4.81.....        | 1,000,561.....                     |                                              | 57,971,606.....             |
| LN0009966..... | Greenbelt.....      | MD..... |           | 01/09/2019..... | 9.91.....        | 8,213,774.....                     |                                              | 57,971,606.....             |
| LN0009967..... | Greenbelt.....      | MD..... |           | 10/28/2019..... | 9.91.....        | 538,764.....                       |                                              | 57,971,606.....             |
| LN0010011..... | Austin.....         | TX..... |           | 01/09/2019..... | 5.09.....        | 18,387,741.....                    |                                              | 88,796,675.....             |
| LN0010012..... | Austin.....         | TX..... |           | 09/18/2019..... | 5.20.....        | 11,176,047.....                    |                                              | 88,796,675.....             |
| LN0010013..... | Austin.....         | TX..... |           | 01/09/2019..... | 5.09.....        | 2,108,203.....                     |                                              | 88,796,675.....             |
| LN0010014..... | Austin.....         | TX..... |           | 09/18/2019..... | 5.34.....        | 1,763,507.....                     |                                              | 88,796,675.....             |
| LN0010015..... | Austin.....         | TX..... |           | 01/09/2019..... | 9.56.....        | 9,373,043.....                     |                                              | 88,796,675.....             |
| LN0010016..... | Austin.....         | TX..... |           | 09/18/2019..... | 9.61.....        | 5,501,978.....                     |                                              | 88,796,675.....             |
| LN0010017..... | Austin.....         | TX..... |           | 09/18/2019..... | 9.86.....        | 1,641,488.....                     |                                              | 88,796,675.....             |
| LN0010061..... | St. Petersburg..... | FL..... |           | 02/27/2019..... | 9.46.....        | 14,157,000.....                    |                                              | 65,500,000.....             |
| LN0010190..... | Sunnyvale.....      | CA..... |           | 05/06/2019..... | 5.13.....        | 44,115,573.....                    |                                              | 282,312,403.....            |
| LN0010191..... | Sunnyvale.....      | CA..... |           | 05/06/2019..... | 9.21.....        | 14,705,191.....                    |                                              | 282,312,403.....            |
| LN0010210..... | Cary.....           | NC..... |           | 12/16/2019..... | 9.36.....        | 4,262,512.....                     |                                              | 46,165,000.....             |
| LN0010213..... | Cincinnati.....     | OH..... |           | 12/20/2019..... | 4.73.....        | 801,503.....                       |                                              | 18,114,452.....             |
| LN0010214..... | Cincinnati.....     | OH..... |           | 12/20/2019..... | 9.39.....        | 431,578.....                       |                                              | 18,114,452.....             |
| LN0010277..... | Jenkintown.....     | PA..... |           | 04/08/2019..... | 8.99.....        | 13,884,750.....                    |                                              | 106,875,000.....            |
| LN0010331..... | Houston.....        | TX..... |           | 02/21/2019..... | 4.57.....        | 37,446,780.....                    |                                              | 114,400,000.....            |
| LN0010333..... | Houston.....        | TX..... |           | 02/21/2019..... | 8.55.....        | 2,547,400.....                     |                                              | 114,400,000.....            |
| LN0010335..... | Houston.....        | TX..... |           | 02/21/2019..... | 9.54.....        | 10,953,820.....                    |                                              | 114,400,000.....            |

SCHEDULE B - PART 2

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

| 1              | Location             |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                    | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                 | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| LN0010357..... | Olympia.....         | WA..... |           | 03/13/2019..... | 10.73.....       | 8,842,500.....                     |                                              | 64,790,588.....             |
| LN0010431..... | Schaumburg.....      | IL..... |           | 12/20/2019..... | 11.90.....       | 4,339,781.....                     |                                              | 58,450,000.....             |
| LN0010458..... | Oakland.....         | CA..... |           | 08/23/2019..... | 6.00.....        | 7,425,000.....                     |                                              | 20,581,854.....             |
| LN0010471..... | San Luis Obispo..... | CA..... |           | 09/01/2019..... | 5.62.....        | 14,979,518.....                    |                                              | 70,500,000.....             |
| LN0010472..... | San Luis Obispo..... | CA..... |           | 09/01/2019..... | 14.78.....       | 10,500,000.....                    |                                              | 70,500,000.....             |
| LN0010473..... | San Luis Obispo..... | CA..... |           | 11/08/2019..... | 14.52.....       | 2,099,812.....                     |                                              | 70,500,000.....             |
| LN0010583..... | San Luis Obispo..... | CA..... |           | 12/23/2019..... | 4.52.....        | 1,405,797.....                     |                                              | 70,500,000.....             |
| LN0010585..... | San Luis Obispo..... | CA..... |           | 09/01/2019..... | 11.17.....       | 4,493,855.....                     |                                              | 70,500,000.....             |
| LN0010586..... | San Luis Obispo..... | CA..... |           | 12/23/2019..... | 10.00.....       | 421,739.....                       |                                              | 70,500,000.....             |
| LN0010594..... | Olympia.....         | WA..... |           | 03/13/2019..... | 4.58.....        | 27,790,000.....                    |                                              | 64,790,588.....             |
| LN0010595..... | Olympia.....         | WA..... |           | 03/13/2019..... | 8.40.....        | 1,985,000.....                     |                                              | 64,790,588.....             |
| LN0010619..... | New York City.....   | NY..... |           | 03/07/2019..... | 10.71.....       | 8,065,557.....                     |                                              | 106,480,000.....            |
| LN0010620..... | New York City.....   | NY..... |           | 03/07/2019..... | 10.71.....       | 4,472,243.....                     |                                              | 106,480,000.....            |
| LN0010621..... | New York City.....   | NY..... |           | 03/07/2019..... | 10.71.....       | 1,740,200.....                     |                                              | 106,480,000.....            |
| LN0010639..... | Washington.....      | DC..... |           | 03/19/2019..... | 5.11.....        | 10,367,393.....                    |                                              | 27,269,862.....             |
| LN0010641..... | Washington.....      | DC..... |           | 03/19/2019..... | 9.36.....        | 4,057,723.....                     |                                              | 27,269,862.....             |
| LN0010642..... | Wanship.....         | UT..... |           | 03/08/2019..... | 6.34.....        | 19,234,028.....                    |                                              | 66,500,000.....             |
| LN0010644..... | Wanship.....         | UT..... |           | 07/18/2019..... | 6.03.....        | 7,492,544.....                     |                                              | 66,500,000.....             |
| LN0010646..... | Wanship.....         | UT..... |           | 03/08/2019..... | 18.59.....       | 8,243,155.....                     |                                              | 66,500,000.....             |
| LN0010657..... | Wanship.....         | UT..... |           | 07/18/2019..... | 16.81.....       | 3,211,090.....                     |                                              | 66,500,000.....             |
| LN0010700..... | Clearwater.....      | FL..... |           | 03/18/2019..... | 14.26.....       | 35,857,313.....                    |                                              | 77,350,000.....             |
| LN0010703..... | Clearwater.....      | FL..... |           | 03/18/2019..... | 9.27.....        | 9,087,723.....                     |                                              | 77,350,000.....             |
| LN0010707..... | Dallas.....          | TX..... |           | 03/15/2019..... | 4.99.....        | 8,496,473.....                     |                                              | 20,370,949.....             |
| LN0010709..... | Dallas.....          | TX..... |           | 11/13/2019..... | 4.83.....        | 4,702,490.....                     |                                              | 92,250,000.....             |
| LN0010711..... | Dallas.....          | TX..... |           | 03/15/2019..... | 9.06.....        | 12,089,617.....                    |                                              | 101,071,406.....            |
| LN0010713..... | Dallas.....          | TX..... |           | 11/13/2019..... | 8.90.....        | 1,717,388.....                     |                                              | 101,071,406.....            |
| LN0010740..... | Jamaica.....         | NY..... |           | 05/10/2019..... | 5.69.....        | 1,124,105.....                     |                                              | 8,803,419.....              |
| LN0010741..... | Jamaica.....         | NY..... |           | 05/10/2019..... | 11.13.....       | 550,713.....                       |                                              | 8,803,419.....              |
| LN0010755..... | Oakland.....         | CA..... |           | 12/06/2019..... | 11.50.....       | 3,393,541.....                     |                                              | 45,220,000.....             |
| LN0010762..... | Durham.....          | NC..... |           | 08/16/2019..... | 4.51.....        | 11,018,091.....                    |                                              | 117,700,000.....            |
| LN0010886..... | Jenkintown.....      | PA..... |           | 12/16/2019..... | 8.55.....        | 658,360.....                       |                                              | 106,875,000.....            |
| LN0010983..... | Seattle.....         | WA..... |           | 12/30/2019..... | 5.69.....        | 4,793,852.....                     |                                              | 293,300,000.....            |
| LN0010984..... | Seattle.....         | WA..... |           | 12/30/2019..... | 8.30.....        | 398,514.....                       |                                              | 293,300,000.....            |
| LN0011010..... | Walnut Creek.....    | CA..... |           | 12/16/2019..... | 4.07.....        | 4,094,062.....                     |                                              | 7,550,617.....              |
| LN0011077..... | Durham.....          | NC..... |           | 08/16/2019..... | 8.26.....        | 3,635,786.....                     |                                              | 117,700,000.....            |
| LN0011081..... | Atlanta.....         | GA..... |           | 12/13/2019..... | 4.47.....        | 217,218.....                       |                                              | 42,616,092.....             |
| LN0011082..... | San Rafael.....      | CA..... |           | 12/20/2019..... | 6.07.....        | 159,804.....                       |                                              | 31,100,000.....             |
| LN0011131..... | Seattle.....         | WA..... |           | 05/15/2019..... | 12.71.....       | 319,976.....                       |                                              | 293,300,000.....            |
| LN0011143..... | Floral Park.....     | NY..... |           | 10/01/2019..... | 4.53.....        | 27,984,000.....                    |                                              | 80,700,000.....             |
| LN0011144..... | Floral Park.....     | NY..... |           | 10/01/2019..... | 4.53.....        | 4,356,000.....                     |                                              | 80,700,000.....             |
| LN0011145..... | Floral Park.....     | NY..... |           | 10/01/2019..... | 4.53.....        | 3,816,000.....                     |                                              | 80,700,000.....             |
| LN0011146..... | Floral Park.....     | NY..... |           | 10/01/2019..... | 4.53.....        | 594,000.....                       |                                              | 80,700,000.....             |
| LN0011147..... | Floral Park.....     | NY..... |           | 10/01/2019..... | 7.67.....        | 9,130,000.....                     |                                              | 80,700,000.....             |
| LN0011148..... | Floral Park.....     | NY..... |           | 10/01/2019..... | 7.67.....        | 1,650,000.....                     |                                              | 80,700,000.....             |
| LN0011193..... | San Rafael.....      | CA..... |           | 08/16/2019..... | 8.12.....        | 591,954.....                       |                                              | 30,100,000.....             |



Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1              | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| LN0011205..... | St. Pete Beach.....   | FL..... |           | 10/17/2019..... | 3.88.....        | 18,589,067.....                    |                                              | 49,819,946.....             |
| LN0011262..... | Oakland.....          | CA..... |           | 08/23/2019..... | 10.42.....       | 2,475,000.....                     |                                              | 20,581,854.....             |
| LN0011279..... | Jamaica.....          | NY..... |           | 05/10/2019..... | 5.69.....        | 1,139,030.....                     |                                              | 8,803,419.....              |
| LN0011280..... | Jamaica.....          | NY..... |           | 05/10/2019..... | 11.13.....       | 683,418.....                       |                                              | 8,803,419.....              |
| LN0011281..... | Jamaica.....          | NY..... |           | 11/08/2019..... | 5.72.....        | 688,319.....                       |                                              | 8,803,419.....              |
| LN0011282..... | Jamaica.....          | NY..... |           | 11/08/2019..... | 11.16.....       | 412,992.....                       |                                              | 8,803,419.....              |
| LN0011283..... | Jamaica.....          | NY..... |           | 05/10/2019..... | 5.69.....        | 70,386.....                        |                                              | 8,803,419.....              |
| LN0011284..... | Jamaica.....          | NY..... |           | 05/10/2019..... | 11.13.....       | 42,232.....                        |                                              | 8,803,419.....              |
| LN0011285..... | Jamaica.....          | NY..... |           | 12/10/2019..... | 5.32.....        | 45,160.....                        |                                              | 8,803,419.....              |
| LN0011286..... | Jamaica.....          | NY..... |           | 12/10/2019..... | 10.73.....       | 27,096.....                        |                                              | 8,803,419.....              |
| LN0011296..... | Atlanta.....          | GA..... |           | 07/09/2019..... | 8.75.....        | 3,949,400.....                     |                                              | 42,616,092.....             |
| LN0011341..... | Long Island City..... | NY..... |           | 12/19/2019..... | 4.96.....        | 2,312,929.....                     |                                              | 154,500,000.....            |
| LN0011369..... | San Rafael.....       | CA..... |           | 12/20/2019..... | 11.00.....       | 171,641.....                       |                                              | 31,100,000.....             |
| LN0011386..... | Walnut Creek.....     | CA..... |           | 06/28/2019..... | 4.90.....        | 17,796,612.....                    |                                              | 53,499,805.....             |
| LN0011387..... | Walnut Creek.....     | CA..... |           | 06/28/2019..... | 8.97.....        | 5,338,984.....                     |                                              | 53,499,805.....             |
| LN0011390..... | Asheville.....        | NC..... |           | 06/28/2019..... | 5.00.....        | 47,784,336.....                    |                                              | 106,108,029.....            |
| LN0011502..... | Chicago.....          | IL..... |           | 11/15/2019..... | 3.45.....        | 4,893,796.....                     |                                              | 47,885,470.....             |
| LN0011520..... | Walnut Creek.....     | CA..... |           | 12/16/2019..... | 10.39.....       | 1,364,687.....                     |                                              | 7,550,617.....              |
| LN0011561..... | St. Pete Beach.....   | FL..... |           | 10/17/2019..... | 9.95.....        | 4,588,884.....                     |                                              | 49,819,946.....             |
| LN0011566..... | Beverly Hills.....    | CA..... |           | 09/27/2019..... | 5.43.....        | 12,926,205.....                    |                                              | 263,980,234.....            |
| LN0011583..... | Fort Worth.....       | TX..... |           | 12/09/2019..... | 8.75.....        | 401,177.....                       |                                              | 78,400,000.....             |
| LN0011584..... | Fort Worth.....       | TX..... |           | 12/09/2019..... | 5.77.....        | 673,205.....                       |                                              | 78,400,000.....             |
| LN0011629..... | Miami Beach.....      | FL..... |           | 08/02/2019..... | 10.27.....       | 8,532,983.....                     |                                              | 59,999,999.....             |
| LN0011648..... | Ithaca.....           | NY..... |           | 06/21/2019..... | 4.88.....        | 1,336,498.....                     |                                              | 4,917,384.....              |
| LN0011649..... | Ithaca.....           | NY..... |           | 06/21/2019..... | 10.17.....       | 1,504,367.....                     |                                              | 4,917,384.....              |
| LN0011720..... | American Fork.....    | UT..... |           | 09/04/2019..... | 5.48.....        | 512,548.....                       |                                              | 24,750,000.....             |
| LN0011721..... | American Fork.....    | UT..... |           | 09/04/2019..... | 10.11.....       | 626,447.....                       |                                              | 24,750,000.....             |
| LN0011736..... | Irvine.....           | CA..... |           | 07/29/2019..... | 4.44.....        | 48,749,999.....                    |                                              | 79,628,570.....             |
| LN0011747..... | Atlanta.....          | GA..... |           | 07/09/2019..... | 4.45.....        | 15,999,100.....                    |                                              | 42,616,092.....             |
| LN0011748..... | Atlanta.....          | GA..... |           | 12/13/2019..... | 8.83.....        | 53,621.....                        |                                              | 42,616,092.....             |
| LN0011764..... | Beverly Hills.....    | CA..... |           | 09/27/2019..... | 10.75.....       | 8,604,835.....                     |                                              | 263,980,234.....            |
| LN0011823..... | Walnut Creek.....     | CA..... |           | 06/28/2019..... | 4.90.....        | 12,430,677.....                    |                                              | 53,499,805.....             |
| LN0011824..... | Walnut Creek.....     | CA..... |           | 06/28/2019..... | 8.97.....        | 3,729,203.....                     |                                              | 53,499,805.....             |
| LN0011825..... | Asheville.....        | NC..... |           | 06/28/2019..... | 5.00.....        | 29,872,659.....                    |                                              | 106,108,029.....            |
| LN0011826..... | New York.....         | NY..... |           | 06/27/2019..... | 6.36.....        | 988,885.....                       |                                              | 112,200,000.....            |
| LN0011827..... | New York.....         | NY..... |           | 06/27/2019..... | 11.46.....       | 247,221.....                       |                                              | 112,200,000.....            |
| LN0011828..... | New York.....         | NY..... |           | 12/05/2019..... | 6.37.....        | 8,445,979.....                     |                                              | 112,200,000.....            |
| LN0011829..... | New York.....         | NY..... |           | 12/05/2019..... | 11.47.....       | 2,111,495.....                     |                                              | 112,200,000.....            |
| LN0011830..... | New York.....         | NY..... |           | 12/10/2019..... | 6.29.....        | 1,252,182.....                     |                                              | 112,200,000.....            |
| LN0011831..... | New York.....         | NY..... |           | 12/10/2019..... | 11.38.....       | 313,046.....                       |                                              | 112,200,000.....            |
| LN0011845..... | Chicago.....          | IL..... |           | 11/15/2019..... | 6.95.....        | 1,453,384.....                     |                                              | 47,885,470.....             |
| LN0011906..... | Miami Beach.....      | FL..... |           | 12/13/2019..... | 5.46.....        | 731,284.....                       |                                              | 59,999,999.....             |
| LN0011907..... | Miami Beach.....      | FL..... |           | 08/02/2019..... | 5.68.....        | 8,318,773.....                     |                                              | 59,999,999.....             |
| LN0011909..... | Greenwich.....        | CT..... |           | 08/01/2019..... | 4.90.....        | 417,125.....                       |                                              | 22,374,000.....             |

SCHEDULE B - PART 2

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

| 1              | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| LN0011910..... | Greenwich.....        | CT..... |           | 08/01/2019..... | 9.88.....        | 229,482.....                       |                                              | 22,374,000.....             |
| LN0011920..... | San Jose.....         | CA..... |           | 08/02/2019..... | 11.47.....       | 5,445,000.....                     |                                              | 8,330,000.....              |
| LN0011965..... | Los Angeles.....      | CA..... |           | 10/29/2019..... | 4.11.....        | 1,354,872.....                     |                                              | 88,000,000.....             |
| LN0011967..... | Los Angeles.....      | CA..... |           | 10/29/2019..... | 8.42.....        | 393,350.....                       |                                              | 88,000,000.....             |
| LN0012014..... | Miami Beach.....      | FL..... |           | 12/13/2019..... | 10.04.....       | 805,441.....                       |                                              | 59,999,999.....             |
| LN0012022..... | Miami Beach.....      | FL..... |           | 08/02/2019..... | 5.68.....        | 117,100.....                       |                                              | 59,999,999.....             |
| LN0012023..... | Miami Beach.....      | FL..... |           | 11/08/2019..... | 4.85.....        | 2,118.....                         |                                              | 59,999,999.....             |
| LN0012028..... | Miami Beach.....      | FL..... |           | 08/02/2019..... | 10.27.....       | 120,116.....                       |                                              | 59,999,999.....             |
| LN0012029..... | Miami Beach.....      | FL..... |           | 11/08/2019..... | 9.01.....        | 2,341.....                         |                                              | 59,999,999.....             |
| LN0012033..... | Myrtle Beach.....     | SC..... |           | 07/19/2019..... | 4.46.....        | 1,668,127.....                     |                                              | 28,908,000.....             |
| LN0012035..... | Myrtle Beach.....     | SC..... |           | 07/19/2019..... | 10.41.....       | 644,884.....                       |                                              | 28,908,000.....             |
| LN0012087..... | Greenwich.....        | CT..... |           | 11/08/2019..... | 4.73.....        | 23,021.....                        |                                              | 22,374,000.....             |
| LN0012088..... | Greenwich.....        | CT..... |           | 11/08/2019..... | 9.70.....        | 15,347.....                        |                                              | 22,374,000.....             |
| LN0012102..... | Austin.....           | TX..... |           | 10/17/2019..... | 3.57.....        | 12,264,834.....                    |                                              | 25,708,807.....             |
| LN0012147..... | Washington.....       | DC..... |           | 07/31/2019..... | 4.82.....        | 8,268,766.....                     |                                              | 35,500,000.....             |
| LN0012148..... | Washington.....       | DC..... |           | 11/13/2019..... | 4.83.....        | 147,970.....                       |                                              | 35,500,000.....             |
| LN0012149..... | Washington.....       | DC..... |           | 07/31/2019..... | 8.82.....        | 2,373,734.....                     |                                              | 35,500,000.....             |
| LN0012150..... | Washington.....       | DC..... |           | 11/13/2019..... | 8.85.....        | 42,478.....                        |                                              | 35,500,000.....             |
| LN0012179..... | El Paso.....          | TX..... |           | 11/05/2019..... | 4.02.....        | 17,074,003.....                    |                                              | 31,611,902.....             |
| LN0012180..... | Vienna.....           | VA..... |           | 09/11/2019..... | 4.03.....        | 14,825,086.....                    |                                              | 42,000,000.....             |
| LN0012190..... | Vienna.....           | VA..... |           | 09/11/2019..... | 8.77.....        | 2,910,735.....                     |                                              | 42,000,000.....             |
| LN0012212..... | El Paso.....          | TX..... |           | 11/05/2019..... | 8.41.....        | 3,621,758.....                     |                                              | 31,611,902.....             |
| LN0012299..... | Chicago.....          | IL..... |           | 08/30/2019..... | 4.69.....        | 21,475,348.....                    |                                              | 83,344,946.....             |
| LN0012303..... | Chicago.....          | IL..... |           | 08/30/2019..... | 8.90.....        | 13,361,574.....                    |                                              | 83,344,946.....             |
| LN0012306..... | Chicago.....          | IL..... |           | 08/30/2019..... | 4.78.....        | 8,278,746.....                     |                                              | 83,344,946.....             |
| LN0012307..... | Chicago.....          | IL..... |           | 08/30/2019..... | 8.99.....        | 5,174,216.....                     |                                              | 83,344,946.....             |
| LN0012310..... | Salt Lake City.....   | UT..... |           | 12/27/2019..... | 5.10.....        | 1,540,081.....                     |                                              | 258,979,500.....            |
| LN0012325..... | Austin.....           | TX..... |           | 10/17/2019..... | 9.66.....        | 2,571,071.....                     |                                              | 25,708,807.....             |
| LN0012483..... | San Rafael.....       | CA..... |           | 12/10/2019..... | 8.15.....        | 1,381,051.....                     |                                              | 30,100,000.....             |
| LN0012486..... | Durham.....           | NC..... |           | 12/10/2019..... | 4.06.....        | 388,466.....                       |                                              | 117,700,000.....            |
| LN0012487..... | Durham.....           | NC..... |           | 12/10/2019..... | 7.73.....        | 128,498.....                       |                                              | 117,700,000.....            |
| LN0012560..... | Portland.....         | OR..... |           | 10/04/2019..... | 4.06.....        | 31,728,290.....                    |                                              | 47,458,430.....             |
| LN0012605..... | Philadelphia.....     | PA..... |           | 12/12/2019..... | 4.11.....        | 13,650,000.....                    |                                              | 20,999,999.....             |
| LN0012630..... | Long Island City..... | NY..... |           | 12/19/2019..... | 4.96.....        | 46,073.....                        |                                              | 154,500,000.....            |
| LN0012678..... | Falls Church.....     | VA..... |           | 11/05/2019..... | 3.83.....        | 1,316,943.....                     |                                              | 73,400,000.....             |
| LN0012679..... | Falls Church.....     | VA..... |           | 11/05/2019..... | 9.75.....        | 438,981.....                       |                                              | 73,400,000.....             |
| LN0012799..... | Washington.....       | DC..... |           | 09/19/2019..... | 4.36.....        | 1,033,487.....                     |                                              | 315,000,000.....            |
| LN0012801..... | Washington.....       | DC..... |           | 09/19/2019..... | 9.13.....        | 226,075.....                       |                                              | 315,000,000.....            |
| LN0012938..... | Beverly Hills.....    | CA..... |           | 09/27/2019..... | 5.43.....        | 204,717.....                       |                                              | 263,980,234.....            |
| LN0012940..... | Beverly Hills.....    | CA..... |           | 09/27/2019..... | 10.75.....       | 136,278.....                       |                                              | 263,980,234.....            |
| LN0012973..... | Nashville.....        | TN..... |           | 12/23/2019..... | 4.36.....        | 3,965,864.....                     |                                              | 15,183,333.....             |
| LN0013046..... | Salt Lake City.....   | UT..... |           | 12/27/2019..... | 7.48.....        | 420,022.....                       |                                              | 258,979,500.....            |
| LN0013052..... | Salt Lake City.....   | UT..... |           | 12/27/2019..... | 5.10.....        | 24,640.....                        |                                              | 258,979,500.....            |
| LN0013054..... | Salt Lake City.....   | UT..... |           | 12/27/2019..... | 7.48.....        | 6,720.....                         |                                              | 258,979,500.....            |
| LN0013061..... | Roseland.....         | NJ..... |           | 10/03/2019..... | 4.42.....        | 6,980,865.....                     |                                              | 20,450,705.....             |

SCHEDULE B - PART 2

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

| 1              | Location           |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|--------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                  | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City               | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| LN0013063..... | Roseland.....      | NJ..... |           | 12/23/2019..... | 4.51.....        | 86,643.....                        |                                              | 20,450,705.....             |
| LN0013066..... | Roseland.....      | NJ..... |           | 10/03/2019..... | 9.49.....        | 5,251,700.....                     |                                              | 20,450,705.....             |
| LN0013067..... | Roseland.....      | NJ..... |           | 12/23/2019..... | 9.59.....        | 70,889.....                        |                                              | 20,450,705.....             |
| LN0013072..... | San Rafael.....    | CA..... |           | 10/03/2019..... | 6.09.....        | 725,488.....                       |                                              | 31,100,000.....             |
| LN0013073..... | San Rafael.....    | CA..... |           | 10/03/2019..... | 11.02.....       | 779,227.....                       |                                              | 31,100,000.....             |
| LN0013269..... | Los Angeles.....   | CA..... |           | 12/19/2019..... | 4.12.....        | 23,042.....                        |                                              | 88,000,000.....             |
| LN0013270..... | Los Angeles.....   | CA..... |           | 12/19/2019..... | 8.43.....        | 6,690.....                         |                                              | 88,000,000.....             |
| LN0013272..... | Nashville.....     | TN..... |           | 12/23/2019..... | 10.35.....       | 1,664,760.....                     |                                              | 15,183,333.....             |
| LN0013308..... | Burbank.....       | CA..... |           | 12/18/2019..... | 4.14.....        | 41,334,787.....                    |                                              | 156,278,477.....            |
| LN0013310..... | Newark.....        | NJ..... |           | 11/04/2019..... | 8.61.....        | 622,308.....                       |                                              | 25,700,000.....             |
| LN0013340..... | Burbank.....       | CA..... |           | 12/18/2019..... | 9.11.....        | 13,060,059.....                    |                                              | 156,278,477.....            |
| LN0013360..... | Deerfield.....     | IL..... |           | 11/20/2019..... | 3.71.....        | 23,382,357.....                    |                                              | 59,661,904.....             |
| LN0013361..... | Deerfield.....     | IL..... |           | 12/13/2019..... | 3.72.....        | 148,158.....                       |                                              | 59,661,904.....             |
| LN0013362..... | Deerfield.....     | IL..... |           | 11/20/2019..... | 7.53.....        | 1,670,168.....                     |                                              | 59,661,904.....             |
| LN0013363..... | Deerfield.....     | IL..... |           | 12/13/2019..... | 7.54.....        | 10,583.....                        |                                              | 59,661,904.....             |
| LN0013364..... | Deerfield.....     | IL..... |           | 11/20/2019..... | 8.82.....        | 7,258,491.....                     |                                              | 59,661,904.....             |
| LN0013365..... | Deerfield.....     | IL..... |           | 12/13/2019..... | 8.84.....        | 52,380.....                        |                                              | 59,661,904.....             |
| LN0013379..... | Los Angeles.....   | CA..... |           | 12/16/2019..... | 4.73.....        | 474,950.....                       |                                              | 165,000,000.....            |
| LN0013380..... | Los Angeles.....   | CA..... |           | 12/16/2019..... | 8.81.....        | 137,889.....                       |                                              | 165,000,000.....            |
| LN0013386..... | Palm Beach.....    | FL..... |           | 11/12/2019..... | 8.90.....        | 19,382,153.....                    |                                              | 55,454,545.....             |
| LN0013387..... | Palm Beach.....    | FL..... |           | 12/16/2019..... | 8.94.....        | 1,744,607.....                     |                                              | 55,454,545.....             |
| LN0013573..... | Boston.....        | MA..... |           | 12/20/2019..... | 4.56.....        | 10,500,000.....                    |                                              | 14,300,000.....             |
| LN0013690..... | Cambridge.....     | MA..... |           | 12/23/2019..... | 3.95.....        | 10,710,809.....                    |                                              | 132,750,000.....            |
| LN0013692..... | Cambridge.....     | MA..... |           | 12/20/2019..... | 7.01.....        | 2,284,120.....                     |                                              | 132,750,000.....            |
| LN0013757..... | Nashville.....     | TN..... |           | 12/23/2019..... | 4.36.....        | 2,832,760.....                     |                                              | 15,183,333.....             |
| LN0013758..... | Nashville.....     | TN..... |           | 12/23/2019..... | 10.35.....       | 1,189,115.....                     |                                              | 15,183,333.....             |
| LN1610010..... | Uniondale.....     | NY..... |           | 01/18/2019..... | 4.21.....        | 4,807,994.....                     |                                              | 102,878,406.....            |
| LN1620019..... | Uniondale.....     | NY..... |           | 01/18/2019..... | 7.46.....        | 396,169.....                       |                                              | 102,878,406.....            |
| LN1630018..... | Uniondale.....     | NY..... |           | 08/01/2019..... | 13.07.....       | 1,432,516.....                     |                                              | 208,763,000.....            |
| LN6501412..... | New York.....      | NY..... |           | 11/05/2019..... | 15.37.....       | 93.....                            |                                              | 34,980,000.....             |
| LN6501495..... | Pasadena.....      | CA..... |           | 08/08/2019..... | 5.43.....        | 2,852,162.....                     |                                              | 28,185,184.....             |
| LN6501503..... | Pasadena.....      | CA..... |           | 08/08/2019..... | 10.46.....       | 1,184,686.....                     |                                              | 28,185,184.....             |
| LN6501610..... | Plano.....         | TX..... |           | 12/27/2019..... | 4.94.....        | 5,626,093.....                     |                                              | 119,138,334.....            |
| LN6501719..... | Plano.....         | TX..... |           | 12/27/2019..... | 11.38.....       | 2,411,183.....                     |                                              | 119,138,334.....            |
| LN6510108..... | Austin.....        | TX..... |           | 05/02/2019..... | 8.37.....        | 31,888.....                        |                                              | 17,655,000.....             |
| LN6510470..... | Burbank.....       | CA..... |           | 05/28/2019..... | 5.05.....        | 89,651.....                        |                                              | 165,000,000.....            |
| LN6510488..... | Burbank.....       | CA..... |           | 05/28/2019..... | 8.29.....        | 60,709.....                        |                                              | 165,000,000.....            |
| LN6510579..... | Beverly Hills..... | CA..... |           | 12/09/2019..... | 8.33.....        | 1,192,192.....                     |                                              | 26,481,481.....             |
| LN6511361..... | El Segundo.....    | CA..... |           | 12/24/2019..... | 3.75.....        | 1,412,474.....                     |                                              | 140,000,000.....            |
| LN6511387..... | El Segundo.....    | CA..... |           | 12/24/2019..... | 6.80.....        | 217,304.....                       |                                              | 140,000,000.....            |
| LN6511403..... | El Segundo.....    | CA..... |           | 12/24/2019..... | 7.81.....        | 443,168.....                       |                                              | 140,000,000.....            |
| LN6511528..... | North Hills.....   | NY..... |           | 12/01/2019..... | 6.61.....        | 103,684.....                       |                                              | 69,827,585.....             |
| LN6511536..... | North Hills.....   | NY..... |           | 12/01/2019..... | 15.39.....       | 92,427.....                        |                                              | 69,827,585.....             |
| LN6511858..... | Middletown.....    | CT..... |           | 01/18/2019..... | 5.45.....        | 3,706,169.....                     |                                              | 25,134,450.....             |

SCHEDULE B - PART 2

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

| 1              | Location           |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|--------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                  | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City               | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| LN6511866..... | Middletown.....    | CT..... |           | 01/18/2019..... | 5.45.....        | 1,588,358.....                     |                                              | 25,134,450.....             |
| LN6511916..... | Chicago.....       | IL..... |           | 07/26/2019..... | 5.40.....        | 1,705,548.....                     |                                              | 25,542,000.....             |
| LN6511924..... | Chicago.....       | IL..... |           | 07/26/2019..... | 11.78.....       | 196,794.....                       |                                              | 25,542,000.....             |
| LN6511932..... | Kohala Coast.....  | HI..... |           | 12/10/2019..... | 6.45.....        | 7,623,750.....                     |                                              | 100,500,924.....            |
| LN6511940..... | Kohala Coast.....  | HI..... |           | 12/10/2019..... | 10.02.....       | 1,270,625.....                     |                                              | 100,500,924.....            |
| LN6511957..... | Kohala Coast.....  | HI..... |           | 12/10/2019..... | 16.33.....       | 3,811,875.....                     |                                              | 100,500,924.....            |
| LN6512021..... | Uniondale.....     | NY..... |           | 11/21/2019..... | 8.16.....        | 143,826.....                       |                                              | 123,200,000.....            |
| LN6512047..... | Uniondale.....     | NY..... |           | 11/21/2019..... | 13.92.....       | 394,293.....                       |                                              | 102,878,406.....            |
| LN6512054..... | Portland.....      | OR..... |           | 12/01/2019..... | 4.93.....        | 2,069,811.....                     |                                              | 27,390,000.....             |
| LN6512062..... | Portland.....      | OR..... |           | 12/01/2019..... | 9.08.....        | 1,379,874.....                     |                                              | 27,390,000.....             |
| LN6512146..... | East Elmhurst..... | NY..... |           | 01/11/2019..... | 5.60.....        | 1,555,173.....                     |                                              | 28,908,000.....             |
| LN6512153..... | East Elmhurst..... | NY..... |           | 01/11/2019..... | 10.85.....       | 166,626.....                       |                                              | 28,908,000.....             |
| LN6512161..... | East Elmhurst..... | NY..... |           | 01/11/2019..... | 12.65.....       | 499,877.....                       |                                              | 28,908,000.....             |
| LN6512609..... | Roseland.....      | NJ..... |           | 08/08/2019..... | 9.69.....        | 640,754.....                       |                                              | 29,458,511.....             |
| LN6512740..... | Wanship.....       | UT..... |           | 05/01/2019..... | 5.84.....        | 535,046.....                       |                                              | 28,380,000.....             |
| LN6512757..... | Wanship.....       | UT..... |           | 03/08/2019..... | 7.62.....        | 89,174.....                        |                                              | 28,380,000.....             |
| LN6512765..... | Wanship.....       | UT..... |           | 03/08/2019..... | 11.71.....       | 1,105,946.....                     |                                              | 28,380,000.....             |
| LN6513193..... | Chicago.....       | IL..... |           | 12/20/2019..... | 5.34.....        | 13,437,551.....                    |                                              | 135,800,000.....            |
| LN6513201..... | Chicago.....       | IL..... |           | 12/20/2019..... | 10.10.....       | 2,559,534.....                     |                                              | 135,800,000.....            |
| LN6513219..... | Chicago.....       | IL..... |           | 12/20/2019..... | 10.77.....       | 5,332,362.....                     |                                              | 135,800,000.....            |
| LN6513235..... | Mill Valley.....   | CA..... |           | 03/29/2019..... | 9.40.....        | 329,053.....                       |                                              | 20,493,000.....             |
| LN6513375..... | New York.....      | NY..... |           | 12/10/2019..... | 5.35.....        | 563,017.....                       |                                              | 135,000,000.....            |
| LN6513383..... | New York.....      | NY..... |           | 12/10/2019..... | 10.23.....       | 187,672.....                       |                                              | 135,000,000.....            |
| LN6513391..... | Atlanta.....       | GA..... |           | 01/18/2019..... | 11.08.....       | 23,434.....                        |                                              | 33,660,000.....             |
| LN6513417..... | Dallas.....        | TX..... |           | 05/17/2019..... | 8.49.....        | 594,575.....                       |                                              | 13,629,000.....             |
| LN6513425..... | Dallas.....        | TX..... |           | 05/17/2019..... | 11.30.....       | 1,288,245.....                     |                                              | 13,629,000.....             |
| LN6513433..... | Rockville.....     | MD..... |           | 12/12/2019..... | 5.18.....        | 4,398,961.....                     |                                              | 21,153,000.....             |
| LN6513441..... | Rockville.....     | MD..... |           | 12/12/2019..... | 12.28.....       | 1,885,269.....                     |                                              | 21,153,000.....             |
| LN6513508..... | Roseland.....      | NJ..... |           | 09/23/2019..... | 4.95.....        | 787,687.....                       |                                              | 22,671,000.....             |
| LN6513516..... | Roseland.....      | NJ..... |           | 09/23/2019..... | 8.64.....        | 126,030.....                       |                                              | 22,671,000.....             |
| LN6513524..... | Roseland.....      | NJ..... |           | 09/23/2019..... | 12.31.....       | 351,726.....                       |                                              | 22,671,000.....             |
| LN6513680..... | Eagan.....         | MN..... |           | 08/16/2019..... | 4.78.....        | 193,597.....                       |                                              | 16,533,000.....             |
| LN6513698..... | Eagan.....         | MN..... |           | 08/16/2019..... | 7.62.....        | 42,239.....                        |                                              | 16,533,000.....             |
| LN6513706..... | Eagan.....         | MN..... |           | 08/16/2019..... | 10.68.....       | 116,158.....                       |                                              | 16,533,000.....             |
| LN6513714..... | Los Angeles.....   | CA..... |           | 06/27/2019..... | 10.55.....       | 4,843,956.....                     |                                              | 37,009,500.....             |
| LN6513722..... | Concord.....       | CA..... |           | 11/15/2019..... | 6.31.....        | 5,055,165.....                     |                                              | 28,050,000.....             |
| LN6513730..... | Concord.....       | CA..... |           | 11/15/2019..... | 7.60.....        | 561,685.....                       |                                              | 28,050,000.....             |
| LN6513748..... | Concord.....       | CA..... |           | 11/15/2019..... | 11.50.....       | 1,872,283.....                     |                                              | 28,050,000.....             |
| LN6513771..... | Newark.....        | CA..... |           | 10/16/2019..... | 5.57.....        | 6,727.....                         |                                              | 30,030,000.....             |
| LN6513789..... | Newark.....        | CA..... |           | 10/16/2019..... | 10.66.....       | 6,727.....                         |                                              | 30,030,000.....             |
| LN6513805..... | Dallas.....        | TX..... |           | 01/04/2019..... | 8.50.....        | 98,117.....                        |                                              | 15,671,700.....             |
| LN6513813..... | Dallas.....        | TX..... |           | 01/04/2019..... | 11.03.....       | 294,351.....                       |                                              | 15,671,700.....             |
| LN6513854..... | Austin.....        | TX..... |           | 09/24/2019..... | 17.83.....       | 1,420,599.....                     |                                              | 122,874,150.....            |
| LN6513862..... | East Elmhurst..... | NY..... |           | 01/08/2019..... | 5.61.....        | 228,038.....                       |                                              | 26,829,000.....             |
| LN6513870..... | East Elmhurst..... | NY..... |           | 01/08/2019..... | 10.85.....       | 24,433.....                        |                                              | 28,908,000.....             |

SCHEDULE B - PART 2

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

| 1                                                                                               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-------------------------------------------------------------------------------------------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                                                                                                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number                                                                                     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| LN6513888.....                                                                                  | East Elmhurst.....    | NY..... |           | 01/08/2019..... | 12.65.....       | 73,298.....                        |                                              | 28,908,000.....             |
| LN6514027.....                                                                                  | Newark.....           | CA..... |           | 11/08/2019..... | 6.00.....        | 2,083,906.....                     |                                              | 30,030,000.....             |
| LN6514035.....                                                                                  | Newark.....           | CA..... |           | 11/08/2019..... | 11.08.....       | 2,083,906.....                     |                                              | 30,030,000.....             |
| LN6514084.....                                                                                  | New York.....         | NY..... |           | 11/14/2019..... | 4.98.....        | 479,157.....                       |                                              | 30,360,000.....             |
| LN6514092.....                                                                                  | New York.....         | NY..... |           | 11/14/2019..... | 8.81.....        | 34,225.....                        |                                              | 30,360,000.....             |
| LN6514100.....                                                                                  | New York.....         | NY..... |           | 11/14/2019..... | 9.32.....        | 34,225.....                        |                                              | 30,360,000.....             |
| LN6514118.....                                                                                  | New York.....         | NY..... |           | 11/14/2019..... | 11.61.....       | 136,902.....                       |                                              | 30,360,000.....             |
| LN6514159.....                                                                                  | Clay.....             | NY..... |           | 06/07/2019..... | 8.14.....        | 2,637,486.....                     |                                              | 19,932,000.....             |
| LN6514167.....                                                                                  | Pittsburgh.....       | PA..... |           | 09/18/2019..... | 6.64.....        | 14,087,719.....                    |                                              | 17,143,500.....             |
| LN6514175.....                                                                                  | Pittsburgh.....       | PA..... |           | 09/18/2019..... | 12.12.....       | 6,274,475.....                     |                                              | 17,143,500.....             |
| LN6514266.....                                                                                  | Huntington Beach..... | CA..... |           | 12/20/2019..... | 5.03.....        | 4,501,731.....                     |                                              | 18,018,000.....             |
| LN6514274.....                                                                                  | Huntington Beach..... | CA..... |           | 12/20/2019..... | 9.51.....        | 1,500,577.....                     |                                              | 18,018,000.....             |
| LN6514282.....                                                                                  | Santa Ana.....        | CA..... |           | 12/06/2019..... | 4.38.....        | 1,014,053.....                     |                                              | 24,222,000.....             |
| LN6514290.....                                                                                  | Santa Ana.....        | CA..... |           | 12/06/2019..... | 8.95.....        | 338,018.....                       |                                              | 24,222,000.....             |
| LN6514340.....                                                                                  | New York.....         | NY..... |           | 12/10/2019..... | 5.30.....        | 1,560,160.....                     |                                              | 135,000,000.....            |
| LN6514357.....                                                                                  | New York.....         | NY..... |           | 12/10/2019..... | 10.18.....       | 520,053.....                       |                                              | 135,000,000.....            |
| LN6514381.....                                                                                  | Carlsbad.....         | CA..... |           | 10/25/2019..... | 8.85.....        | 442,468.....                       |                                              | 162,806,674.....            |
| LN6514399.....                                                                                  | Carlsbad.....         | CA..... |           | 10/25/2019..... | 8.85.....        | 148,799.....                       |                                              | 162,806,674.....            |
| LN6514480.....                                                                                  | Pittsburgh.....       | PA..... |           | 12/20/2019..... | 6.02.....        | 7,350,510.....                     |                                              | 17,143,500.....             |
| LN6514498.....                                                                                  | Pittsburgh.....       | PA..... |           | 12/20/2019..... | 13.36.....       | 2,993,827.....                     |                                              | 17,143,500.....             |
| LN6514605.....                                                                                  | Roseland.....         | NJ..... |           | 10/07/2019..... | 4.57.....        | 1,136,691.....                     |                                              | 29,458,511.....             |
| LN6514613.....                                                                                  | Roseland.....         | NJ..... |           | 10/07/2019..... | 7.81.....        | 174,876.....                       |                                              | 29,458,511.....             |
| LN6514688.....                                                                                  | Houston.....          | TX..... |           | 07/08/2019..... | 11.31.....       | 104,644.....                       |                                              | 33,976,800.....             |
| LN6514704.....                                                                                  | Colorado Springs..... | CO..... |           | 10/02/2019..... | 4.90.....        | 1,002,794.....                     |                                              | 32,670,000.....             |
| LN6514712.....                                                                                  | Colorado Springs..... | CO..... |           | 10/02/2019..... | 7.95.....        | 154,276.....                       |                                              | 32,670,000.....             |
| LN6514720.....                                                                                  | Colorado Springs..... | CO..... |           | 10/02/2019..... | 11.20.....       | 385,690.....                       |                                              | 32,670,000.....             |
| LN6514761.....                                                                                  | Saint Petersburg..... | FL..... |           | 12/03/2019..... | 9.05.....        | 1,629,680.....                     |                                              | 22,935,000.....             |
| LN6514803.....                                                                                  | Austin.....           | TX..... |           | 12/06/2019..... | 8.12.....        | 19,186,684.....                    |                                              | 122,874,150.....            |
| LN6514811.....                                                                                  | Orem.....             | UT..... |           | 12/19/2019..... | 4.63.....        | 5,434,006.....                     |                                              | 29,370,000.....             |
| LN6514829.....                                                                                  | Orem.....             | UT..... |           | 12/19/2019..... | 10.72.....       | 1,811,335.....                     |                                              | 29,370,000.....             |
| LN6514837.....                                                                                  | San Jose.....         | CA..... |           | 12/06/2019..... | 14.22.....       | 3,187,272.....                     |                                              | 23,406,900.....             |
| LOAN85104.....                                                                                  | Woodbridge.....       | NJ..... |           | 11/08/2019..... | 11.29.....       | 202,317.....                       |                                              | 10,000,000.....             |
| 0499999. Total - Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed..... |                       |         |           |                 |                  | 1,768,317,726.....                 | 0.....                                       | 26,520,464,738.....         |
| Mortgages in Good Standing - Mezzanine Loans                                                    |                       |         |           |                 |                  |                                    |                                              |                             |
| WESTLOOP6.....                                                                                  | Chicago.....          | IL..... |           | 02/27/2019..... | 7.38.....        | 19,944,218.....                    |                                              | 144,300,000.....            |
| CRITENAPD.....                                                                                  | Rochester.....        | NY..... |           | 10/23/2019..... | 13.15.....       | 881,893.....                       |                                              | 46,100,000.....             |
| DREXBROOK.....                                                                                  | Drexel Hill.....      | PA..... |           | 07/11/2019..... | 12.33.....       | 4,572,248.....                     |                                              | 148,600,000.....            |
| FLIGHTDEN.....                                                                                  | Denver.....           | CO..... |           | 02/07/2019..... | 8.11.....        | 11,700,000.....                    |                                              | 63,100,000.....             |
| HANPLACE2.....                                                                                  | Tampa.....            | FL..... |           | 03/26/2019..... | 14.30.....       | 855,843.....                       |                                              | 42,200,000.....             |
| LN0008578.....                                                                                  | New York.....         | NY..... |           | 01/18/2019..... | 10.73.....       | 101,937.....                       |                                              | 106,480,000.....            |
| LN0009946.....                                                                                  | Nashville.....        | TN..... |           | 01/08/2019..... | 10.02.....       | 34,650,000.....                    |                                              | 383,700,000.....            |
| LN0009968.....                                                                                  | Greenbelt.....        | MD..... |           | 01/09/2019..... | 9.91.....        | 900,000.....                       |                                              | 57,971,606.....             |
| LN0010622.....                                                                                  | New York City.....    | NY..... |           | 03/07/2019..... | 10.71.....       | 1,224,000.....                     |                                              | 116,160,000.....            |
| LN1630034.....                                                                                  | Pasadena.....         | CA..... |           | 01/18/2019..... | 11.34.....       | 67,276.....                        |                                              | 28,185,184.....             |

E05.100

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1              | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number    | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| LN6502014..... | Plantation.....       | FL..... |           | 04/01/2019..... | 15.20.....       | 87,812.....                        |                                              | 91,225,200.....             |
| LN6510207..... | Chicago.....          | IL..... |           | 01/18/2019..... | 14.19.....       | 297,278.....                       |                                              | 25,542,000.....             |
| LN6510843..... | Pittsburgh.....       | PA..... |           | 01/18/2019..... | 13.99.....       | 431,440.....                       |                                              | 27,252,211.....             |
| LN6511346..... | San Diego.....        | CA..... |           | 01/18/2019..... | 11.74.....       | 291,710.....                       |                                              | 27,277,777.....             |
| SHORELAND..... | Chicago.....          | IL..... |           | 04/29/2019..... | 7.66.....        | 13,250,000.....                    |                                              | 112,000,000.....            |
| SIENAPRKD..... | Brandon.....          | FL..... |           | 12/27/2019..... | 8.33.....        | 4,644,174.....                     |                                              | 156,300,000.....            |
| 230WMNROD..... | Chicago.....          | IL..... |           | 12/01/2019..... | 4.84.....        | 29,078,876.....                    |                                              | 147,000,000.....            |
| ARCHERRES..... | Boston.....           | MA..... |           | 12/20/2019..... | 12.96.....       | 2,772,462.....                     |                                              | 241,000,000.....            |
| HILTONMEL..... | Melbourne.....        | FL..... |           | 05/15/2019..... | 8.38.....        | 5,740,000.....                     |                                              | 37,800,000.....             |
| JAYSTREET..... | Brooklyn.....         | NY..... |           | 12/09/2019..... | 5.09.....        | 33,554,726.....                    |                                              | 252,000,000.....            |
| LN0005065..... | Seattle.....          | WA..... |           | 06/18/2019..... | 12.13.....       | 16,658,506.....                    |                                              | 199,693,771.....            |
| LN0005385..... | New Orleans.....      | LA..... |           | 12/06/2019..... | 13.68.....       | 1,132,366.....                     |                                              | 123,540,249.....            |
| LN0006729..... | Seattle.....          | WA..... |           | 06/18/2019..... | 12.13.....       | 10,429,084.....                    |                                              | 199,693,771.....            |
| LN0007850..... | Los Angeles.....      | CA..... |           | 11/08/2019..... | 8.79.....        | 1,776,328.....                     |                                              | 165,000,000.....            |
| LN0008266..... | Schaumburg.....       | IL..... |           | 02/20/2019..... | 12.29.....       | 693,000.....                       |                                              | 58,450,000.....             |
| LN0008531..... | San Mateo.....        | CA..... |           | 11/14/2019..... | 7.61.....        | 52,622.....                        |                                              | 198,000,000.....            |
| LN0009378..... | Surprise.....         | AZ..... |           | 12/18/2019..... | 10.20.....       | 318,141.....                       |                                              | 48,824,465.....             |
| LN0009416..... | Seattle.....          | WA..... |           | 05/15/2019..... | 12.71.....       | 2,132,708.....                     |                                              | 293,300,000.....            |
| LN0009868..... | Tucson.....           | AZ..... |           | 12/11/2019..... | 15.27.....       | 49,566.....                        |                                              | 21,945,000.....             |
| LN0009931..... | New York.....         | NY..... |           | 06/27/2019..... | 11.46.....       | 948,129.....                       |                                              | 112,200,000.....            |
| LN0009932..... | Cincinnati.....       | OH..... |           | 03/13/2019..... | 9.88.....        | 389,855.....                       |                                              | 18,114,452.....             |
| LN0010018..... | Austin.....           | TX..... |           | 01/09/2019..... | 9.56.....        | 709,145.....                       |                                              | 88,796,675.....             |
| LN0010141..... | Hamburg.....          | NY..... |           | 05/01/2019..... | 11.67.....       | 285,714.....                       |                                              | 7,442,857.....              |
| LN0010358..... | Olympia.....          | WA..... |           | 03/13/2019..... | 10.73.....       | 982,500.....                       |                                              | 64,790,588.....             |
| LN0010706..... | Clearwater.....       | FL..... |           | 03/18/2019..... | 8.23.....        | 1,226,050.....                     |                                              | 77,350,000.....             |
| LN0010715..... | Dallas.....           | TX..... |           | 03/15/2019..... | 9.06.....        | 1,962,264.....                     |                                              | 101,071,406.....            |
| LN0010729..... | Park City.....        | UT..... |           | 03/29/2019..... | 9.06.....        | 643,479.....                       |                                              | 39,634,946.....             |
| LN0010742..... | Jamaica.....          | NY..... |           | 05/10/2019..... | 11.13.....       | 123,750.....                       |                                              | 8,803,419.....              |
| LN0010760..... | Miami.....            | FL..... |           | 03/26/2019..... | 12.40.....       | 534,850.....                       |                                              | 37,000,000.....             |
| LN0010770..... | Washington.....       | DC..... |           | 03/19/2019..... | 9.36.....        | 385,446.....                       |                                              | 27,269,862.....             |
| LN0011149..... | Floral Park.....      | NY..... |           | 10/01/2019..... | 7.67.....        | 1,470,000.....                     |                                              | 80,700,000.....             |
| LN0011346..... | Stamford.....         | CT..... |           | 06/03/2019..... | 12.18.....       | 2,000,000.....                     |                                              | 139,333,332.....            |
| LN0011388..... | Walnut Creek.....     | CA..... |           | 06/28/2019..... | 8.97.....        | 1,007,576.....                     |                                              | 53,499,805.....             |
| LN0011391..... | Asheville.....        | NC..... |           | 06/28/2019..... | 12.18.....       | 1,991,205.....                     |                                              | 106,108,029.....            |
| LN0011546..... | Fort Myers.....       | FL..... |           | 07/31/2019..... | 9.51.....        | 496,060.....                       |                                              | 142,400,000.....            |
| LN0011637..... | Palm Beach.....       | FL..... |           | 12/16/2019..... | 15.97.....       | 77,711.....                        |                                              | 55,454,545.....             |
| LN0011650..... | Ithaca.....           | NY..... |           | 06/21/2019..... | 10.17.....       | 129,130.....                       |                                              | 4,917,384.....              |
| LN0011755..... | Long Island City..... | NY..... |           | 12/19/2019..... | 9.58.....        | 763,208.....                       |                                              | 154,500,000.....            |
| LN0011794..... | Myrtle Beach.....     | SC..... |           | 07/19/2019..... | 10.41.....       | 70,028.....                        |                                              | 28,908,000.....             |
| LN0011832..... | New York.....         | NY..... |           | 12/10/2019..... | 11.46.....       | 4,040,900.....                     |                                              | 112,200,000.....            |
| LN0011874..... | Fort Myers.....       | FL..... |           | 07/31/2019..... | 9.51.....        | 11,746,629.....                    |                                              | 142,400,000.....            |
| LN0011912..... | Greenwich.....        | CT..... |           | 08/01/2019..... | 9.88.....        | 48,601.....                        |                                              | 22,374,000.....             |
| LN0012016..... | Miami Beach.....      | FL..... |           | 08/02/2019..... | 10.27.....       | 617,336.....                       |                                              | 59,999,999.....             |
| LN0012030..... | Miami Beach.....      | FL..... |           | 08/02/2019..... | 10.27.....       | 8,690.....                         |                                              | 59,999,999.....             |
| LN0012090..... | Fort Myers.....       | FL..... |           | 12/06/2019..... | 9.59.....        | 187,274.....                       |                                              | 142,400,000.....            |

E05.101

SCHEDULE B - PART 2

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

| 1                                                                                                                           | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------------------------------------------------------------------------------------------------------------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                                                                                                                             | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number                                                                                                                 | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| LN0012132.....                                                                                                              | Beverly Hills.....    | CA..... |           | 09/27/2019..... | 10.75.....       | 1,971,152.....                     |                                              | 263,980,234.....            |
| LN0012191.....                                                                                                              | Vienna.....           | VA..... |           | 09/11/2019..... | 8.77.....        | 702,414.....                       |                                              | 42,000,000.....             |
| LN0012305.....                                                                                                              | Chicago.....          | IL..... |           | 08/30/2019..... | 8.90.....        | 955,324.....                       |                                              | 83,344,946.....             |
| LN0012308.....                                                                                                              | Chicago.....          | IL..... |           | 08/30/2019..... | 8.99.....        | 344,948.....                       |                                              | 83,344,946.....             |
| LN0012326.....                                                                                                              | Austin.....           | TX..... |           | 10/17/2019..... | 9.66.....        | 418,097.....                       |                                              | 25,708,807.....             |
| LN0012635.....                                                                                                              | Long Island City..... | NY..... |           | 12/19/2019..... | 9.58.....        | 15,203.....                        |                                              | 154,500,000.....            |
| LN0012803.....                                                                                                              | Washington.....       | DC..... |           | 09/19/2019..... | 15.83.....       | 32,297.....                        |                                              | 315,000,000.....            |
| LN0012943.....                                                                                                              | Beverly Hills.....    | CA..... |           | 09/27/2019..... | 10.75.....       | 31,218.....                        |                                              | 263,980,234.....            |
| LN0012991.....                                                                                                              | Pittsburgh.....       | PA..... |           | 10/01/2019..... | 13.25.....       | 432,432.....                       |                                              | 26,326,488.....             |
| LN0013056.....                                                                                                              | Salt Lake City.....   | UT..... |           | 12/27/2019..... | 12.40.....       | 13,440.....                        |                                              | 258,979,500.....            |
| LN0013062.....                                                                                                              | Roseland.....         | NJ..... |           | 10/03/2019..... | 9.49.....        | 897,000.....                       |                                              | 39,886,019.....             |
| LN0013092.....                                                                                                              | Newark.....           | NJ..... |           | 11/04/2019..... | 15.95.....       | 41,808.....                        |                                              | 25,700,000.....             |
| LN0013273.....                                                                                                              | Nashville.....        | TN..... |           | 12/23/2019..... | 10.12.....       | 144,375.....                       |                                              | 15,183,333.....             |
| LN0013366.....                                                                                                              | Deerfield.....        | IL..... |           | 11/20/2019..... | 8.82.....        | 1,008,211.....                     |                                              | 59,661,904.....             |
| LN0013388.....                                                                                                              | Palm Beach.....       | FL..... |           | 11/12/2019..... | 15.92.....       | 863,347.....                       |                                              | 55,454,545.....             |
| LN0013391.....                                                                                                              | Chicago.....          | IL..... |           | 11/15/2019..... | 15.47.....       | 161,487.....                       |                                              | 47,885,470.....             |
| LN0013574.....                                                                                                              | Boston.....           | MA..... |           | 12/20/2019..... | 12.16.....       | 1,000,000.....                     |                                              | 14,300,000.....             |
| LN0013627.....                                                                                                              | Burbank.....          | CA..... |           | 12/18/2019..... | 9.11.....        | 2,332,153.....                     |                                              | 156,278,477.....            |
| LN0013684.....                                                                                                              | Philadelphia.....     | PA..... |           | 12/12/2019..... | 12.17.....       | 350,000.....                       |                                              | 20,999,999.....             |
| LN0013696.....                                                                                                              | Cambridge.....        | MA..... |           | 12/23/2019..... | 15.87.....       | 326,303.....                       |                                              | 132,750,000.....            |
| LN0013759.....                                                                                                              | Nashville.....        | TN..... |           | 12/23/2019..... | 10.12.....       | 103,125.....                       |                                              | 15,183,333.....             |
| LN0013764.....                                                                                                              | Salt Lake City.....   | UT..... |           | 12/27/2019..... | 12.40.....       | 840,044.....                       |                                              | 258,979,500.....            |
| LN1640017.....                                                                                                              | Uniondale.....        | NY..... |           | 11/21/2019..... | 14.04.....       | 247,598.....                       |                                              | 69,827,585.....             |
| LN6501305.....                                                                                                              | Austin.....           | TX..... |           | 01/18/2019..... | 8.49.....        | 224,703.....                       |                                              | 17,655,000.....             |
| LN6501511.....                                                                                                              | Pasadena.....         | CA..... |           | 08/08/2019..... | 10.54.....       | 362,095.....                       |                                              | 28,185,184.....             |
| LN6511650.....                                                                                                              | Kohala Coast.....     | HI..... |           | 01/18/2019..... | 16.56.....       | 243,527.....                       |                                              | 100,500,924.....            |
| LN6514183.....                                                                                                              | Pittsburgh.....       | PA..... |           | 09/18/2019..... | 12.12.....       | 570,407.....                       |                                              | 17,143,500.....             |
| LN6514506.....                                                                                                              | Pittsburgh.....       | PA..... |           | 12/20/2019..... | 13.36.....       | 272,166.....                       |                                              | 17,143,500.....             |
| LN6514928.....                                                                                                              | Brooklyn.....         | NY..... |           | 01/29/2019..... | 6.11.....        | 100,431.....                       |                                              | 9,471,000.....              |
| LOAN15085.....                                                                                                              | Woodbridge.....       | NJ..... |           | 04/05/2019..... | 10.20.....       | 1,310,415.....                     |                                              | 202,500,000.....            |
| LOAN15333.....                                                                                                              | Chatham.....          | NJ..... |           | 03/20/2019..... | 12.20.....       | 8,090.....                         |                                              | 27,300,000.....             |
| LOAN15390.....                                                                                                              | West Orange.....      | NJ..... |           | 03/20/2019..... | 12.18.....       | 17,940.....                        |                                              | 43,600,000.....             |
| LOAN15606.....                                                                                                              | Somerset.....         | NJ..... |           | 04/05/2019..... | 10.70.....       | 1,281,197.....                     |                                              | 117,500,000.....            |
| LVPPLACE9.....                                                                                                              | Fort Myers.....       | FL..... |           | 04/25/2019..... | 12.19.....       | 331,684.....                       |                                              | 32,680,000.....             |
| SOLSTICED.....                                                                                                              | Chicago.....          | IL..... |           | 07/08/2019..... | 6.95.....        | 25,000,000.....                    |                                              | 145,000,000.....            |
| STANWX115.....                                                                                                              | Brooklyn.....         | NY..... |           | 08/28/2019..... | 7.36.....        | 10,000,000.....                    |                                              | 103,800,000.....            |
| VILLANUED.....                                                                                                              | Austin.....           | TX..... |           | 10/09/2019..... | 7.36.....        | 7,000,000.....                     |                                              | 56,900,000.....             |
| 0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....                                                          |                       |         |           |                 |                  | 291,088,375.....                   | 0.....                                       | 8,798,944,963.....          |
| 0899999. Total - Mortgages in Good Standing.....                                                                            |                       |         |           |                 |                  | 2,856,480,869.....                 | 0.....                                       | 36,393,178,134.....         |
| Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - Insured or Guaranteed |                       |         |           |                 |                  |                                    |                                              |                             |
| 7000240554.....                                                                                                             | RIO RICO.....         | AZ..... |           | 10/23/2019..... | 5.20.....        | 94,283.....                        |                                              | 205,000.....                |
| 7000242551.....                                                                                                             | TYLER.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 181,660.....                       |                                              | 197,018.....                |
| 7000239370.....                                                                                                             | SEYMOUR.....          | IN..... |           | 10/23/2019..... | 5.20.....        | 107,092.....                       |                                              | 125,000.....                |
| 7000238905.....                                                                                                             | PERRYTON.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 33,808.....                        |                                              | 91,800.....                 |

E05.102

SCHEDULE B - PART 2

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

| 1               | Location             |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                    | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                 | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000241609..... | PAXINOS.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 252,471.....                       |                                              | 350,000.....                |
| 7000243938..... | PEQUOT LAKES.....    | MN..... |           | 10/23/2019..... | 5.20.....        | 86,289.....                        |                                              | 146,605.....                |
| 7000242414..... | KILLEEN.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 95,495.....                        |                                              | 120,000.....                |
| 7000237567..... | ROYAL OAK.....       | MI..... |           | 10/23/2019..... | 5.20.....        | 64,708.....                        |                                              | 48,531.....                 |
| 7000244742..... | GEORGETOWN.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 7,631.....                         |                                              | 98,700.....                 |
| 7000240077..... | POINCIANA.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 89,823.....                        |                                              | 160,000.....                |
| 7000244599..... | DOVER.....           | DE..... |           | 10/23/2019..... | 5.20.....        | 156,590.....                       |                                              | 240,000.....                |
| 7000243268..... | BOONEVILLE.....      | MS..... |           | 10/23/2019..... | 5.20.....        | 104,919.....                       |                                              | 85,000.....                 |
| 7000242415..... | SAVANNAH.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 139,953.....                       |                                              | 156,000.....                |
| 7000239901..... | URBANA.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 54,528.....                        |                                              | 55,000.....                 |
| 7000244073..... | MADERA.....          | CA..... |           | 10/23/2019..... | 5.20.....        | 135,695.....                       |                                              | 261,169.....                |
| 7000239902..... | DECATUR.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 66,214.....                        |                                              | 128,900.....                |
| 7000240551..... | WOODRUFF.....        | SC..... |           | 10/23/2019..... | 5.20.....        | 199,069.....                       |                                              | 310,000.....                |
| 7000240607..... | MANDEVILLE.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 141,389.....                       |                                              | 169,000.....                |
| 7000240745..... | COWETA.....          | OK..... |           | 10/23/2019..... | 5.20.....        | 119,218.....                       |                                              | 128,000.....                |
| 7000242692..... | CLARKESVILLE.....    | GA..... |           | 10/23/2019..... | 5.20.....        | 141,875.....                       |                                              | 164,716.....                |
| 7000237712..... | HOLTS SUMMIT.....    | MO..... |           | 10/23/2019..... | 5.20.....        | 123,418.....                       |                                              | 130,000.....                |
| 7000243608..... | MONTROSE.....        | CO..... |           | 10/23/2019..... | 5.20.....        | 196,341.....                       |                                              | 285,000.....                |
| 7000242417..... | REX.....             | GA..... |           | 10/23/2019..... | 5.20.....        | 84,861.....                        |                                              | 100,229.....                |
| 7000243887..... | PORTSMOUTH.....      | VA..... |           | 10/23/2019..... | 5.20.....        | 94,966.....                        |                                              | 150,000.....                |
| 7000243749..... | HAMPTON.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 153,718.....                       |                                              | 100,000.....                |
| 7000239561..... | DELAN.....           | IL..... |           | 10/23/2019..... | 5.20.....        | 47,497.....                        |                                              | 33,900.....                 |
| 7000238894..... | SAFFORD.....         | AZ..... |           | 10/23/2019..... | 5.20.....        | 137,629.....                       |                                              | 158,000.....                |
| 7000239618..... | PILOT GROVE.....     | MO..... |           | 10/23/2019..... | 5.20.....        | 70,107.....                        |                                              | 55,900.....                 |
| 7000238902..... | FRUITA.....          | CO..... |           | 10/23/2019..... | 5.20.....        | 139,804.....                       |                                              | 275,000.....                |
| 7000244413..... | PORTAGE.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 45,579.....                        |                                              | 54,000.....                 |
| 7000240128..... | GOODYEAR.....        | AZ..... |           | 10/23/2019..... | 5.20.....        | 125,947.....                       |                                              | 255,000.....                |
| 7000244693..... | IOWA CITY.....       | IA..... |           | 10/23/2019..... | 5.20.....        | 109,358.....                       |                                              | 155,000.....                |
| 7000239083..... | SAUGUS.....          | MA..... |           | 10/23/2019..... | 5.20.....        | 248,158.....                       |                                              | 329,464.....                |
| 7000241841..... | CHESAPEAKE.....      | VA..... |           | 10/23/2019..... | 5.20.....        | 290,784.....                       |                                              | 270,000.....                |
| 7000238231..... | SOMERSET.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 85,575.....                        |                                              | 130,000.....                |
| 7000239754..... | TAHLEQUAH.....       | OK..... |           | 10/23/2019..... | 5.20.....        | 123,553.....                       |                                              | 130,783.....                |
| 7000242419..... | HINESVILLE.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 115,396.....                       |                                              | 139,000.....                |
| 7000242840..... | GRAY.....            | LA..... |           | 10/23/2019..... | 5.20.....        | 85,379.....                        |                                              | 122,000.....                |
| 7000243079..... | COLUMBIAVILLE.....   | MI..... |           | 10/23/2019..... | 5.20.....        | 43,655.....                        |                                              | 90,000.....                 |
| 7000239616..... | CLIO.....            | MI..... |           | 10/23/2019..... | 5.20.....        | 113,271.....                       |                                              | 190,000.....                |
| 7000242697..... | COLUMBUS.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 159,381.....                       |                                              | 184,541.....                |
| 7000244554..... | NORTH LAS VEGAS..... | NV..... |           | 10/23/2019..... | 5.20.....        | 72,186.....                        |                                              | 177,133.....                |
| 7000237427..... | PARRISH.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 187,620.....                       |                                              | 310,000.....                |
| 7000244553..... | ROSWELL.....         | NM..... |           | 10/23/2019..... | 5.20.....        | 106,590.....                       |                                              | 120,105.....                |
| 7000239422..... | EVERETT.....         | MA..... |           | 10/23/2019..... | 5.20.....        | 230,012.....                       |                                              | 296,055.....                |
| 7000238900..... | FOLSOM.....          | LA..... |           | 10/23/2019..... | 5.20.....        | 77,685.....                        |                                              | 70,000.....                 |
| 7000239893..... | WINTERVILLE.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 90,815.....                        |                                              | 120,000.....                |
| 7000241033..... | GREENFIELD.....      | IN..... |           | 10/23/2019..... | 5.20.....        | 100,267.....                       |                                              | 121,900.....                |

E05.103



SCHEDULE B - PART 2

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

| 1               | Location             |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                    | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                 | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000241981..... | MOBILE.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 67,387.....                        |                                              | 83,438.....                 |
| 7000242841..... | LE SUEUR.....        | MN..... |           | 10/23/2019..... | 5.20.....        | 65,916.....                        |                                              | 145,000.....                |
| 7000241705..... | HARLEYSVILLE.....    | PA..... |           | 10/23/2019..... | 5.20.....        | 178,100.....                       |                                              | 250,298.....                |
| 7000238185..... | WASHINGTON.....      | MI..... |           | 10/23/2019..... | 5.20.....        | 202,505.....                       |                                              | 460,000.....                |
| 7000239856..... | TROY.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 109,989.....                       |                                              | 150,000.....                |
| 7000242842..... | ATHOL.....           | MA..... |           | 10/23/2019..... | 5.20.....        | 73,886.....                        |                                              | 140,000.....                |
| 7000242704..... | ORANGEBURG.....      | SC..... |           | 10/23/2019..... | 5.20.....        | 140,165.....                       |                                              | 170,000.....                |
| 7000241050..... | MAGNOLIA.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 148,683.....                       |                                              | 210,000.....                |
| 7000243030..... | MADISON.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 85,186.....                        |                                              | 224,000.....                |
| 7000241706..... | JACKSONVILLE.....    | NC..... |           | 10/23/2019..... | 5.20.....        | 119,491.....                       |                                              | 128,000.....                |
| 7000239853..... | TIPTON.....          | IA..... |           | 10/23/2019..... | 5.20.....        | 63,747.....                        |                                              | 75,000.....                 |
| 7000243171..... | DOWAGIAC.....        | MI..... |           | 10/23/2019..... | 5.20.....        | 59,601.....                        |                                              | 120,000.....                |
| 7000240789..... | CATAWISSA.....       | MO..... |           | 10/23/2019..... | 5.20.....        | 62,682.....                        |                                              | 57,000.....                 |
| 7000237527..... | ROME.....            | NY..... |           | 10/23/2019..... | 5.20.....        | 83,491.....                        |                                              | 66,697.....                 |
| 7000238330..... | PORT WENTWORTH.....  | GA..... |           | 10/23/2019..... | 5.20.....        | 118,326.....                       |                                              | 164,000.....                |
| 7000239045..... | LAS VEGAS.....       | NV..... |           | 10/23/2019..... | 5.20.....        | 136,659.....                       |                                              | 196,891.....                |
| 7000238048..... | TIFFIN.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 32,032.....                        |                                              | 65,000.....                 |
| 7000240788..... | BLUFFTON.....        | SC..... |           | 10/23/2019..... | 5.20.....        | 199,291.....                       |                                              | 255,000.....                |
| 7000249126..... | COLUMBUS.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 60,125.....                        |                                              | 76,496.....                 |
| 7000242707..... | BOILING SPRINGS..... | SC..... |           | 10/23/2019..... | 5.20.....        | 119,864.....                       |                                              | 210,000.....                |
| 7000237521..... | RALEIGH.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 105,590.....                       |                                              | 138,370.....                |
| 7000241847..... | JACKSONVILLE.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 129,543.....                       |                                              | 127,000.....                |
| 7000240454..... | WINDER.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 83,664.....                        |                                              | 155,000.....                |
| 7000239237..... | HAMMOND.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 90,293.....                        |                                              | 140,000.....                |
| 7000239713..... | DILLINGHAM.....      | AK..... |           | 10/23/2019..... | 5.20.....        | 84,219.....                        |                                              | 215,704.....                |
| 7000240121..... | BROOKLYN.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 393,819.....                       |                                              | 466,960.....                |
| 7000238713..... | WEST PALM BEACH..... | FL..... |           | 10/23/2019..... | 5.20.....        | 91,282.....                        |                                              | 235,000.....                |
| 7000240250..... | HOUSTON.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 107,152.....                       |                                              | 178,000.....                |
| 7000242708..... | SHELBY.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 106,031.....                       |                                              | 133,000.....                |
| 7000244032..... | DOW.....             | IL..... |           | 10/23/2019..... | 5.20.....        | 38,966.....                        |                                              | 63,085.....                 |
| 7000241653..... | CHARLOTTE.....       | MI..... |           | 10/23/2019..... | 5.20.....        | 67,208.....                        |                                              | 95,000.....                 |
| 7000243367..... | LAFAYETTE.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 120,427.....                       |                                              | 137,000.....                |
| 7000239238..... | CARYVILLE.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 58,866.....                        |                                              | 100,000.....                |
| 7000244698..... | GLEN ROCK.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 181,870.....                       |                                              | 289,413.....                |
| 7000244703..... | WICHITA.....         | KS..... |           | 10/23/2019..... | 5.20.....        | 140,556.....                       |                                              | 201,373.....                |
| 7000240509..... | CHIPPEWA FALLS.....  | WI..... |           | 10/23/2019..... | 5.20.....        | 43,188.....                        |                                              | 120,000.....                |
| 7000240314..... | ROME.....            | NY..... |           | 10/23/2019..... | 5.20.....        | 100,083.....                       |                                              | 111,223.....                |
| 7000238854..... | KERMAN.....          | CA..... |           | 10/23/2019..... | 5.20.....        | 153,868.....                       |                                              | 260,000.....                |
| 7000243708..... | MEMPHIS.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 86,212.....                        |                                              | 95,000.....                 |
| 7000243652..... | EL PASO.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 129,844.....                       |                                              | 115,000.....                |
| 7000241655..... | MIDDLETOWN.....      | OH..... |           | 10/23/2019..... | 5.20.....        | 50,079.....                        |                                              | 78,158.....                 |
| 7000242709..... | PITTSBORO.....       | MS..... |           | 10/23/2019..... | 5.20.....        | 79,025.....                        |                                              | 135,000.....                |
| 7000243514..... | LAKE BUTLER.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 126,067.....                       |                                              | 125,000.....                |
| 7000240646..... | WICKENBURG.....      | AZ..... |           | 10/23/2019..... | 5.20.....        | 113,785.....                       |                                              | 185,000.....                |
| 7000237522..... | FORSYTH.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 142,350.....                       |                                              | 265,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000243707..... | SAVANNAH.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 101,778.....                       |                                              | 119,000.....                |
| 7000239235..... | SAGINAW.....        | MI..... |           | 10/23/2019..... | 5.20.....        | 125,591.....                       |                                              | 145,000.....                |
| 7000238853..... | LAWSON.....         | MO..... |           | 10/23/2019..... | 5.20.....        | 100,968.....                       |                                              | 175,000.....                |
| 7000238520..... | CLAYTON.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 119,652.....                       |                                              | 194,000.....                |
| 7000244173..... | OSCEOLA.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 179,434.....                       |                                              | 225,496.....                |
| 7000244705..... | CONVERSE.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 54,220.....                        |                                              | 80,000.....                 |
| 7000243651..... | CEDAR HILL.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 149,456.....                       |                                              | 245,000.....                |
| 7000238238..... | DIXON.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 77,613.....                        |                                              | 83,000.....                 |
| 7000243641..... | BELTON.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 115,810.....                       |                                              | 164,452.....                |
| 7000238004..... | COALPORT.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 61,057.....                        |                                              | 40,000.....                 |
| 7000239141..... | VAN BUREN.....      | AR..... |           | 10/23/2019..... | 5.20.....        | 56,419.....                        |                                              | 95,000.....                 |
| 7000238337..... | PARSONS.....        | KS..... |           | 10/23/2019..... | 5.20.....        | 67,675.....                        |                                              | 65,000.....                 |
| 7000239280..... | URBANA.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 85,991.....                        |                                              | 85,000.....                 |
| 7000242027..... | CHESAPEAKE.....     | OH..... |           | 10/23/2019..... | 5.20.....        | 183,155.....                       |                                              | 213,807.....                |
| 7000238953..... | SPRINGFIELD.....    | TN..... |           | 10/23/2019..... | 5.20.....        | 184,605.....                       |                                              | 210,000.....                |
| 7000242167..... | BELTON.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 359,532.....                       |                                              | 445,000.....                |
| 7000239337..... | WINTERSVILLE.....   | OH..... |           | 10/23/2019..... | 5.20.....        | 99,934.....                        |                                              | 120,000.....                |
| 7000239951..... | BEARDEN.....        | AR..... |           | 10/23/2019..... | 5.20.....        | 51,841.....                        |                                              | 59,000.....                 |
| 7000244689..... | FLORISSANT.....     | MO..... |           | 10/23/2019..... | 5.20.....        | 37,816.....                        |                                              | 100,000.....                |
| 7000242164..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 79,849.....                        |                                              | 105,055.....                |
| 7000237338..... | FAYETTEVILLE.....   | NC..... |           | 10/23/2019..... | 5.20.....        | 9,041.....                         |                                              | 75,000.....                 |
| 7000237952..... | PAYSON.....         | UT..... |           | 10/23/2019..... | 5.20.....        | 164,058.....                       |                                              | 325,000.....                |
| 7000244498..... | HOUSTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 117,304.....                       |                                              | 130,945.....                |
| 7000241451..... | HAMPTON.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 112,560.....                       |                                              | 134,811.....                |
| 7000242644..... | PHARR.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 146,330.....                       |                                              | 196,795.....                |
| 7000240794..... | COLUMBUS.....       | MS..... |           | 10/23/2019..... | 5.20.....        | 178,227.....                       |                                              | 212,000.....                |
| 7000243505..... | PARAGOULD.....      | AR..... |           | 10/23/2019..... | 5.20.....        | 61,204.....                        |                                              | 70,000.....                 |
| 7000238339..... | BUCKEYE.....        | AZ..... |           | 10/23/2019..... | 5.20.....        | 156,332.....                       |                                              | 315,000.....                |
| 7000241508..... | FLORESVILLE.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 291,313.....                       |                                              | 385,000.....                |
| 7000240322..... | WINCHESTER.....     | KY..... |           | 10/23/2019..... | 5.20.....        | 200,515.....                       |                                              | 260,000.....                |
| 7000241979..... | JEFFERSONVILLE..... | IN..... |           | 10/23/2019..... | 5.20.....        | 132,674.....                       |                                              | 126,366.....                |
| 7000240655..... | SEARCY.....         | AR..... |           | 10/23/2019..... | 5.20.....        | 113,219.....                       |                                              | 100,700.....                |
| 7000237817..... | VERONA.....         | KY..... |           | 10/23/2019..... | 5.20.....        | 84,568.....                        |                                              | 45,000.....                 |
| 7000238282..... | MILLINGTON.....     | MI..... |           | 10/23/2019..... | 5.20.....        | 94,228.....                        |                                              | 190,000.....                |
| 7000242164..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 148,814.....                       |                                              | 105,055.....                |
| 7000243028..... | TONGANOXIE.....     | KS..... |           | 10/23/2019..... | 5.20.....        | 100,401.....                       |                                              | 160,000.....                |
| 7000242508..... | BERKELEY.....       | IL..... |           | 10/23/2019..... | 5.20.....        | 121,439.....                       |                                              | 167,117.....                |
| 7000237473..... | SAVANNAH.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 102,053.....                       |                                              | 125,553.....                |
| 7000249160..... | WESTVILLE.....      | NJ..... |           | 10/23/2019..... | 5.20.....        | 59,084.....                        |                                              | 77,777.....                 |
| 7000243645..... | KILLEEN.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 99,190.....                        |                                              | 105,000.....                |
| 7000240039..... | WAYNESBURG.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 128,705.....                       |                                              | 140,000.....                |
| 7000240653..... | HARVEST.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 145,781.....                       |                                              | 168,000.....                |
| 7000243507..... | GERMANTOWN.....     | OH..... |           | 10/23/2019..... | 5.20.....        | 56,543.....                        |                                              | 113,000.....                |
| 7000238665..... | CARBONDALE.....     | CO..... |           | 10/23/2019..... | 5.20.....        | 177,223.....                       |                                              | 265,000.....                |

E05.105

SCHEDULE B - PART 2

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

| 1               | Location               |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                      | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000241121..... | TUSCALOOSA.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 138,059.....                       |                                              | 160,000.....                |
| 7000241787..... | HASBROUCK HEIGHTS..... | NJ..... |           | 10/23/2019..... | 5.20.....        | 538,415.....                       |                                              | 628,728.....                |
| 7000243644..... | SACRAMENTO.....        | CA..... |           | 10/23/2019..... | 5.20.....        | 174,006.....                       |                                              | 290,000.....                |
| 7000240652..... | DOUGLASSVILLE.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 107,684.....                       |                                              | 140,000.....                |
| 7000241593..... | BROADVIEW.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 178,795.....                       |                                              | 158,859.....                |
| 7000239999..... | LONDON.....            | KY..... |           | 10/23/2019..... | 5.20.....        | 45,875.....                        |                                              | 135,000.....                |
| 7000240790..... | MYERSTOWN.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 167,771.....                       |                                              | 179,000.....                |
| 7000243647..... | OKLAHOMA CITY.....     | OK..... |           | 10/23/2019..... | 5.20.....        | 119,286.....                       |                                              | 140,000.....                |
| 7000238668..... | VAN BUREN.....         | AR..... |           | 10/23/2019..... | 5.20.....        | 63,435.....                        |                                              | 79,000.....                 |
| 7000242121..... | LOMBARD.....           | IL..... |           | 10/23/2019..... | 5.20.....        | 192,151.....                       |                                              | 290,604.....                |
| 7000243509..... | STUTT GART.....        | AR..... |           | 10/23/2019..... | 5.20.....        | 73,703.....                        |                                              | 80,000.....                 |
| 7000238473..... | IMMOKALEE.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 170,970.....                       |                                              | 170,000.....                |
| 7000243591..... | CROWLEY.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 98,995.....                        |                                              | 176,000.....                |
| 7000238998..... | PLEASANT HILL.....     | MO..... |           | 10/23/2019..... | 5.20.....        | 143,662.....                       |                                              | 137,000.....                |
| 7000244450..... | GLENPOOL.....          | OK..... |           | 10/23/2019..... | 5.20.....        | 96,125.....                        |                                              | 160,000.....                |
| 7000239187..... | VAN BUREN.....         | AR..... |           | 10/23/2019..... | 5.20.....        | 42,215.....                        |                                              | 75,000.....                 |
| 7000237669..... | LITTLE ELM.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 113,225.....                       |                                              | 148,506.....                |
| 7000238472..... | VILLA RICA.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 66,186.....                        |                                              | 171,000.....                |
| 7000239664..... | LAWRENCEBURG.....      | KY..... |           | 10/23/2019..... | 5.20.....        | 120,186.....                       |                                              | 128,000.....                |
| 7000244506..... | CORDOVA.....           | TN..... |           | 10/23/2019..... | 5.20.....        | 150,295.....                       |                                              | 211,047.....                |
| 7000238999..... | NATCHEZ.....           | MS..... |           | 10/23/2019..... | 5.20.....        | 227,669.....                       |                                              | 330,000.....                |
| 7000240035..... | FRANKFORT.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 70,706.....                        |                                              | 80,000.....                 |
| 7000242789..... | WARE SHOALS.....       | SC..... |           | 10/23/2019..... | 5.20.....        | 114,673.....                       |                                              | 130,000.....                |
| 7000243593..... | ST CLOUD.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 154,618.....                       |                                              | 230,000.....                |
| 7000238765..... | HAMPSTEAD.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 182,304.....                       |                                              | 235,000.....                |
| 7000243931..... | STEDMAN.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 41,146.....                        |                                              | 135,000.....                |
| 7000243317..... | LAKELAND.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 170,710.....                       |                                              | 210,000.....                |
| 7000242933..... | STANTON.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 46,568.....                        |                                              | 57,900.....                 |
| 7000244646..... | TOLLESON.....          | AZ..... |           | 10/23/2019..... | 5.20.....        | 150,271.....                       |                                              | 227,442.....                |
| 7000239571..... | SALEM.....             | VA..... |           | 10/23/2019..... | 5.20.....        | 106,609.....                       |                                              | 135,000.....                |
| 7000242262..... | FAYETTEVILLE.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 117,445.....                       |                                              | 120,000.....                |
| 7000237433..... | CHICAGO.....           | IL..... |           | 10/23/2019..... | 5.20.....        | 62,999.....                        |                                              | 92,742.....                 |
| 7000238911..... | FRUITA.....            | CO..... |           | 10/23/2019..... | 5.20.....        | 196,162.....                       |                                              | 292,000.....                |
| 7000242125..... | KILLEEN.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 227,747.....                       |                                              | 225,000.....                |
| 7000241741..... | CHICAGO.....           | IL..... |           | 10/23/2019..... | 5.20.....        | 117,471.....                       |                                              | 132,398.....                |
| 7000242934..... | WILLMAR.....           | MN..... |           | 10/23/2019..... | 5.20.....        | 47,588.....                        |                                              | 95,000.....                 |
| 7000239957..... | DESOTO.....            | MO..... |           | 10/23/2019..... | 5.20.....        | 116,076.....                       |                                              | 180,000.....                |
| 7000241603..... | UNION.....             | NJ..... |           | 10/23/2019..... | 5.20.....        | 209,848.....                       |                                              | 317,000.....                |
| 7000242459..... | ROUND ROCK.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 148,896.....                       |                                              | 178,763.....                |
| 7000241071..... | NORTH VERNON.....      | IN..... |           | 10/23/2019..... | 5.20.....        | 90,181.....                        |                                              | 115,000.....                |
| 7000238628..... | ELON.....              | NC..... |           | 10/23/2019..... | 5.20.....        | 138,155.....                       |                                              | 103,616.....                |
| 7000238433..... | NEWBURG.....           | MD..... |           | 10/23/2019..... | 5.20.....        | 176,767.....                       |                                              | 180,000.....                |
| 7000242597..... | BURLESON.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 109,666.....                       |                                              | 182,000.....                |
| 7000238571..... | WESTLAKE.....          | LA..... |           | 10/23/2019..... | 5.20.....        | 113,598.....                       |                                              | 137,000.....                |
| 7000244319..... | ANNVILLE.....          | PA..... |           | 10/23/2019..... | 5.20.....        | 169,349.....                       |                                              | 185,000.....                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1               | Location           |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|--------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                  | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City               | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000238285..... | SUTHERLAND.....    | VA..... |           | 10/23/2019..... | 5.20.....        | 140,555.....                       |                                              | 170,000.....                |
| 7000243264..... | EUFAULA.....       | AL..... |           | 10/23/2019..... | 5.20.....        | 44,607.....                        |                                              | 72,000.....                 |
| 7000240558..... | CHEHALIS.....      | WA..... |           | 10/23/2019..... | 5.20.....        | 138,599.....                       |                                              | 230,000.....                |
| 7000239816..... | CARLISLE.....      | KY..... |           | 10/23/2019..... | 5.20.....        | 71,242.....                        |                                              | 90,000.....                 |
| 7000237625..... | BRIDGEPORT.....    | CT..... |           | 10/23/2019..... | 5.20.....        | 125,396.....                       |                                              | 173,509.....                |
| 7000239479..... | CHICAGO.....       | IL..... |           | 10/23/2019..... | 5.20.....        | 140,237.....                       |                                              | 162,923.....                |
| 7000240225..... | RICHLANDS.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 123,713.....                       |                                              | 142,000.....                |
| 7000239284..... | QUINCY.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 292,882.....                       |                                              | 285,000.....                |
| 7000237762..... | SYLVANIA.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 96,017.....                        |                                              | 141,662.....                |
| 7000240224..... | RICHLANDS.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 112,100.....                       |                                              | 135,000.....                |
| 7000243125..... | OCALE.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 63,811.....                        |                                              | 125,000.....                |
| 7000243934..... | STOCKBRIDGE.....   | GA..... |           | 10/23/2019..... | 5.20.....        | 118,936.....                       |                                              | 123,170.....                |
| 7000240700..... | IMPERIAL.....      | CA..... |           | 10/23/2019..... | 5.20.....        | 154,390.....                       |                                              | 275,000.....                |
| 7000239147..... | CHIPLEY.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 77,870.....                        |                                              | 120,000.....                |
| 7000239818..... | CISCO.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 36,819.....                        |                                              | 112,000.....                |
| 7000241883..... | LINDENHURST.....   | NY..... |           | 10/23/2019..... | 5.20.....        | 266,168.....                       |                                              | 290,000.....                |
| 7000241074..... | SOMERTON.....      | AZ..... |           | 10/23/2019..... | 5.20.....        | 144,288.....                       |                                              | 185,000.....                |
| 7000237818..... | CARENCRO.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 42,464.....                        |                                              | 22,000.....                 |
| 7000243599..... | BRAWLEY.....       | CA..... |           | 10/23/2019..... | 5.20.....        | 152,121.....                       |                                              | 240,000.....                |
| 7000241607..... | JOHNSTON.....      | Ri..... |           | 10/23/2019..... | 5.20.....        | 151,405.....                       |                                              | 195,000.....                |
| 7000241745..... | MARGATE.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 116,911.....                       |                                              | 215,000.....                |
| 7000237627..... | RICHMOND.....      | VA..... |           | 10/23/2019..... | 5.20.....        | 191,107.....                       |                                              | 245,416.....                |
| 7000240556..... | MINDEN.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 113,890.....                       |                                              | 140,000.....                |
| 7000239476..... | AZLE.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 77,376.....                        |                                              | 182,000.....                |
| 7000240361..... | BROOKLYN.....      | NY..... |           | 10/23/2019..... | 5.20.....        | 332,936.....                       |                                              | 482,371.....                |
| 7000242267..... | HEPHZIBAH.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 96,871.....                        |                                              | 115,533.....                |
| 7000239953..... | LA FOLLETTE.....   | TN..... |           | 10/23/2019..... | 5.20.....        | 84,322.....                        |                                              | 100,000.....                |
| 7000243881..... | WATERTOWN.....     | NY..... |           | 10/23/2019..... | 5.20.....        | 116,838.....                       |                                              | 70,000.....                 |
| 7000242883..... | BRANFORD.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 103,297.....                       |                                              | 115,000.....                |
| 7000239339..... | BELLEFONTAINE..... | OH..... |           | 10/23/2019..... | 5.20.....        | 77,108.....                        |                                              | 45,000.....                 |
| 7000241746..... | KISSIMMEE.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 215,862.....                       |                                              | 290,000.....                |
| 7000243936..... | INKSTER.....       | MI..... |           | 10/23/2019..... | 5.20.....        | 89,801.....                        |                                              | 104,602.....                |
| 7000244263..... | PORT ARTHUR.....   | TX..... |           | 10/23/2019..... | 5.20.....        | 39,969.....                        |                                              | 74,378.....                 |
| 7000239621..... | MARYSVILLE.....    | WA..... |           | 10/23/2019..... | 5.20.....        | 187,049.....                       |                                              | 375,000.....                |
| 7000241414..... | LITHONIA.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 135,667.....                       |                                              | 155,620.....                |
| 7000239283..... | CHERRY VALLEY..... | NY..... |           | 10/23/2019..... | 5.20.....        | 86,877.....                        |                                              | 55,000.....                 |
| 7000241076..... | BILLINGS.....      | MO..... |           | 10/23/2019..... | 5.20.....        | 130,618.....                       |                                              | 145,000.....                |
| 7000240874..... | OPELIKA.....       | AL..... |           | 10/23/2019..... | 5.20.....        | 53,764.....                        |                                              | 83,578.....                 |
| 7000241929..... | WOODBRIIDGE.....   | VA..... |           | 10/23/2019..... | 5.20.....        | 436,168.....                       |                                              | 487,353.....                |
| 7000241397..... | CAMDEN.....        | NJ..... |           | 10/23/2019..... | 5.20.....        | 31,390.....                        |                                              | 81,235.....                 |
| 7000244392..... | MAGNOLIA.....      | DE..... |           | 10/23/2019..... | 5.20.....        | 145,572.....                       |                                              | 170,000.....                |
| 7000243589..... | CALEDONIA.....     | MS..... |           | 10/23/2019..... | 5.20.....        | 55,822.....                        |                                              | 83,500.....                 |
| 7000239748..... | JUNCTION CITY..... | KS..... |           | 10/23/2019..... | 5.20.....        | 124,516.....                       |                                              | 145,000.....                |
| 7000242929..... | ADAMSVILLE.....    | TN..... |           | 10/23/2019..... | 5.20.....        | 56,706.....                        |                                              | 85,000.....                 |

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000244586..... | WINCHESTER.....     | VA..... |           | 10/23/2019..... | 5.20.....        | 179,771.....                       |                                              | 194,779.....                |
| 7000243731..... | CHARLOTTE.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 98,961.....                        |                                              | 131,813.....                |
| 7000238885..... | CLOUTIERVILLE.....  | LA..... |           | 10/23/2019..... | 5.20.....        | 158,856.....                       |                                              | 270,000.....                |
| 7000239692..... | WILMINGTON.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 151,537.....                       |                                              | 195,000.....                |
| 7000244309..... | HOUSTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 93,924.....                        |                                              | 150,120.....                |
| 7000243063..... | HAMMOND.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 150,003.....                       |                                              | 176,000.....                |
| 7000237701..... | BREWSTER.....       | NY..... |           | 10/23/2019..... | 5.20.....        | 306,711.....                       |                                              | 352,207.....                |
| 7000238417..... | SALEM.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 78,134.....                        |                                              | 100,000.....                |
| 7000240733..... | ORANGEBURG.....     | SC..... |           | 10/23/2019..... | 5.20.....        | 159,498.....                       |                                              | 165,000.....                |
| 7000244394..... | NORFOLK.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 152,559.....                       |                                              | 110,000.....                |
| 7000244732..... | BATON ROUGE.....    | LA..... |           | 10/23/2019..... | 5.20.....        | 43,181.....                        |                                              | 72,500.....                 |
| 7000242736..... | CAMP WOOD.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 41,427.....                        |                                              | 45,000.....                 |
| 7000237361..... | SALUDA.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 162,100.....                       |                                              | 209,783.....                |
| 7000238416..... | LOUISVILLE.....     | MS..... |           | 10/23/2019..... | 5.20.....        | 56,560.....                        |                                              | 75,000.....                 |
| 7000239608..... | CONNERSVILLE.....   | IN..... |           | 10/23/2019..... | 5.20.....        | 100,354.....                       |                                              | 163,900.....                |
| 7000244393..... | GOODING.....        | ID..... |           | 10/23/2019..... | 5.20.....        | 69,815.....                        |                                              | 100,000.....                |
| 7000238692..... | MEDARYVILLE.....    | IN..... |           | 10/23/2019..... | 5.20.....        | 85,413.....                        |                                              | 150,000.....                |
| 7000243403..... | CHIPPEWA FALLS..... | WI..... |           | 10/23/2019..... | 5.20.....        | 72,737.....                        |                                              | 100,000.....                |
| 7000242542..... | BRONX.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 201,489.....                       |                                              | 425,913.....                |
| 7000238978..... | BUCKEYE.....        | AZ..... |           | 10/23/2019..... | 5.20.....        | 78,634.....                        |                                              | 340,000.....                |
| 7000237607..... | SANFORD.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 136,003.....                       |                                              | 225,000.....                |
| 7000239410..... | STATEN ISLAND.....  | NY..... |           | 10/23/2019..... | 5.20.....        | 413,007.....                       |                                              | 673,036.....                |
| 7000240449..... | HARVEST.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 144,068.....                       |                                              | 235,000.....                |
| 7000240116..... | BRONX.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 318,053.....                       |                                              | 486,888.....                |
| 7000240925..... | YOUNGSTOWN.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 155,938.....                       |                                              | 215,000.....                |
| 7000241545..... | MILTON.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 135,972.....                       |                                              | 130,000.....                |
| 7000237744..... | NORMAN.....         | OK..... |           | 10/23/2019..... | 5.20.....        | 122,448.....                       |                                              | 175,000.....                |
| 7000240730..... | LATROBE.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 57,854.....                        |                                              | 66,000.....                 |
| 7000244400..... | ODESSA.....         | MO..... |           | 10/23/2019..... | 5.20.....        | 91,674.....                        |                                              | 160,000.....                |
| 7000240254..... | PEMBERTON TWP.....  | NJ..... |           | 10/23/2019..... | 5.20.....        | 143,388.....                       |                                              | 140,000.....                |
| 7000244119..... | MOUNTAIN HOME.....  | ID..... |           | 10/23/2019..... | 5.20.....        | 153,614.....                       |                                              | 165,000.....                |
| 7000240392..... | MOSCOW.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 88,388.....                        |                                              | 65,000.....                 |
| 7000241879..... | MARRERO.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 157,882.....                       |                                              | 166,758.....                |
| 7000243067..... | HAMLET.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 61,540.....                        |                                              | 73,000.....                 |
| 7000239935..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 111,463.....                       |                                              | 175,000.....                |
| 7000238937..... | RAPID CITY.....     | SD..... |           | 10/23/2019..... | 5.20.....        | 138,047.....                       |                                              | 169,500.....                |
| 7000237748..... | CLIFTON.....        | NJ..... |           | 10/23/2019..... | 5.20.....        | 174,746.....                       |                                              | 211,481.....                |
| 7000241546..... | RICHMOND.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 154,890.....                       |                                              | 174,685.....                |
| 7000238075..... | MISSION.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 92,770.....                        |                                              | 70,000.....                 |
| 7000238607..... | OPELOUSAS.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 58,570.....                        |                                              | 26,000.....                 |
| 7000238269..... | HILLSBORO.....      | MO..... |           | 10/23/2019..... | 5.20.....        | 141,308.....                       |                                              | 210,000.....                |
| 7000238074..... | HAYES.....          | VA..... |           | 10/23/2019..... | 5.20.....        | 191,343.....                       |                                              | 195,000.....                |
| 7000244541..... | MULVANE.....        | KS..... |           | 10/23/2019..... | 5.20.....        | 98,693.....                        |                                              | 80,000.....                 |
| 7000240923..... | HEADLAND.....       | AL..... |           | 10/23/2019..... | 5.20.....        | 99,595.....                        |                                              | 168,900.....                |
| 7000241547..... | LA FOLLETTE.....    | TN..... |           | 10/23/2019..... | 5.20.....        | 141,342.....                       |                                              | 166,752.....                |

E05.108

SCHEDULE B - PART 2

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

| 1               | Location           |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|--------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                  | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City               | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000242069..... | GARDEN CITY.....   | MI..... |           | 10/23/2019..... | 5.20.....        | 151,497.....                       |                                              | 151,109.....                |
| 7000237690..... | FAYETTEVILLE.....  | NC..... |           | 10/23/2019..... | 5.20.....        | 109,601.....                       |                                              | 100,000.....                |
| 7000240779..... | ORANGEBURG.....    | SC..... |           | 10/23/2019..... | 5.20.....        | 166,235.....                       |                                              | 150,000.....                |
| 7000242407..... | TUSCUMBIA.....     | AL..... |           | 10/23/2019..... | 5.20.....        | 54,403.....                        |                                              | 85,000.....                 |
| 7000238982..... | BELMONT.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 101,995.....                       |                                              | 160,000.....                |
| 7000239699..... | SOUTH PARIS.....   | ME..... |           | 10/23/2019..... | 5.20.....        | 65,134.....                        |                                              | 135,000.....                |
| 7000240446..... | GORDONSVILLE.....  | VA..... |           | 10/23/2019..... | 5.20.....        | 221,503.....                       |                                              | 245,000.....                |
| 7000240584..... | PALMYRA.....       | MO..... |           | 10/23/2019..... | 5.20.....        | 173,100.....                       |                                              | 270,000.....                |
| 7000241451..... | HAMPTON.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 191,532.....                       |                                              | 134,811.....                |
| 7000243351..... | SALEM.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 107,287.....                       |                                              | 120,000.....                |
| 7000239228..... | WARD.....          | AR..... |           | 10/23/2019..... | 5.20.....        | 47,609.....                        |                                              | 80,000.....                 |
| 7000240778..... | PLYMOUTH.....      | IN..... |           | 10/23/2019..... | 5.20.....        | 71,431.....                        |                                              | 85,000.....                 |
| 7000237512..... | KILLEEN.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 97,895.....                        |                                              | 111,483.....                |
| 7000237845..... | LAMAR.....         | AR..... |           | 10/23/2019..... | 5.20.....        | 63,907.....                        |                                              | 110,000.....                |
| 7000244074..... | BETHLEHEM.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 54,790.....                        |                                              | 242,794.....                |
| 7000249116..... | HAMILTON.....      | IL..... |           | 10/23/2019..... | 5.20.....        | 65,620.....                        |                                              | 85,000.....                 |
| 7000240250..... | HOUSTON.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 90,700.....                        |                                              | 178,000.....                |
| 7000239034..... | DAMASCUS.....      | MD..... |           | 10/23/2019..... | 5.20.....        | 212,370.....                       |                                              | 299,303.....                |
| 7000244404..... | BELLEVILLE.....    | IL..... |           | 10/23/2019..... | 5.20.....        | 66,186.....                        |                                              | 80,277.....                 |
| 7000238171..... | ZEPHYRHILLS.....   | FL..... |           | 10/23/2019..... | 5.20.....        | 125,387.....                       |                                              | 185,000.....                |
| 7000237982..... | ATHENS.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 120,185.....                       |                                              | 109,900.....                |
| 7000237368..... | LAREDO.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 87,724.....                        |                                              | 109,464.....                |
| 7000240582..... | TUCSON.....        | AZ..... |           | 10/23/2019..... | 5.20.....        | 128,848.....                       |                                              | 196,000.....                |
| 7000239364..... | INDEPENDENCE.....  | KS..... |           | 10/23/2019..... | 5.20.....        | 84,588.....                        |                                              | 100,000.....                |
| 7000249115..... | ATHOL.....         | MA..... |           | 10/23/2019..... | 5.20.....        | 109,367.....                       |                                              | 155,000.....                |
| 7000243215..... | BENNETTSVILLE..... | SC..... |           | 10/23/2019..... | 5.20.....        | 63,132.....                        |                                              | 62,000.....                 |
| 7000239559..... | MARION.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 111,855.....                       |                                              | 190,000.....                |
| 7000244351..... | PHILADELPHI.....   | PA..... |           | 10/23/2019..... | 5.20.....        | 62,413.....                        |                                              | 110,641.....                |
| 7000238174..... | CROWLEY.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 128,787.....                       |                                              | 185,000.....                |
| 7000242970..... | MASCOUTAH.....     | IL..... |           | 10/23/2019..... | 5.20.....        | 79,495.....                        |                                              | 113,000.....                |
| 7000243352..... | JACKSON.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 92,991.....                        |                                              | 123,000.....                |
| 7000238706..... | SPENCER.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 109,260.....                       |                                              | 117,000.....                |
| 7000240304..... | BRONX.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 366,192.....                       |                                              | 517,264.....                |
| 7000243547..... | CRESTVIEW.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 104,913.....                       |                                              | 135,000.....                |
| 7000240299..... | PAWTUCKET.....     | RI..... |           | 10/23/2019..... | 5.20.....        | 109,527.....                       |                                              | 164,925.....                |
| 7000238173..... | HOSPERS.....       | IA..... |           | 10/23/2019..... | 5.20.....        | 57,913.....                        |                                              | 125,000.....                |
| 7000239227..... | MEXICO.....        | MO..... |           | 10/23/2019..... | 5.20.....        | 33,804.....                        |                                              | 25,000.....                 |
| 7000238701..... | STANLEY.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 111,874.....                       |                                              | 215,000.....                |
| 7000243831..... | NORTHPORT.....     | AL..... |           | 10/23/2019..... | 5.20.....        | 166,077.....                       |                                              | 234,922.....                |
| 7000241025..... | CENTERTON.....     | AR..... |           | 10/23/2019..... | 5.20.....        | 108,859.....                       |                                              | 155,000.....                |
| 7000237703..... | CATASAUQUA.....    | PA..... |           | 10/23/2019..... | 5.20.....        | 160,580.....                       |                                              | 195,832.....                |
| 7000242832..... | VALE.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 94,334.....                        |                                              | 140,000.....                |
| 7000239557..... | TOM BEAN.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 61,358.....                        |                                              | 145,000.....                |
| 7000242689..... | HOUSTON.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 112,128.....                       |                                              | 146,239.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000243161..... | ITALY.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 115,063.....                       |                                              | 155,000.....                |
| 7000241164..... | SHELBYVILLE.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 66,866.....                        |                                              | 115,000.....                |
| 7000244491..... | SPRINGFIELD.....      | MA..... |           | 10/23/2019..... | 5.20.....        | 79,692.....                        |                                              | 137,528.....                |
| 7000240773..... | SEYMOUR.....          | IN..... |           | 10/23/2019..... | 5.20.....        | 67,189.....                        |                                              | 105,000.....                |
| 7000242833..... | HILLSBORO.....        | MO..... |           | 10/23/2019..... | 5.20.....        | 139,891.....                       |                                              | 210,000.....                |
| 7000239416..... | SPARTA.....           | NJ..... |           | 10/23/2019..... | 5.20.....        | 357,416.....                       |                                              | 418,083.....                |
| 7000239887..... | FRANKFORT.....        | KY..... |           | 10/23/2019..... | 5.20.....        | 61,771.....                        |                                              | 80,000.....                 |
| 7000238703..... | TWENTYNINE PALMS..... | CA..... |           | 10/23/2019..... | 5.20.....        | 117,687.....                       |                                              | 190,000.....                |
| 7000242164..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 98,411.....                        |                                              | 105,055.....                |
| 7000241503..... | FORT WORTH.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 164,743.....                       |                                              | 240,000.....                |
| 7000239078..... | NEW WATERFORD.....    | OH..... |           | 10/23/2019..... | 5.20.....        | 125,597.....                       |                                              | 135,220.....                |
| 7000239554..... | BROADALBIN.....       | NY..... |           | 10/23/2019..... | 5.20.....        | 132,181.....                       |                                              | 150,000.....                |
| 7000244356..... | MC DONOUGH.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 82,960.....                        |                                              | 62,220.....                 |
| 7000241642..... | OKLAHOMA CITY.....    | OK..... |           | 10/23/2019..... | 5.20.....        | 38,045.....                        |                                              | 175,000.....                |
| 7000242501..... | TRENTON.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 133,612.....                       |                                              | 152,421.....                |
| 7000240019..... | SOMERSET.....         | KY..... |           | 10/23/2019..... | 5.20.....        | 55,453.....                        |                                              | 58,000.....                 |
| 7000238226..... | HUTTO.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 133,633.....                       |                                              | 245,000.....                |
| 7000249118..... | ROCKFORD.....         | MI..... |           | 10/23/2019..... | 5.20.....        | 166,811.....                       |                                              | 218,000.....                |
| 7000241643..... | ST HELEN.....         | MI..... |           | 10/23/2019..... | 5.20.....        | 67,208.....                        |                                              | 83,922.....                 |
| 7000243971..... | FREDERICKSBURG.....   | VA..... |           | 10/23/2019..... | 5.20.....        | 60,632.....                        |                                              | 240,000.....                |
| 7000242835..... | TRUMANN.....          | AR..... |           | 10/23/2019..... | 5.20.....        | 49,008.....                        |                                              | 23,000.....                 |
| 7000249061..... | SIKESTON.....         | MO..... |           | 10/23/2019..... | 5.20.....        | 119,935.....                       |                                              | 110,000.....                |
| 7000238558..... | SOMERSET.....         | KY..... |           | 10/23/2019..... | 5.20.....        | 103,294.....                       |                                              | 150,000.....                |
| 7000240645..... | HILLSVILLE.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 101,851.....                       |                                              | 85,000.....                 |
| 7000239323..... | SEARCY.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 48,996.....                        |                                              | 61,000.....                 |
| 7000239794..... | LEBANON.....          | OR..... |           | 10/23/2019..... | 5.20.....        | 93,035.....                        |                                              | 229,000.....                |
| 7000243290..... | HARVEST.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 88,632.....                        |                                              | 95,000.....                 |
| 7000240450..... | NEOSHO.....           | MO..... |           | 10/23/2019..... | 5.20.....        | 70,798.....                        |                                              | 69,500.....                 |
| 7000238657..... | MOUNTAIN VIEW.....    | MO..... |           | 10/23/2019..... | 5.20.....        | 77,370.....                        |                                              | 115,000.....                |
| 7000241488..... | AMARILLO.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 62,817.....                        |                                              | 93,000.....                 |
| 7000241826..... | RIVERSIDE.....        | CA..... |           | 10/23/2019..... | 5.20.....        | 205,453.....                       |                                              | 317,839.....                |
| 7000238462..... | COVINGTON.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 79,797.....                        |                                              | 59,000.....                 |
| 7000244150..... | JACKSONVILLE.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 143,346.....                       |                                              | 127,000.....                |
| 7000240311..... | HOUSTON.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 91,367.....                        |                                              | 133,462.....                |
| 7000239324..... | SHERIDAN.....         | AR..... |           | 10/23/2019..... | 5.20.....        | 63,902.....                        |                                              | 70,000.....                 |
| 7000244677..... | EVERETT.....          | MA..... |           | 10/23/2019..... | 5.20.....        | 158,222.....                       |                                              | 263,295.....                |
| 7000243151..... | EUHARLEE.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 107,366.....                       |                                              | 160,000.....                |
| 7000244205..... | DAYTON.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 137,203.....                       |                                              | 164,930.....                |
| 7000238794..... | SAN TAN VALLEY.....   | AZ..... |           | 10/23/2019..... | 5.20.....        | 80,085.....                        |                                              | 215,000.....                |
| 7000237463..... | LAS CRUCES.....       | NM..... |           | 10/23/2019..... | 5.20.....        | 125,425.....                       |                                              | 194,200.....                |
| 7000240505..... | MARTINSBURG.....      | WV..... |           | 10/23/2019..... | 5.20.....        | 135,102.....                       |                                              | 200,000.....                |
| 7000243346..... | UNION.....            | SC..... |           | 10/23/2019..... | 5.20.....        | 57,241.....                        |                                              | 75,000.....                 |
| 7000242155..... | WILMINGTON.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 174,583.....                       |                                              | 170,000.....                |
| 7000242017..... | MIAMI.....            | FL..... |           | 10/23/2019..... | 5.20.....        | 86,256.....                        |                                              | 315,000.....                |
| 7000240504..... | STOCKBRIDGE.....      | WI..... |           | 10/23/2019..... | 5.20.....        | 70,602.....                        |                                              | 110,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location             |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                    | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                 | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000238989..... | RIDGEFIELD.....      | WA..... |           | 10/23/2019..... | 5.20.....        | 243,692.....                       |                                              | 328,000.....                |
| 7000242964..... | ROSCOMMON.....       | MI..... |           | 10/23/2019..... | 5.20.....        | 111,469.....                       |                                              | 170,000.....                |
| 7000238464..... | PEARL.....           | MS..... |           | 10/23/2019..... | 5.20.....        | 113,315.....                       |                                              | 158,000.....                |
| 7000241966..... | NEW MADISON.....     | OH..... |           | 10/23/2019..... | 5.20.....        | 67,180.....                        |                                              | 66,023.....                 |
| 7000243291..... | SCOTTSVILLE.....     | NY..... |           | 10/23/2019..... | 5.20.....        | 96,003.....                        |                                              | 110,000.....                |
| 7000238658..... | RICHMOND.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 128,226.....                       |                                              | 160,000.....                |
| 7000240503..... | CUMBERLAND.....      | MD..... |           | 10/23/2019..... | 5.20.....        | 80,241.....                        |                                              | 105,000.....                |
| 7000244151..... | CLEVELAND.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 76,553.....                        |                                              | 87,877.....                 |
| 7000243294..... | TEMPLE.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 66,325.....                        |                                              | 153,000.....                |
| 7000237460..... | JACKSONVILLE.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 109,833.....                       |                                              | 145,000.....                |
| 7000244016..... | KATY.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 110,176.....                       |                                              | 125,140.....                |
| 7000239790..... | RICHLAND CENTER..... | WI..... |           | 10/23/2019..... | 5.20.....        | 74,338.....                        |                                              | 106,000.....                |
| 7000241635..... | KENLY.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 83,350.....                        |                                              | 100,000.....                |
| 7000241440..... | ARLINGTON.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 58,796.....                        |                                              | 151,076.....                |
| 7000240502..... | FLORENCE.....        | AZ..... |           | 10/23/2019..... | 5.20.....        | 110,927.....                       |                                              | 210,000.....                |
| 7000244348..... | NEW CASTLE.....      | IN..... |           | 10/23/2019..... | 5.20.....        | 55,008.....                        |                                              | 69,170.....                 |
| 7000239791..... | HORIZON CITY.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 128,761.....                       |                                              | 145,000.....                |
| 7000237987..... | SPRINGFIELD.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 102,487.....                       |                                              | 165,000.....                |
| 7000242967..... | GETTYSBURG.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 126,082.....                       |                                              | 125,000.....                |
| 7000238708..... | VICKSBURG.....       | MS..... |           | 10/23/2019..... | 5.20.....        | 41,174.....                        |                                              | 85,000.....                 |
| 7000240496..... | SLATINGTON.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 130,313.....                       |                                              | 206,500.....                |
| 7000239515..... | ALTON.....           | NH..... |           | 10/23/2019..... | 5.20.....        | 148,624.....                       |                                              | 210,000.....                |
| 7000249058..... | BROKEN ARROW.....    | OK..... |           | 10/23/2019..... | 5.20.....        | 129,644.....                       |                                              | 135,000.....                |
| 7000238793..... | MARICOPA.....        | AZ..... |           | 10/23/2019..... | 5.20.....        | 178,104.....                       |                                              | 260,000.....                |
| 7000240500..... | RIGHTON.....         | MS..... |           | 10/23/2019..... | 5.20.....        | 85,852.....                        |                                              | 64,000.....                 |
| 7000240495..... | LATROBE.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 74,102.....                        |                                              | 130,000.....                |
| 7000242442..... | RICHMOND.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 124,976.....                       |                                              | 160,826.....                |
| 7000243633..... | BELLEVUE.....        | NE..... |           | 10/23/2019..... | 5.20.....        | 157,522.....                       |                                              | 199,000.....                |
| 7000239175..... | BARDSTOWN.....       | KY..... |           | 10/23/2019..... | 5.20.....        | 145,938.....                       |                                              | 170,000.....                |
| 7000241444..... | AYDEN.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 67,410.....                        |                                              | 126,992.....                |
| 7000237461..... | BEAUMONT.....        | CA..... |           | 10/23/2019..... | 5.20.....        | 160,002.....                       |                                              | 264,641.....                |
| 7000242110..... | BOSSIER CITY.....    | LA..... |           | 10/23/2019..... | 5.20.....        | 161,512.....                       |                                              | 181,363.....                |
| 7000240160..... | CANONSBURG.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 59,004.....                        |                                              | 101,245.....                |
| 7000244635..... | OLYMPIA.....         | WA..... |           | 10/23/2019..... | 5.20.....        | 103,285.....                       |                                              | 232,000.....                |
| 7000243580..... | MANVEL.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 119,418.....                       |                                              | 195,000.....                |
| 7000238614..... | VAN BUREN.....       | AR..... |           | 10/23/2019..... | 5.20.....        | 52,769.....                        |                                              | 53,000.....                 |
| 7000241778..... | CORDOVA.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 237,268.....                       |                                              | 441,000.....                |
| 7000237892..... | SAINT CLOUD.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 111,083.....                       |                                              | 225,000.....                |
| 7000242637..... | GLENN HEIGHTS.....   | TX..... |           | 10/23/2019..... | 5.20.....        | 123,975.....                       |                                              | 170,152.....                |
| 7000242581..... | WASHINGTON.....      | DC..... |           | 10/23/2019..... | 5.20.....        | 325,714.....                       |                                              | 483,713.....                |
| 7000241583..... | ROCKFORD.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 56,480.....                        |                                              | 51,430.....                 |
| 7000243637..... | KENOSHA.....         | WI..... |           | 10/23/2019..... | 5.20.....        | 150,859.....                       |                                              | 200,000.....                |
| 7000238949..... | NATCHITOCHES.....    | LA..... |           | 10/23/2019..... | 5.20.....        | 198,948.....                       |                                              | 220,000.....                |
| 7000243441..... | SENATOBIA.....       | MS..... |           | 10/23/2019..... | 5.20.....        | 147,461.....                       |                                              | 95,000.....                 |



SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000239891..... | WAXHAW.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 232,538.....                       |                                              | 400,000.....                |
| 7000238080..... | WILMER.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 91,098.....                        |                                              | 114,000.....                |
| 7000239809..... | WARSAW.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 136,806.....                       |                                              | 232,000.....                |
| 7000243582..... | CHEHALIS.....       | WA..... |           | 10/23/2019..... | 5.20.....        | 173,159.....                       |                                              | 345,000.....                |
| 7000238560..... | SEBRING.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 168,982.....                       |                                              | 130,000.....                |
| 7000243111..... | CLARKESVILLE.....   | GA..... |           | 10/23/2019..... | 5.20.....        | 51,140.....                        |                                              | 130,000.....                |
| 7000237900..... | MASON.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 138,765.....                       |                                              | 200,000.....                |
| 7000240685..... | WALLS.....          | MS..... |           | 10/23/2019..... | 5.20.....        | 104,914.....                       |                                              | 175,000.....                |
| 7000244442..... | BONDURANT.....      | IA..... |           | 10/23/2019..... | 5.20.....        | 192,041.....                       |                                              | 230,000.....                |
| 7000238421..... | BIRCH RUN.....      | MI..... |           | 10/23/2019..... | 5.20.....        | 90,915.....                        |                                              | 135,000.....                |
| 7000239945..... | JOSHUA TREE.....    | CA..... |           | 10/23/2019..... | 5.20.....        | 90,938.....                        |                                              | 210,000.....                |
| 7000242390..... | CLARKSVILLE.....    | TN..... |           | 10/23/2019..... | 5.20.....        | 135,017.....                       |                                              | 230,000.....                |
| 7000239750..... | WINDER.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 77,134.....                        |                                              | 195,000.....                |
| 7000237561..... | LEHIGH ACRES.....   | FL..... |           | 10/23/2019..... | 5.20.....        | 72,208.....                        |                                              | 165,000.....                |
| 7000242922..... | ROCKY POINT.....    | NC..... |           | 10/23/2019..... | 5.20.....        | 165,711.....                       |                                              | 165,000.....                |
| 7000243305..... | HORIZON CITY.....   | TX..... |           | 10/23/2019..... | 5.20.....        | 95,568.....                        |                                              | 128,000.....                |
| 7000241115..... | STANWOOD.....       | WA..... |           | 10/23/2019..... | 5.20.....        | 248,277.....                       |                                              | 370,000.....                |
| 7000241116..... | OBLONG.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 78,665.....                        |                                              | 70,000.....                 |
| 7000240407..... | JUSTIN.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 216,785.....                       |                                              | 277,000.....                |
| 7000238328..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 155,376.....                       |                                              | 200,000.....                |
| 7000238804..... | LUCEDALE.....       | MS..... |           | 10/23/2019..... | 5.20.....        | 127,620.....                       |                                              | 100,000.....                |
| 7000237329..... | WAYCROSS.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 8,751.....                         |                                              | 68,000.....                 |
| 7000237944..... | SMITHVILLE.....     | MO..... |           | 10/23/2019..... | 5.20.....        | 200,163.....                       |                                              | 290,000.....                |
| 7000241394..... | BROOKLYN.....       | NY..... |           | 10/23/2019..... | 5.20.....        | 82,410.....                        |                                              | 296,816.....                |
| 7000241927..... | PHILADELPHIA.....   | PA..... |           | 10/23/2019..... | 5.20.....        | 136,161.....                       |                                              | 142,216.....                |
| 7000239658..... | IMPERIAL.....       | CA..... |           | 10/23/2019..... | 5.20.....        | 166,919.....                       |                                              | 260,000.....                |
| 7000240681..... | NESBIT.....         | MS..... |           | 10/23/2019..... | 5.20.....        | 129,915.....                       |                                              | 200,000.....                |
| 7000241062..... | BRIDGEPORT.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 149,737.....                       |                                              | 228,000.....                |
| 7000242394..... | WEST POINT.....     | MS..... |           | 10/23/2019..... | 5.20.....        | 66,039.....                        |                                              | 89,099.....                 |
| 7000243585..... | VALLEY.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 64,662.....                        |                                              | 99,000.....                 |
| 7000238273..... | MENA.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 54,668.....                        |                                              | 60,000.....                 |
| 7000239326..... | EXETER.....         | MO..... |           | 10/23/2019..... | 5.20.....        | 107,703.....                       |                                              | 110,000.....                |
| 7000239132..... | MARTINSVILLE.....   | VA..... |           | 10/23/2019..... | 5.20.....        | 38,165.....                        |                                              | 45,000.....                 |
| 7000242588..... | LAS VEGAS.....      | NV..... |           | 10/23/2019..... | 5.20.....        | 306,216.....                       |                                              | 567,103.....                |
| 7000242926..... | ALTAMONT.....       | IL..... |           | 10/23/2019..... | 5.20.....        | 46,345.....                        |                                              | 55,000.....                 |
| 7000241396..... | NEWARK.....         | NJ..... |           | 10/23/2019..... | 5.20.....        | 97,186.....                        |                                              | 131,090.....                |
| 7000242915..... | CABOT.....          | AR..... |           | 10/23/2019..... | 5.20.....        | 114,806.....                       |                                              | 135,000.....                |
| 7000242577..... | SAINT ALBANS.....   | NY..... |           | 10/23/2019..... | 5.20.....        | 403,459.....                       |                                              | 549,385.....                |
| 7000237681..... | ROSAMOND AREA.....  | CA..... |           | 10/23/2019..... | 5.20.....        | 152,314.....                       |                                              | 288,308.....                |
| 7000243381..... | ONEONTA.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 105,217.....                       |                                              | 118,000.....                |
| 7000238397..... | SAINT MARYS.....    | OH..... |           | 10/23/2019..... | 5.20.....        | 86,824.....                        |                                              | 125,000.....                |
| 7000241579..... | HUNTSVILLE.....     | AL..... |           | 10/23/2019..... | 5.20.....        | 10,649.....                        |                                              | 120,000.....                |
| 7000240917..... | FORT WORTH.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 99,623.....                        |                                              | 156,658.....                |
| 7000239258..... | COLUMBUS.....       | MS..... |           | 10/23/2019..... | 5.20.....        | 61,279.....                        |                                              | 107,000.....                |
| 7000243914..... | PENNSAUKEN TWP..... | NJ..... |           | 10/23/2019..... | 5.20.....        | 79,269.....                        |                                              | 146,256.....                |

E05.112

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000240384..... | YAKIMA.....           | WA..... |           | 10/23/2019..... | 5.20.....        | 212,877.....                       |                                              | 280,442.....                |
| 7000244240..... | FORT WORTH.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 151,002.....                       |                                              | 195,000.....                |
| 7000239735..... | EWA BEACH.....        | HI..... |           | 10/23/2019..... | 5.20.....        | 427,573.....                       |                                              | 635,000.....                |
| 7000243769..... | FAYETTEVILLE.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 85,819.....                        |                                              | 106,017.....                |
| 7000241052..... | N DINWIDDIE.....      | VA..... |           | 10/23/2019..... | 5.20.....        | 93,514.....                        |                                              | 130,000.....                |
| 7000243380..... | TENNESSEE COLONY..... | TX..... |           | 10/23/2019..... | 5.20.....        | 128,987.....                       |                                              | 130,000.....                |
| 7000240107..... | SUNDOWN.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 144,231.....                       |                                              | 116,000.....                |
| 7000238872..... | JOLIET.....           | IL..... |           | 10/23/2019..... | 5.20.....        | 116,825.....                       |                                              | 185,000.....                |
| 7000241918..... | GOWEN.....            | MI..... |           | 10/23/2019..... | 5.20.....        | 84,362.....                        |                                              | 114,623.....                |
| 7000241862..... | WOODLAWN.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 120,904.....                       |                                              | 169,000.....                |
| 7000239394..... | SAVANNAH.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 128,523.....                       |                                              | 128,000.....                |
| 7000243383..... | HORN LAKE.....        | MS..... |           | 10/23/2019..... | 5.20.....        | 69,933.....                        |                                              | 85,000.....                 |
| 7000239589..... | BRAINERD.....         | MN..... |           | 10/23/2019..... | 5.20.....        | 57,626.....                        |                                              | 72,000.....                 |
| 7000238542..... | FOUNTAIN INN.....     | SC..... |           | 10/23/2019..... | 5.20.....        | 135,199.....                       |                                              | 160,000.....                |
| 7000239395..... | BURKE.....            | VA..... |           | 10/23/2019..... | 5.20.....        | 571,478.....                       |                                              | 615,000.....                |
| 7000244437..... | LYNDONVILLE.....      | VT..... |           | 10/23/2019..... | 5.20.....        | 111,232.....                       |                                              | 140,000.....                |
| 7000241054..... | GASTON.....           | SC..... |           | 10/23/2019..... | 5.20.....        | 91,201.....                        |                                              | 127,500.....                |
| 7000242918..... | WEATHERFORD.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 84,434.....                        |                                              | 145,000.....                |
| 7000243577..... | HORIZON CITY.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 107,762.....                       |                                              | 140,000.....                |
| 7000240576..... | SAN TAN VALLEY.....   | AZ..... |           | 10/23/2019..... | 5.20.....        | 115,458.....                       |                                              | 216,000.....                |
| 7000243244..... | GASTONIA.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 79,291.....                        |                                              | 110,000.....                |
| 7000239119..... | SPRINGFIELD.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 74,569.....                        |                                              | 185,000.....                |
| 7000239928..... | RIO RICO.....         | AZ..... |           | 10/23/2019..... | 5.20.....        | 69,463.....                        |                                              | 130,000.....                |
| 7000237876..... | NICHOLASVILLE.....    | KY..... |           | 10/23/2019..... | 5.20.....        | 168,108.....                       |                                              | 147,900.....                |
| 7000238255..... | ROYSE CITY.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 100,255.....                       |                                              | 160,000.....                |
| 7000237733..... | WALDORF.....          | MD..... |           | 10/23/2019..... | 5.20.....        | 319,109.....                       |                                              | 251,653.....                |
| 7000242530..... | WAPPINGERS FALLS..... | NY..... |           | 10/23/2019..... | 5.20.....        | 159,603.....                       |                                              | 167,675.....                |
| 7000239115..... | NEOSHO.....           | MO..... |           | 10/23/2019..... | 5.20.....        | 62,864.....                        |                                              | 72,000.....                 |
| 7000249095..... | ATHENS.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 51,027.....                        |                                              | 75,000.....                 |
| 7000238060..... | BLYTHEVILLE.....      | AR..... |           | 10/23/2019..... | 5.20.....        | 60,707.....                        |                                              | 21,000.....                 |
| 7000241864..... | APOLLO BEACH.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 126,270.....                       |                                              | 110,000.....                |
| 7000244383..... | NEWTON.....           | IA..... |           | 10/23/2019..... | 5.20.....        | 106,756.....                       |                                              | 150,000.....                |
| 7000242862..... | WHITE BLUFF.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 76,684.....                        |                                              | 140,000.....                |
| 7000244721..... | POMPTON LAKES.....    | NJ..... |           | 10/23/2019..... | 5.20.....        | 164,765.....                       |                                              | 320,000.....                |
| 7000239392..... | WELLINGTON.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 240,778.....                       |                                              | 360,000.....                |
| 7000239060..... | ELIZABETHTOWN.....    | KY..... |           | 10/23/2019..... | 5.20.....        | 229,318.....                       |                                              | 235,000.....                |
| 7000242531..... | ATHENS.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 122,497.....                       |                                              | 123,780.....                |
| 7000239926..... | ROUND ROCK.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 222,227.....                       |                                              | 365,000.....                |
| 7000244382..... | OMAHA.....            | NE..... |           | 10/23/2019..... | 5.20.....        | 85,203.....                        |                                              | 117,941.....                |
| 7000239588..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 118,421.....                       |                                              | 153,000.....                |
| 7000242249..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 220,970.....                       |                                              | 198,000.....                |
| 7000238257..... | CLERMONT.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 218,891.....                       |                                              | 295,000.....                |
| 7000239113..... | NEOSHO.....           | MO..... |           | 10/23/2019..... | 5.20.....        | 58,267.....                        |                                              | 95,000.....                 |
| 7000242194..... | MARION.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 64,626.....                        |                                              | 82,787.....                 |

E05.113

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1               | Location             |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                    | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                 | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000240240..... | SUFFOLK.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 240,337.....                       |                                              | 230,000.....                |
| 7000242864..... | CLARKSVILLE.....     | AR..... |           | 10/23/2019..... | 5.20.....        | 77,171.....                        |                                              | 106,900.....                |
| 7000243193..... | LAKELAND.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 174,353.....                       |                                              | 205,000.....                |
| 7000238256..... | CEDARTOWN.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 158,465.....                       |                                              | 150,000.....                |
| 7000239114..... | THURMONT.....        | MD..... |           | 10/23/2019..... | 5.20.....        | 113,713.....                       |                                              | 197,000.....                |
| 7000242866..... | MARENGO.....         | IA..... |           | 10/23/2019..... | 5.20.....        | 87,791.....                        |                                              | 79,900.....                 |
| 7000240096..... | PAWTUCKET.....       | RI..... |           | 10/23/2019..... | 5.20.....        | 163,653.....                       |                                              | 205,452.....                |
| 7000237928..... | LYKENS.....          | PA..... |           | 10/23/2019..... | 5.20.....        | 79,915.....                        |                                              | 80,000.....                 |
| 7000241535..... | MOUNT LAUREL.....    | NJ..... |           | 10/23/2019..... | 5.20.....        | 245,887.....                       |                                              | 195,000.....                |
| 7000244579..... | SCRANTON.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 57,197.....                        |                                              | 113,136.....                |
| 7000240766..... | MCGRADY.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 79,708.....                        |                                              | 92,000.....                 |
| 7000244531..... | TWIN FALLS.....      | ID..... |           | 10/23/2019..... | 5.20.....        | 132,056.....                       |                                              | 134,851.....                |
| 7000239215..... | LISBON.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 69,336.....                        |                                              | 107,000.....                |
| 7000243671..... | FRESNO.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 83,486.....                        |                                              | 145,941.....                |
| 7000238216..... | BEAVERTON.....       | MI..... |           | 10/23/2019..... | 5.20.....        | 52,418.....                        |                                              | 75,000.....                 |
| 7000242534..... | WESTFIELD.....       | MA..... |           | 10/23/2019..... | 5.20.....        | 255,668.....                       |                                              | 223,381.....                |
| 7000241536..... | MIRAMAR.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 214,709.....                       |                                              | 275,000.....                |
| 7000237494..... | ROSHARON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 181,098.....                       |                                              | 210,400.....                |
| 7000239548..... | LORETTO.....         | KY..... |           | 10/23/2019..... | 5.20.....        | 103,918.....                       |                                              | 145,000.....                |
| 7000241203..... | HAMPTON.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 171,756.....                       |                                              | 255,000.....                |
| 7000240432..... | CHARLOTTESVILLE..... | VA..... |           | 10/23/2019..... | 5.20.....        | 111,676.....                       |                                              | 180,000.....                |
| 7000243726..... | ORLANDO.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 75,820.....                        |                                              | 55,000.....                 |
| 7000244725..... | RALEIGH.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 104,254.....                       |                                              | 138,759.....                |
| 7000241204..... | HARTSVILLE.....      | SC..... |           | 10/23/2019..... | 5.20.....        | 105,031.....                       |                                              | 123,900.....                |
| 7000243194..... | GUNTOWN.....         | MS..... |           | 10/23/2019..... | 5.20.....        | 119,859.....                       |                                              | 160,000.....                |
| 7000238491..... | WAYNE.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 95,704.....                        |                                              | 80,000.....                 |
| 7000240764..... | ORANGEBURG.....      | SC..... |           | 10/23/2019..... | 5.20.....        | 133,177.....                       |                                              | 164,000.....                |
| 7000240431..... | BATESVILLE.....      | AR..... |           | 10/23/2019..... | 5.20.....        | 63,317.....                        |                                              | 52,000.....                 |
| 7000249097..... | GAFFNEY.....         | SC..... |           | 10/23/2019..... | 5.20.....        | 112,966.....                       |                                              | 124,000.....                |
| 7000242869..... | LATTA.....           | SC..... |           | 10/23/2019..... | 5.20.....        | 74,744.....                        |                                              | 70,000.....                 |
| 7000241538..... | CLARKSVILLE.....     | TN..... |           | 10/23/2019..... | 5.20.....        | 108,144.....                       |                                              | 140,000.....                |
| 7000238218..... | BUCKNER.....         | MO..... |           | 10/23/2019..... | 5.20.....        | 71,080.....                        |                                              | 135,000.....                |
| 7000237834..... | SHELBYVILLE.....     | IL..... |           | 10/23/2019..... | 5.20.....        | 39,862.....                        |                                              | 12,000.....                 |
| 7000240763..... | BUNKER HILL.....     | WV..... |           | 10/23/2019..... | 5.20.....        | 142,631.....                       |                                              | 183,000.....                |
| 7000240287..... | WORDEN.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 103,604.....                       |                                              | 117,260.....                |
| 7000243201..... | COLUMBIA CITY.....   | IN..... |           | 10/23/2019..... | 5.20.....        | 68,488.....                        |                                              | 144,000.....                |
| 7000243534..... | LOVINGTON.....       | NM..... |           | 10/23/2019..... | 5.20.....        | 144,500.....                       |                                              | 175,000.....                |
| 7000239547..... | MERRILL.....         | WI..... |           | 10/23/2019..... | 5.20.....        | 99,412.....                        |                                              | 120,000.....                |
| 7000241012..... | HOLIDAY.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 63,102.....                        |                                              | 115,000.....                |
| 7000242538..... | HAVELOCK.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 106,582.....                       |                                              | 83,000.....                 |
| 7000243537..... | HAGERHILL.....       | KY..... |           | 10/23/2019..... | 5.20.....        | 43,071.....                        |                                              | 52,500.....                 |
| 7000238350..... | CONLEY.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 126,611.....                       |                                              | 189,000.....                |
| 7000239682..... | WORLAND.....         | WY..... |           | 10/23/2019..... | 5.20.....        | 115,567.....                       |                                              | 110,000.....                |
| 7000239350..... | FRANKLIN.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 81,663.....                        |                                              | 75,000.....                 |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000242821..... | JASPER.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 46,283.....                        |                                              | 40,000.....                 |
| 7000241822..... | ODENTON.....          | MD..... |           | 10/23/2019..... | 5.20.....        | 251,600.....                       |                                              | 260,000.....                |
| 7000243536..... | JACKSBORO.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 67,108.....                        |                                              | 90,000.....                 |
| 7000240146..... | SALFORD TWP.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 153,643.....                       |                                              | 247,609.....                |
| 7000240479..... | JOPLIN.....           | MO..... |           | 10/23/2019..... | 5.20.....        | 67,795.....                        |                                              | 80,000.....                 |
| 7000239878..... | CHILDERSBURG.....     | AL..... |           | 10/23/2019..... | 5.20.....        | 165,484.....                       |                                              | 145,000.....                |
| 7000249050..... | BRANDON.....          | MS..... |           | 10/23/2019..... | 5.20.....        | 170,821.....                       |                                              | 190,000.....                |
| 7000243869..... | HARVEST.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 110,470.....                       |                                              | 175,000.....                |
| 7000244534..... | MOUNTAIN HOME.....    | ID..... |           | 10/23/2019..... | 5.20.....        | 135,648.....                       |                                              | 155,000.....                |
| 7000240760..... | EATON.....            | OH..... |           | 10/23/2019..... | 5.20.....        | 76,855.....                        |                                              | 130,000.....                |
| 7000240007..... | HAINES CITY.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 93,810.....                        |                                              | 215,000.....                |
| 7000243206..... | WADENA.....           | MN..... |           | 10/23/2019..... | 5.20.....        | 133,586.....                       |                                              | 120,000.....                |
| 7000243677..... | NORTHAMPTON.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 147,948.....                       |                                              | 196,007.....                |
| 7000241209..... | BOYCE.....            | LA..... |           | 10/23/2019..... | 5.20.....        | 179,798.....                       |                                              | 228,000.....                |
| 7000243539..... | NORTH WILKESBORO..... | NC..... |           | 10/23/2019..... | 5.20.....        | 110,630.....                       |                                              | 125,000.....                |
| 7000244537..... | LAS VEGAS.....        | NV..... |           | 10/23/2019..... | 5.20.....        | 106,967.....                       |                                              | 270,000.....                |
| 7000239680..... | WAYNESBORO.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 99,302.....                        |                                              | 100,000.....                |
| 7000243345..... | NEW ENTERPRISE.....   | PA..... |           | 10/23/2019..... | 5.20.....        | 115,685.....                       |                                              | 323,000.....                |
| 7000243821..... | HINESVILLE.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 121,833.....                       |                                              | 175,000.....                |
| 7000240477..... | KALISPELL.....        | MT..... |           | 10/23/2019..... | 5.20.....        | 175,591.....                       |                                              | 285,000.....                |
| 7000238546..... | MOUNT STERLING.....   | OH..... |           | 10/23/2019..... | 5.20.....        | 105,107.....                       |                                              | 154,000.....                |
| 7000239404..... | ELGIN.....            | IL..... |           | 10/23/2019..... | 5.20.....        | 65,689.....                        |                                              | 83,261.....                 |
| 7000242485..... | HOUSTON.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 100,034.....                       |                                              | 123,817.....                |
| 7000239876..... | VAN WERT.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 64,155.....                        |                                              | 70,000.....                 |
| 7000241487..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 73,687.....                        |                                              | 89,078.....                 |
| 7000241963..... | CHICAGO.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 206,969.....                       |                                              | 128,910.....                |
| 7000249043..... | ROCKY POINT.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 134,275.....                       |                                              | 175,000.....                |
| 7000238839..... | ROBERTA.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 92,289.....                        |                                              | 120,000.....                |
| 7000238978..... | BUCKEYE.....          | AZ..... |           | 10/23/2019..... | 5.20.....        | 177,067.....                       |                                              | 340,000.....                |
| 7000238644..... | GLENVILLE.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 69,018.....                        |                                              | 90,000.....                 |
| 7000237784..... | ROCKWOOD.....         | MI..... |           | 10/23/2019..... | 5.20.....        | 66,448.....                        |                                              | 123,000.....                |
| 7000244470..... | LANESVILLE.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 132,854.....                       |                                              | 142,177.....                |
| 7000240826..... | BROOKLYN.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 208,594.....                       |                                              | 378,421.....                |
| 7000239506..... | WALKER.....           | LA..... |           | 10/23/2019..... | 5.20.....        | 148,208.....                       |                                              | 222,000.....                |
| 7000243189..... | DEVINE.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 120,287.....                       |                                              | 128,000.....                |
| 7000238029..... | LA SALLE.....         | MI..... |           | 10/23/2019..... | 5.20.....        | 82,318.....                        |                                              | 160,000.....                |
| 7000239311..... | COWETA.....           | OK..... |           | 10/23/2019..... | 5.20.....        | 90,435.....                        |                                              | 125,000.....                |
| 7000243000..... | WEST LAFAYETTE.....   | IN..... |           | 10/23/2019..... | 5.20.....        | 99,705.....                        |                                              | 165,000.....                |
| 7000237783..... | WATERFORD.....        | MI..... |           | 10/23/2019..... | 5.20.....        | 50,526.....                        |                                              | 101,549.....                |
| 7000240963..... | EUREKA.....           | IL..... |           | 10/23/2019..... | 5.20.....        | 84,675.....                        |                                              | 85,000.....                 |
| 7000244001..... | COLUMBUS.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 144,042.....                       |                                              | 149,000.....                |
| 7000243950..... | SUFFOLK.....          | VA..... |           | 10/23/2019..... | 5.20.....        | 50,753.....                        |                                              | 197,192.....                |
| 7000242280..... | DENTON.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 169,473.....                       |                                              | 181,389.....                |
| 7000242951..... | GONZALES.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 146,480.....                       |                                              | 182,000.....                |
| 7000238313..... | COTTONDALE.....       | AL..... |           | 10/23/2019..... | 5.20.....        | 115,575.....                       |                                              | 185,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000241621..... | ROCKFORD.....       | IL..... |           | 10/23/2019..... | 5.20.....        | 119,088.....                       |                                              | 176,173.....                |
| 7000244000..... | SAVANNAH.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 153,450.....                       |                                              | 160,000.....                |
| 7000239166..... | SEARCY.....         | AR..... |           | 10/23/2019..... | 5.20.....        | 76,935.....                        |                                              | 115,000.....                |
| 7000244666..... | RIVERVIEW.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 83,018.....                        |                                              | 195,000.....                |
| 7000240209..... | BARNEY.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 198,697.....                       |                                              | 169,000.....                |
| 7000238783..... | BUNKIE.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 45,414.....                        |                                              | 33,000.....                 |
| 7000240485..... | DOUGLAS.....        | AZ..... |           | 10/23/2019..... | 5.20.....        | 141,768.....                       |                                              | 155,000.....                |
| 7000238497..... | KALISPELL.....      | MT..... |           | 10/23/2019..... | 5.20.....        | 171,236.....                       |                                              | 225,000.....                |
| 7000238640..... | LEXINGTON.....      | SC..... |           | 10/23/2019..... | 5.20.....        | 108,778.....                       |                                              | 139,000.....                |
| 7000237504..... | EL PASO.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 91,022.....                        |                                              | 133,000.....                |
| 7000237499..... | COFFEE SPRINGS..... | AL..... |           | 10/23/2019..... | 5.20.....        | 96,191.....                        |                                              | 129,111.....                |
| 7000241622..... | WOODRIDGE.....      | IL..... |           | 10/23/2019..... | 5.20.....        | 87,375.....                        |                                              | 123,000.....                |
| 7000249185..... | RADCLIFF.....       | KY..... |           | 10/23/2019..... | 5.20.....        | 99,981.....                        |                                              | 140,000.....                |
| 7000243620..... | GWYNN.....          | VA..... |           | 10/23/2019..... | 5.20.....        | 137,144.....                       |                                              | 205,000.....                |
| 7000240484..... | SALINEVILLE.....    | OH..... |           | 10/23/2019..... | 5.20.....        | 56,226.....                        |                                              | 83,000.....                 |
| 7000238834..... | HANNA CITY.....     | IL..... |           | 10/23/2019..... | 5.20.....        | 104,708.....                       |                                              | 97,500.....                 |
| 7000238501..... | WEBSTER CITY.....   | IA..... |           | 10/23/2019..... | 5.20.....        | 48,808.....                        |                                              | 75,000.....                 |
| 7000241147..... | KILLEN.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 98,011.....                        |                                              | 100,000.....                |
| 7000241623..... | MCHENRY.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 54,833.....                        |                                              | 76,400.....                 |
| 7000241091..... | VICKSBURG.....      | MS..... |           | 10/23/2019..... | 5.20.....        | 115,725.....                       |                                              | 130,000.....                |
| 7000239502..... | DAYTON.....         | NV..... |           | 10/23/2019..... | 5.20.....        | 145,055.....                       |                                              | 349,000.....                |
| 7000242285..... | CLARKSVILLE.....    | TN..... |           | 10/23/2019..... | 5.20.....        | 58,562.....                        |                                              | 40,000.....                 |
| 7000244005..... | FREDERICKSBUR.....  | VA..... |           | 10/23/2019..... | 5.20.....        | 170,698.....                       |                                              | 235,000.....                |
| 7000240344..... | MILWAUKEE.....      | WI..... |           | 10/23/2019..... | 5.20.....        | 97,271.....                        |                                              | 137,828.....                |
| 7000244338..... | CENTERVILLE.....    | OH..... |           | 10/23/2019..... | 5.20.....        | 159,137.....                       |                                              | 205,000.....                |
| 7000243953..... | MONTGOMERY.....     | AL..... |           | 10/23/2019..... | 5.20.....        | 29,739.....                        |                                              | 37,000.....                 |
| 7000238503..... | RADFORD.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 76,804.....                        |                                              | 82,000.....                 |
| 7000237505..... | BEREA.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 85,010.....                        |                                              | 108,830.....                |
| 7000243339..... | FERNDALE.....       | WA..... |           | 10/23/2019..... | 5.20.....        | 168,754.....                       |                                              | 313,000.....                |
| 7000241093..... | ERWIN.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 224,434.....                       |                                              | 245,000.....                |
| 7000237837..... | OLEAN.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 46,204.....                        |                                              | 60,000.....                 |
| 7000239500..... | COLLINSVILLE.....   | OK..... |           | 10/23/2019..... | 5.20.....        | 82,009.....                        |                                              | 125,000.....                |
| 7000240481..... | ATLANTIC.....       | IA..... |           | 10/23/2019..... | 5.20.....        | 71,087.....                        |                                              | 70,332.....                 |
| 7000249044..... | LUSBY.....          | MD..... |           | 10/23/2019..... | 5.20.....        | 153,331.....                       |                                              | 230,000.....                |
| 7000242818..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 101,531.....                       |                                              | 130,000.....                |
| 7000240199..... | BRONX.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 359,192.....                       |                                              | 428,114.....                |
| 7000244479..... | FRANKLIN.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 33,986.....                        |                                              | 63,000.....                 |
| 7000237597..... | FAYETTEVILLE.....   | NC..... |           | 10/23/2019..... | 5.20.....        | 159,812.....                       |                                              | 200,831.....                |
| 7000242914..... | GONZALES.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 135,934.....                       |                                              | 175,000.....                |
| 7000242764..... | UNION CITY.....     | MI..... |           | 10/23/2019..... | 5.20.....        | 45,941.....                        |                                              | 80,000.....                 |
| 7000241100..... | GREEN RIVER.....    | WY..... |           | 10/23/2019..... | 5.20.....        | 195,560.....                       |                                              | 225,000.....                |
| 7000239601..... | HOPKINTON.....      | NH..... |           | 10/23/2019..... | 5.20.....        | 182,946.....                       |                                              | 230,000.....                |
| 7000239263..... | TRAVERSE CITY.....  | MI..... |           | 10/23/2019..... | 5.20.....        | 116,768.....                       |                                              | 176,000.....                |
| 7000238457..... | BEAUFORT.....       | SC..... |           | 10/23/2019..... | 5.20.....        | 149,748.....                       |                                              | 230,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location           |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|--------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                  | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City               | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000243761..... | BLYTHEWOOD.....    | SC..... |           | 10/23/2019..... | 5.20.....        | 135,262.....                       |                                              | 160,680.....                |
| 7000243623..... | CINCINNATI.....    | OH..... |           | 10/23/2019..... | 5.20.....        | 66,029.....                        |                                              | 80,945.....                 |
| 7000238071..... | PONTOTOC.....      | MS..... |           | 10/23/2019..... | 5.20.....        | 120,957.....                       |                                              | 151,000.....                |
| 7000237882..... | WHITE HOUSE.....   | TN..... |           | 10/23/2019..... | 5.20.....        | 120,143.....                       |                                              | 213,000.....                |
| 7000240534..... | BEAVER DAM.....    | WI..... |           | 10/23/2019..... | 5.20.....        | 77,481.....                        |                                              | 57,000.....                 |
| 7000237881..... | BONNEY LAKE.....   | WA..... |           | 10/23/2019..... | 5.20.....        | 280,262.....                       |                                              | 445,000.....                |
| 7000242766..... | OXFORD.....        | MS..... |           | 10/23/2019..... | 5.20.....        | 83,317.....                        |                                              | 150,000.....                |
| 7000238264..... | GRANGER.....       | WA..... |           | 10/23/2019..... | 5.20.....        | 121,631.....                       |                                              | 185,000.....                |
| 7000243100..... | DOVER.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 140,395.....                       |                                              | 160,000.....                |
| 7000238787..... | LYONS.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 55,259.....                        |                                              | 70,000.....                 |
| 7000239591..... | LAKE CHARLES.....  | LA..... |           | 10/23/2019..... | 5.20.....        | 60,854.....                        |                                              | 87,000.....                 |
| 7000243095..... | SALEM.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 77,801.....                        |                                              | 100,000.....                |
| 7000240389..... | MADISON.....       | WV..... |           | 10/23/2019..... | 5.20.....        | 118,116.....                       |                                              | 163,354.....                |
| 7000238931..... | WASCO.....         | CA..... |           | 10/23/2019..... | 5.20.....        | 131,491.....                       |                                              | 212,000.....                |
| 7000239315..... | COLUMBUS.....      | MS..... |           | 10/23/2019..... | 5.20.....        | 58,844.....                        |                                              | 60,000.....                 |
| 7000242096..... | COHOES.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 95,244.....                        |                                              | 126,051.....                |
| 7000241380..... | NORRISTOWN.....    | PA..... |           | 10/23/2019..... | 5.20.....        | 206,432.....                       |                                              | 289,942.....                |
| 7000239453..... | ABILENE.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 176,641.....                       |                                              | 218,397.....                |
| 7000243094..... | LANDER.....        | WY..... |           | 10/23/2019..... | 5.20.....        | 166,080.....                       |                                              | 185,000.....                |
| 7000238120..... | TUCSON.....        | AZ..... |           | 10/23/2019..... | 5.20.....        | 122,144.....                       |                                              | 198,000.....                |
| 7000242097..... | GRAND PRAIRIE..... | TX..... |           | 10/23/2019..... | 5.20.....        | 451,030.....                       |                                              | 535,000.....                |
| 7000238314..... | NORTH AUGUSTA..... | SC..... |           | 10/23/2019..... | 5.20.....        | 151,001.....                       |                                              | 175,000.....                |
| 7000241105..... | SAINT CHARLES..... | MI..... |           | 10/23/2019..... | 5.20.....        | 46,406.....                        |                                              | 98,000.....                 |
| 7000243103..... | CLINTON.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 160,798.....                       |                                              | 192,500.....                |
| 7000243589..... | CALEDONIA.....     | NY..... |           | 10/23/2019..... | 5.20.....        | 81,440.....                        |                                              | 83,500.....                 |
| 7000242914..... | GONZALES.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 146,207.....                       |                                              | 175,000.....                |
| 7000242381..... | HOUSTON.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 163,091.....                       |                                              | 167,698.....                |
| 7000241050..... | MAGNOLIA.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 156,988.....                       |                                              | 210,000.....                |
| 7000239314..... | LULING.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 133,501.....                       |                                              | 125,000.....                |
| 7000242104..... | GLEN ALLEN.....    | VA..... |           | 10/23/2019..... | 5.20.....        | 230,653.....                       |                                              | 254,331.....                |
| 7000238649..... | SNYDER.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 34,349.....                        |                                              | 124,000.....                |
| 7000239590..... | HERNANDO.....      | MS..... |           | 10/23/2019..... | 5.20.....        | 167,137.....                       |                                              | 180,450.....                |
| 7000239452..... | MIDWAY.....        | KY..... |           | 10/23/2019..... | 5.20.....        | 128,875.....                       |                                              | 139,428.....                |
| 7000239578..... | EUREKA.....        | MO..... |           | 10/23/2019..... | 5.20.....        | 159,750.....                       |                                              | 275,000.....                |
| 7000243230..... | HALE CENTER.....   | TX..... |           | 10/23/2019..... | 5.20.....        | 62,555.....                        |                                              | 65,000.....                 |
| 7000243896..... | CINCINNATI.....    | OH..... |           | 10/23/2019..... | 5.20.....        | 105,299.....                       |                                              | 135,000.....                |
| 7000237724..... | DELANSON.....      | NY..... |           | 10/23/2019..... | 5.20.....        | 160,690.....                       |                                              | 184,874.....                |
| 7000242898..... | DIXFIELD.....      | ME..... |           | 10/23/2019..... | 5.20.....        | 66,554.....                        |                                              | 90,000.....                 |
| 7000239917..... | MURFREESBORO.....  | TN..... |           | 10/23/2019..... | 5.20.....        | 99,705.....                        |                                              | 220,000.....                |
| 7000237385..... | LAREDO.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 53,694.....                        |                                              | 61,343.....                 |
| 7000239722..... | HAUGHTON.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 116,944.....                       |                                              | 138,000.....                |
| 7000239861..... | UNIONTOWN.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 166,242.....                       |                                              | 210,000.....                |
| 7000243086..... | MURPHY.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 94,624.....                        |                                              | 88,500.....                 |
| 7000242428..... | SAN JACINTO.....   | CA..... |           | 10/23/2019..... | 5.20.....        | 164,150.....                       |                                              | 127,313.....                |
| 7000240902..... | RIVERDALE.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 104,498.....                       |                                              | 152,348.....                |

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000239914..... | TEHACHAPI.....      | CA..... |           | 10/23/2019..... | 5.20.....        | 114,968.....                       |                                              | 225,000.....                |
| 7000239105..... | NEWBURGH.....       | NY..... |           | 10/23/2019..... | 5.20.....        | 189,282.....                       |                                              | 190,658.....                |
| 7000240231..... | BONITA SPRINGS..... | FL..... |           | 10/23/2019..... | 5.20.....        | 334,053.....                       |                                              | 360,000.....                |
| 7000243231..... | MEDON.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 57,386.....                        |                                              | 100,000.....                |
| 7000242372..... | MERRITT.....        | MI..... |           | 10/23/2019..... | 5.20.....        | 91,717.....                        |                                              | 93,163.....                 |
| 7000238247..... | YOUNGSVILLE.....    | LA..... |           | 10/23/2019..... | 5.20.....        | 149,566.....                       |                                              | 170,000.....                |
| 7000242710..... | ASHEVILLE.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 54,953.....                        |                                              | 180,000.....                |
| 7000238242..... | WEST YARMOUTH.....  | MA..... |           | 10/23/2019..... | 5.20.....        | 168,818.....                       |                                              | 285,000.....                |
| 7000239436..... | VILLA RICA.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 59,012.....                        |                                              | 132,000.....                |
| 7000239912..... | PINSON.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 78,005.....                        |                                              | 120,000.....                |
| 7000238098..... | CLIO.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 108,895.....                       |                                              | 145,000.....                |
| 7000244088..... | YUKON.....          | OK..... |           | 10/23/2019..... | 5.20.....        | 83,226.....                        |                                              | 91,943.....                 |
| 7000241043..... | COVINGTON.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 170,748.....                       |                                              | 183,000.....                |
| 7000237576..... | TULSA.....          | OK..... |           | 10/23/2019..... | 5.20.....        | 82,891.....                        |                                              | 81,448.....                 |
| 7000242712..... | BLACKFOOT.....      | ID..... |           | 10/23/2019..... | 5.20.....        | 101,205.....                       |                                              | 165,000.....                |
| 7000241853..... | RAEFORD.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 225,969.....                       |                                              | 230,000.....                |
| 7000242907..... | BURLINGTON.....     | NJ..... |           | 10/23/2019..... | 5.20.....        | 165,967.....                       |                                              | 129,000.....                |
| 7000239913..... | WEST FORK.....      | AR..... |           | 10/23/2019..... | 5.20.....        | 114,382.....                       |                                              | 159,000.....                |
| 7000239575..... | RANSON.....         | WV..... |           | 10/23/2019..... | 5.20.....        | 103,086.....                       |                                              | 125,000.....                |
| 7000237381..... | HOPE MILLS.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 146,841.....                       |                                              | 183,141.....                |
| 7000239628..... | DILLWYN.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 83,889.....                        |                                              | 130,000.....                |
| 7000242181..... | SALEM.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 201,676.....                       |                                              | 255,000.....                |
| 7000242043..... | LAKE VILLA.....     | IL..... |           | 10/23/2019..... | 5.20.....        | 175,883.....                       |                                              | 120,000.....                |
| 7000237917..... | CHRISTIANSBURG..... | VA..... |           | 10/23/2019..... | 5.20.....        | 152,090.....                       |                                              | 187,406.....                |
| 7000242990..... | MACOMB.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 63,552.....                        |                                              | 78,000.....                 |
| 7000238720..... | TYLERTOWN.....      | MS..... |           | 10/23/2019..... | 5.20.....        | 63,619.....                        |                                              | 85,000.....                 |
| 7000243180..... | LAJOSE.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 54,861.....                        |                                              | 70,000.....                 |
| 7000243851..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 161,404.....                       |                                              | 210,000.....                |
| 7000239572..... | BIRMINGHAM.....     | AL..... |           | 10/23/2019..... | 5.20.....        | 120,400.....                       |                                              | 82,000.....                 |
| 7000239101..... | HUMBLE.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 126,121.....                       |                                              | 225,000.....                |
| 7000242237..... | BILOXI.....         | MS..... |           | 10/23/2019..... | 5.20.....        | 175,897.....                       |                                              | 215,000.....                |
| 7000238243..... | SHAFTER.....        | CA..... |           | 10/23/2019..... | 5.20.....        | 263,845.....                       |                                              | 315,000.....                |
| 7000242853..... | SHREVEPORT.....     | LA..... |           | 10/23/2019..... | 5.20.....        | 92,526.....                        |                                              | 128,000.....                |
| 7000242044..... | ELMONT.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 423,308.....                       |                                              | 571,632.....                |
| 7000237439..... | TAYLOR.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 114,088.....                       |                                              | 159,951.....                |
| 7000241660..... | BARBERTON.....      | OH..... |           | 10/23/2019..... | 5.20.....        | 63,926.....                        |                                              | 88,258.....                 |
| 7000239868..... | DANVILLE.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 134,638.....                       |                                              | 185,000.....                |
| 7000244237..... | TOMS RIVER.....     | NJ..... |           | 10/23/2019..... | 5.20.....        | 98,918.....                        |                                              | 231,963.....                |
| 7000241047..... | MONROE.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 137,878.....                       |                                              | 200,000.....                |
| 7000244180..... | RICHMOND.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 106,395.....                       |                                              | 154,282.....                |
| 7000243239..... | ISANTI.....         | MN..... |           | 10/23/2019..... | 5.20.....        | 154,109.....                       |                                              | 232,000.....                |
| 7000239203..... | SIDNEY.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 46,152.....                        |                                              | 65,000.....                 |
| 7000242855..... | GLENPOOL.....       | OK..... |           | 10/23/2019..... | 5.20.....        | 116,588.....                       |                                              | 135,000.....                |
| 7000238059..... | DAYTON.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 89,177.....                        |                                              | 125,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000242660..... | VINE GROVE.....       | KY..... |           | 10/23/2019..... | 5.20.....        | 217,517.....                       |                                              | 265,000.....                |
| 7000243660..... | HOPE MILLS.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 120,014.....                       |                                              | 125,000.....                |
| 7000240275..... | GRETNA.....           | LA..... |           | 10/23/2019..... | 5.20.....        | 144,162.....                       |                                              | 148,260.....                |
| 7000237484..... | PLEASANT HOPE.....    | MO..... |           | 10/23/2019..... | 5.20.....        | 111,929.....                       |                                              | 158,000.....                |
| 7000238343..... | WAIANAE.....          | HI..... |           | 10/23/2019..... | 5.20.....        | 250,501.....                       |                                              | 520,000.....                |
| 7000241525..... | SPRING.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 79,017.....                        |                                              | 147,673.....                |
| 7000238010..... | WABASH.....           | IN..... |           | 10/23/2019..... | 5.20.....        | 59,208.....                        |                                              | 80,000.....                 |
| 7000241664..... | BLACKSTONE.....       | MA..... |           | 10/23/2019..... | 5.20.....        | 185,681.....                       |                                              | 250,000.....                |
| 7000244238..... | HARRISBURG.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 34,326.....                        |                                              | 52,581.....                 |
| 7000249083..... | LA MARQUE.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 138,449.....                       |                                              | 170,000.....                |
| 7000238675..... | AMHERST.....          | VA..... |           | 10/23/2019..... | 5.20.....        | 59,641.....                        |                                              | 100,000.....                |
| 7000238342..... | CLIO.....             | MI..... |           | 10/23/2019..... | 5.20.....        | 77,608.....                        |                                              | 180,000.....                |
| 7000241859..... | COLORADO SPRINGS..... | CO..... |           | 10/23/2019..... | 5.20.....        | 178,418.....                       |                                              | 278,000.....                |
| 7000238056..... | CALLAHAN.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 136,037.....                       |                                              | 210,000.....                |
| 7000241998..... | CHICAGO.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 341,346.....                       |                                              | 320,008.....                |
| 7000237672..... | BEDFORD.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 146,544.....                       |                                              | 230,000.....                |
| 7000237867..... | LAINGSBURG.....       | MI..... |           | 10/23/2019..... | 5.20.....        | 95,643.....                        |                                              | 100,000.....                |
| 7000242663..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 171,926.....                       |                                              | 311,619.....                |
| 7000242330..... | MIDWAY PARK.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 119,612.....                       |                                              | 90,000.....                 |
| 7000243663..... | TULSA.....            | OK..... |           | 10/23/2019..... | 5.20.....        | 59,478.....                        |                                              | 116,841.....                |
| 7000240272..... | PHILADELPHIA.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 73,242.....                        |                                              | 160,000.....                |
| 7000241528..... | HASLET.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 150,010.....                       |                                              | 263,000.....                |
| 7000243047..... | KISSIMMEE.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 181,116.....                       |                                              | 235,000.....                |
| 7000241472..... | NEW BRAUNFELS.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 12,587.....                        |                                              | 195,000.....                |
| 7000238054..... | MARTINSBURG.....      | WV..... |           | 10/23/2019..... | 5.20.....        | 130,548.....                       |                                              | 170,000.....                |
| 7000240327..... | LYNBROOK.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 309,731.....                       |                                              | 489,833.....                |
| 7000244048..... | KILLEEN.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 112,364.....                       |                                              | 120,000.....                |
| 7000240465..... | LAKE CITY.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 65,600.....                        |                                              | 75,000.....                 |
| 7000244187..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 123,502.....                       |                                              | 165,610.....                |
| 7000244524..... | HIGHLAND.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 103,129.....                       |                                              | 100,000.....                |
| 7000242665..... | FORT MILL.....        | SC..... |           | 10/23/2019..... | 5.20.....        | 134,605.....                       |                                              | 224,000.....                |
| 7000243665..... | KLAMATH FALLS.....    | OR..... |           | 10/23/2019..... | 5.20.....        | 105,204.....                       |                                              | 132,224.....                |
| 7000243332..... | AUSTIN.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 146,409.....                       |                                              | 150,000.....                |
| 7000238728..... | NEWBURGH.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 145,314.....                       |                                              | 169,900.....                |
| 7000239919..... | HAINES CITY.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 115,237.....                       |                                              | 210,000.....                |
| 7000239724..... | FERRIDAY.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 60,331.....                        |                                              | 50,000.....                 |
| 7000238671..... | BYRAM.....            | MS..... |           | 10/23/2019..... | 5.20.....        | 86,647.....                        |                                              | 121,000.....                |
| 7000244523..... | TOLLESON.....         | AZ..... |           | 10/23/2019..... | 5.20.....        | 69,986.....                        |                                              | 189,000.....                |
| 7000242666..... | JACKSON.....          | MS..... |           | 10/23/2019..... | 5.20.....        | 129,516.....                       |                                              | 160,135.....                |
| 7000239630..... | BRYANT.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 117,373.....                       |                                              | 130,000.....                |
| 7000240337..... | NEW HAVEN.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 46,188.....                        |                                              | 73,532.....                 |
| 7000244513..... | WINTERPORT.....       | ME..... |           | 10/23/2019..... | 5.20.....        | 138,739.....                       |                                              | 145,000.....                |
| 7000238154..... | STREATOR.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 26,264.....                        |                                              | 18,000.....                 |
| 7000240669..... | VAN BUREN.....        | AR..... |           | 10/23/2019..... | 5.20.....        | 68,529.....                        |                                              | 72,000.....                 |
| 7000244369..... | AUBURN.....           | CA..... |           | 10/23/2019..... | 5.20.....        | 77,508.....                        |                                              | 325,500.....                |



SCHEDULE B - PART 2

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

| 1               | Location                  |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                         | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                      | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000244707..... | TOBYHANNA.....            | PA..... |           | 10/23/2019..... | 5.20.....        | 79,061.....                        |                                              | 109,856.....                |
| 7000239410..... | STATEN ISLAND.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 366,857.....                       |                                              | 673,036.....                |
| 7000243515..... | PLEASANT GROVE.....       | AL..... |           | 10/23/2019..... | 5.20.....        | 69,051.....                        |                                              | 70,000.....                 |
| 7000239485..... | CHESTER.....              | VA..... |           | 10/23/2019..... | 5.20.....        | 333,109.....                       |                                              | 396,581.....                |
| 7000240950..... | FAYETTEVILLE.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 30,231.....                        |                                              | 48,500.....                 |
| 7000242324..... | BIRMINGHAM.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 227,154.....                       |                                              | 169,000.....                |
| 7000241659..... | BETHLEHEM.....            | PA..... |           | 10/23/2019..... | 5.20.....        | 425,061.....                       |                                              | 370,000.....                |
| 7000237968..... | NANJEMOY.....             | MD..... |           | 10/23/2019..... | 5.20.....        | 157,208.....                       |                                              | 260,000.....                |
| 7000241802..... | BATON ROUGE.....          | LA..... |           | 10/23/2019..... | 5.20.....        | 185,207.....                       |                                              | 240,000.....                |
| 7000239347..... | HOWELL.....               | NJ..... |           | 10/23/2019..... | 5.20.....        | 308,506.....                       |                                              | 335,000.....                |
| 7000239153..... | BOLIVAR.....              | TN..... |           | 10/23/2019..... | 5.20.....        | 50,259.....                        |                                              | 68,900.....                 |
| 7000239486..... | COLUMBUS.....             | GA..... |           | 10/23/2019..... | 5.20.....        | 70,223.....                        |                                              | 83,291.....                 |
| 7000239962..... | BRAWLEY.....              | CA..... |           | 10/23/2019..... | 5.20.....        | 60,121.....                        |                                              | 155,000.....                |
| 7000243322..... | PLAINFIELD.....           | CT..... |           | 10/23/2019..... | 5.20.....        | 112,209.....                       |                                              | 180,000.....                |
| 7000238156..... | SHELBY.....               | OH..... |           | 10/23/2019..... | 5.20.....        | 77,427.....                        |                                              | 82,000.....                 |
| 7000238632..... | CHESTER.....              | WV..... |           | 10/23/2019..... | 5.20.....        | 64,115.....                        |                                              | 22,000.....                 |
| 7000238294..... | VANCE.....                | AL..... |           | 10/23/2019..... | 5.20.....        | 101,749.....                       |                                              | 132,000.....                |
| 7000240001..... | BROWNWOOD.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 80,564.....                        |                                              | 110,000.....                |
| 7000238822..... | VILLA RICA.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 138,648.....                       |                                              | 160,000.....                |
| 7000238151..... | TORNADO.....              | WV..... |           | 10/23/2019..... | 5.20.....        | 112,277.....                       |                                              | 125,000.....                |
| 7000249173..... | GLENDIVE.....             | MT..... |           | 10/23/2019..... | 5.20.....        | 142,298.....                       |                                              | 176,480.....                |
| 7000237486..... | BRANDON.....              | MS..... |           | 10/23/2019..... | 5.20.....        | 147,803.....                       |                                              | 185,953.....                |
| 7000240999..... | THE COLONY.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 148,809.....                       |                                              | 220,000.....                |
| 7000240471..... | GOSHEN.....               | IN..... |           | 10/23/2019..... | 5.20.....        | 160,274.....                       |                                              | 280,000.....                |
| 7000239960..... | SANDUSKY.....             | OH..... |           | 10/23/2019..... | 5.20.....        | 86,629.....                        |                                              | 110,000.....                |
| 7000239151..... | ALEX CITY.....            | AL..... |           | 10/23/2019..... | 5.20.....        | 45,887.....                        |                                              | 67,000.....                 |
| 7000240527..... | WACO.....                 | TX..... |           | 10/23/2019..... | 5.20.....        | 134,884.....                       |                                              | 200,000.....                |
| 7000238962..... | STREATOR.....             | IL..... |           | 10/23/2019..... | 5.20.....        | 51,952.....                        |                                              | 70,000.....                 |
| 7000243519..... | FINCASTLE.....            | VA..... |           | 10/23/2019..... | 5.20.....        | 128,536.....                       |                                              | 135,000.....                |
| 7000242465..... | SNELLVILLE.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 117,634.....                       |                                              | 130,327.....                |
| 7000239679..... | RICHMOND.....             | TX..... |           | 10/23/2019..... | 5.20.....        | 179,914.....                       |                                              | 245,000.....                |
| 7000244322..... | AUGUSTA.....              | GA..... |           | 10/23/2019..... | 5.20.....        | 81,236.....                        |                                              | 96,451.....                 |
| 7000242803..... | WHITE SULPHUR SPRING..... | WV..... |           | 10/23/2019..... | 5.20.....        | 59,301.....                        |                                              | 40,000.....                 |
| 7000238344..... | LAWRENCEVILLE.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 190,214.....                       |                                              | 254,000.....                |
| 7000243803..... | BROKEN ARROW.....         | OK..... |           | 10/23/2019..... | 5.20.....        | 109,352.....                       |                                              | 165,227.....                |
| 7000240859..... | CHARLES TOWN.....         | WV..... |           | 10/23/2019..... | 5.20.....        | 190,705.....                       |                                              | 310,000.....                |
| 7000242134..... | VIRGINIA BEACH.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 139,623.....                       |                                              | 343,000.....                |
| 7000241945..... | CONWAY.....               | SC..... |           | 10/23/2019..... | 5.20.....        | 199,231.....                       |                                              | 346,185.....                |
| 7000242135..... | VIRGINIA BEACH.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 219,240.....                       |                                              | 230,000.....                |
| 7000244463..... | ALBUQUERQUE.....          | NM..... |           | 10/23/2019..... | 5.20.....        | 167,556.....                       |                                              | 202,116.....                |
| 7000239676..... | FLORENCE.....             | SC..... |           | 10/23/2019..... | 5.20.....        | 110,938.....                       |                                              | 125,000.....                |
| 7000238960..... | MERIDIAN.....             | MS..... |           | 10/23/2019..... | 5.20.....        | 136,521.....                       |                                              | 155,000.....                |
| 7000238290..... | DEARBORN.....             | MO..... |           | 10/23/2019..... | 5.20.....        | 57,128.....                        |                                              | 88,500.....                 |
| 7000238679..... | HARLINGEN.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 96,952.....                        |                                              | 85,000.....                 |

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Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000243132..... | KEWANEE.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 61,016.....                        |                                              | 65,000.....                 |
| 7000242274..... | FAYETTEVILLE.....   | NC..... |           | 10/23/2019..... | 5.20.....        | 121,567.....                       |                                              | 80,000.....                 |
| 7000244466..... | KITTANNING.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 110,599.....                       |                                              | 120,000.....                |
| 7000239920..... | BOLIVAR.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 105,691.....                       |                                              | 95,000.....                 |
| 7000241081..... | DANBURY.....        | NH..... |           | 10/23/2019..... | 5.20.....        | 130,339.....                       |                                              | 215,000.....                |
| 7000243273..... | CARENCRO.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 69,441.....                        |                                              | 95,000.....                 |
| 7000239639..... | AUBREY.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 132,505.....                       |                                              | 225,000.....                |
| 7000243468..... | GERING.....         | NE..... |           | 10/23/2019..... | 5.20.....        | 99,978.....                        |                                              | 130,000.....                |
| 7000241138..... | WEST LAFAYETTE..... | OH..... |           | 10/23/2019..... | 5.20.....        | 164,540.....                       |                                              | 210,000.....                |
| 7000240047..... | JACKSONVILLE.....   | NC..... |           | 10/23/2019..... | 5.20.....        | 105,719.....                       |                                              | 123,900.....                |
| 7000240856..... | PALMDALE.....       | CA..... |           | 10/23/2019..... | 5.20.....        | 83,492.....                        |                                              | 179,610.....                |
| 7000242613..... | MIDWAY.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 138,915.....                       |                                              | 226,794.....                |
| 7000239778..... | BOAZ.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 44,064.....                        |                                              | 77,000.....                 |
| 7000238923..... | ROSENBERG.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 111,066.....                       |                                              | 187,000.....                |
| 7000243328..... | MACON.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 160,166.....                       |                                              | 150,000.....                |
| 7000239921..... | WHITE HOUSE.....    | TN..... |           | 10/23/2019..... | 5.20.....        | 86,138.....                        |                                              | 180,000.....                |
| 7000243272..... | POST FALLS.....     | ID..... |           | 10/23/2019..... | 5.20.....        | 124,253.....                       |                                              | 215,000.....                |
| 7000244326..... | CLARKSVILLE.....    | TN..... |           | 10/23/2019..... | 5.20.....        | 147,863.....                       |                                              | 166,821.....                |
| 7000239584..... | RIO RICO.....       | AZ..... |           | 10/23/2019..... | 5.20.....        | 119,608.....                       |                                              | 220,000.....                |
| 7000243467..... | SYLVA.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 69,579.....                        |                                              | 110,000.....                |
| 7000241892..... | JENNINGS.....       | MO..... |           | 10/23/2019..... | 5.20.....        | 142,906.....                       |                                              | 127,442.....                |
| 7000238585..... | CRESTVIEW.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 65,857.....                        |                                              | 75,000.....                 |
| 7000243274..... | DINUBA.....         | CA..... |           | 10/23/2019..... | 5.20.....        | 159,510.....                       |                                              | 265,000.....                |
| 7000238779..... | STRASBURG.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 137,928.....                       |                                              | 160,000.....                |
| 7000242420..... | THOMSON.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 80,981.....                        |                                              | 116,887.....                |
| 7000240715..... | MEMPHIS.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 93,571.....                        |                                              | 125,000.....                |
| 7000237586..... | CARROLLTON.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 208,580.....                       |                                              | 262,044.....                |
| 7000240853..... | BROWNSVILLE.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 65,646.....                        |                                              | 92,000.....                 |
| 7000242274..... | FAYETTEVILLE.....   | NC..... |           | 10/23/2019..... | 5.20.....        | 93,824.....                        |                                              | 80,000.....                 |
| 7000240044..... | SUMMERVILLE.....    | GA..... |           | 10/23/2019..... | 5.20.....        | 112,694.....                       |                                              | 115,000.....                |
| 7000241423..... | RIVERDALE.....      | MD..... |           | 10/23/2019..... | 5.20.....        | 88,385.....                        |                                              | 315,000.....                |
| 7000243420..... | SABATTUS.....       | ME..... |           | 10/23/2019..... | 5.20.....        | 22,451.....                        |                                              | 138,000.....                |
| 7000241756..... | CHICAGO.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 128,500.....                       |                                              | 172,313.....                |
| 7000242616..... | OKLAHOMA CITY.....  | OK..... |           | 10/23/2019..... | 5.20.....        | 73,371.....                        |                                              | 119,904.....                |
| 7000239158..... | CAREY.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 47,285.....                        |                                              | 50,000.....                 |
| 7000237443..... | CROSBY.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 65,457.....                        |                                              | 119,143.....                |
| 7000239829..... | WINDER.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 117,249.....                       |                                              | 195,000.....                |
| 7000243277..... | PLUMAS LAKE.....    | CA..... |           | 10/23/2019..... | 5.20.....        | 181,943.....                       |                                              | 350,000.....                |
| 7000241894..... | SAINT CHARLES.....  | MI..... |           | 10/23/2019..... | 5.20.....        | 121,566.....                       |                                              | 177,384.....                |
| 7000241562..... | BOLINGBROOK.....    | IL..... |           | 10/23/2019..... | 5.20.....        | 272,012.....                       |                                              | 361,536.....                |
| 7000240181..... | NORFOLK.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 182,535.....                       |                                              | 260,000.....                |
| 7000243083..... | CHALMETTE.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 96,354.....                        |                                              | 139,500.....                |
| 7000240990..... | RIVERVIEW.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 165,341.....                       |                                              | 270,000.....                |
| 7000244612..... | TUCSON.....         | AZ..... |           | 10/23/2019..... | 5.20.....        | 95,383.....                        |                                              | 148,333.....                |
| 7000242279..... | KILLEEN.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 61,208.....                        |                                              | 70,677.....                 |

SCHEDULE B - PART 2

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

| 1               | Location             |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                    | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                 | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000241619..... | WEST BRANCH.....     | MI..... |           | 10/23/2019..... | 5.20.....        | 77,406.....                        |                                              | 106,667.....                |
| 7000237969..... | FERNDALE.....        | WA..... |           | 10/23/2019..... | 5.20.....        | 151,255.....                       |                                              | 275,000.....                |
| 7000238296..... | ROEBUCK.....         | SC..... |           | 10/23/2019..... | 5.20.....        | 117,789.....                       |                                              | 169,000.....                |
| 7000238638..... | BARDSTOWN.....       | KY..... |           | 10/23/2019..... | 5.20.....        | 66,678.....                        |                                              | 75,000.....                 |
| 7000243279..... | DENHAM SPRINGS.....  | LA..... |           | 10/23/2019..... | 5.20.....        | 119,658.....                       |                                              | 150,000.....                |
| 7000241087..... | DEMOREST.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 86,414.....                        |                                              | 155,000.....                |
| 7000238967..... | OAKFIELD.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 72,306.....                        |                                              | 114,000.....                |
| 7000242562..... | PORTAGE.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 79,938.....                        |                                              | 128,873.....                |
| 7000239633..... | STEDMAN.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 123,940.....                       |                                              | 140,000.....                |
| 7000241564..... | BEECH CREEK.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 100,125.....                       |                                              | 115,000.....                |
| 7000240041..... | GONZALES.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 139,807.....                       |                                              | 185,000.....                |
| 7000240235..... | SAINT AUGUSTINE..... | FL..... |           | 10/23/2019..... | 5.20.....        | 222,361.....                       |                                              | 275,000.....                |
| 7000242087..... | ATHOL.....           | MA..... |           | 10/23/2019..... | 5.20.....        | 77,719.....                        |                                              | 130,000.....                |
| 7000243560..... | TRAVELERS REST.....  | SC..... |           | 10/23/2019..... | 5.20.....        | 81,108.....                        |                                              | 135,000.....                |
| 7000244276..... | WOODBIDGE.....       | NJ..... |           | 10/23/2019..... | 5.20.....        | 164,350.....                       |                                              | 191,000.....                |
| 7000244604..... | DAYTON.....          | NV..... |           | 10/23/2019..... | 5.20.....        | 205,395.....                       |                                              | 410,000.....                |
| 7000244074..... | BETHLEHEM.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 215,111.....                       |                                              | 242,794.....                |
| 7000249125..... | HOMESTEAD.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 238,237.....                       |                                              | 350,000.....                |
| 7000244559..... | HAMMONTON.....       | NJ..... |           | 10/23/2019..... | 5.20.....        | 331,635.....                       |                                              | 338,016.....                |
| 7000242931..... | ARLINGTON.....       | WA..... |           | 10/23/2019..... | 5.20.....        | 339,596.....                       |                                              | 518,000.....                |
| 7000249163..... | PERTH AMBOY.....     | NJ..... |           | 10/23/2019..... | 5.20.....        | 209,986.....                       |                                              | 229,226.....                |
| 7000243070..... | ROUNDUP.....         | MT..... |           | 10/23/2019..... | 5.20.....        | 222,754.....                       |                                              | 215,000.....                |
| 7000244457..... | LAS VEGAS.....       | NV..... |           | 10/23/2019..... | 5.20.....        | 266,809.....                       |                                              | 394,397.....                |
| 7000243740..... | HUTTO.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 205,218.....                       |                                              | 285,000.....                |
| 7000241756..... | CHICAGO.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 340,686.....                       |                                              | 172,313.....                |
| 7000244492..... | BLUE SPRINGS.....    | MO..... |           | 10/23/2019..... | 5.20.....        | 203,291.....                       |                                              | 270,000.....                |
| 7000249054..... | BATON ROUGE.....     | LA..... |           | 10/23/2019..... | 5.20.....        | 258,943.....                       |                                              | 219,000.....                |
| 7000243825..... | QUAKERTOWN.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 229,508.....                       |                                              | 350,000.....                |
| 7000244485..... | UPPER MARLBORO.....  | MD..... |           | 10/23/2019..... | 5.20.....        | 392,784.....                       |                                              | 455,449.....                |
| 7000243632..... | QUEENS VILLAGE.....  | NY..... |           | 10/23/2019..... | 5.20.....        | 297,182.....                       |                                              | 348,282.....                |
| 7000242771..... | WALKER.....          | LA..... |           | 10/23/2019..... | 5.20.....        | 231,528.....                       |                                              | 249,000.....                |
| 7000243770..... | SAVANNAH.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 395,306.....                       |                                              | 360,000.....                |
| 7000244018..... | PEARLAND.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 223,385.....                       |                                              | 270,000.....                |
| 7000244297..... | WESTPORT.....        | MA..... |           | 10/23/2019..... | 5.20.....        | 286,761.....                       |                                              | 297,531.....                |
| 7000243636..... | NORFOLK.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 373,059.....                       |                                              | 350,000.....                |
| 7000243778..... | BALTIMORE.....       | MD..... |           | 10/23/2019..... | 5.20.....        | 229,524.....                       |                                              | 255,764.....                |
| 7000244584..... | JOHNSTON.....        | RI..... |           | 10/23/2019..... | 5.20.....        | 245,864.....                       |                                              | 269,000.....                |
| 7000244105..... | PAWTUCKET.....       | RI..... |           | 10/23/2019..... | 5.20.....        | 262,222.....                       |                                              | 265,029.....                |
| 7000244386..... | SULTAN.....          | WA..... |           | 10/23/2019..... | 5.20.....        | 301,755.....                       |                                              | 340,000.....                |
| 7000244532..... | BROOKLYN.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 402,523.....                       |                                              | 436,201.....                |
| 7000244729..... | SUFFOLK.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 344,524.....                       |                                              | 368,000.....                |
| 7000241203..... | HAMPTON.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 479,849.....                       |                                              | 255,000.....                |
| 7000242953..... | OLIVE BRANCH.....    | MS..... |           | 10/23/2019..... | 5.20.....        | 219,254.....                       |                                              | 310,000.....                |
| 7000243813..... | CHICAGO.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 297,416.....                       |                                              | 270,000.....                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1                                                                                                                                                 | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|---------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                                                                                                                                                   | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number                                                                                                                                       | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000243955.....                                                                                                                                   | CANTON.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 210,944.....                       |                                              | 180,530.....                |
| 7000243762.....                                                                                                                                   | HUMBLE.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 235,836.....                       |                                              | 262,000.....                |
| 7000249188.....                                                                                                                                   | RED BANK.....         | NJ..... |           | 10/23/2019..... | 5.20.....        | 327,075.....                       |                                              | 420,000.....                |
| 7000243758.....                                                                                                                                   | POOLER.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 205,919.....                       |                                              | 260,000.....                |
| 7000243850.....                                                                                                                                   | WILLIAMSBURG.....     | VA..... |           | 10/23/2019..... | 5.20.....        | 297,131.....                       |                                              | 310,000.....                |
| 7000243995.....                                                                                                                                   | CONWAY.....           | SC..... |           | 10/23/2019..... | 5.20.....        | 182,758.....                       |                                              | 245,000.....                |
| 7000243994.....                                                                                                                                   | PENSACOLA.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 238,424.....                       |                                              | 195,000.....                |
| 7000244038.....                                                                                                                                   | COLLEGE PARK.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 217,414.....                       |                                              | 180,000.....                |
| 7000249170.....                                                                                                                                   | WASHINGTON.....       | DC..... |           | 10/23/2019..... | 5.20.....        | 223,547.....                       |                                              | 341,063.....                |
| 7000242891.....                                                                                                                                   | GONZALES.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 207,925.....                       |                                              | 260,000.....                |
| 7000244613.....                                                                                                                                   | CHATHAM.....          | NJ..... |           | 10/23/2019..... | 5.20.....        | 292,803.....                       |                                              | 394,690.....                |
| 7000244136.....                                                                                                                                   | UNION BEACH.....      | NJ..... |           | 10/23/2019..... | 5.20.....        | 332,638.....                       |                                              | 222,000.....                |
| 7000244277.....                                                                                                                                   | GORHAM.....           | ME..... |           | 10/23/2019..... | 5.20.....        | 204,672.....                       |                                              | 150,000.....                |
| 7000241963.....                                                                                                                                   | CHICAGO.....          | IL..... |           | 10/23/2019..... | 5.25.....        | 198,631.....                       |                                              | 128,910.....                |
| 7000237460.....                                                                                                                                   | JACKSONVILLE.....     | FL..... |           | 10/23/2019..... | 5.65.....        | 134,841.....                       |                                              | 145,000.....                |
| 7000249170.....                                                                                                                                   | WASHINGTON.....       | DC..... |           | 10/23/2019..... | 5.61.....        | 378,333.....                       |                                              | 341,063.....                |
| 7000244457.....                                                                                                                                   | LAS VEGAS.....        | NV..... |           | 10/23/2019..... | 5.42.....        | 245,672.....                       |                                              | 394,397.....                |
| 7000244457.....                                                                                                                                   | LAS VEGAS.....        | NV..... |           | 10/23/2019..... | 5.07.....        | 385,149.....                       |                                              | 394,397.....                |
| 7000244554.....                                                                                                                                   | NORTH LAS VEGAS.....  | NV..... |           | 10/23/2019..... | 5.75.....        | 177,222.....                       |                                              | 177,133.....                |
| 7000242017.....                                                                                                                                   | MIAMI.....            | FL..... |           | 10/23/2019..... | 5.17.....        | 307,197.....                       |                                              | 315,000.....                |
| 7000239479.....                                                                                                                                   | CHICAGO.....          | IL..... |           | 10/23/2019..... | 5.60.....        | 346,371.....                       |                                              | 162,923.....                |
| 7000244457.....                                                                                                                                   | LAS VEGAS.....        | NV..... |           | 10/23/2019..... | 4.67.....        | 125,149.....                       |                                              | 394,397.....                |
| 7000244457.....                                                                                                                                   | LAS VEGAS.....        | NV..... |           | 10/23/2019..... | 5.18.....        | 168,351.....                       |                                              | 394,397.....                |
| 7000239479.....                                                                                                                                   | CHICAGO.....          | IL..... |           | 10/23/2019..... | 5.48.....        | 304,136.....                       |                                              | 162,923.....                |
| 7000244457.....                                                                                                                                   | LAS VEGAS.....        | NV..... |           | 10/23/2019..... | 5.32.....        | 290,377.....                       |                                              | 394,397.....                |
| 7000244180.....                                                                                                                                   | RICHMOND.....         | VA..... |           | 10/23/2019..... | 4.32.....        | 285,831.....                       |                                              | 154,282.....                |
| 1899999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - Insured or Guaranteed..... |                       |         |           |                 |                  | 120,784,219.....                   | 0.....                                       | 160,421,849.....            |
| 2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure.....                                                 |                       |         |           |                 |                  | 120,784,219.....                   | 0.....                                       | 160,421,849.....            |
| Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed                                                           |                       |         |           |                 |                  |                                    |                                              |                             |
| 7000239898.....                                                                                                                                   | COLUMBUS.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 85,487.....                        |                                              | 160,000.....                |
| 7000244410.....                                                                                                                                   | NEWTON.....           | IA..... |           | 10/23/2019..... | 5.20.....        | 51,857.....                        |                                              | 78,000.....                 |
| 7000237568.....                                                                                                                                   | ATLANTA.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 43,193.....                        |                                              | 110,000.....                |
| 7000239565.....                                                                                                                                   | HOT SPRINGS.....      | AR..... |           | 10/23/2019..... | 5.20.....        | 116,884.....                       |                                              | 145,000.....                |
| 7000243939.....                                                                                                                                   | COLUMBUS.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 94,752.....                        |                                              | 113,469.....                |
| 7000237373.....                                                                                                                                   | CANAL WINCHESTER..... | OH..... |           | 10/23/2019..... | 5.20.....        | 86,784.....                        |                                              | 146,102.....                |
| 7000244605.....                                                                                                                                   | LOCUST GROVE.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 92,078.....                        |                                              | 215,000.....                |
| 7000244267.....                                                                                                                                   | RICHMOND.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 91,120.....                        |                                              | 148,162.....                |
| 7000242413.....                                                                                                                                   | MACON.....            | GA..... |           | 10/23/2019..... | 5.20.....        | 39,511.....                        |                                              | 65,390.....                 |
| 7000238899.....                                                                                                                                   | MORTON.....           | MS..... |           | 10/23/2019..... | 5.20.....        | 79,435.....                        |                                              | 110,000.....                |
| 7000239371.....                                                                                                                                   | MIRAMAR.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 60,939.....                        |                                              | 200,000.....                |
| 7000237711.....                                                                                                                                   | BILLINGS.....         | MT..... |           | 10/23/2019..... | 5.20.....        | 87,088.....                        |                                              | 158,583.....                |
| 7000243607.....                                                                                                                                   | WILDERSVILLE.....     | TN..... |           | 10/23/2019..... | 5.20.....        | 84,491.....                        |                                              | 110,000.....                |
| 7000243269.....                                                                                                                                   | WHITE.....            | GA..... |           | 10/23/2019..... | 5.20.....        | 62,118.....                        |                                              | 175,000.....                |
| 7000240553.....                                                                                                                                   | OWASSO.....           | OK..... |           | 10/23/2019..... | 5.20.....        | 135,039.....                       |                                              | 162,000.....                |
| 7000239428.....                                                                                                                                   | AIRMONT.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 392,073.....                       |                                              | 461,314.....                |

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SCHEDULE B - PART 2

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

| 1               | Location           |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|--------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                  | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City               | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000239566..... | DECATUR.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 106,273.....                       |                                              | 120,000.....                |
| 7000241078..... | BROWNSVILLE.....   | TN..... |           | 10/23/2019..... | 5.20.....        | 62,584.....                        |                                              | 60,000.....                 |
| 7000241416..... | NASHVILLE.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 67,516.....                        |                                              | 112,604.....                |
| 7000239710..... | ORTING.....        | WA..... |           | 10/23/2019..... | 5.20.....        | 167,490.....                       |                                              | 332,000.....                |
| 7000242608..... | EL PASO.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 104,463.....                       |                                              | 153,344.....                |
| 7000241554..... | WINNSBORO.....     | SC..... |           | 10/23/2019..... | 5.20.....        | 95,855.....                        |                                              | 132,205.....                |
| 7000244071..... | SHERIDAN.....      | AR..... |           | 10/23/2019..... | 5.20.....        | 114,070.....                       |                                              | 154,124.....                |
| 7000241693..... | COLUMBIA.....      | NJ..... |           | 10/23/2019..... | 5.20.....        | 138,029.....                       |                                              | 219,465.....                |
| 7000244745..... | DECATUR.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 75,628.....                        |                                              | 118,322.....                |
| 7000240885..... | MOBILE.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 51,758.....                        |                                              | 102,283.....                |
| 7000244269..... | MOODY.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 79,763.....                        |                                              | 111,136.....                |
| 7000237990..... | WHITEHALL.....     | AR..... |           | 10/23/2019..... | 5.20.....        | 55,709.....                        |                                              | 85,000.....                 |
| 7000237375..... | WOODSTOCK.....     | IL..... |           | 10/23/2019..... | 5.20.....        | 48,567.....                        |                                              | 73,212.....                 |
| 7000240690..... | FOWLER.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 84,234.....                        |                                              | 130,000.....                |
| 7000242691..... | FORT WORTH.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 226,270.....                       |                                              | 275,321.....                |
| 7000238568..... | ALEXANDRIA.....    | LA..... |           | 10/23/2019..... | 5.20.....        | 63,571.....                        |                                              | 105,000.....                |
| 7000242609..... | CHARLOTTE.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 67,174.....                        |                                              | 123,211.....                |
| 7000237713..... | RALEIGH.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 211,408.....                       |                                              | 308,815.....                |
| 7000238711..... | HARRISON.....      | OH..... |           | 10/23/2019..... | 5.20.....        | 88,907.....                        |                                              | 80,000.....                 |
| 7000242220..... | GETTYSBURG.....    | PA..... |           | 10/23/2019..... | 5.20.....        | 52,966.....                        |                                              | 155,000.....                |
| 7000242416..... | PLAINVIEW.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 71,341.....                        |                                              | 112,815.....                |
| 7000241556..... | NORRISTOWN.....    | PA..... |           | 10/23/2019..... | 5.20.....        | 122,365.....                       |                                              | 174,698.....                |
| 7000244129..... | BALTIMORE.....     | MD..... |           | 10/23/2019..... | 5.20.....        | 182,323.....                       |                                              | 161,273.....                |
| 7000243746..... | VALE.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 85,219.....                        |                                              | 98,775.....                 |
| 7000237850..... | MCMINNVILLE.....   | TN..... |           | 10/23/2019..... | 5.20.....        | 54,989.....                        |                                              | 122,000.....                |
| 7000240269..... | THORNTON.....      | CO..... |           | 10/23/2019..... | 5.20.....        | 284,589.....                       |                                              | 315,000.....                |
| 7000239426..... | APISON.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 148,572.....                       |                                              | 224,794.....                |
| 7000242221..... | RISING SUN.....    | MD..... |           | 10/23/2019..... | 5.20.....        | 108,478.....                       |                                              | 181,511.....                |
| 7000241418..... | LAKELAND.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 54,251.....                        |                                              | 140,000.....                |
| 7000238372..... | INDIANAPOLIS.....  | IN..... |           | 10/23/2019..... | 5.20.....        | 79,124.....                        |                                              | 136,500.....                |
| 7000240883..... | GRAYSON.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 143,848.....                       |                                              | 152,555.....                |
| 7000237569..... | MERIDEN.....       | CT..... |           | 10/23/2019..... | 5.20.....        | 95,357.....                        |                                              | 171,884.....                |
| 7000238757..... | HAMPSTEAD.....     | NH..... |           | 10/23/2019..... | 5.20.....        | 395,080.....                       |                                              | 280,000.....                |
| 7000243554..... | MIDDLEBURG.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 149,956.....                       |                                              | 185,000.....                |
| 7000238424..... | HOUSTON.....       | AR..... |           | 10/23/2019..... | 5.20.....        | 68,114.....                        |                                              | 93,000.....                 |
| 7000241557..... | ELGIN.....         | SC..... |           | 10/23/2019..... | 5.20.....        | 149,839.....                       |                                              | 139,000.....                |
| 7000244609..... | VALLEY CENTER..... | KS..... |           | 10/23/2019..... | 5.20.....        | 101,215.....                       |                                              | 148,990.....                |
| 7000244076..... | MARTINSVILLE.....  | IN..... |           | 10/23/2019..... | 5.20.....        | 134,752.....                       |                                              | 186,718.....                |
| 7000242361..... | CHICAGO.....       | IL..... |           | 10/23/2019..... | 5.20.....        | 11,996.....                        |                                              | 238,557.....                |
| 7000241700..... | SANTA CLARITA..... | CA..... |           | 10/23/2019..... | 5.20.....        | 278,138.....                       |                                              | 569,537.....                |
| 7000244220..... | OLD HICKORY.....   | TN..... |           | 10/23/2019..... | 5.20.....        | 80,573.....                        |                                              | 180,000.....                |
| 7000243416..... | MULLINS.....       | SC..... |           | 10/23/2019..... | 5.20.....        | 71,144.....                        |                                              | 26,000.....                 |
| 7000241695..... | HUDSON.....        | IA..... |           | 10/23/2019..... | 5.20.....        | 106,594.....                       |                                              | 128,750.....                |
| 7000237426..... | MAUMEE.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 110,666.....                       |                                              | 149,988.....                |

SCHEDULE B - PART 2

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

| 1               | Location                  |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                         | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                      | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000242222..... | NEW OXFORD.....           | PA..... |           | 10/23/2019..... | 5.20.....        | 112,736.....                       |                                              | 153,721.....                |
| 7000237758..... | CHERRY HILL TOWNSHIP..... | NJ..... |           | 10/23/2019..... | 5.20.....        | 284,839.....                       |                                              | 248,802.....                |
| 7000242360..... | CLOVER.....               | SC..... |           | 10/23/2019..... | 5.20.....        | 85,845.....                        |                                              | 107,009.....                |
| 7000238901..... | BROWNSVILLE.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 103,257.....                       |                                              | 114,000.....                |
| 7000240882..... | DECATUR.....              | GA..... |           | 10/23/2019..... | 5.20.....        | 83,793.....                        |                                              | 128,947.....                |
| 7000240094..... | HOUSTON.....              | TX..... |           | 10/23/2019..... | 5.20.....        | 111,167.....                       |                                              | 168,000.....                |
| 7000244414..... | KNIGHTSTOWN.....          | IN..... |           | 10/23/2019..... | 5.20.....        | 91,644.....                        |                                              | 115,000.....                |
| 7000241419..... | MEMPHIS.....              | TN..... |           | 10/23/2019..... | 5.20.....        | 54,100.....                        |                                              | 62,450.....                 |
| 7000239085..... | KELLER.....               | TX..... |           | 10/23/2019..... | 5.20.....        | 205,799.....                       |                                              | 346,744.....                |
| 7000238085..... | SHERIDAN.....             | AR..... |           | 10/23/2019..... | 5.20.....        | 84,010.....                        |                                              | 99,000.....                 |
| 7000239562..... | SEVIERVILLE.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 109,084.....                       |                                              | 130,000.....                |
| 7000244075..... | ORLANDO.....              | FL..... |           | 10/23/2019..... | 5.20.....        | 153,069.....                       |                                              | 235,000.....                |
| 7000242418..... | STEDMAN.....              | NC..... |           | 10/23/2019..... | 5.20.....        | 56,483.....                        |                                              | 73,074.....                 |
| 7000242362..... | OWENSBORO.....            | KY..... |           | 10/23/2019..... | 5.20.....        | 78,473.....                        |                                              | 101,425.....                |
| 7000237563..... | SPRING HILL.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 143,432.....                       |                                              | 170,000.....                |
| 7000240410..... | NEWARK.....               | DE..... |           | 10/23/2019..... | 5.20.....        | 30,973.....                        |                                              | 137,620.....                |
| 7000242223..... | COLUMBIA.....             | SC..... |           | 10/23/2019..... | 5.20.....        | 88,404.....                        |                                              | 96,206.....                 |
| 7000244551..... | HARRINGTON.....           | DE..... |           | 10/23/2019..... | 5.20.....        | 174,805.....                       |                                              | 230,000.....                |
| 7000243748..... | PORT ORANGE.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 157,560.....                       |                                              | 230,000.....                |
| 7000240881..... | DECATUR.....              | GA..... |           | 10/23/2019..... | 5.20.....        | 165,734.....                       |                                              | 178,697.....                |
| 7000237619..... | LITTLE ROCK.....          | AR..... |           | 10/23/2019..... | 5.20.....        | 95,986.....                        |                                              | 107,566.....                |
| 7000244746..... | UPPER DARBY.....          | PA..... |           | 10/23/2019..... | 5.20.....        | 35,315.....                        |                                              | 112,876.....                |
| 7000242556..... | SUMMERTOWN.....           | TN..... |           | 10/23/2019..... | 5.20.....        | 92,154.....                        |                                              | 117,635.....                |
| 7000237371..... | HOUSTON.....              | TX..... |           | 10/23/2019..... | 5.20.....        | 118,426.....                       |                                              | 162,338.....                |
| 7000237904..... | ATHOL.....                | MA..... |           | 10/23/2019..... | 5.20.....        | 170,595.....                       |                                              | 310,000.....                |
| 7000237899..... | SANFORD.....              | NC..... |           | 10/23/2019..... | 5.20.....        | 146,079.....                       |                                              | 205,000.....                |
| 7000238426..... | PINEVILLE.....            | LA..... |           | 10/23/2019..... | 5.20.....        | 127,656.....                       |                                              | 205,000.....                |
| 7000243418..... | WOLCOTT.....              | IN..... |           | 10/23/2019..... | 5.20.....        | 99,355.....                        |                                              | 89,000.....                 |
| 7000239615..... | TERRY.....                | MS..... |           | 10/23/2019..... | 5.20.....        | 84,409.....                        |                                              | 117,000.....                |
| 7000241697..... | BELLEVILLE.....           | NJ..... |           | 10/23/2019..... | 5.20.....        | 213,057.....                       |                                              | 261,413.....                |
| 7000238088..... | SCARBOROUGH.....          | ME..... |           | 10/23/2019..... | 5.20.....        | 185,565.....                       |                                              | 220,000.....                |
| 7000242030..... | WILLIAMSBURG.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 115,341.....                       |                                              | 157,545.....                |
| 7000240599..... | WEBSTER.....              | WI..... |           | 10/23/2019..... | 5.20.....        | 92,178.....                        |                                              | 120,000.....                |
| 7000239277..... | FRANKLIN.....             | KY..... |           | 10/23/2019..... | 5.20.....        | 80,403.....                        |                                              | 90,000.....                 |
| 7000242557..... | ROMULUS.....              | MI..... |           | 10/23/2019..... | 5.20.....        | 176,284.....                       |                                              | 179,936.....                |
| 7000241170..... | LARWILL.....              | IN..... |           | 10/23/2019..... | 5.20.....        | 177,578.....                       |                                              | 110,000.....                |
| 7000244416..... | COLUMBUS.....             | GA..... |           | 10/23/2019..... | 5.20.....        | 65,251.....                        |                                              | 100,009.....                |
| 7000239421..... | FORT WAYNE.....           | IN..... |           | 10/23/2019..... | 5.20.....        | 92,273.....                        |                                              | 111,058.....                |
| 7000244749..... | MEMPHIS.....              | TN..... |           | 10/23/2019..... | 5.20.....        | 114,650.....                       |                                              | 152,142.....                |
| 7000243700..... | WINSTON SALEM.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 80,702.....                        |                                              | 126,236.....                |
| 7000238758..... | MONROE.....               | WA..... |           | 10/23/2019..... | 5.20.....        | 216,861.....                       |                                              | 500,000.....                |
| 7000237370..... | LOUISVILLE.....           | KY..... |           | 10/23/2019..... | 5.20.....        | 60,375.....                        |                                              | 99,597.....                 |
| 7000240936..... | ORLANDO.....              | FL..... |           | 10/23/2019..... | 5.20.....        | 64,366.....                        |                                              | 145,000.....                |
| 7000242225..... | LEWISTON.....             | ME..... |           | 10/23/2019..... | 5.20.....        | 22,207.....                        |                                              | 101,462.....                |
| 7000240264..... | DAYTON.....               | TN..... |           | 10/23/2019..... | 5.20.....        | 190,464.....                       |                                              | 75,000.....                 |

SCHEDULE B - PART 2

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

| 1               | Location                  |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                         | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                      | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000238230..... | SALEM.....                | OR..... |           | 10/23/2019..... | 5.20.....        | 135,041.....                       |                                              | 190,000.....                |
| 7000242364..... | SELBYVILLE.....           | DE..... |           | 10/23/2019..... | 5.20.....        | 152,253.....                       |                                              | 173,892.....                |
| 7000239084..... | OCALA.....                | FL..... |           | 10/23/2019..... | 5.20.....        | 69,769.....                        |                                              | 160,000.....                |
| 7000242225..... | LEWISTON.....             | ME..... |           | 10/23/2019..... | 5.20.....        | 64,364.....                        |                                              | 101,462.....                |
| 7000239560..... | ORAN.....                 | MO..... |           | 10/23/2019..... | 5.20.....        | 76,607.....                        |                                              | 70,000.....                 |
| 7000243694..... | JACKSON.....              | MS..... |           | 10/23/2019..... | 5.20.....        | 95,489.....                        |                                              | 138,292.....                |
| 7000244700..... | INDIANAPOLIS.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 95,724.....                        |                                              | 133,192.....                |
| 7000242032..... | HUNTSVILLE.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 70,967.....                        |                                              | 65,000.....                 |
| 7000239522..... | NATCHEZ.....              | MS..... |           | 10/23/2019..... | 5.20.....        | 124,686.....                       |                                              | 130,000.....                |
| 7000239855..... | BEDFORD.....              | VA..... |           | 10/23/2019..... | 5.20.....        | 126,863.....                       |                                              | 165,000.....                |
| 7000239046..... | LAREDO.....               | TX..... |           | 10/23/2019..... | 5.20.....        | 149,378.....                       |                                              | 166,249.....                |
| 7000238718..... | SPRING HILL.....          | KS..... |           | 10/23/2019..... | 5.20.....        | 137,565.....                       |                                              | 240,000.....                |
| 7000240740..... | VILONIA.....              | AR..... |           | 10/23/2019..... | 5.20.....        | 102,750.....                       |                                              | 145,000.....                |
| 7000237330..... | PITTSBURGH.....           | PA..... |           | 10/23/2019..... | 5.20.....        | 46,968.....                        |                                              | 74,870.....                 |
| 7000242227..... | MIDWEST CITY.....         | OK..... |           | 10/23/2019..... | 5.20.....        | 85,974.....                        |                                              | 121,469.....                |
| 7000240264..... | DAYTON.....               | OH..... |           | 10/23/2019..... | 5.20.....        | 74,130.....                        |                                              | 75,000.....                 |
| 7000238856..... | ST MARTINVILLE.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 137,061.....                       |                                              | 150,000.....                |
| 7000243031..... | DENHAM SPRINGS.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 183,905.....                       |                                              | 196,000.....                |
| 7000243702..... | CHATTANOOGA.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 88,918.....                        |                                              | 109,885.....                |
| 7000243697..... | RAYMONDVILLE.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 44,960.....                        |                                              | 77,141.....                 |
| 7000240125..... | MILWAUKEE.....            | WI..... |           | 10/23/2019..... | 5.20.....        | 139,754.....                       |                                              | 232,549.....                |
| 7000239842..... | GONZALES.....             | LA..... |           | 10/23/2019..... | 5.20.....        | 150,843.....                       |                                              | 145,000.....                |
| 7000240458..... | ROCKWELL.....             | NC..... |           | 10/23/2019..... | 5.20.....        | 91,949.....                        |                                              | 130,000.....                |
| 7000239379..... | NEPTUNE TWP.....          | NJ..... |           | 10/23/2019..... | 5.20.....        | 124,706.....                       |                                              | 165,000.....                |
| 7000237525..... | SAINT LOUIS.....          | MO..... |           | 10/23/2019..... | 5.20.....        | 45,024.....                        |                                              | 66,120.....                 |
| 7000240934..... | CHICAGO.....              | IL..... |           | 10/23/2019..... | 5.20.....        | 30,366.....                        |                                              | 150,000.....                |
| 7000239047..... | COTTAGE GROVE.....        | MN..... |           | 10/23/2019..... | 5.20.....        | 230,462.....                       |                                              | 333,806.....                |
| 7000238717..... | ZEBULON.....              | NC..... |           | 10/23/2019..... | 5.20.....        | 203,444.....                       |                                              | 205,000.....                |
| 7000238379..... | BALDWYN.....              | MS..... |           | 10/23/2019..... | 5.20.....        | 52,098.....                        |                                              | 35,000.....                 |
| 7000238522..... | MOUNT MORRIS.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 69,175.....                        |                                              | 110,000.....                |
| 7000239662..... | BASTROP.....              | LA..... |           | 10/23/2019..... | 5.20.....        | 52,686.....                        |                                              | 22,000.....                 |
| 7000242980..... | HAHIRA.....               | GA..... |           | 10/23/2019..... | 5.20.....        | 157,925.....                       |                                              | 155,000.....                |
| 7000243701..... | HOUSTON.....              | TX..... |           | 10/23/2019..... | 5.20.....        | 115,267.....                       |                                              | 151,999.....                |
| 7000240319..... | AUBURN.....               | WA..... |           | 10/23/2019..... | 5.20.....        | 196,227.....                       |                                              | 357,796.....                |
| 7000249128..... | COLUMBUS.....             | OH..... |           | 10/23/2019..... | 5.20.....        | 46,713.....                        |                                              | 65,081.....                 |
| 7000237662..... | LA HABRA.....             | CA..... |           | 10/23/2019..... | 5.20.....        | 154,925.....                       |                                              | 267,783.....                |
| 7000241983..... | PHOENIX.....              | AZ..... |           | 10/23/2019..... | 5.20.....        | 442,614.....                       |                                              | 600,000.....                |
| 7000242367..... | MANAKIN SABOT.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 105,330.....                       |                                              | 166,201.....                |
| 7000244226..... | DETROIT.....              | MI..... |           | 10/23/2019..... | 5.20.....        | 170,723.....                       |                                              | 163,629.....                |
| 7000244031..... | KANNAPOLIS.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 64,830.....                        |                                              | 98,102.....                 |
| 7000243980..... | EGG HARBOAR TOWNSHIP..... | NJ..... |           | 10/23/2019..... | 5.20.....        | 74,964.....                        |                                              | 68,605.....                 |
| 7000237471..... | RALEIGH.....              | NC..... |           | 10/23/2019..... | 5.20.....        | 105,532.....                       |                                              | 176,087.....                |
| 7000237665..... | NEW HOPE.....             | MN..... |           | 10/23/2019..... | 5.20.....        | 177,969.....                       |                                              | 239,209.....                |
| 7000243704..... | LUBBOCK.....              | TX..... |           | 10/23/2019..... | 5.20.....        | 89,632.....                        |                                              | 110,230.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000243699..... | WINSTON SALEM.....    | NC..... |           | 10/23/2019..... | 5.20.....        | 71,564.....                        |                                              | 140,843.....                |
| 7000242843..... | WEST END.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 124,439.....                       |                                              | 169,000.....                |
| 7000238663..... | MCCOMB.....           | MS..... |           | 10/23/2019..... | 5.20.....        | 67,663.....                        |                                              | 50,000.....                 |
| 7000240932..... | RALEIGH.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 85,515.....                        |                                              | 124,535.....                |
| 7000239183..... | HEYBURN.....          | ID..... |           | 10/23/2019..... | 5.20.....        | 69,012.....                        |                                              | 51,759.....                 |
| 7000242368..... | DOBSON.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 84,701.....                        |                                              | 112,101.....                |
| 7000238994..... | BREAUX BRIDGE.....    | LA..... |           | 10/23/2019..... | 5.20.....        | 109,010.....                       |                                              | 142,000.....                |
| 7000241651..... | GRAND LEDGE.....      | MI..... |           | 10/23/2019..... | 5.20.....        | 179,951.....                       |                                              | 227,772.....                |
| 7000237664..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 118,861.....                       |                                              | 192,183.....                |
| 7000242173..... | WHITE HALL.....       | AR..... |           | 10/23/2019..... | 5.20.....        | 107,716.....                       |                                              | 151,212.....                |
| 7000241708..... | COLUMBUS.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 65,966.....                        |                                              | 89,213.....                 |
| 7000242982..... | ABBEVILLE.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 143,597.....                       |                                              | 148,100.....                |
| 7000238714..... | ROYAL PALM BEACH..... | FL..... |           | 10/23/2019..... | 5.20.....        | 133,112.....                       |                                              | 265,000.....                |
| 7000241514..... | HOUSTON.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 198,498.....                       |                                              | 236,312.....                |
| 7000242369..... | BRENTWOOD.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 308,772.....                       |                                              | 320,889.....                |
| 7000241652..... | SAGINAW.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 154,251.....                       |                                              | 155,000.....                |
| 7000238991..... | GOODRICH.....         | MI..... |           | 10/23/2019..... | 5.20.....        | 56,976.....                        |                                              | 165,000.....                |
| 7000244172..... | FRESNO.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 177,234.....                       |                                              | 195,000.....                |
| 7000237377..... | HAMDEN.....           | CT..... |           | 10/23/2019..... | 5.20.....        | 158,070.....                       |                                              | 196,765.....                |
| 7000237378..... | LUBBOCK.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 87,165.....                        |                                              | 124,330.....                |
| 7000241791..... | TOTOWA.....           | NJ..... |           | 10/23/2019..... | 5.20.....        | 555,263.....                       |                                              | 665,000.....                |
| 7000242174..... | BOYNTON BEACH.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 245,890.....                       |                                              | 450,000.....                |
| 7000241038..... | MT HOLLY.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 214,214.....                       |                                              | 228,000.....                |
| 7000242650..... | FOUNTAIN INN.....     | SC..... |           | 10/23/2019..... | 5.20.....        | 160,061.....                       |                                              | 193,164.....                |
| 7000238237..... | MARICOPA.....         | AZ..... |           | 10/23/2019..... | 5.20.....        | 119,990.....                       |                                              | 210,000.....                |
| 7000240592..... | CORNISH.....          | ME..... |           | 10/23/2019..... | 5.20.....        | 99,053.....                        |                                              | 190,000.....                |
| 7000243983..... | COVINGTON.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 78,641.....                        |                                              | 126,921.....                |
| 7000241709..... | LONG POND.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 87,889.....                        |                                              | 115,073.....                |
| 7000244699..... | CARLYLE.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 50,736.....                        |                                              | 64,386.....                 |
| 7000239042..... | MERRILLVILLE.....     | IN..... |           | 10/23/2019..... | 5.20.....        | 73,627.....                        |                                              | 92,781.....                 |
| 7000241177..... | CLEVELAND.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 99,431.....                        |                                              | 145,000.....                |
| 7000242790..... | NORTH ROSE.....       | NY..... |           | 10/23/2019..... | 5.20.....        | 43,587.....                        |                                              | 69,000.....                 |
| 7000243981..... | DALLAS.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 39,500.....                        |                                              | 1,249,902.....              |
| 7000237520..... | MEMPHIS.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 67,926.....                        |                                              | 81,689.....                 |
| 7000243843..... | MEHERRIN.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 83,682.....                        |                                              | 98,326.....                 |
| 7000237376..... | MILWAUKEE.....        | WI..... |           | 10/23/2019..... | 5.20.....        | 145,370.....                       |                                              | 222,634.....                |
| 7000242246..... | HAMPTON.....          | VA..... |           | 10/23/2019..... | 5.20.....        | 190,529.....                       |                                              | 123,100.....                |
| 7000243705..... | RICHMOND.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 141,559.....                       |                                              | 228,598.....                |
| 7000243229..... | STANFORD.....         | KY..... |           | 10/23/2019..... | 5.20.....        | 55,390.....                        |                                              | 93,000.....                 |
| 7000237498..... | PINE BLUFF.....       | AR..... |           | 10/23/2019..... | 5.20.....        | 121,403.....                       |                                              | 163,844.....                |
| 7000249076..... | FOLEY.....            | AL..... |           | 10/23/2019..... | 5.20.....        | 109,043.....                       |                                              | 155,000.....                |
| 7000239852..... | ROCKY MOUNT.....      | VA..... |           | 10/23/2019..... | 5.20.....        | 149,928.....                       |                                              | 165,000.....                |
| 7000241516..... | HOUSTON.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 56,676.....                        |                                              | 130,310.....                |
| 7000241178..... | WINTERVILLE.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 151,730.....                       |                                              | 215,000.....                |



SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000240647..... | HARTLAND.....       | MI..... |           | 10/23/2019..... | 5.20.....        | 199,002.....                       |                                              | 255,000.....                |
| 7000239429..... | KATY.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 165,117.....                       |                                              | 213,658.....                |
| 7000244650..... | ALEXANDRIA.....     | IN..... |           | 10/23/2019..... | 5.20.....        | 56,268.....                        |                                              | 73,716.....                 |
| 7000238045..... | BRAIDWOOD.....      | IL..... |           | 10/23/2019..... | 5.20.....        | 63,370.....                        |                                              | 115,000.....                |
| 7000241987..... | LAUREL.....         | MD..... |           | 10/23/2019..... | 5.20.....        | 313,482.....                       |                                              | 274,361.....                |
| 7000238907..... | MASON.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 152,357.....                       |                                              | 220,000.....                |
| 7000244035..... | UNION CITY.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 104,138.....                       |                                              | 124,514.....                |
| 7000239040..... | GREENWOOD.....      | IN..... |           | 10/23/2019..... | 5.20.....        | 144,938.....                       |                                              | 196,900.....                |
| 7000242176..... | EASTOVER.....       | SC..... |           | 10/23/2019..... | 5.20.....        | 52,368.....                        |                                              | 50,000.....                 |
| 7000240590..... | HARTWELL.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 83,925.....                        |                                              | 148,000.....                |
| 7000237661..... | KENNER.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 110,079.....                       |                                              | 159,658.....                |
| 7000241460..... | CLARKSDALE.....     | MS..... |           | 10/23/2019..... | 5.20.....        | 44,552.....                        |                                              | 72,592.....                 |
| 7000242038..... | SAINT PAUL.....     | MN..... |           | 10/23/2019..... | 5.20.....        | 149,137.....                       |                                              | 215,028.....                |
| 7000242847..... | OZARK.....          | MO..... |           | 10/23/2019..... | 5.20.....        | 121,625.....                       |                                              | 185,000.....                |
| 7000242987..... | CALHOUN.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 92,745.....                        |                                              | 154,000.....                |
| 7000243036..... | NEW CASTLE.....     | IN..... |           | 10/23/2019..... | 5.20.....        | 73,009.....                        |                                              | 105,000.....                |
| 7000244034..... | CHICAGO.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 65,863.....                        |                                              | 107,174.....                |
| 7000237717..... | WARWICK.....        | RI..... |           | 10/23/2019..... | 5.20.....        | 130,464.....                       |                                              | 182,550.....                |
| 7000240117..... | BEDFORD.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 79,301.....                        |                                              | 63,663.....                 |
| 7000237716..... | PITTSBURGH.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 57,354.....                        |                                              | 70,000.....                 |
| 7000239712..... | BRASELTON.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 126,857.....                       |                                              | 295,000.....                |
| 7000244367..... | HOUMA.....          | LA..... |           | 10/23/2019..... | 5.20.....        | 13,038.....                        |                                              | 125,000.....                |
| 7000239850..... | JASPER.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 54,515.....                        |                                              | 77,500.....                 |
| 7000242039..... | LITTLE ROCK.....    | AR..... |           | 10/23/2019..... | 5.20.....        | 86,231.....                        |                                              | 86,507.....                 |
| 7000242642..... | RICHMOND.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 87,058.....                        |                                              | 140,855.....                |
| 7000243498..... | TENTON.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 87,621.....                        |                                              | 138,000.....                |
| 7000244219..... | KATY.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 133,873.....                       |                                              | 199,078.....                |
| 7000244025..... | RALEIGH.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 80,705.....                        |                                              | 88,429.....                 |
| 7000237477..... | JACKSONVILLE.....   | FL..... |           | 10/23/2019..... | 5.20.....        | 135,180.....                       |                                              | 195,000.....                |
| 7000239004..... | SHERWOOD.....       | AR..... |           | 10/23/2019..... | 5.20.....        | 106,697.....                       |                                              | 134,000.....                |
| 7000244495..... | OMAHA.....          | NE..... |           | 10/23/2019..... | 5.20.....        | 104,405.....                       |                                              | 139,830.....                |
| 7000244500..... | HUDSON.....         | NH..... |           | 10/23/2019..... | 5.20.....        | 124,042.....                       |                                              | 270,000.....                |
| 7000239142..... | PURYEAR.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 48,608.....                        |                                              | 65,000.....                 |
| 7000239475..... | COPIAGUE.....       | NY..... |           | 10/23/2019..... | 5.20.....        | 148,991.....                       |                                              | 187,042.....                |
| 7000238003..... | HEBRON.....         | KY..... |           | 10/23/2019..... | 5.20.....        | 214,403.....                       |                                              | 218,000.....                |
| 7000241806..... | CHARLOTTE.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 88,959.....                        |                                              | 144,898.....                |
| 7000242310..... | CLINTON.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 81,138.....                        |                                              | 90,526.....                 |
| 7000238283..... | FAYETTEVILLE.....   | NC..... |           | 10/23/2019..... | 5.20.....        | 104,836.....                       |                                              | 125,000.....                |
| 7000241784..... | LEVITTOWN.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 205,350.....                       |                                              | 255,605.....                |
| 7000239001..... | RIVERSIDE.....      | OH..... |           | 10/23/2019..... | 5.20.....        | 63,062.....                        |                                              | 85,979.....                 |
| 7000249067..... | FLEETWOOD.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 101,996.....                       |                                              | 180,000.....                |
| 7000242977..... | STONY POINT.....    | NC..... |           | 10/23/2019..... | 5.20.....        | 129,919.....                       |                                              | 175,000.....                |
| 7000237761..... | ERIE.....           | PA..... |           | 10/23/2019..... | 5.20.....        | 75,635.....                        |                                              | 108,176.....                |
| 7000238006..... | NEWBERN.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 79,490.....                        |                                              | 79,000.....                 |
| 7000237622..... | EAST LANSDOWNE..... | PA..... |           | 10/23/2019..... | 5.20.....        | 141,009.....                       |                                              | 139,888.....                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000240179..... | NORTHAMPTON.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 69,904.....                        |                                              | 103,925.....                |
| 7000239334..... | MCKENZIE.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 63,774.....                        |                                              | 70,000.....                 |
| 7000237479..... | BIRMINGHAM.....       | AL..... |           | 10/23/2019..... | 5.20.....        | 51,425.....                        |                                              | 87,029.....                 |
| 7000241646..... | NEW CASTLE.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 174,667.....                       |                                              | 300,000.....                |
| 7000242782..... | LEXINGTON.....        | SC..... |           | 10/23/2019..... | 5.20.....        | 137,798.....                       |                                              | 192,000.....                |
| 7000239473..... | GROVE CITY.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 67,491.....                        |                                              | 86,276.....                 |
| 7000244502..... | BRIDGETON.....        | MO..... |           | 10/23/2019..... | 5.20.....        | 152,427.....                       |                                              | 194,249.....                |
| 7000241785..... | VIRGINIA BEACH.....   | VA..... |           | 10/23/2019..... | 5.20.....        | 121,191.....                       |                                              | 90,893.....                 |
| 7000249066..... | WHITE CITY.....       | OR..... |           | 10/23/2019..... | 5.20.....        | 184,741.....                       |                                              | 250,000.....                |
| 7000239140..... | THOMSON.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 88,894.....                        |                                              | 87,000.....                 |
| 7000240849..... | CORPUS CHRISTI.....   | TX..... |           | 10/23/2019..... | 5.20.....        | 72,410.....                        |                                              | 92,880.....                 |
| 7000238814..... | RANSON.....           | WV..... |           | 10/23/2019..... | 5.20.....        | 123,690.....                       |                                              | 170,000.....                |
| 7000240178..... | WAUPACA.....          | WI..... |           | 10/23/2019..... | 5.20.....        | 105,510.....                       |                                              | 151,323.....                |
| 7000240987..... | CHICAGO.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 181,588.....                       |                                              | 205,000.....                |
| 7000244026..... | BEL AIR.....          | MD..... |           | 10/23/2019..... | 5.20.....        | 152,019.....                       |                                              | 213,000.....                |
| 7000240321..... | SOUTH SAINT PAUL..... | MN..... |           | 10/23/2019..... | 5.20.....        | 251,653.....                       |                                              | 293,410.....                |
| 7000238000..... | DELAND.....           | FL..... |           | 10/23/2019..... | 5.20.....        | 28,783.....                        |                                              | 105,000.....                |
| 7000242590..... | OPELIKA.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 73,670.....                        |                                              | 92,609.....                 |
| 7000243978..... | WILMLINGTON.....      | DE..... |           | 10/23/2019..... | 5.20.....        | 92,395.....                        |                                              | 200,000.....                |
| 7000237335..... | JACKSONVILLE.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 59,611.....                        |                                              | 125,000.....                |
| 7000239527..... | MOODY.....            | AL..... |           | 10/23/2019..... | 5.20.....        | 101,564.....                       |                                              | 150,000.....                |
| 7000239998..... | LINDEN.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 118,079.....                       |                                              | 220,000.....                |
| 7000238527..... | INDEPENDENCE.....     | LA..... |           | 10/23/2019..... | 5.20.....        | 99,285.....                        |                                              | 90,000.....                 |
| 7000240791..... | LYMAN.....            | SC..... |           | 10/23/2019..... | 5.20.....        | 169,202.....                       |                                              | 210,000.....                |
| 7000243784..... | HARVEY.....           | LA..... |           | 10/23/2019..... | 5.20.....        | 93,597.....                        |                                              | 132,876.....                |
| 7000244167..... | ELKHART.....          | IN..... |           | 10/23/2019..... | 5.20.....        | 69,113.....                        |                                              | 116,829.....                |
| 7000242646..... | HUMBLE.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 83,924.....                        |                                              | 129,518.....                |
| 7000237472..... | SYRACUSE.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 66,079.....                        |                                              | 87,360.....                 |
| 7000242453..... | LEBANON.....          | OR..... |           | 10/23/2019..... | 5.20.....        | 166,292.....                       |                                              | 321,195.....                |
| 7000242591..... | TRIANGLE.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 287,266.....                       |                                              | 373,505.....                |
| 7000237666..... | UNIVERSITY PARK.....  | IL..... |           | 10/23/2019..... | 5.20.....        | 74,926.....                        |                                              | 85,459.....                 |
| 7000238859..... | PORT CLINTON.....     | OH..... |           | 10/23/2019..... | 5.20.....        | 78,311.....                        |                                              | 150,000.....                |
| 7000238526..... | CHESTER.....          | SC..... |           | 10/23/2019..... | 5.20.....        | 57,589.....                        |                                              | 70,000.....                 |
| 7000244166..... | CLEVELAND.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 96,508.....                        |                                              | 135,791.....                |
| 7000244504..... | SOUTH RIVER.....      | NJ..... |           | 10/23/2019..... | 5.20.....        | 148,728.....                       |                                              | 365,930.....                |
| 7000239719..... | THEODORE.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 122,829.....                       |                                              | 162,000.....                |
| 7000238002..... | SALISBURY.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 53,164.....                        |                                              | 128,000.....                |
| 7000240846..... | CEDAR HILL.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 101,191.....                       |                                              | 210,000.....                |
| 7000238811..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 154,013.....                       |                                              | 195,000.....                |
| 7000241594..... | SANDUSKY.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 76,747.....                        |                                              | 49,000.....                 |
| 7000241932..... | EAST CHINA.....       | MI..... |           | 10/23/2019..... | 5.20.....        | 121,476.....                       |                                              | 151,195.....                |
| 7000239330..... | LINCOLN.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 153,575.....                       |                                              | 169,000.....                |
| 7000239049..... | CANAL WINCHESTER..... | OH..... |           | 10/23/2019..... | 5.20.....        | 105,254.....                       |                                              | 160,000.....                |
| 7000242593..... | PEARL.....            | MS..... |           | 10/23/2019..... | 5.20.....        | 158,232.....                       |                                              | 216,960.....                |

SCHEDULE B - PART 2

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

| 1               | Location               |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                      | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000237474..... | MADISON.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 192,077.....                       |                                              | 275,997.....                |
| 7000238667..... | VICKSBURG.....         | MS..... |           | 10/23/2019..... | 5.20.....        | 110,177.....                       |                                              | 90,000.....                 |
| 7000242260..... | SAINT MARTINVILLE..... | LA..... |           | 10/23/2019..... | 5.20.....        | 56,113.....                        |                                              | 135,838.....                |
| 7000242788..... | HORIZON CITY.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 61,872.....                        |                                              | 105,000.....                |
| 7000240983..... | WINDSOR MILL.....      | MD..... |           | 10/23/2019..... | 5.20.....        | 142,375.....                       |                                              | 216,187.....                |
| 7000242316..... | HANOVER.....           | VA..... |           | 10/23/2019..... | 5.20.....        | 139,533.....                       |                                              | 141,164.....                |
| 7000244311..... | ALEXANDRIA.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 107,211.....                       |                                              | 115,432.....                |
| 7000241600..... | FAIRHOPE.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 71,478.....                        |                                              | 172,000.....                |
| 7000239626..... | BLACK EARTH.....       | WI..... |           | 10/23/2019..... | 5.20.....        | 102,747.....                       |                                              | 165,000.....                |
| 7000242261..... | SPRING.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 127,928.....                       |                                              | 213,000.....                |
| 7000240368..... | CLOVER.....            | SC..... |           | 10/23/2019..... | 5.20.....        | 96,990.....                        |                                              | 128,037.....                |
| 7000242932..... | WARRENTON.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 94,890.....                        |                                              | 145,000.....                |
| 7000239570..... | LAKELAND.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 126,726.....                       |                                              | 215,000.....                |
| 7000244509..... | RIVERSIDE.....         | NJ..... |           | 10/23/2019..... | 5.20.....        | 119,863.....                       |                                              | 143,877.....                |
| 7000238570..... | AMERICUS.....          | KS..... |           | 10/23/2019..... | 5.20.....        | 80,620.....                        |                                              | 65,000.....                 |
| 7000237767..... | SAHUARITA.....         | AZ..... |           | 10/23/2019..... | 5.20.....        | 121,805.....                       |                                              | 192,670.....                |
| 7000242124..... | OCEANPORT.....         | NJ..... |           | 10/23/2019..... | 5.20.....        | 394,436.....                       |                                              | 369,909.....                |
| 7000241740..... | CLARKSVILLE.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 140,919.....                       |                                              | 182,026.....                |
| 7000242600..... | HOUSTON.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 101,971.....                       |                                              | 169,993.....                |
| 7000242595..... | HOUSTON.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 130,586.....                       |                                              | 159,054.....                |
| 7000239094..... | BEAR.....              | DE..... |           | 10/23/2019..... | 5.20.....        | 214,615.....                       |                                              | 246,476.....                |
| 7000239765..... | LAPLACE.....           | LA..... |           | 10/23/2019..... | 5.20.....        | 167,576.....                       |                                              | 195,000.....                |
| 7000241459..... | LITHONIA.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 96,203.....                        |                                              | 104,515.....                |
| 7000242318..... | RICHTON.....           | MS..... |           | 10/23/2019..... | 5.20.....        | 121,670.....                       |                                              | 156,289.....                |
| 7000243592..... | WAKE FOREST.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 113,485.....                       |                                              | 205,000.....                |
| 7000237571..... | PUTNAM VALLEY.....     | NY..... |           | 10/23/2019..... | 5.20.....        | 276,895.....                       |                                              | 346,519.....                |
| 7000244590..... | SMITHFIELD.....        | RI..... |           | 10/23/2019..... | 5.20.....        | 141,529.....                       |                                              | 202,420.....                |
| 7000240704..... | CALEDONIA.....         | MS..... |           | 10/23/2019..... | 5.20.....        | 95,681.....                        |                                              | 120,000.....                |
| 7000239762..... | FORT MILL.....         | SC..... |           | 10/23/2019..... | 5.20.....        | 116,549.....                       |                                              | 87,412.....                 |
| 7000240171..... | BRANDYWINE.....        | MD..... |           | 10/23/2019..... | 5.20.....        | 308,430.....                       |                                              | 542,453.....                |
| 7000241070..... | DUSON.....             | LA..... |           | 10/23/2019..... | 5.20.....        | 152,606.....                       |                                              | 175,000.....                |
| 7000238240..... | MONTEVALLO.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 68,268.....                        |                                              | 85,000.....                 |
| 7000243595..... | BUCKNER.....           | MO..... |           | 10/23/2019..... | 5.20.....        | 83,587.....                        |                                              | 125,000.....                |
| 7000239819..... | LUCEDALE.....          | MS..... |           | 10/23/2019..... | 5.20.....        | 115,183.....                       |                                              | 155,000.....                |
| 7000237574..... | KATY.....              | TX..... |           | 10/23/2019..... | 5.20.....        | 170,961.....                       |                                              | 225,935.....                |
| 7000239148..... | DADEVILLE.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 33,632.....                        |                                              | 5,000.....                  |
| 7000242319..... | MOULTRIE.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 48,034.....                        |                                              | 56,777.....                 |
| 7000238434..... | CHASE CITY.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 92,203.....                        |                                              | 105,000.....                |
| 7000237380..... | HUEYTOWN.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 74,051.....                        |                                              | 137,501.....                |
| 7000242596..... | PEARLAND.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 117,576.....                       |                                              | 240,000.....                |
| 7000240365..... | LAKE VILLA.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 286,066.....                       |                                              | 351,670.....                |
| 7000244454..... | COTTAGE GROVE.....     | MN..... |           | 10/23/2019..... | 5.20.....        | 124,598.....                       |                                              | 193,657.....                |
| 7000241742..... | CLINTON TOWNSHIP.....  | MI..... |           | 10/23/2019..... | 5.20.....        | 98,690.....                        |                                              | 117,299.....                |
| 7000249161..... | ANTIOCH.....           | TN..... |           | 10/23/2019..... | 5.20.....        | 59,239.....                        |                                              | 62,324.....                 |
| 7000239763..... | NATCHITOCHES.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 160,253.....                       |                                              | 185,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location               |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                      | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000242935..... | RAPID CITY.....        | SD..... |           | 10/23/2019..... | 5.20.....        | 132,838.....                       |                                              | 175,000.....                |
| 7000241880..... | DYER.....              | IN..... |           | 10/23/2019..... | 5.20.....        | 176,927.....                       |                                              | 210,293.....                |
| 7000244649..... | SUQUAMISH.....         | WA..... |           | 10/23/2019..... | 5.20.....        | 182,296.....                       |                                              | 244,445.....                |
| 7000237573..... | FORT WORTH.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 74,874.....                        |                                              | 104,678.....                |
| 7000241937..... | BROOKLYN.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 575,592.....                       |                                              | 553,854.....                |
| 7000238100..... | CAMDEN.....            | OH..... |           | 10/23/2019..... | 5.20.....        | 90,005.....                        |                                              | 95,000.....                 |
| 7000238095..... | LIBERTY.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 122,867.....                       |                                              | 130,000.....                |
| 7000237435..... | FRANKLIN TOWNSHIP..... | NJ..... |           | 10/23/2019..... | 5.20.....        | 64,250.....                        |                                              | 119,418.....                |
| 7000244592..... | SALEM.....             | AL..... |           | 10/23/2019..... | 5.20.....        | 112,324.....                       |                                              | 115,000.....                |
| 7000242602..... | BRENTWOOD.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 354,092.....                       |                                              | 352,000.....                |
| 7000237768..... | LAFAYETTE.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 102,642.....                       |                                              | 157,273.....                |
| 7000242264..... | HUNTSVILLE.....        | AR..... |           | 10/23/2019..... | 5.20.....        | 103,188.....                       |                                              | 151,686.....                |
| 7000237430..... | LITTLE ROCK.....       | AR..... |           | 10/23/2019..... | 5.20.....        | 76,928.....                        |                                              | 93,015.....                 |
| 7000244600..... | THOMASTON.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 100,386.....                       |                                              | 127,000.....                |
| 7000241882..... | VALPARAISO.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 208,669.....                       |                                              | 230,000.....                |
| 7000243741..... | LANCASTER.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 135,584.....                       |                                              | 153,245.....                |
| 7000242265..... | JACKSONVILLE.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 218,837.....                       |                                              | 170,000.....                |
| 7000238146..... | MARANA.....            | AZ..... |           | 10/23/2019..... | 5.20.....        | 145,221.....                       |                                              | 245,000.....                |
| 7000241939..... | UPPER MARLBORO.....    | MD..... |           | 10/23/2019..... | 5.20.....        | 513,223.....                       |                                              | 490,000.....                |
| 7000241073..... | HARTSVILLE.....        | SC..... |           | 10/23/2019..... | 5.20.....        | 135,520.....                       |                                              | 145,000.....                |
| 7000239008..... | GAINESVILLE.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 170,679.....                       |                                              | 210,290.....                |
| 7000237624..... | DILL CITY.....         | OK..... |           | 10/23/2019..... | 5.20.....        | 91,757.....                        |                                              | 113,052.....                |
| 7000241550..... | CHARLOTTE.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 115,855.....                       |                                              | 152,367.....                |
| 7000238424..... | HOUSTON.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 159,176.....                       |                                              | 93,000.....                 |
| 7000239623..... | BRUNDIDGE.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 58,062.....                        |                                              | 65,000.....                 |
| 7000239338..... | PARKS.....             | LA..... |           | 10/23/2019..... | 5.20.....        | 355,898.....                       |                                              | 180,000.....                |
| 7000243937..... | LAUREL.....            | MD..... |           | 10/23/2019..... | 5.20.....        | 190,865.....                       |                                              | 335,000.....                |
| 7000241412..... | ORLANDO.....           | FL..... |           | 10/23/2019..... | 5.20.....        | 98,252.....                        |                                              | 255,000.....                |
| 7000242411..... | MONTGOMERY.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 30,671.....                        |                                              | 51,800.....                 |
| 7000240223..... | BRONX.....             | NY..... |           | 10/23/2019..... | 5.20.....        | 214,510.....                       |                                              | 353,709.....                |
| 7000244265..... | BESSEMER.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 127,640.....                       |                                              | 137,107.....                |
| 7000238763..... | TECUMSEH.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 145,647.....                       |                                              | 210,000.....                |
| 7000243410..... | GOSHEN.....            | CA..... |           | 10/23/2019..... | 5.20.....        | 144,174.....                       |                                              | 200,000.....                |
| 7000240694..... | HAMPTON.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 171,660.....                       |                                              | 269,000.....                |
| 7000249166..... | WATERTOWN.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 80,402.....                        |                                              | 50,000.....                 |
| 7000244459..... | FORTVILLE.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 112,073.....                       |                                              | 134,250.....                |
| 7000243267..... | WARD.....              | AR..... |           | 10/23/2019..... | 5.20.....        | 81,312.....                        |                                              | 114,000.....                |
| 7000241608..... | CLARKSVILLE.....       | TN..... |           | 10/23/2019..... | 5.20.....        | 172,821.....                       |                                              | 202,000.....                |
| 7000240417..... | WILMINGTON.....        | DE..... |           | 10/23/2019..... | 5.20.....        | 195,951.....                       |                                              | 151,617.....                |
| 7000237764..... | SEAGOVILLE.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 109,106.....                       |                                              | 158,591.....                |
| 7000241690..... | SEATTLE.....           | WA..... |           | 10/23/2019..... | 5.20.....        | 229,537.....                       |                                              | 425,400.....                |
| 7000239477..... | LAKEWOOD.....          | CA..... |           | 10/23/2019..... | 5.20.....        | 355,207.....                       |                                              | 555,000.....                |
| 7000242745..... | SANFORD.....           | ME..... |           | 10/23/2019..... | 5.20.....        | 132,409.....                       |                                              | 158,000.....                |
| 7000237959..... | LEONARDTOWN.....       | MD..... |           | 10/23/2019..... | 5.20.....        | 305,621.....                       |                                              | 415,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location             |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                    | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                 | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000244264..... | KATY.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 113,605.....                       |                                              | 152,312.....                |
| 7000243880..... | YOUNGSVILLE.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 91,079.....                        |                                              | 112,504.....                |
| 7000242939..... | NEKOOSA.....         | WI..... |           | 10/23/2019..... | 5.20.....        | 116,917.....                       |                                              | 93,000.....                 |
| 7000237958..... | HARLEYSVILLE.....    | PA..... |           | 10/23/2019..... | 5.20.....        | 168,985.....                       |                                              | 230,000.....                |
| 7000240360..... | LOGANVILLE.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 95,310.....                        |                                              | 145,525.....                |
| 7000239954..... | LOCUST GROVE.....    | VA..... |           | 10/23/2019..... | 5.20.....        | 222,676.....                       |                                              | 310,000.....                |
| 7000240416..... | WILMINGTON.....      | DE..... |           | 10/23/2019..... | 5.20.....        | 132,776.....                       |                                              | 133,387.....                |
| 7000238818..... | LOWELL.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 97,091.....                        |                                              | 215,000.....                |
| 7000243117..... | CLARKSBURG.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 33,700.....                        |                                              | 75,000.....                 |
| 7000237417..... | DELRAN.....          | NJ..... |           | 10/23/2019..... | 5.20.....        | 141,276.....                       |                                              | 217,124.....                |
| 7000240398..... | HUNTSVILLE.....      | AL..... |           | 10/23/2019..... | 5.20.....        | 75,811.....                        |                                              | 90,677.....                 |
| 7000241540..... | RICHMOND.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 108,285.....                       |                                              | 149,414.....                |
| 7000239552..... | SELLERSBURG.....     | IN..... |           | 10/23/2019..... | 5.20.....        | 102,132.....                       |                                              | 160,000.....                |
| 7000244449..... | BANGOR.....          | ME..... |           | 10/23/2019..... | 5.20.....        | 101,565.....                       |                                              | 110,000.....                |
| 7000239691..... | DECATUR.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 62,758.....                        |                                              | 145,000.....                |
| 7000242118..... | ATLANTA.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 65,960.....                        |                                              | 98,896.....                 |
| 7000241064..... | PLYMOUTH.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 79,673.....                        |                                              | 90,000.....                 |
| 7000242589..... | CEDAR HILL.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 110,861.....                       |                                              | 225,000.....                |
| 7000241873..... | PASS CHRISTIAN.....  | MS..... |           | 10/23/2019..... | 5.20.....        | 109,207.....                       |                                              | 147,461.....                |
| 7000241402..... | MARKSVILLE.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 40,400.....                        |                                              | 146,129.....                |
| 7000242734..... | MARBLE HILL.....     | MO..... |           | 10/23/2019..... | 5.20.....        | 49,584.....                        |                                              | 75,000.....                 |
| 7000240873..... | LOUISVILLE.....      | KY..... |           | 10/23/2019..... | 5.20.....        | 105,705.....                       |                                              | 110,275.....                |
| 7000237749..... | HOLLAND.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 110,304.....                       |                                              | 178,781.....                |
| 7000249159..... | GRAYSLAKE.....       | IL..... |           | 10/23/2019..... | 5.20.....        | 120,423.....                       |                                              | 235,000.....                |
| 7000239886..... | ELBOW LAKE.....      | MN..... |           | 10/23/2019..... | 5.20.....        | 63,609.....                        |                                              | 80,000.....                 |
| 7000241713..... | SAVANNAH.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 143,908.....                       |                                              | 142,835.....                |
| 7000241398..... | UNION CITY.....      | NJ..... |           | 10/23/2019..... | 5.20.....        | 48,730.....                        |                                              | 161,114.....                |
| 7000244115..... | SALT LAKE CITY.....  | UT..... |           | 10/23/2019..... | 5.20.....        | 161,938.....                       |                                              | 220,692.....                |
| 7000240929..... | MIDDLEBURG.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 89,890.....                        |                                              | 27,000.....                 |
| 7000237419..... | LAFAYETTE.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 76,347.....                        |                                              | 110,226.....                |
| 7000244256..... | PORTER.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 119,486.....                       |                                              | 172,318.....                |
| 7000241542..... | AKRON.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 40,937.....                        |                                              | 45,023.....                 |
| 7000240401..... | CYPRESS.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 130,689.....                       |                                              | 230,000.....                |
| 7000240872..... | LEWISVILLE.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 122,691.....                       |                                              | 227,980.....                |
| 7000238361..... | OAKLAND PARK.....    | FL..... |           | 10/23/2019..... | 5.20.....        | 123,784.....                       |                                              | 220,000.....                |
| 7000240119..... | WARREN.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 99,268.....                        |                                              | 130,678.....                |
| 7000243734..... | TUSCALOOSA.....      | AL..... |           | 10/23/2019..... | 5.20.....        | 81,252.....                        |                                              | 105,641.....                |
| 7000237695..... | FORT WASHINGTON..... | MD..... |           | 10/23/2019..... | 5.20.....        | 91,082.....                        |                                              | 124,851.....                |
| 7000244118..... | COLUMBUS.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 56,008.....                        |                                              | 95,890.....                 |
| 7000242064..... | NORFOLK.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 102,713.....                       |                                              | 136,297.....                |
| 7000239745..... | CATAWISSA.....       | MO..... |           | 10/23/2019..... | 5.20.....        | 86,632.....                        |                                              | 155,000.....                |
| 7000241737..... | CAMPBELL.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 96,618.....                        |                                              | 130,000.....                |
| 7000238693..... | LERNA.....           | IL..... |           | 10/23/2019..... | 5.20.....        | 61,155.....                        |                                              | 95,000.....                 |
| 7000238360..... | PASADENA.....        | MD..... |           | 10/23/2019..... | 5.20.....        | 152,964.....                       |                                              | 288,590.....                |
| 7000241876..... | MERRILLVILLE.....    | IN..... |           | 10/23/2019..... | 5.20.....        | 64,347.....                        |                                              | 81,159.....                 |

SCHEDULE B - PART 2

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

| 1               | Location             |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                    | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                 | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000239413..... | NEWARK.....          | NJ..... |           | 10/23/2019..... | 5.20.....        | 216,908.....                       |                                              | 261,302.....                |
| 7000239075..... | AKRON.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 165,829.....                       |                                              | 201,956.....                |
| 7000240118..... | SAINT LOUIS.....     | MO..... |           | 10/23/2019..... | 5.20.....        | 113,418.....                       |                                              | 85,064.....                 |
| 7000241681..... | HAMDEN.....          | CT..... |           | 10/23/2019..... | 5.20.....        | 157,277.....                       |                                              | 211,718.....                |
| 7000239551..... | OAKFIELD.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 69,447.....                        |                                              | 114,000.....                |
| 7000238749..... | NEWTON.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 127,167.....                       |                                              | 129,000.....                |
| 7000249156..... | DALLAS.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 100,482.....                       |                                              | 150,946.....                |
| 7000238078..... | WRIGHTSVILLE.....    | PA..... |           | 10/23/2019..... | 5.20.....        | 103,814.....                       |                                              | 130,000.....                |
| 7000242541..... | THE COLONY.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 98,450.....                        |                                              | 122,075.....                |
| 7000238887..... | OWASSO.....          | OK..... |           | 10/23/2019..... | 5.20.....        | 146,015.....                       |                                              | 180,000.....                |
| 7000240589..... | SEYMOUR.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 113,158.....                       |                                              | 178,000.....                |
| 7000240061..... | SMYRNA.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 293,241.....                       |                                              | 390,000.....                |
| 7000243928..... | NEW ORLEANS.....     | LA..... |           | 10/23/2019..... | 5.20.....        | 54,734.....                        |                                              | 101,278.....                |
| 7000237884..... | BLOOMINGDALE.....    | GA..... |           | 10/23/2019..... | 5.20.....        | 101,342.....                       |                                              | 192,000.....                |
| 7000237551..... | KING.....            | NC..... |           | 10/23/2019..... | 5.20.....        | 113,093.....                       |                                              | 165,172.....                |
| 7000243541..... | GREENVILLE.....      | AL..... |           | 10/23/2019..... | 5.20.....        | 62,517.....                        |                                              | 71,000.....                 |
| 7000243065..... | OGDEN.....           | NY..... |           | 10/23/2019..... | 5.20.....        | 170,539.....                       |                                              | 125,000.....                |
| 7000241068..... | RINGGOLD.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 73,930.....                        |                                              | 128,000.....                |
| 7000241682..... | FANWOOD.....         | NJ..... |           | 10/23/2019..... | 5.20.....        | 295,449.....                       |                                              | 335,000.....                |
| 7000240117..... | BEDFORD.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 63,629.....                        |                                              | 63,663.....                 |
| 7000244540..... | DINWIDDIE.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 172,998.....                       |                                              | 215,287.....                |
| 7000237746..... | HOUSTON.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 146,818.....                       |                                              | 232,938.....                |
| 7000239267..... | BEEBE.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 64,805.....                        |                                              | 90,000.....                 |
| 7000241683..... | BRONX.....           | NY..... |           | 10/23/2019..... | 5.20.....        | 300,449.....                       |                                              | 501,287.....                |
| 7000242016..... | HOMESTEAD.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 257,865.....                       |                                              | 265,000.....                |
| 7000241739..... | WESTERVILLE.....     | OH..... |           | 10/23/2019..... | 5.20.....        | 85,935.....                        |                                              | 141,231.....                |
| 7000240731..... | MCMINNVILLE.....     | TN..... |           | 10/23/2019..... | 5.20.....        | 67,198.....                        |                                              | 120,000.....                |
| 7000241878..... | VALPARAISO.....      | IN..... |           | 10/23/2019..... | 5.20.....        | 141,212.....                       |                                              | 159,145.....                |
| 7000238743..... | RAEFORD.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 100,128.....                       |                                              | 105,000.....                |
| 7000238072..... | CHATSWORTH.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 78,427.....                        |                                              | 125,000.....                |
| 7000243540..... | RICHLAND CENTER..... | WI..... |           | 10/23/2019..... | 5.20.....        | 101,214.....                       |                                              | 150,000.....                |
| 7000237412..... | SOUTH BEND.....      | IN..... |           | 10/23/2019..... | 5.20.....        | 63,599.....                        |                                              | 87,903.....                 |
| 7000237745..... | SUMTER.....          | SC..... |           | 10/23/2019..... | 5.20.....        | 81,508.....                        |                                              | 97,099.....                 |
| 7000239268..... | RIDGELY.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 29,506.....                        |                                              | 35,000.....                 |
| 7000242876..... | NEOSHO.....          | MO..... |           | 10/23/2019..... | 5.20.....        | 120,203.....                       |                                              | 75,000.....                 |
| 7000242543..... | OVID.....            | MI..... |           | 10/23/2019..... | 5.20.....        | 136,380.....                       |                                              | 172,173.....                |
| 7000237606..... | AURORA.....          | CO..... |           | 10/23/2019..... | 5.20.....        | 150,194.....                       |                                              | 244,298.....                |
| 7000242405..... | OPA LOCKA.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 231,113.....                       |                                              | 255,000.....                |
| 7000239126..... | MACON.....           | MS..... |           | 10/23/2019..... | 5.20.....        | 28,138.....                        |                                              | 55,000.....                 |
| 7000242350..... | FARMINGVILLE.....    | NY..... |           | 10/23/2019..... | 5.20.....        | 322,126.....                       |                                              | 363,207.....                |
| 7000241408..... | WHITING.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 79,781.....                        |                                              | 130,513.....                |
| 7000243405..... | BLYTHEVILLE.....     | AR..... |           | 10/23/2019..... | 5.20.....        | 45,650.....                        |                                              | 60,000.....                 |
| 7000242683..... | WASHINGTON.....      | DC..... |           | 10/23/2019..... | 5.20.....        | 292,252.....                       |                                              | 468,536.....                |
| 7000242068..... | TAUNTON.....         | MA..... |           | 10/23/2019..... | 5.20.....        | 196,329.....                       |                                              | 255,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000242544..... | DAVISON.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 110,616.....                       |                                              | 181,908.....                |
| 7000239265..... | WARRENTON.....        | MO..... |           | 10/23/2019..... | 5.20.....        | 136,425.....                       |                                              | 165,000.....                |
| 7000239741..... | FOLEY.....            | AL..... |           | 10/23/2019..... | 5.20.....        | 223,346.....                       |                                              | 295,000.....                |
| 7000243544..... | ARLINGTON.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 58,069.....                        |                                              | 127,000.....                |
| 7000241490..... | RICHLAND.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 85,844.....                        |                                              | 158,192.....                |
| 7000242406..... | HAUGHTON.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 56,513.....                        |                                              | 96,511.....                 |
| 7000240114..... | OREGON.....           | WI..... |           | 10/23/2019..... | 5.20.....        | 113,606.....                       |                                              | 163,047.....                |
| 7000242684..... | JACKSONVILLE.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 275,072.....                       |                                              | 300,000.....                |
| 7000241409..... | SACRAMENTO.....       | CA..... |           | 10/23/2019..... | 5.20.....        | 57,681.....                        |                                              | 174,490.....                |
| 7000238412..... | BEAVER DAM.....       | WI..... |           | 10/23/2019..... | 5.20.....        | 203,273.....                       |                                              | 62,000.....                 |
| 7000237414..... | MINNEAPOLIS.....      | MN..... |           | 10/23/2019..... | 5.20.....        | 80,551.....                        |                                              | 109,253.....                |
| 7000239936..... | JEFFERSON.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 92,656.....                        |                                              | 105,000.....                |
| 7000239603..... | INDEPENDENCE.....     | KY..... |           | 10/23/2019..... | 5.20.....        | 112,418.....                       |                                              | 205,000.....                |
| 7000237747..... | DANVILLE.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 74,534.....                        |                                              | 99,535.....                 |
| 7000239598..... | PRINCETON.....        | MN..... |           | 10/23/2019..... | 5.20.....        | 101,034.....                       |                                              | 200,000.....                |
| 7000241686..... | CHARLOTTE.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 174,609.....                       |                                              | 201,160.....                |
| 7000241491..... | DELANCO.....          | NJ..... |           | 10/23/2019..... | 5.20.....        | 73,420.....                        |                                              | 137,185.....                |
| 7000243210..... | PLYMOUTH.....         | UT..... |           | 10/23/2019..... | 5.20.....        | 89,414.....                        |                                              | 165,000.....                |
| 7000242685..... | BURLISON.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 187,795.....                       |                                              | 299,720.....                |
| 7000244544..... | ANNAPOLIS.....        | MD..... |           | 10/23/2019..... | 5.20.....        | 188,715.....                       |                                              | 216,103.....                |
| 7000240251..... | MILLVILLE.....        | NJ..... |           | 10/23/2019..... | 5.20.....        | 40,812.....                        |                                              | 121,038.....                |
| 7000242547..... | LAKE GROVE.....       | NY..... |           | 10/23/2019..... | 5.20.....        | 300,845.....                       |                                              | 285,362.....                |
| 7000239842..... | GONZALES.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 141,467.....                       |                                              | 145,000.....                |
| 7000242214..... | PAWTUCKET.....        | RI..... |           | 10/23/2019..... | 5.20.....        | 167,479.....                       |                                              | 178,833.....                |
| 7000238034..... | TONGANOXIE.....       | KS..... |           | 10/23/2019..... | 5.20.....        | 71,755.....                        |                                              | 110,000.....                |
| 7000241830..... | PHILADELPHIA.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 62,917.....                        |                                              | 70,203.....                 |
| 7000244682..... | LAUREL.....           | MD..... |           | 10/23/2019..... | 5.20.....        | 139,046.....                       |                                              | 213,864.....                |
| 7000240307..... | BRUNSWICK.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 116,141.....                       |                                              | 225,000.....                |
| 7000242686..... | FORT WORTH.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 98,277.....                        |                                              | 124,583.....                |
| 7000242057..... | PHILADELPHIA.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 51,877.....                        |                                              | 150,044.....                |
| 7000237706..... | LANHAM.....           | MD..... |           | 10/23/2019..... | 5.20.....        | 178,040.....                       |                                              | 235,000.....                |
| 7000244067..... | HIRAM.....            | GA..... |           | 10/23/2019..... | 5.20.....        | 155,162.....                       |                                              | 152,727.....                |
| 7000238842..... | LEBANON JUNCTION..... | KY..... |           | 10/23/2019..... | 5.20.....        | 85,521.....                        |                                              | 116,000.....                |
| 7000241022..... | WEST ORANGE.....      | NJ..... |           | 10/23/2019..... | 5.20.....        | 366,557.....                       |                                              | 390,311.....                |
| 7000243878..... | RENSSELAER.....       | NY..... |           | 10/23/2019..... | 5.20.....        | 47,961.....                        |                                              | 74,389.....                 |
| 7000242020..... | CLEVELAND.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 106,082.....                       |                                              | 158,002.....                |
| 7000243069..... | OLEAN.....            | NY..... |           | 10/23/2019..... | 5.20.....        | 123,275.....                       |                                              | 60,000.....                 |
| 7000242061..... | PHENIX CITY.....      | AL..... |           | 10/23/2019..... | 5.20.....        | 217,335.....                       |                                              | 238,150.....                |
| 7000239031..... | BILLERICA.....        | MA..... |           | 10/23/2019..... | 5.20.....        | 282,122.....                       |                                              | 366,372.....                |
| 7000240920..... | MEMPHIS.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 134,907.....                       |                                              | 125,000.....                |
| 7000243353..... | WARD.....             | AR..... |           | 10/23/2019..... | 5.20.....        | 79,683.....                        |                                              | 105,000.....                |
| 7000238749..... | NEWTON.....           | NJ..... |           | 10/23/2019..... | 5.20.....        | 201,021.....                       |                                              | 129,000.....                |
| 7000244562..... | PORT WENTWORTH.....   | GA..... |           | 10/23/2019..... | 5.20.....        | 116,595.....                       |                                              | 205,000.....                |
| 7000240638..... | KAPOLEI.....          | HI..... |           | 10/23/2019..... | 5.20.....        | 390,570.....                       |                                              | 392,000.....                |
| 7000241689..... | LAWRENCEVILLE.....    | GA..... |           | 10/23/2019..... | 5.20.....        | 103,189.....                       |                                              | 140,330.....                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000239702..... | NOBLESVILLE.....      | IN..... |           | 10/23/2019..... | 5.20.....        | 108,100.....                       |                                              | 228,000.....                |
| 7000242830..... | FRANKFORT.....        | KY..... |           | 10/23/2019..... | 5.20.....        | 62,107.....                        |                                              | 95,000.....                 |
| 7000244212..... | INDIANAPOLIS.....     | IN..... |           | 10/23/2019..... | 5.20.....        | 100,779.....                       |                                              | 159,079.....                |
| 7000239365..... | LEHMAN.....           | PA..... |           | 10/23/2019..... | 5.20.....        | 64,622.....                        |                                              | 125,000.....                |
| 7000241024..... | ROGERS.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 86,000.....                        |                                              | 85,033.....                 |
| 7000241971..... | SOUTH LYON.....       | MI..... |           | 10/23/2019..... | 5.20.....        | 195,150.....                       |                                              | 256,637.....                |
| 7000238035..... | COURTLAND.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 124,525.....                       |                                              | 138,000.....                |
| 7000242160..... | ARLINGTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 147,998.....                       |                                              | 220,000.....                |
| 7000242493..... | BURLINGTON.....       | NJ..... |           | 10/23/2019..... | 5.20.....        | 158,717.....                       |                                              | 175,704.....                |
| 7000238368..... | PALM BAY.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 141,763.....                       |                                              | 290,000.....                |
| 7000237713..... | RALEIGH.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 105,693.....                       |                                              | 308,815.....                |
| 7000238511..... | KIMBALL.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 170,269.....                       |                                              | 211,000.....                |
| 7000240442..... | COHUTTA.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 59,227.....                        |                                              | 95,000.....                 |
| 7000237846..... | WEST ALEXANDRIA.....  | OH..... |           | 10/23/2019..... | 5.20.....        | 68,654.....                        |                                              | 90,000.....                 |
| 7000238225..... | LANCASTER.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 101,202.....                       |                                              | 150,000.....                |
| 7000238696..... | SHEPHERDSVILLE.....   | KY..... |           | 10/23/2019..... | 5.20.....        | 90,643.....                        |                                              | 220,000.....                |
| 7000242971..... | SILER CITY.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 124,136.....                       |                                              | 168,000.....                |
| 7000237841..... | JOHNSTON.....         | SC..... |           | 10/23/2019..... | 5.20.....        | 40,860.....                        |                                              | 64,000.....                 |
| 7000242218..... | HAMDEN.....           | CT..... |           | 10/23/2019..... | 5.20.....        | 126,152.....                       |                                              | 160,891.....                |
| 7000240580..... | MONROE.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 173,586.....                       |                                              | 230,000.....                |
| 7000239889..... | GIBSONVILLE.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 146,121.....                       |                                              | 185,000.....                |
| 7000243688..... | ALLENHURST.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 117,954.....                       |                                              | 161,489.....                |
| 7000240303..... | MINNETONKA.....       | MN..... |           | 10/23/2019..... | 5.20.....        | 98,256.....                        |                                              | 143,159.....                |
| 7000238419..... | WEST POINT.....       | MS..... |           | 10/23/2019..... | 5.20.....        | 66,680.....                        |                                              | 70,000.....                 |
| 7000237365..... | ROANOKE.....          | VA..... |           | 10/23/2019..... | 5.20.....        | 135,732.....                       |                                              | 301,248.....                |
| 7000244409..... | RENSSELAER.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 123,750.....                       |                                              | 125,000.....                |
| 7000241026..... | IRRIGON.....          | OR..... |           | 10/23/2019..... | 5.20.....        | 45,442.....                        |                                              | 121,723.....                |
| 7000240159..... | WADSWORTH.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 106,718.....                       |                                              | 170,000.....                |
| 7000239419..... | WILLIAMSTOWN.....     | NJ..... |           | 10/23/2019..... | 5.20.....        | 132,605.....                       |                                              | 159,600.....                |
| 7000249063..... | DARDANELLE.....       | AR..... |           | 10/23/2019..... | 5.20.....        | 95,672.....                        |                                              | 112,000.....                |
| 7000237696..... | HOUSTON.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 86,741.....                        |                                              | 65,056.....                 |
| 7000238418..... | OMER.....             | MI..... |           | 10/23/2019..... | 5.20.....        | 50,034.....                        |                                              | 62,500.....                 |
| 7000242024..... | FISHKILL.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 269,566.....                       |                                              | 287,044.....                |
| 7000242500..... | BROWNSVILLE.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 95,227.....                        |                                              | 134,117.....                |
| 7000240297..... | NEW ORLEANS.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 120,740.....                       |                                              | 165,000.....                |
| 7000239558..... | PARAGOULD.....        | AR..... |           | 10/23/2019..... | 5.20.....        | 63,275.....                        |                                              | 84,000.....                 |
| 7000243160..... | ROGERSVILLE.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 106,261.....                       |                                              | 140,000.....                |
| 7000242357..... | RICHMOND.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 103,493.....                       |                                              | 106,905.....                |
| 7000243024..... | SANTA ROSA BEACH..... | FL..... |           | 10/23/2019..... | 5.20.....        | 128,797.....                       |                                              | 235,000.....                |
| 7000240158..... | MIAMI.....            | FL..... |           | 10/23/2019..... | 5.20.....        | 123,573.....                       |                                              | 317,000.....                |
| 7000238365..... | SPRING.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 148,694.....                       |                                              | 271,316.....                |
| 7000241498..... | PLANO.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 72,466.....                        |                                              | 157,921.....                |
| 7000249062..... | PISGAH FOREST.....    | NC..... |           | 10/23/2019..... | 5.20.....        | 176,064.....                       |                                              | 195,000.....                |
| 7000243496..... | MCDONOUGH.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 113,060.....                       |                                              | 190,000.....                |



SCHEDULE B - PART 2

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

| 1               | Location               |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                      | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000241028..... | MELBOURNE.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 96,003.....                        |                                              | 190,000.....                |
| 7000240157..... | LOUISVILLE.....        | KY..... |           | 10/23/2019..... | 5.20.....        | 91,380.....                        |                                              | 112,319.....                |
| 7000244160..... | SAN ANTONIO.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 112,516.....                       |                                              | 124,500.....                |
| 7000238364..... | GRESHAM.....           | OR..... |           | 10/23/2019..... | 5.20.....        | 155,982.....                       |                                              | 300,000.....                |
| 7000241499..... | DALLAS.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 128,238.....                       |                                              | 137,000.....                |
| 7000237704..... | CINCINNATI.....        | OH..... |           | 10/23/2019..... | 5.20.....        | 54,567.....                        |                                              | 74,592.....                 |
| 7000242503..... | TUSCALOOSA.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 112,363.....                       |                                              | 149,162.....                |
| 7000242498..... | DELMAR.....            | MD..... |           | 10/23/2019..... | 5.20.....        | 110,807.....                       |                                              | 156,634.....                |
| 7000239417..... | SEGUIN.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 105,992.....                       |                                              | 185,000.....                |
| 7000243689..... | NASHVILLE.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 82,141.....                        |                                              | 128,572.....                |
| 7000244021..... | SANFORD.....           | FL..... |           | 10/23/2019..... | 5.20.....        | 118,913.....                       |                                              | 190,000.....                |
| 7000238031..... | COLUMBIA.....          | MO..... |           | 10/23/2019..... | 5.20.....        | 83,911.....                        |                                              | 115,000.....                |
| 7000242026..... | CLEVELAND HEIGHTS..... | OH..... |           | 10/23/2019..... | 5.20.....        | 87,030.....                        |                                              | 95,909.....                 |
| 7000241976..... | COLUMBUS.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 103,107.....                       |                                              | 142,019.....                |
| 7000239223..... | MCMINNVILLE.....       | TN..... |           | 10/23/2019..... | 5.20.....        | 49,407.....                        |                                              | 102,500.....                |
| 7000237366..... | DURHAM.....            | NC..... |           | 10/23/2019..... | 5.20.....        | 116,928.....                       |                                              | 179,607.....                |
| 7000243833..... | MOBILE.....            | AL..... |           | 10/23/2019..... | 5.20.....        | 59,988.....                        |                                              | 104,264.....                |
| 7000240018..... | BLUFFTON.....          | IN..... |           | 10/23/2019..... | 5.20.....        | 133,852.....                       |                                              | 129,000.....                |
| 7000237980..... | HAZEL GREEN.....       | AL..... |           | 10/23/2019..... | 5.20.....        | 97,145.....                        |                                              | 149,000.....                |
| 7000243500..... | MOUNDVILLE.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 82,330.....                        |                                              | 135,000.....                |
| 7000242153..... | CARROLLTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 81,678.....                        |                                              | 147,243.....                |
| 7000244483..... | WICHITA.....           | KS..... |           | 10/23/2019..... | 5.20.....        | 88,445.....                        |                                              | 116,049.....                |
| 7000242486..... | MESQUITE.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 132,362.....                       |                                              | 193,000.....                |
| 7000240978..... | THOMPSONS STATION..... | TN..... |           | 10/23/2019..... | 5.20.....        | 126,076.....                       |                                              | 267,295.....                |
| 7000244345..... | NEW LEBANON.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 64,072.....                        |                                              | 86,245.....                 |
| 7000244678..... | BELLEVILLE.....        | IL..... |           | 10/23/2019..... | 5.20.....        | 104,973.....                       |                                              | 128,700.....                |
| 7000244207..... | CALLAHAN.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 118,084.....                       |                                              | 45,000.....                 |
| 7000244206..... | GLENDALE.....          | AZ..... |           | 10/23/2019..... | 5.20.....        | 135,550.....                       |                                              | 184,547.....                |
| 7000243152..... | MCALESTER.....         | OK..... |           | 10/23/2019..... | 5.20.....        | 140,005.....                       |                                              | 110,000.....                |
| 7000238795..... | NEESES.....            | SC..... |           | 10/23/2019..... | 5.20.....        | 79,733.....                        |                                              | 72,000.....                 |
| 7000237940..... | GENEVA.....            | AL..... |           | 10/23/2019..... | 5.20.....        | 66,574.....                        |                                              | 70,000.....                 |
| 7000241017..... | LOUISVILLE.....        | KY..... |           | 10/23/2019..... | 5.20.....        | 153,634.....                       |                                              | 173,373.....                |
| 7000240839..... | CLIFTON.....           | NJ..... |           | 10/23/2019..... | 5.20.....        | 181,460.....                       |                                              | 367,000.....                |
| 7000241964..... | GREEN BAY.....         | WI..... |           | 10/23/2019..... | 5.20.....        | 140,796.....                       |                                              | 208,624.....                |
| 7000243678..... | HIXSON.....            | TN..... |           | 10/23/2019..... | 5.20.....        | 97,981.....                        |                                              | 141,543.....                |
| 7000237658..... | LILBURN.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 101,710.....                       |                                              | 124,748.....                |
| 7000242154..... | JACKSON.....           | MS..... |           | 10/23/2019..... | 5.20.....        | 56,967.....                        |                                              | 75,109.....                 |
| 7000239462..... | SARALAND.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 105,484.....                       |                                              | 133,682.....                |
| 7000242016..... | HOMESTEAD.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 108,383.....                       |                                              | 265,000.....                |
| 7000242825..... | WESLEY CHAPEL.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 175,026.....                       |                                              | 295,000.....                |
| 7000239463..... | MILWAUKEE.....         | WI..... |           | 10/23/2019..... | 5.20.....        | 86,505.....                        |                                              | 104,501.....                |
| 7000243013..... | WAVERLY.....           | NY..... |           | 10/23/2019..... | 5.20.....        | 62,652.....                        |                                              | 65,000.....                 |
| 7000242630..... | CHANNELVIEW.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 106,907.....                       |                                              | 141,853.....                |
| 7000244011..... | ANTIOCH.....           | TN..... |           | 10/23/2019..... | 5.20.....        | 69,610.....                        |                                              | 108,697.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000240167..... | CROWN POINT.....      | IN..... |           | 10/23/2019..... | 5.20.....        | 139,054.....                       |                                              | 216,886.....                |
| 7000243630..... | OMAHA.....            | NE..... |           | 10/23/2019..... | 5.20.....        | 101,653.....                       |                                              | 120,940.....                |
| 7000244347..... | SAINT JOSEPH.....     | MI..... |           | 10/23/2019..... | 5.20.....        | 120,691.....                       |                                              | 184,390.....                |
| 7000238270..... | WALLS.....            | MS..... |           | 10/23/2019..... | 5.20.....        | 106,922.....                       |                                              | 175,000.....                |
| 7000237943..... | MOSES LAKE.....       | WA..... |           | 10/23/2019..... | 5.20.....        | 172,660.....                       |                                              | 230,000.....                |
| 7000241771..... | SCHAUMBURG.....       | IL..... |           | 10/23/2019..... | 5.20.....        | 163,074.....                       |                                              | 206,887.....                |
| 7000241157..... | BUCHANAN.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 101,185.....                       |                                              | 110,000.....                |
| 7000237942..... | GULFPORT.....         | MS..... |           | 10/23/2019..... | 5.20.....        | 131,120.....                       |                                              | 168,900.....                |
| 7000244152..... | EUNICE.....           | LA..... |           | 10/23/2019..... | 5.20.....        | 81,480.....                        |                                              | 76,024.....                 |
| 7000242631..... | CHESTERFIELD.....     | VA..... |           | 10/23/2019..... | 5.20.....        | 217,974.....                       |                                              | 284,502.....                |
| 7000240975..... | LITHONIA.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 130,419.....                       |                                              | 173,792.....                |
| 7000242827..... | OWOSSO.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 58,310.....                        |                                              | 50,000.....                 |
| 7000242489..... | NORTH BERGEN.....     | NJ..... |           | 10/23/2019..... | 5.20.....        | 228,311.....                       |                                              | 292,840.....                |
| 7000243153..... | NATCITOCHES.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 150,593.....                       |                                              | 140,000.....                |
| 7000244208..... | GRINDSTONE.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 87,948.....                        |                                              | 139,428.....                |
| 7000241772..... | GREENWOOD.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 89,073.....                        |                                              | 107,156.....                |
| 7000240836..... | BALTIMORE.....        | MD..... |           | 10/23/2019..... | 5.20.....        | 89,044.....                        |                                              | 86,334.....                 |
| 7000242965..... | ZEBULON.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 151,162.....                       |                                              | 95,000.....                 |
| 7000240027..... | BRANDON.....          | MS..... |           | 10/23/2019..... | 5.20.....        | 138,254.....                       |                                              | 165,000.....                |
| 7000237465..... | CICERO.....           | IL..... |           | 10/23/2019..... | 5.20.....        | 120,086.....                       |                                              | 150,000.....                |
| 7000240974..... | ACWORTH.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 47,552.....                        |                                              | 65,853.....                 |
| 7000242156..... | GROESBECK.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 64,654.....                        |                                              | 125,968.....                |
| 7000242632..... | FORT WORTH.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 92,506.....                        |                                              | 219,000.....                |
| 7000242294..... | WEST POINT.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 86,959.....                        |                                              | 124,058.....                |
| 7000242019..... | PALMYRA.....          | VA..... |           | 10/23/2019..... | 5.20.....        | 103,302.....                       |                                              | 180,720.....                |
| 7000238515..... | RAYNE.....            | LA..... |           | 10/23/2019..... | 5.20.....        | 151,776.....                       |                                              | 69,000.....                 |
| 7000239037..... | CANAL WINCHESTER..... | OH..... |           | 10/23/2019..... | 5.20.....        | 97,259.....                        |                                              | 128,990.....                |
| 7000238320..... | CORBIN.....           | KY..... |           | 10/23/2019..... | 5.20.....        | 100,691.....                       |                                              | 139,000.....                |
| 7000239708..... | CELINA.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 114,126.....                       |                                              | 232,000.....                |
| 7000237441..... | FORT WORTH.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 94,750.....                        |                                              | 152,249.....                |
| 7000239847..... | MARBURY.....          | MD..... |           | 10/23/2019..... | 5.20.....        | 139,284.....                       |                                              | 215,000.....                |
| 7000244154..... | CHATTANOOGA.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 92,883.....                        |                                              | 127,008.....                |
| 7000238987..... | CROWLEY.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 171,112.....                       |                                              | 225,000.....                |
| 7000238038..... | FAIRBORN.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 99,193.....                        |                                              | 130,000.....                |
| 7000242829..... | PERRYTON.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 31,155.....                        |                                              | 60,000.....                 |
| 7000241969..... | GRAIN VALLEY.....     | MO..... |           | 10/23/2019..... | 5.20.....        | 115,972.....                       |                                              | 126,783.....                |
| 7000238790..... | CLINTON.....          | IN..... |           | 10/23/2019..... | 5.20.....        | 47,350.....                        |                                              | 30,000.....                 |
| 7000240358..... | HAMMOND.....          | IN..... |           | 10/23/2019..... | 5.20.....        | 153,167.....                       |                                              | 167,894.....                |
| 7000242301..... | NEWARK.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 138,732.....                       |                                              | 201,175.....                |
| 7000240163..... | LAWRENCEVILLE.....    | GA..... |           | 10/23/2019..... | 5.20.....        | 119,972.....                       |                                              | 189,460.....                |
| 7000239986..... | DODSON.....           | LA..... |           | 10/23/2019..... | 5.20.....        | 134,530.....                       |                                              | 148,000.....                |
| 7000239177..... | ST MARTINVILLE.....   | LA..... |           | 10/23/2019..... | 5.20.....        | 53,961.....                        |                                              | 65,000.....                 |
| 7000241580..... | ORLANDO.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 158,561.....                       |                                              | 275,000.....                |
| 7000243158..... | SPENCER.....          | MA..... |           | 10/23/2019..... | 5.20.....        | 92,180.....                        |                                              | 185,000.....                |
| 7000244300..... | DURHAM.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 134,108.....                       |                                              | 125,626.....                |

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000241775..... | COMPTON AREA.....   | CA..... |           | 10/23/2019..... | 5.20.....        | 202,735.....                       |                                              | 315,345.....                |
| 7000242774..... | CAMBRIDGE.....      | MN..... |           | 10/23/2019..... | 5.20.....        | 117,309.....                       |                                              | 205,000.....                |
| 7000238322..... | MARIETTA.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 185,322.....                       |                                              | 255,000.....                |
| 7000237518..... | FAYETTEVILLE.....   | NC..... |           | 10/23/2019..... | 5.20.....        | 65,197.....                        |                                              | 77,843.....                 |
| 7000244156..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 111,187.....                       |                                              | 165,347.....                |
| 7000240162..... | CHESTER.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 69,493.....                        |                                              | 131,382.....                |
| 7000242297..... | DESOTO.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 109,178.....                       |                                              | 196,894.....                |
| 7000243440..... | ADEL.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 91,753.....                        |                                              | 115,000.....                |
| 7000240218..... | LUTZ.....           | FL..... |           | 10/23/2019..... | 5.20.....        | 97,254.....                        |                                              | 220,000.....                |
| 7000240689..... | DICKSON.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 94,830.....                        |                                              | 165,000.....                |
| 7000237656..... | ORIENT.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 94,998.....                        |                                              | 141,075.....                |
| 7000242299..... | JOSHUA.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 85,629.....                        |                                              | 102,922.....                |
| 7000243019..... | BATH.....           | NY..... |           | 10/23/2019..... | 5.20.....        | 49,437.....                        |                                              | 60,000.....                 |
| 7000237989..... | MAIDENS.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 159,181.....                       |                                              | 245,000.....                |
| 7000239513..... | STATESVILLE.....    | NC..... |           | 10/23/2019..... | 5.20.....        | 126,007.....                       |                                              | 195,000.....                |
| 7000241777..... | TOOELE.....         | UT..... |           | 10/23/2019..... | 5.20.....        | 118,265.....                       |                                              | 166,275.....                |
| 7000242298..... | ALAMO.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 88,307.....                        |                                              | 151,281.....                |
| 7000241582..... | DURHAM.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 76,663.....                        |                                              | 126,092.....                |
| 7000243301..... | LINCOLN.....        | AR..... |           | 10/23/2019..... | 5.20.....        | 150,816.....                       |                                              | 195,000.....                |
| 7000238848..... | WARD.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 86,485.....                        |                                              | 115,000.....                |
| 7000240125..... | MILWAUKEE.....      | WI..... |           | 10/23/2019..... | 5.20.....        | 118,316.....                       |                                              | 232,549.....                |
| 7000243969..... | DUNCANVILLE.....    | AL..... |           | 10/23/2019..... | 5.20.....        | 65,052.....                        |                                              | 152,010.....                |
| 7000244159..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 148,494.....                       |                                              | 165,656.....                |
| 7000242776..... | CAMPTI.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 108,541.....                       |                                              | 115,000.....                |
| 7000241921..... | INDIAN TRAIL.....   | NC..... |           | 10/23/2019..... | 5.20.....        | 137,487.....                       |                                              | 163,708.....                |
| 7000244440..... | MUNCIE.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 73,349.....                        |                                              | 100,467.....                |
| 7000238808..... | HEARTLAND.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 107,913.....                       |                                              | 195,000.....                |
| 7000240354..... | INDIANAPOLIS.....   | IN..... |           | 10/23/2019..... | 5.20.....        | 127,780.....                       |                                              | 179,996.....                |
| 7000244634..... | SYRACUSE.....       | NY..... |           | 10/23/2019..... | 5.20.....        | 110,427.....                       |                                              | 123,078.....                |
| 7000237613..... | BURLESON.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 170,450.....                       |                                              | 267,074.....                |
| 7000240830..... | BUTLER.....         | NJ..... |           | 10/23/2019..... | 5.20.....        | 75,851.....                        |                                              | 283,087.....                |
| 7000242306..... | LAVON.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 109,104.....                       |                                              | 150,279.....                |
| 7000240492..... | PRINCETON.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 117,359.....                       |                                              | 115,000.....                |
| 7000242920..... | FOWLERSVILLE.....   | MI..... |           | 10/23/2019..... | 5.20.....        | 71,016.....                        |                                              | 190,000.....                |
| 7000237420..... | MORRISON.....       | CO..... |           | 10/23/2019..... | 5.20.....        | 82,851.....                        |                                              | 132,308.....                |
| 7000249150..... | SALT LAKE CITY..... | UT..... |           | 10/23/2019..... | 5.20.....        | 143,889.....                       |                                              | 180,059.....                |
| 7000242582..... | MARSHALL.....       | WI..... |           | 10/23/2019..... | 5.20.....        | 92,254.....                        |                                              | 132,113.....                |
| 7000240215..... | INDIANAPOLIS.....   | IN..... |           | 10/23/2019..... | 5.20.....        | 127,473.....                       |                                              | 145,646.....                |
| 7000237753..... | HUMBLE.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 66,884.....                        |                                              | 104,066.....                |
| 7000241446..... | MEMPHIS.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 61,414.....                        |                                              | 99,968.....                 |
| 7000238084..... | PAYSON.....         | UT..... |           | 10/23/2019..... | 5.20.....        | 185,779.....                       |                                              | 340,000.....                |
| 7000241585..... | SOMERESSET.....     | NJ..... |           | 10/23/2019..... | 5.20.....        | 141,648.....                       |                                              | 250,000.....                |
| 7000242307..... | DUBLIN.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 68,848.....                        |                                              | 78,496.....                 |
| 7000238754..... | STANLEY.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 128,453.....                       |                                              | 120,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000242583..... | MCDONOUGH.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 176,023.....                       |                                              | 192,528.....                |
| 7000239135..... | PRESTON.....          | MD..... |           | 10/23/2019..... | 5.20.....        | 93,148.....                        |                                              | 110,000.....                |
| 7000237746..... | HOUSTON.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 69,882.....                        |                                              | 232,938.....                |
| 7000241586..... | LITITZ.....           | PA..... |           | 10/23/2019..... | 5.20.....        | 86,842.....                        |                                              | 210,000.....                |
| 7000240546..... | MONTICELLO.....       | IA..... |           | 10/23/2019..... | 5.20.....        | 131,396.....                       |                                              | 179,000.....                |
| 7000239080..... | LORAIN.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 79,560.....                        |                                              | 89,331.....                 |
| 7000239136..... | ROYSE CITY.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 101,847.....                       |                                              | 180,000.....                |
| 7000242113..... | PLAINVIEW.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 40,442.....                        |                                              | 59,061.....                 |
| 7000243638..... | RICHMOND.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 54,286.....                        |                                              | 100,561.....                |
| 7000238082..... | MCALESTER.....        | OK..... |           | 10/23/2019..... | 5.20.....        | 187,530.....                       |                                              | 239,000.....                |
| 7000239469..... | CHARLESTON.....       | SC..... |           | 10/23/2019..... | 5.20.....        | 170,590.....                       |                                              | 202,508.....                |
| 7000238134..... | SHREVEPORT.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 101,591.....                       |                                              | 110,000.....                |
| 7000242309..... | LITTLE ROCK.....      | AR..... |           | 10/23/2019..... | 5.20.....        | 206,875.....                       |                                              | 207,000.....                |
| 7000244639..... | EAST FREETOWN.....    | MA..... |           | 10/23/2019..... | 5.20.....        | 151,972.....                       |                                              | 214,765.....                |
| 7000243113..... | HORN LAKE.....        | MS..... |           | 10/23/2019..... | 5.20.....        | 60,051.....                        |                                              | 120,000.....                |
| 7000241925..... | VIRGINIA BEACH.....   | VA..... |           | 10/23/2019..... | 5.20.....        | 144,987.....                       |                                              | 162,561.....                |
| 7000244582..... | PORT WENTWORTH.....   | GA..... |           | 10/23/2019..... | 5.20.....        | 145,869.....                       |                                              | 185,000.....                |
| 7000242585..... | BAYTOWN.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 125,405.....                       |                                              | 143,482.....                |
| 7000239133..... | BRIGHTON.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 48,680.....                        |                                              | 112,000.....                |
| 7000244305..... | CHICAGO.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 116,455.....                       |                                              | 160,443.....                |
| 7000238271..... | WALLS.....            | MS..... |           | 10/23/2019..... | 5.20.....        | 114,737.....                       |                                              | 185,000.....                |
| 7000243112..... | ROVER.....            | AR..... |           | 10/23/2019..... | 5.20.....        | 52,718.....                        |                                              | 103,900.....                |
| 7000241117..... | MARTINSBURG.....      | WV..... |           | 10/23/2019..... | 5.20.....        | 106,815.....                       |                                              | 137,000.....                |
| 7000242392..... | PHILADELPHIA.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 218,185.....                       |                                              | 219,087.....                |
| 7000244682..... | LAUREL.....           | MS..... |           | 10/23/2019..... | 5.20.....        | 70,341.....                        |                                              | 213,864.....                |
| 7000249154..... | MANTENO.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 171,843.....                       |                                              | 246,145.....                |
| 7000237467..... | LAREDO.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 82,379.....                        |                                              | 117,042.....                |
| 7000240544..... | BROWNSVILLE.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 104,462.....                       |                                              | 115,000.....                |
| 7000238465..... | OXFORD.....           | MS..... |           | 10/23/2019..... | 5.20.....        | 65,713.....                        |                                              | 125,000.....                |
| 7000240738..... | YOE.....              | PA..... |           | 10/23/2019..... | 5.20.....        | 122,899.....                       |                                              | 115,000.....                |
| 7000244252..... | BIRMINGHAM.....       | AL..... |           | 10/23/2019..... | 5.20.....        | 76,271.....                        |                                              | 71,635.....                 |
| 7000240543..... | FLINT.....            | MI..... |           | 10/23/2019..... | 5.20.....        | 86,991.....                        |                                              | 135,000.....                |
| 7000244585..... | VAN BUREN TWP.....    | MI..... |           | 10/23/2019..... | 5.20.....        | 64,140.....                        |                                              | 83,342.....                 |
| 7000242255..... | WILKES BARRE.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 105,983.....                       |                                              | 133,643.....                |
| 7000239796..... | ROCKMART.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 60,392.....                        |                                              | 135,000.....                |
| 7000239131..... | KISSIMMEE.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 214,469.....                       |                                              | 200,000.....                |
| 7000240210..... | SOUTHAVEN.....        | MS..... |           | 10/23/2019..... | 5.20.....        | 103,499.....                       |                                              | 128,150.....                |
| 7000243587..... | FLORENCE.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 168,677.....                       |                                              | 230,500.....                |
| 7000244308..... | WICHITA FALLS.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 82,137.....                        |                                              | 142,901.....                |
| 7000242449..... | HARVEY.....           | LA..... |           | 10/23/2019..... | 5.20.....        | 36,728.....                        |                                              | 92,505.....                 |
| 7000242925..... | ALLEGAN.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 31,688.....                        |                                              | 100,000.....                |
| 7000241871..... | AUSTELL.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 118,728.....                       |                                              | 153,023.....                |
| 7000242061..... | PHENIX CITY.....      | AL..... |           | 10/23/2019..... | 5.20.....        | 181,189.....                       |                                              | 238,150.....                |
| 7000240399..... | FARMINGTON HILLS..... | MI..... |           | 10/23/2019..... | 5.20.....        | 75,599.....                        |                                              | 106,219.....                |
| 7000237613..... | BURLESON.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 189,922.....                       |                                              | 267,074.....                |

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000240737..... | DEATSVILLE.....     | AL..... |           | 10/23/2019..... | 5.20.....        | 123,675.....                       |                                              | 150,000.....                |
| 7000237946..... | GULFPORT.....       | MS..... |           | 10/23/2019..... | 5.20.....        | 132,636.....                       |                                              | 153,000.....                |
| 7000240875..... | VALDOSTA.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 95,001.....                        |                                              | 140,000.....                |
| 7000242256..... | TEMPLE.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 112,101.....                       |                                              | 121,994.....                |
| 7000244112..... | BISHOPVILLE.....    | MD..... |           | 10/23/2019..... | 5.20.....        | 177,546.....                       |                                              | 173,168.....                |
| 7000241734..... | CLEVELAND.....      | OH..... |           | 10/23/2019..... | 5.20.....        | 79,229.....                        |                                              | 101,043.....                |
| 7000243309..... | GREENBRIER.....     | TN..... |           | 10/23/2019..... | 5.20.....        | 108,656.....                       |                                              | 239,500.....                |
| 7000244445..... | LA CROSSE.....      | WI..... |           | 10/23/2019..... | 5.20.....        | 123,835.....                       |                                              | 153,916.....                |
| 7000239270..... | FEDERALSBURG.....   | MD..... |           | 10/23/2019..... | 5.20.....        | 172,960.....                       |                                              | 160,000.....                |
| 7000241872..... | PARKVILLE.....      | MD..... |           | 10/23/2019..... | 5.20.....        | 204,237.....                       |                                              | 145,000.....                |
| 7000238805..... | RINCON.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 92,193.....                        |                                              | 124,000.....                |
| 7000239396..... | HARTFORD CITY.....  | IN..... |           | 10/23/2019..... | 5.20.....        | 167,451.....                       |                                              | 153,914.....                |
| 7000242720..... | FREDERICKTOWN.....  | OH..... |           | 10/23/2019..... | 5.20.....        | 65,227.....                        |                                              | 120,000.....                |
| 7000239063..... | LITTLETOWN.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 135,222.....                       |                                              | 194,416.....                |
| 7000240385..... | CARRSVILLE.....     | VA..... |           | 10/23/2019..... | 5.20.....        | 246,518.....                       |                                              | 245,000.....                |
| 7000240861..... | LAS VEGAS.....      | NV..... |           | 10/23/2019..... | 5.20.....        | 236,207.....                       |                                              | 436,738.....                |
| 7000240108..... | OCOEE.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 318,545.....                       |                                              | 450,000.....                |
| 7000240190..... | FARMINGDALE.....    | NY..... |           | 10/23/2019..... | 5.20.....        | 367,015.....                       |                                              | 443,928.....                |
| 7000242438..... | TYLER.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 118,041.....                       |                                              | 192,350.....                |
| 7000238064..... | SAINT GABRIEL.....  | LA..... |           | 10/23/2019..... | 5.20.....        | 162,869.....                       |                                              | 190,000.....                |
| 7000241722..... | CROSSVILLE.....     | TN..... |           | 10/23/2019..... | 5.20.....        | 221,503.....                       |                                              | 326,325.....                |
| 7000242245..... | SHELBY.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 24,229.....                        |                                              | 140,000.....                |
| 7000244573..... | SAVANNAH.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 68,361.....                        |                                              | 128,532.....                |
| 7000242107..... | TURNERSVILLE.....   | NJ..... |           | 10/23/2019..... | 5.20.....        | 179,460.....                       |                                              | 224,580.....                |
| 7000239397..... | LINCOLN.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 353,245.....                       |                                              | 370,000.....                |
| 7000239873..... | KINGS MOUNTAIN..... | NC..... |           | 10/23/2019..... | 5.20.....        | 103,136.....                       |                                              | 160,000.....                |
| 7000238401..... | SEMMES.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 75,136.....                        |                                              | 125,000.....                |
| 7000244097..... | VANCOUVER.....      | WA..... |           | 10/23/2019..... | 5.20.....        | 183,173.....                       |                                              | 337,623.....                |
| 7000241723..... | JULIAETTA.....      | ID..... |           | 10/23/2019..... | 5.20.....        | 70,755.....                        |                                              | 124,867.....                |
| 7000243437..... | EL PASO COUNTY..... | TX..... |           | 10/23/2019..... | 5.20.....        | 178,777.....                       |                                              | 135,000.....                |
| 7000240050..... | CARDINGTON.....     | OH..... |           | 10/23/2019..... | 5.20.....        | 232,277.....                       |                                              | 185,000.....                |
| 7000242246..... | HAMPTON.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 71,017.....                        |                                              | 123,100.....                |
| 7000242579..... | RICHMOND.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 99,464.....                        |                                              | 155,000.....                |
| 7000240383..... | ALMOND.....         | WI..... |           | 10/23/2019..... | 5.20.....        | 90,860.....                        |                                              | 135,325.....                |
| 7000238681..... | SYLACAUGA.....      | AL..... |           | 10/23/2019..... | 5.20.....        | 94,262.....                        |                                              | 125,000.....                |
| 7000237683..... | HAMBURG.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 111,840.....                       |                                              | 119,514.....                |
| 7000243721..... | CHARLOTTE.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 105,272.....                       |                                              | 131,372.....                |
| 7000242108..... | RICHMOND.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 166,468.....                       |                                              | 212,309.....                |
| 7000244381..... | HARRISBURG.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 112,249.....                       |                                              | 165,292.....                |
| 7000237877..... | COLUMBUS.....       | MS..... |           | 10/23/2019..... | 5.20.....        | 47,126.....                        |                                              | 65,000.....                 |
| 7000237544..... | SILVER SPRING.....  | MD..... |           | 10/23/2019..... | 5.20.....        | 374,786.....                       |                                              | 439,020.....                |
| 7000242722..... | ARCOLA.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 66,428.....                        |                                              | 68,000.....                 |
| 7000237406..... | BRIDGEPORT.....     | CT..... |           | 10/23/2019..... | 5.20.....        | 232,762.....                       |                                              | 160,110.....                |
| 7000244243..... | LEAGUE CITY.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 126,093.....                       |                                              | 246,003.....                |

E05.140

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000240577..... | MAIDEN.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 107,866.....                       |                                              | 100,000.....                |
| 7000244576..... | ROCKFORD.....       | IL..... |           | 10/23/2019..... | 5.20.....        | 58,234.....                        |                                              | 84,816.....                 |
| 7000242051..... | MOUNT SINAI.....    | NY..... |           | 10/23/2019..... | 5.20.....        | 349,968.....                       |                                              | 535,905.....                |
| 7000239733..... | BROOKHAVEN.....     | MS..... |           | 10/23/2019..... | 5.20.....        | 115,515.....                       |                                              | 60,000.....                 |
| 7000244575..... | WICHITA.....        | KS..... |           | 10/23/2019..... | 5.20.....        | 93,281.....                        |                                              | 122,896.....                |
| 7000237738..... | FOUNTAIN.....       | CO..... |           | 10/23/2019..... | 5.20.....        | 190,391.....                       |                                              | 275,000.....                |
| 7000238680..... | CALHOUN.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 171,073.....                       |                                              | 175,000.....                |
| 7000240094..... | HOUSTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 104,616.....                       |                                              | 168,000.....                |
| 7000238736..... | CENTERVILLE.....    | TN..... |           | 10/23/2019..... | 5.20.....        | 53,614.....                        |                                              | 110,000.....                |
| 7000237543..... | FORT WORTH.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 84,360.....                        |                                              | 119,992.....                |
| 7000241725..... | REX.....            | GA..... |           | 10/23/2019..... | 5.20.....        | 65,227.....                        |                                              | 99,000.....                 |
| 7000242385..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 90,305.....                        |                                              | 149,281.....                |
| 7000237405..... | SAINT ANN.....      | MO..... |           | 10/23/2019..... | 5.20.....        | 81,752.....                        |                                              | 96,016.....                 |
| 7000238588..... | AUGUSTA.....        | MI..... |           | 10/23/2019..... | 5.20.....        | 80,649.....                        |                                              | 124,000.....                |
| 7000243723..... | SWEETWATER.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 161,685.....                       |                                              | 15,000.....                 |
| 7000239448..... | KING GEORGE.....    | VA..... |           | 10/23/2019..... | 5.20.....        | 265,468.....                       |                                              | 332,000.....                |
| 7000238393..... | WILSON.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 44,878.....                        |                                              | 40,000.....                 |
| 7000240913..... | ABERDEEN.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 77,196.....                        |                                              | 118,780.....                |
| 7000241670..... | AURORA.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 154,942.....                       |                                              | 182,567.....                |
| 7000243918..... | RALEIGH.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 64,199.....                        |                                              | 129,186.....                |
| 7000240380..... | PITTSBURGH.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 86,705.....                        |                                              | 108,689.....                |
| 7000238449..... | CARTHAGE.....       | MS..... |           | 10/23/2019..... | 5.20.....        | 172,110.....                       |                                              | 110,000.....                |
| 7000239449..... | INDIANAPOLIS.....   | IN..... |           | 10/23/2019..... | 5.20.....        | 62,941.....                        |                                              | 74,106.....                 |
| 7000244050..... | CALHOUN.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 125,731.....                       |                                              | 118,347.....                |
| 7000241671..... | BESSEMER.....       | AL..... |           | 10/23/2019..... | 5.20.....        | 96,632.....                        |                                              | 103,251.....                |
| 7000240912..... | DOTHAN.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 55,425.....                        |                                              | 85,974.....                 |
| 7000244244..... | BEDFORD HTS.....    | OH..... |           | 10/23/2019..... | 5.20.....        | 146,720.....                       |                                              | 123,163.....                |
| 7000244577..... | WEST CHESTER.....   | PA..... |           | 10/23/2019..... | 5.20.....        | 148,243.....                       |                                              | 244,006.....                |
| 7000237402..... | MIDLAND.....        | MI..... |           | 10/23/2019..... | 5.20.....        | 48,706.....                        |                                              | 84,256.....                 |
| 7000242532..... | BRONX.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 447,064.....                       |                                              | 403,064.....                |
| 7000240102..... | COLUMBIA.....       | SC..... |           | 10/23/2019..... | 5.20.....        | 90,819.....                        |                                              | 94,219.....                 |
| 7000240097..... | COMBINED LOCKS..... | WI..... |           | 10/23/2019..... | 5.20.....        | 93,548.....                        |                                              | 118,457.....                |
| 7000244053..... | MOORE.....          | OK..... |           | 10/23/2019..... | 5.20.....        | 95,207.....                        |                                              | 129,801.....                |
| 7000249092..... | HILLSBORO.....      | OH..... |           | 10/23/2019..... | 5.20.....        | 79,386.....                        |                                              | 125,000.....                |
| 7000240629..... | JACKSONVILLE.....   | AR..... |           | 10/23/2019..... | 5.20.....        | 94,621.....                        |                                              | 99,000.....                 |
| 7000241201..... | PRINCETON.....      | KY..... |           | 10/23/2019..... | 5.20.....        | 53,966.....                        |                                              | 60,000.....                 |
| 7000237873..... | NEW CASTLE.....     | IN..... |           | 10/23/2019..... | 5.20.....        | 33,633.....                        |                                              | 45,000.....                 |
| 7000241672..... | ABINGTON.....       | MA..... |           | 10/23/2019..... | 5.20.....        | 147,818.....                       |                                              | 192,256.....                |
| 7000241729..... | CHARLESTON.....     | SC..... |           | 10/23/2019..... | 5.20.....        | 101,823.....                       |                                              | 98,501.....                 |
| 7000249148..... | MOBILE.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 99,782.....                        |                                              | 90,799.....                 |
| 7000242200..... | KILLEEN.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 96,505.....                        |                                              | 89,014.....                 |
| 7000237401..... | NORRISTOWN.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 113,094.....                       |                                              | 126,317.....                |
| 7000238732..... | CLEVELAND.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 72,762.....                        |                                              | 138,000.....                |
| 7000242057..... | PHILADELPHIA.....   | PA..... |           | 10/23/2019..... | 5.20.....        | 110,448.....                       |                                              | 150,044.....                |
| 7000240910..... | SLOCOMB.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 118,869.....                       |                                              | 212,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location                |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                       | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                    | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000244385..... | WICHITA.....            | KS..... |           | 10/23/2019..... | 5.20.....        | 107,418.....                       |                                              | 131,511.....                |
| 7000249091..... | PENDLETON.....          | IN..... |           | 10/23/2019..... | 5.20.....        | 139,252.....                       |                                              | 170,000.....                |
| 7000243192..... | INWOOD.....             | WV..... |           | 10/23/2019..... | 5.20.....        | 120,628.....                       |                                              | 215,000.....                |
| 7000244246..... | COVINGTON.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 74,704.....                        |                                              | 104,018.....                |
| 7000240628..... | EXETER.....             | MO..... |           | 10/23/2019..... | 5.20.....        | 68,054.....                        |                                              | 65,000.....                 |
| 7000242196..... | FORT WORTH.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 166,456.....                       |                                              | 205,000.....                |
| 7000240433..... | LEBANON.....            | IN..... |           | 10/23/2019..... | 5.20.....        | 56,014.....                        |                                              | 123,900.....                |
| 7000249099..... | COSHOCTON.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 81,332.....                        |                                              | 105,000.....                |
| 7000243727..... | SAN ANTONIO.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 117,090.....                       |                                              | 124,336.....                |
| 7000240571..... | BREAUX BRIDGE.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 71,993.....                        |                                              | 112,000.....                |
| 7000240095..... | NEPTUNE.....            | NJ..... |           | 10/23/2019..... | 5.20.....        | 194,021.....                       |                                              | 350,000.....                |
| 7000238021..... | CLYDE.....              | MI..... |           | 10/23/2019..... | 5.20.....        | 100,486.....                       |                                              | 180,000.....                |
| 7000238970..... | INDEPENDENCE.....       | KY..... |           | 10/23/2019..... | 5.20.....        | 96,096.....                        |                                              | 165,000.....                |
| 7000240094..... | HOUSTON.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 119,444.....                       |                                              | 168,000.....                |
| 7000242535..... | CHICAGO.....            | IL..... |           | 10/23/2019..... | 5.20.....        | 141,016.....                       |                                              | 182,475.....                |
| 7000242197..... | ROSENBERG.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 48,087.....                        |                                              | 86,400.....                 |
| 7000244387..... | MOORESVILLE.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 118,775.....                       |                                              | 145,000.....                |
| 7000239354..... | NATCHITOCHEs.....       | LA..... |           | 10/23/2019..... | 5.20.....        | 74,505.....                        |                                              | 125,000.....                |
| 7000238353..... | OXFORD.....             | PA..... |           | 10/23/2019..... | 5.20.....        | 280,974.....                       |                                              | 354,704.....                |
| 7000239160..... | MURRAY.....             | KY..... |           | 10/23/2019..... | 5.20.....        | 66,182.....                        |                                              | 45,000.....                 |
| 7000241199..... | MOODY.....              | AL..... |           | 10/23/2019..... | 5.20.....        | 144,072.....                       |                                              | 169,000.....                |
| 7000240959..... | FORT WAYNE.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 132,206.....                       |                                              | 220,000.....                |
| 7000238020..... | FERGUS FALLS.....       | MN..... |           | 10/23/2019..... | 5.20.....        | 72,316.....                        |                                              | 100,000.....                |
| 7000237493..... | MINNEAPOLIS.....        | MN..... |           | 10/23/2019..... | 5.20.....        | 65,742.....                        |                                              | 92,475.....                 |
| 7000243056..... | SPRUCE PINE.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 84,951.....                        |                                              | 100,000.....                |
| 7000237355..... | HOUSTON.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 50,667.....                        |                                              | 120,266.....                |
| 7000242536..... | SAINT CLAIR SHORES..... | MI..... |           | 10/23/2019..... | 5.20.....        | 129,372.....                       |                                              | 128,982.....                |
| 7000237640..... | BALTIMORE.....          | MD..... |           | 10/23/2019..... | 5.20.....        | 116,747.....                       |                                              | 158,687.....                |
| 7000237501..... | SAGINAW.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 82,862.....                        |                                              | 138,000.....                |
| 7000238356..... | WEST CALDWELL.....      | NJ..... |           | 10/23/2019..... | 5.20.....        | 370,933.....                       |                                              | 474,237.....                |
| 7000243868..... | BRUNDIDGE.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 67,694.....                        |                                              | 92,090.....                 |
| 7000238023..... | KEARNEY.....            | MO..... |           | 10/23/2019..... | 5.20.....        | 142,055.....                       |                                              | 210,000.....                |
| 7000242341..... | TOMBALL.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 95,167.....                        |                                              | 175,000.....                |
| 7000238494..... | MUNFORD.....            | TN..... |           | 10/23/2019..... | 5.20.....        | 63,380.....                        |                                              | 130,000.....                |
| 7000239685..... | ALEXANDRIA.....         | MN..... |           | 10/23/2019..... | 5.20.....        | 152,225.....                       |                                              | 255,000.....                |
| 7000238161..... | SPANAWAY.....           | WA..... |           | 10/23/2019..... | 5.20.....        | 147,154.....                       |                                              | 279,000.....                |
| 7000237357..... | LAGRANGE.....           | KY..... |           | 10/23/2019..... | 5.20.....        | 183,864.....                       |                                              | 210,422.....                |
| 7000241677..... | BATON ROUGE.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 147,212.....                       |                                              | 166,225.....                |
| 7000241820..... | BALTIMORE.....          | MD..... |           | 10/23/2019..... | 5.20.....        | 133,000.....                       |                                              | 81,170.....                 |
| 7000238688..... | GRAVETTE.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 123,775.....                       |                                              | 120,000.....                |
| 7000237833..... | COVINGTON.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 62,890.....                        |                                              | 109,000.....                |
| 7000243729..... | DECATUR.....            | GA..... |           | 10/23/2019..... | 5.20.....        | 97,491.....                        |                                              | 124,859.....                |
| 7000242675..... | MIAMI.....              | FL..... |           | 10/23/2019..... | 5.20.....        | 164,206.....                       |                                              | 235,000.....                |
| 7000242342..... | MIDLAND CITY.....       | AL..... |           | 10/23/2019..... | 5.20.....        | 97,814.....                        |                                              | 100,997.....                |

SCHEDULE B - PART 2

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

| 1               | Location                |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                       | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                    | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000238493..... | MORRIS.....             | IL..... |           | 10/23/2019..... | 5.20.....        | 143,790.....                       |                                              | 183,000.....                |
| 7000241539..... | SHREVEPORT.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 43,236.....                        |                                              | 121,000.....                |
| 7000238878..... | MANCHESTER.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 86,440.....                        |                                              | 157,000.....                |
| 7000243342..... | APALACHIN.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 64,398.....                        |                                              | 80,000.....                 |
| 7000243204..... | MARION.....             | AR..... |           | 10/23/2019..... | 5.20.....        | 81,526.....                        |                                              | 32,000.....                 |
| 7000237685..... | BATON ROUGE.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 106,071.....                       |                                              | 111,337.....                |
| 7000239405..... | JACKSONVILLE.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 138,985.....                       |                                              | 135,000.....                |
| 7000237412..... | SOUTH BEND.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 90,076.....                        |                                              | 87,903.....                 |
| 7000237546..... | GROVE CITY.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 44,184.....                        |                                              | 132,024.....                |
| 7000239544..... | BURRILLVILLE.....       | RI..... |           | 10/23/2019..... | 5.20.....        | 138,514.....                       |                                              | 255,000.....                |
| 7000242481..... | BESSEMER.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 147,306.....                       |                                              | 180,593.....                |
| 7000244197..... | CLEVELAND.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 60,330.....                        |                                              | 108,000.....                |
| 7000237352..... | SAN ANTONIO.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 100,912.....                       |                                              | 162,044.....                |
| 7000238877..... | EIGHT MILE.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 88,067.....                        |                                              | 95,000.....                 |
| 7000241013..... | ALLENHURST.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 176,946.....                       |                                              | 149,000.....                |
| 7000242344..... | MERIDIANVILLE.....      | AL..... |           | 10/23/2019..... | 5.20.....        | 141,214.....                       |                                              | 126,000.....                |
| 7000244672..... | BLANDFORD.....          | MA..... |           | 10/23/2019..... | 5.20.....        | 99,399.....                        |                                              | 184,154.....                |
| 7000238405..... | HORIZON CITY.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 79,830.....                        |                                              | 110,000.....                |
| 7000244196..... | GREENEVILLE.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 72,957.....                        |                                              | 82,188.....                 |
| 7000237407..... | WHITEHALL.....          | PA..... |           | 10/23/2019..... | 5.20.....        | 77,859.....                        |                                              | 158,816.....                |
| 7000238543..... | LAPLACE.....            | LA..... |           | 10/23/2019..... | 5.20.....        | 134,059.....                       |                                              | 165,000.....                |
| 7000239212..... | LAS VEGAS.....          | NM..... |           | 10/23/2019..... | 5.20.....        | 64,239.....                        |                                              | 110,000.....                |
| 7000237687..... | POOLER.....             | GA..... |           | 10/23/2019..... | 5.20.....        | 221,721.....                       |                                              | 253,622.....                |
| 7000239065..... | JOSHUA.....             | TX..... |           | 10/23/2019..... | 5.20.....        | 120,894.....                       |                                              | 138,513.....                |
| 7000242013..... | COOKSON.....            | OK..... |           | 10/23/2019..... | 5.20.....        | 185,379.....                       |                                              | 262,000.....                |
| 7000242344..... | MERIDIANVILLE.....      | AL..... |           | 10/23/2019..... | 5.20.....        | 96,078.....                        |                                              | 126,000.....                |
| 7000242678..... | JACKSON.....            | MS..... |           | 10/23/2019..... | 5.20.....        | 107,403.....                       |                                              | 135,356.....                |
| 7000240621..... | MARION.....             | AR..... |           | 10/23/2019..... | 5.20.....        | 110,266.....                       |                                              | 122,000.....                |
| 7000241486..... | COVINGTON.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 123,012.....                       |                                              | 119,000.....                |
| 7000244010..... | MUSCATINE.....          | IA..... |           | 10/23/2019..... | 5.20.....        | 44,328.....                        |                                              | 62,213.....                 |
| 7000237492..... | HOUSTON.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 109,907.....                       |                                              | 167,217.....                |
| 7000237354..... | DETROIT.....            | MI..... |           | 10/23/2019..... | 5.20.....        | 49,635.....                        |                                              | 69,846.....                 |
| 7000243676..... | VALHERMOSA SPRINGS..... | AL..... |           | 10/23/2019..... | 5.20.....        | 52,279.....                        |                                              | 78,650.....                 |
| 7000243343..... | ATHENS.....             | AL..... |           | 10/23/2019..... | 5.20.....        | 95,241.....                        |                                              | 155,000.....                |
| 7000237686..... | BAY SHORE.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 300,192.....                       |                                              | 341,321.....                |
| 7000242961..... | VALE.....               | NC..... |           | 10/23/2019..... | 5.20.....        | 67,013.....                        |                                              | 80,000.....                 |
| 7000238351..... | FRESNO.....             | TX..... |           | 10/23/2019..... | 5.20.....        | 151,758.....                       |                                              | 160,737.....                |
| 7000244342..... | SPRINGBORO.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 148,438.....                       |                                              | 183,259.....                |
| 7000242346..... | MANSFIELD.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 121,336.....                       |                                              | 166,802.....                |
| 7000238407..... | ALBERTA.....            | VA..... |           | 10/23/2019..... | 5.20.....        | 90,773.....                        |                                              | 75,000.....                 |
| 7000237353..... | EASTON.....             | PA..... |           | 10/23/2019..... | 5.20.....        | 159,556.....                       |                                              | 205,629.....                |
| 7000237491..... | BAIRD.....              | TX..... |           | 10/23/2019..... | 5.20.....        | 42,910.....                        |                                              | 50,844.....                 |
| 7000242208..... | KATY.....               | TX..... |           | 10/23/2019..... | 5.20.....        | 72,394.....                        |                                              | 136,581.....                |
| 7000239681..... | SELLERSBURG.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 146,002.....                       |                                              | 210,000.....                |
| 7000242600..... | HOUSTON.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 86,379.....                        |                                              | 169,993.....                |



SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000242473..... | BEAUMONT.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 123,961.....                       |                                              | 147,881.....                |
| 7000237508..... | GREENFIELD.....     | WI..... |           | 10/23/2019..... | 5.20.....        | 91,542.....                        |                                              | 124,900.....                |
| 7000240632..... | STEPHENSON.....     | VA..... |           | 10/23/2019..... | 5.20.....        | 269,835.....                       |                                              | 375,000.....                |
| 7000243472..... | SELMA.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 70,809.....                        |                                              | 75,000.....                 |
| 7000242529..... | ROSELLE.....        | NJ..... |           | 10/23/2019..... | 5.20.....        | 376,648.....                       |                                              | 246,508.....                |
| 7000240770..... | KALISPELL.....      | MT..... |           | 10/23/2019..... | 5.20.....        | 130,444.....                       |                                              | 215,000.....                |
| 7000237451..... | SCHENECTADY.....    | NY..... |           | 10/23/2019..... | 5.20.....        | 127,943.....                       |                                              | 174,661.....                |
| 7000241142..... | NAPPANEE.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 148,767.....                       |                                              | 190,000.....                |
| 7000243810..... | FAIRBURN.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 131,216.....                       |                                              | 155,000.....                |
| 7000238782..... | NEWPORT.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 60,820.....                        |                                              | 49,000.....                 |
| 7000249181..... | ALLIANCE.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 72,016.....                        |                                              | 107,588.....                |
| 7000239029..... | DURHAM.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 91,382.....                        |                                              | 119,756.....                |
| 7000239838..... | BURLINGTON.....     | KY..... |           | 10/23/2019..... | 5.20.....        | 80,688.....                        |                                              | 120,000.....                |
| 7000242003..... | LANCASTER.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 107,904.....                       |                                              | 186,350.....                |
| 7000240631..... | MCDONALD.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 115,494.....                       |                                              | 130,000.....                |
| 7000242812..... | CLEVELAND.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 117,951.....                       |                                              | 210,000.....                |
| 7000238167..... | CALLAHAN.....       | FL..... |           | 10/23/2019..... | 5.20.....        | 151,670.....                       |                                              | 220,000.....                |
| 7000240293..... | MIAMI SPRINGS.....  | FL..... |           | 10/23/2019..... | 5.20.....        | 166,802.....                       |                                              | 360,000.....                |
| 7000249180..... | BLOOMINGTON.....    | IN..... |           | 10/23/2019..... | 5.20.....        | 89,692.....                        |                                              | 115,850.....                |
| 7000242004..... | TUNICA.....         | MS..... |           | 10/23/2019..... | 5.20.....        | 73,239.....                        |                                              | 60,000.....                 |
| 7000239641..... | SEARCY.....         | AR..... |           | 10/23/2019..... | 5.20.....        | 97,685.....                        |                                              | 30,000.....                 |
| 7000241953..... | HOLLAND PATENT..... | NY..... |           | 10/23/2019..... | 5.20.....        | 111,332.....                       |                                              | 139,875.....                |
| 7000244529..... | RICHMOND.....       | UT..... |           | 10/23/2019..... | 5.20.....        | 145,296.....                       |                                              | 211,776.....                |
| 7000243812..... | O FALLON.....       | MO..... |           | 10/23/2019..... | 5.20.....        | 118,637.....                       |                                              | 137,431.....                |
| 7000240348..... | DERBY.....          | KS..... |           | 10/23/2019..... | 5.20.....        | 69,838.....                        |                                              | 92,000.....                 |
| 7000238646..... | RUTHER GLEN.....    | VA..... |           | 10/23/2019..... | 5.20.....        | 96,823.....                        |                                              | 157,000.....                |
| 7000240153..... | CARNEGIE.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 51,968.....                        |                                              | 90,039.....                 |
| 7000242142..... | PILOT.....          | VA..... |           | 10/23/2019..... | 5.20.....        | 60,066.....                        |                                              | 124,129.....                |
| 7000239836..... | HAZLEHURST.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 77,881.....                        |                                              | 113,000.....                |
| 7000240486..... | BYRAM.....          | MS..... |           | 10/23/2019..... | 5.20.....        | 102,977.....                       |                                              | 138,000.....                |
| 7000240368..... | CLOVER.....         | SC..... |           | 10/23/2019..... | 5.20.....        | 136,819.....                       |                                              | 128,037.....                |
| 7000239498..... | ROCHESTER.....      | NY..... |           | 10/23/2019..... | 5.20.....        | 88,780.....                        |                                              | 119,242.....                |
| 7000242338..... | COLLEGE PARK.....   | GA..... |           | 10/23/2019..... | 5.20.....        | 130,201.....                       |                                              | 143,956.....                |
| 7000241954..... | INDIAN HEAD.....    | MD..... |           | 10/23/2019..... | 5.20.....        | 420,317.....                       |                                              | 369,593.....                |
| 7000239642..... | THAXTON.....        | MS..... |           | 10/23/2019..... | 5.20.....        | 55,140.....                        |                                              | 115,000.....                |
| 7000243473..... | MUNFORD.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 77,914.....                        |                                              | 177,000.....                |
| 7000243668..... | WILSON.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 73,824.....                        |                                              | 107,747.....                |
| 7000237452..... | ODESSA.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 110,068.....                       |                                              | 127,184.....                |
| 7000240347..... | PEKIN.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 62,610.....                        |                                              | 89,871.....                 |
| 7000239499..... | ROCHESTER.....      | NY..... |           | 10/23/2019..... | 5.20.....        | 78,716.....                        |                                              | 118,381.....                |
| 7000239837..... | PORTER.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 169,935.....                       |                                              | 235,000.....                |
| 7000242600..... | HOUSTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 116,370.....                       |                                              | 169,993.....                |
| 7000240961..... | INDIANAPOLIS.....   | IN..... |           | 10/23/2019..... | 5.20.....        | 116,076.....                       |                                              | 140,000.....                |
| 7000238502..... | COLONIAL BEACH..... | VA..... |           | 10/23/2019..... | 5.20.....        | 151,820.....                       |                                              | 169,849.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000240290..... | EDGEWOOD.....         | KY..... |           | 10/23/2019..... | 5.20.....        | 146,110.....                       |                                              | 198,495.....                |
| 7000238164..... | GASSVILLE.....        | AR..... |           | 10/23/2019..... | 5.20.....        | 67,575.....                        |                                              | 90,000.....                 |
| 7000244003..... | MONTGOMERY.....       | AL..... |           | 10/23/2019..... | 5.20.....        | 125,890.....                       |                                              | 175,462.....                |
| 7000242339..... | STONE MOUNTAIN.....   | GA..... |           | 10/23/2019..... | 5.20.....        | 181,183.....                       |                                              | 206,037.....                |
| 7000241479..... | MAYWOOD.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 68,169.....                        |                                              | 190,202.....                |
| 7000243814..... | CORDOVA.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 147,502.....                       |                                              | 174,890.....                |
| 7000240208..... | MOUNT VERNON.....     | NY..... |           | 10/23/2019..... | 5.20.....        | 420,115.....                       |                                              | 503,583.....                |
| 7000237498..... | PINE BLUFF.....       | AR..... |           | 10/23/2019..... | 5.20.....        | 128,069.....                       |                                              | 163,844.....                |
| 7000240822..... | HAGERSTOWN.....       | MD..... |           | 10/23/2019..... | 5.20.....        | 104,336.....                       |                                              | 135,000.....                |
| 7000241761..... | BYRON.....            | GA..... |           | 10/23/2019..... | 5.20.....        | 75,976.....                        |                                              | 132,283.....                |
| 7000238358..... | YAKIMA.....           | WA..... |           | 10/23/2019..... | 5.20.....        | 50,504.....                        |                                              | 142,311.....                |
| 7000242477..... | REYNOLDSBURG.....     | OH..... |           | 10/23/2019..... | 5.20.....        | 143,511.....                       |                                              | 164,193.....                |
| 7000240151..... | YOUNGSTOWN.....       | NY..... |           | 10/23/2019..... | 5.20.....        | 195,597.....                       |                                              | 246,539.....                |
| 7000237780..... | WESLACO.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 122,368.....                       |                                              | 137,636.....                |
| 7000241090..... | ASHLAND.....          | KY..... |           | 10/23/2019..... | 5.20.....        | 83,779.....                        |                                              | 89,500.....                 |
| 7000241956..... | VANDERGRIFT.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 38,902.....                        |                                              | 58,663.....                 |
| 7000244668..... | NOBLESVILLE.....      | IN..... |           | 10/23/2019..... | 5.20.....        | 90,746.....                        |                                              | 205,000.....                |
| 7000238496..... | CANANDAIGUA.....      | NY..... |           | 10/23/2019..... | 5.20.....        | 44,513.....                        |                                              | 60,000.....                 |
| 7000240345..... | QUEENS VILLAGE.....   | NY..... |           | 10/23/2019..... | 5.20.....        | 254,543.....                       |                                              | 564,000.....                |
| 7000237641..... | HENDERSONVILLE.....   | TN..... |           | 10/23/2019..... | 5.20.....        | 95,854.....                        |                                              | 187,921.....                |
| 7000239026..... | HENDERSON.....        | NV..... |           | 10/23/2019..... | 5.20.....        | 195,027.....                       |                                              | 291,446.....                |
| 7000237497..... | LITTLE ROCK.....      | AR..... |           | 10/23/2019..... | 5.20.....        | 75,563.....                        |                                              | 91,435.....                 |
| 7000241762..... | CHICAGO.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 254,781.....                       |                                              | 340,964.....                |
| 7000241009..... | TAMPA.....            | FL..... |           | 10/23/2019..... | 5.20.....        | 84,599.....                        |                                              | 63,449.....                 |
| 7000242816..... | WELLINGTON.....       | CO..... |           | 10/23/2019..... | 5.20.....        | 142,479.....                       |                                              | 320,000.....                |
| 7000237644..... | COLUMBUS.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 66,032.....                        |                                              | 103,270.....                |
| 7000238499..... | GREENWOOD.....        | SC..... |           | 10/23/2019..... | 5.20.....        | 124,802.....                       |                                              | 115,000.....                |
| 7000237506..... | LEXINGTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 196,376.....                       |                                              | 242,225.....                |
| 7000241957..... | COLUMBIA CITY.....    | IN..... |           | 10/23/2019..... | 5.20.....        | 60,263.....                        |                                              | 89,454.....                 |
| 7000241148..... | CHRISTIANSBURG.....   | VA..... |           | 10/23/2019..... | 5.20.....        | 133,421.....                       |                                              | 163,000.....                |
| 7000242146..... | FRANKLIN FURNACE..... | OH..... |           | 10/23/2019..... | 5.20.....        | 35,485.....                        |                                              | 73,047.....                 |
| 7000241763..... | NEW BRIGHTON.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 81,629.....                        |                                              | 163,738.....                |
| 7000239970..... | INDIAN LAND.....      | SC..... |           | 10/23/2019..... | 5.20.....        | 189,548.....                       |                                              | 240,000.....                |
| 7000242817..... | JONESVILLE.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 77,991.....                        |                                              | 165,000.....                |
| 7000237782..... | FAYETTEVILLE.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 14,368.....                        |                                              | 70,000.....                 |
| 7000241430..... | PHILADELPHIA.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 56,904.....                        |                                              | 91,031.....                 |
| 7000240205..... | RIDGELAND.....        | MS..... |           | 10/23/2019..... | 5.20.....        | 97,349.....                        |                                              | 114,669.....                |
| 7000240538..... | WALNUTPORT.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 132,860.....                       |                                              | 215,000.....                |
| 7000244281..... | WINSTON SALEM.....    | NC..... |           | 10/23/2019..... | 5.20.....        | 86,918.....                        |                                              | 142,460.....                |
| 7000242624..... | MANSFIELD.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 103,153.....                       |                                              | 153,253.....                |
| 7000240676..... | MUSKEGON.....         | MI..... |           | 10/23/2019..... | 5.20.....        | 71,641.....                        |                                              | 110,000.....                |
| 7000244143..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 79,215.....                        |                                              | 106,611.....                |
| 7000241764..... | NEWARK.....           | NJ..... |           | 10/23/2019..... | 5.20.....        | 188,107.....                       |                                              | 210,000.....                |
| 7000239495..... | SCOTIA.....           | NY..... |           | 10/23/2019..... | 5.20.....        | 108,703.....                       |                                              | 129,773.....                |
| 7000239024..... | SEAFORD.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 325,412.....                       |                                              | 363,103.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000242956..... | MIDWAY.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 142,425.....                       |                                              | 195,000.....                |
| 7000239971..... | BUCKEYE.....          | AZ..... |           | 10/23/2019..... | 5.20.....        | 139,442.....                       |                                              | 210,000.....                |
| 7000241431..... | WILLIAMSPORT.....     | MD..... |           | 10/23/2019..... | 5.20.....        | 116,969.....                       |                                              | 190,000.....                |
| 7000240204..... | MURFREESBORO.....     | TN..... |           | 10/23/2019..... | 5.20.....        | 59,316.....                        |                                              | 74,368.....                 |
| 7000239124..... | OPALOUSAS.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 41,537.....                        |                                              | 74,000.....                 |
| 7000239933..... | HAUGHTON.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 77,092.....                        |                                              | 135,000.....                |
| 7000239600..... | HUBBARD.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 110,018.....                       |                                              | 135,000.....                |
| 7000243091..... | PORT WENTWORTH.....   | GA..... |           | 10/23/2019..... | 5.20.....        | 101,498.....                       |                                              | 143,000.....                |
| 7000238596..... | NILES.....            | MI..... |           | 10/23/2019..... | 5.20.....        | 104,589.....                       |                                              | 100,000.....                |
| 7000241432..... | READING.....          | PA..... |           | 10/23/2019..... | 5.20.....        | 71,563.....                        |                                              | 95,838.....                 |
| 7000242288..... | BUFORD.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 68,892.....                        |                                              | 94,010.....                 |
| 7000244621..... | SPRINGFIELD.....      | MA..... |           | 10/23/2019..... | 5.20.....        | 151,348.....                       |                                              | 164,113.....                |
| 7000239934..... | VACHERIE.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 165,918.....                       |                                              | 205,000.....                |
| 7000244145..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 156,808.....                       |                                              | 168,990.....                |
| 7000244478..... | GLEN ALLEN.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 135,932.....                       |                                              | 209,267.....                |
| 7000241095..... | HULL.....             | GA..... |           | 10/23/2019..... | 5.20.....        | 108,238.....                       |                                              | 180,000.....                |
| 7000244339..... | CAMDEN.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 54,758.....                        |                                              | 81,481.....                 |
| 7000240197..... | ORANGE PARK.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 242,849.....                       |                                              | 225,000.....                |
| 7000242093..... | GASTONIA.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 99,646.....                        |                                              | 153,000.....                |
| 7000241433..... | CHESTER.....          | VA..... |           | 10/23/2019..... | 5.20.....        | 121,216.....                       |                                              | 189,982.....                |
| 7000241910..... | VINELAND.....         | NJ..... |           | 10/23/2019..... | 5.20.....        | 146,084.....                       |                                              | 216,328.....                |
| 7000242765..... | SHANNON HILLS.....    | AR..... |           | 10/23/2019..... | 5.20.....        | 91,720.....                        |                                              | 120,000.....                |
| 7000243764..... | LITTLE ELM.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 118,150.....                       |                                              | 180,479.....                |
| 7000238933..... | MILLERSPORT.....      | OH..... |           | 10/23/2019..... | 5.20.....        | 129,375.....                       |                                              | 220,000.....                |
| 7000237410..... | OAKDALE.....          | PA..... |           | 10/23/2019..... | 5.20.....        | 186,108.....                       |                                              | 285,025.....                |
| 7000239317..... | NATCHITOCHES.....     | LA..... |           | 10/23/2019..... | 5.20.....        | 101,697.....                       |                                              | 99,000.....                 |
| 7000243959..... | HOLIDAY.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 62,365.....                        |                                              | 95,000.....                 |
| 7000240867..... | LITTLE ROCK.....      | AR..... |           | 10/23/2019..... | 5.20.....        | 78,667.....                        |                                              | 97,236.....                 |
| 7000238265..... | WAKE FOREST.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 177,842.....                       |                                              | 260,000.....                |
| 7000240196..... | CHATTANOOGA.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 98,783.....                        |                                              | 112,010.....                |
| 7000241767..... | SMYRNA.....           | TN..... |           | 10/23/2019..... | 5.20.....        | 114,397.....                       |                                              | 239,250.....                |
| 7000242432..... | SILVER SPRINGS.....   | NV..... |           | 10/23/2019..... | 5.20.....        | 112,944.....                       |                                              | 179,300.....                |
| 7000237938..... | INDIAN HEAD.....      | MD..... |           | 10/23/2019..... | 5.20.....        | 242,467.....                       |                                              | 250,000.....                |
| 7000242628..... | BIRMINGHAM.....       | AL..... |           | 10/23/2019..... | 5.20.....        | 76,128.....                        |                                              | 114,848.....                |
| 7000239594..... | BIRDSBORO.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 112,128.....                       |                                              | 150,000.....                |
| 7000243092..... | VIDOR.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 111,069.....                       |                                              | 117,000.....                |
| 7000244090..... | FAIRVIEW HEIGHTS..... | IL..... |           | 10/23/2019..... | 5.20.....        | 102,599.....                       |                                              | 110,000.....                |
| 7000240728..... | SHEPHERDSVILLE.....   | KY..... |           | 10/23/2019..... | 5.20.....        | 181,493.....                       |                                              | 157,000.....                |
| 7000243763..... | LONOKE.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 34,647.....                        |                                              | 68,392.....                 |
| 7000241573..... | MEMPHIS.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 98,811.....                        |                                              | 138,883.....                |
| 7000238126..... | EDEN.....             | NC..... |           | 10/23/2019..... | 5.20.....        | 52,280.....                        |                                              | 130,000.....                |
| 7000238740..... | ELLWOOD CITY.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 65,603.....                        |                                              | 130,900.....                |
| 7000242100..... | FORT WORTH.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 124,237.....                       |                                              | 192,000.....                |
| 7000243958..... | ROWLETT.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 157,523.....                       |                                              | 189,250.....                |

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000242095..... | BURLINGTON.....     | NJ..... |           | 10/23/2019..... | 5.20.....        | 86,818.....                        |                                              | 87,046.....                 |
| 7000240671..... | VERSAILLES.....     | KY..... |           | 10/23/2019..... | 5.20.....        | 53,412.....                        |                                              | 80,000.....                 |
| 7000237594..... | HOUSTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 73,434.....                        |                                              | 116,117.....                |
| 7000240727..... | ALANSON.....        | MI..... |           | 10/23/2019..... | 5.20.....        | 108,518.....                       |                                              | 185,000.....                |
| 7000238592..... | CUNNINGHAM.....     | TN..... |           | 10/23/2019..... | 5.20.....        | 148,513.....                       |                                              | 260,000.....                |
| 7000244431..... | GRANITE CITY.....   | IL..... |           | 10/23/2019..... | 5.20.....        | 63,863.....                        |                                              | 81,244.....                 |
| 7000240056..... | MECHANICSBURG.....  | PA..... |           | 10/23/2019..... | 5.20.....        | 277,538.....                       |                                              | 290,000.....                |
| 7000243572..... | WAKE FOREST.....    | NC..... |           | 10/23/2019..... | 5.20.....        | 146,581.....                       |                                              | 250,000.....                |
| 7000241769..... | GAFFNEY.....        | SC..... |           | 10/23/2019..... | 5.20.....        | 227,629.....                       |                                              | 273,813.....                |
| 7000242434..... | VANCOUVER.....      | WA..... |           | 10/23/2019..... | 5.20.....        | 244,591.....                       |                                              | 315,000.....                |
| 7000239930..... | CEDARTOWN.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 70,906.....                        |                                              | 148,000.....                |
| 7000240388..... | READING.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 127,316.....                       |                                              | 147,741.....                |
| 7000237455..... | GWYNN OAK.....      | MD..... |           | 10/23/2019..... | 5.20.....        | 95,711.....                        |                                              | 159,275.....                |
| 7000240193..... | EL PASO.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 255,264.....                       |                                              | 267,585.....                |
| 7000242573..... | SOUTH MILLS.....    | NC..... |           | 10/23/2019..... | 5.20.....        | 121,959.....                       |                                              | 123,742.....                |
| 7000242911..... | CORCORAN.....       | CA..... |           | 10/23/2019..... | 5.20.....        | 162,376.....                       |                                              | 180,000.....                |
| 7000239787..... | BATON ROUGE.....    | LA..... |           | 10/23/2019..... | 5.20.....        | 110,451.....                       |                                              | 134,000.....                |
| 7000240725..... | CALERA.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 64,245.....                        |                                              | 89,000.....                 |
| 7000249140..... | SCOTT.....          | LA..... |           | 10/23/2019..... | 5.20.....        | 53,546.....                        |                                              | 139,151.....                |
| 7000238261..... | ELKHART.....        | IA..... |           | 10/23/2019..... | 5.20.....        | 141,798.....                       |                                              | 163,000.....                |
| 7000244096..... | HINESVILLE.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 121,287.....                       |                                              | 90,000.....                 |
| 7000240530..... | TELFORD.....        | PA..... |           | 10/23/2019..... | 5.20.....        | 161,231.....                       |                                              | 255,900.....                |
| 7000243574..... | BROUSSARD.....      | LA..... |           | 10/23/2019..... | 5.20.....        | 127,773.....                       |                                              | 155,000.....                |
| 7000237600..... | BELLEVILLE.....     | IL..... |           | 10/23/2019..... | 5.20.....        | 103,709.....                       |                                              | 126,546.....                |
| 7000238317..... | HAMPSTEAD.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 122,797.....                       |                                              | 200,000.....                |
| 7000240724..... | MILAN.....          | IN..... |           | 10/23/2019..... | 5.20.....        | 104,968.....                       |                                              | 120,000.....                |
| 7000237595..... | PHILADELPHIA.....   | PA..... |           | 10/23/2019..... | 5.20.....        | 118,583.....                       |                                              | 153,852.....                |
| 7000241915..... | CLINTON.....        | MD..... |           | 10/23/2019..... | 5.20.....        | 201,129.....                       |                                              | 305,264.....                |
| 7000242576..... | JONESBORO.....      | GA..... |           | 10/23/2019..... | 5.20.....        | 111,364.....                       |                                              | 117,063.....                |
| 7000243629..... | REMINGTON.....      | VA..... |           | 10/23/2019..... | 5.20.....        | 147,647.....                       |                                              | 169,128.....                |
| 7000238593..... | WEST JEFFERSON..... | NC..... |           | 10/23/2019..... | 5.20.....        | 135,726.....                       |                                              | 115,000.....                |
| 7000244432..... | PARK CITY.....      | KS..... |           | 10/23/2019..... | 5.20.....        | 67,560.....                        |                                              | 82,000.....                 |
| 7000238260..... | KINGSTON.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 52,824.....                        |                                              | 145,000.....                |
| 7000244627..... | WINDSOR MILL.....   | MD..... |           | 10/23/2019..... | 5.20.....        | 130,764.....                       |                                              | 171,210.....                |
| 7000240918..... | PEARLAND.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 111,757.....                       |                                              | 199,705.....                |
| 7000242564..... | MILWAUKEE.....      | WI..... |           | 10/23/2019..... | 5.20.....        | 100,746.....                       |                                              | 157,339.....                |
| 7000238190..... | COLUMBIANA.....     | OH..... |           | 10/23/2019..... | 5.20.....        | 85,989.....                        |                                              | 148,000.....                |
| 7000240234..... | HOUSTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 215,845.....                       |                                              | 245,000.....                |
| 7000237386..... | RICHMOND.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 104,925.....                       |                                              | 163,791.....                |
| 7000237378..... | LUBBOCK.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 72,029.....                        |                                              | 124,330.....                |
| 7000241427..... | CHESAPEAKE.....     | VA..... |           | 10/23/2019..... | 5.20.....        | 54,531.....                        |                                              | 93,182.....                 |
| 7000239383..... | SUMMERVILLE.....    | GA..... |           | 10/23/2019..... | 5.20.....        | 64,237.....                        |                                              | 85,869.....                 |
| 7000241904..... | AKRON.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 52,881.....                        |                                              | 110,076.....                |
| 7000237862..... | MULBERRY.....       | AR..... |           | 10/23/2019..... | 5.20.....        | 43,202.....                        |                                              | 69,000.....                 |

SCHEDULE B - PART 2

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

| 1               | Location                |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                       | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                    | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000243901..... | UNION CITY.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 157,782.....                       |                                              | 131,915.....                |
| 7000240428..... | MELBOURNE.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 189,346.....                       |                                              | 305,000.....                |
| 7000240904..... | NORTH AUGUSTA.....      | SC..... |           | 10/23/2019..... | 5.20.....        | 72,763.....                        |                                              | 71,031.....                 |
| 7000239916..... | HENDERSON.....          | KY..... |           | 10/23/2019..... | 5.20.....        | 79,505.....                        |                                              | 65,000.....                 |
| 7000244561..... | SULPHUR.....            | LA..... |           | 10/23/2019..... | 5.20.....        | 98,985.....                        |                                              | 132,773.....                |
| 7000239579..... | MCALESTER.....          | OK..... |           | 10/23/2019..... | 5.20.....        | 97,398.....                        |                                              | 120,000.....                |
| 7000243618..... | GREENVILLE.....         | KY..... |           | 10/23/2019..... | 5.20.....        | 97,321.....                        |                                              | 115,000.....                |
| 7000241710..... | SAN ANTONIO.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 108,179.....                       |                                              | 159,147.....                |
| 7000240371..... | SOMERSET.....           | NJ..... |           | 10/23/2019..... | 5.20.....        | 134,140.....                       |                                              | 250,000.....                |
| 7000242903..... | PANAMA CITY.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 140,099.....                       |                                              | 185,000.....                |
| 7000242427..... | DAYTON.....             | OH..... |           | 10/23/2019..... | 5.20.....        | 46,162.....                        |                                              | 53,016.....                 |
| 7000244279..... | BIRMINGHAM.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 117,123.....                       |                                              | 102,668.....                |
| 7000244616..... | ROSENBERG.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 110,939.....                       |                                              | 167,975.....                |
| 7000240427..... | CLEBURNE.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 66,018.....                        |                                              | 79,367.....                 |
| 7000243895..... | HAMILTON TOWNSHIP.....  | NJ..... |           | 10/23/2019..... | 5.20.....        | 83,131.....                        |                                              | 135,465.....                |
| 7000241905..... | SAVANNAH.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 126,781.....                       |                                              | 142,880.....                |
| 7000241429..... | CHARLOTTE.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 95,238.....                        |                                              | 144,545.....                |
| 7000239108..... | PHILADELPHIA.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 63,436.....                        |                                              | 124,626.....                |
| 7000242369..... | BRENTWOOD.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 328,419.....                       |                                              | 320,889.....                |
| 7000239381..... | SAINT CLAIR SHORES..... | MI..... |           | 10/23/2019..... | 5.20.....        | 55,803.....                        |                                              | 82,702.....                 |
| 7000237670..... | WYLIE.....              | TX..... |           | 10/23/2019..... | 5.20.....        | 213,279.....                       |                                              | 283,183.....                |
| 7000237532..... | CANTON.....             | MI..... |           | 10/23/2019..... | 5.20.....        | 80,494.....                        |                                              | 141,714.....                |
| 7000237864..... | WAUPUN.....             | WI..... |           | 10/23/2019..... | 5.20.....        | 46,180.....                        |                                              | 93,000.....                 |
| 7000240426..... | CHICAGO.....            | IL..... |           | 10/23/2019..... | 5.20.....        | 85,841.....                        |                                              | 112,800.....                |
| 7000238916..... | DOUBLE SPRINGS.....     | AL..... |           | 10/23/2019..... | 5.20.....        | 86,893.....                        |                                              | 105,000.....                |
| 7000239576..... | LANCASTER.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 84,975.....                        |                                              | 159,900.....                |
| 7000238862..... | DAYTON.....             | TN..... |           | 10/23/2019..... | 5.20.....        | 138,737.....                       |                                              | 168,000.....                |
| 7000241712..... | WASHINGTON.....         | DC..... |           | 10/23/2019..... | 5.20.....        | 190,058.....                       |                                              | 356,602.....                |
| 7000244619..... | WARWICK.....            | RI..... |           | 10/23/2019..... | 5.20.....        | 149,437.....                       |                                              | 170,048.....                |
| 7000241850..... | WALTERBORO.....         | SC..... |           | 10/23/2019..... | 5.20.....        | 58,757.....                        |                                              | 60,951.....                 |
| 7000240758..... | KENDALLVILLE.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 121,483.....                       |                                              | 140,000.....                |
| 7000240901..... | LITHONIA.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 104,031.....                       |                                              | 130,647.....                |
| 7000242234..... | DALLAS.....             | TX..... |           | 10/23/2019..... | 5.20.....        | 86,545.....                        |                                              | 125,292.....                |
| 7000244562..... | PORT WENTWORTH.....     | GA..... |           | 10/23/2019..... | 5.20.....        | 137,521.....                       |                                              | 205,000.....                |
| 7000241713..... | SAVANNAH.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 62,063.....                        |                                              | 142,835.....                |
| 7000243905..... | ATLANTIC CITY.....      | NJ..... |           | 10/23/2019..... | 5.20.....        | 71,133.....                        |                                              | 126,465.....                |
| 7000239103..... | MC CALLA.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 156,212.....                       |                                              | 201,254.....                |
| 7000241990..... | RAYNHAM.....            | MA..... |           | 10/23/2019..... | 5.20.....        | 345,502.....                       |                                              | 459,253.....                |
| 7000240900..... | CHARLOTTE.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 117,111.....                       |                                              | 183,855.....                |
| 7000237438..... | MADERA.....             | CA..... |           | 10/23/2019..... | 5.20.....        | 175,234.....                       |                                              | 365,000.....                |
| 7000239574..... | FONTANA.....            | KS..... |           | 10/23/2019..... | 5.20.....        | 146,446.....                       |                                              | 170,000.....                |
| 7000243373..... | CHAFFEE.....            | MO..... |           | 10/23/2019..... | 5.20.....        | 101,201.....                       |                                              | 85,000.....                 |
| 7000239380..... | DOVER TWP.....          | NJ..... |           | 10/23/2019..... | 5.20.....        | 338,487.....                       |                                              | 281,708.....                |
| 7000238574..... | NEW IBERIA.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 108,625.....                       |                                              | 119,000.....                |
| 7000242042..... | BROOKLYN.....           | NY..... |           | 10/23/2019..... | 5.20.....        | 472,093.....                       |                                              | 491,247.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000237575..... | FRESNO.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 164,324.....                       |                                              | 208,500.....                |
| 7000239437..... | HUMBLE.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 151,073.....                       |                                              | 187,507.....                |
| 7000239099..... | LEVANT.....           | ME..... |           | 10/23/2019..... | 5.20.....        | 151,226.....                       |                                              | 232,117.....                |
| 7000237437..... | MUNCIE.....           | IN..... |           | 10/23/2019..... | 5.20.....        | 62,971.....                        |                                              | 84,942.....                 |
| 7000244564..... | BETHALTO.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 69,328.....                        |                                              | 63,000.....                 |
| 7000238097..... | HANSON.....           | KY..... |           | 10/23/2019..... | 5.20.....        | 130,121.....                       |                                              | 160,000.....                |
| 7000241377..... | STATEN ISLAND.....    | NY..... |           | 10/23/2019..... | 5.20.....        | 353,341.....                       |                                              | 319,255.....                |
| 7000239095..... | WESTBROOK.....        | ME..... |           | 10/23/2019..... | 5.20.....        | 206,159.....                       |                                              | 334,081.....                |
| 7000240422..... | DOVER.....            | DE..... |           | 10/23/2019..... | 5.20.....        | 204,805.....                       |                                              | 153,604.....                |
| 7000242852..... | BESSEMER.....         | AL..... |           | 10/23/2019..... | 5.20.....        | 86,938.....                        |                                              | 90,000.....                 |
| 7000241715..... | HUMBLE.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 110,976.....                       |                                              | 138,219.....                |
| 7000244234..... | AKRON.....            | OH..... |           | 10/23/2019..... | 5.20.....        | 71,454.....                        |                                              | 82,683.....                 |
| 7000241854..... | WOODBIDGE.....        | VA..... |           | 10/23/2019..... | 5.20.....        | 334,858.....                       |                                              | 285,000.....                |
| 7000238912..... | MOBILE.....           | AL..... |           | 10/23/2019..... | 5.20.....        | 127,283.....                       |                                              | 192,000.....                |
| 7000240278..... | PEMBROKE PINES.....   | FL..... |           | 10/23/2019..... | 5.20.....        | 292,153.....                       |                                              | 445,000.....                |
| 7000240949..... | RIVERDALE.....        | GA..... |           | 10/23/2019..... | 5.20.....        | 149,356.....                       |                                              | 135,852.....                |
| 7000241378..... | WEST VALLEY CITY..... | UT..... |           | 10/23/2019..... | 5.20.....        | 149,748.....                       |                                              | 191,409.....                |
| 7000240083..... | BROOKLYN.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 327,189.....                       |                                              | 416,653.....                |
| 7000240754..... | FOUNTAIN INN.....     | SC..... |           | 10/23/2019..... | 5.20.....        | 209,491.....                       |                                              | 320,000.....                |
| 7000243906..... | SOUTH BOSTON.....     | VA..... |           | 10/23/2019..... | 5.20.....        | 65,786.....                        |                                              | 85,846.....                 |
| 7000241522..... | ROWLETT.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 58,111.....                        |                                              | 95,264.....                 |
| 7000238381..... | SELMA.....            | AL..... |           | 10/23/2019..... | 5.20.....        | 54,543.....                        |                                              | 70,000.....                 |
| 7000239097..... | HERRIMAN.....         | UT..... |           | 10/23/2019..... | 5.20.....        | 185,142.....                       |                                              | 267,431.....                |
| 7000243712..... | ROCK HILL.....        | SC..... |           | 10/23/2019..... | 5.20.....        | 154,216.....                       |                                              | 202,111.....                |
| 7000244428..... | TALLAHASSEE.....      | FL..... |           | 10/23/2019..... | 5.20.....        | 137,299.....                       |                                              | 120,000.....                |
| 7000240948..... | DACULA.....           | GA..... |           | 10/23/2019..... | 5.20.....        | 187,719.....                       |                                              | 128,421.....                |
| 7000243909..... | GRAND BAY.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 138,204.....                       |                                              | 178,424.....                |
| 7000244713..... | OKLAHOMA CITY.....    | OK..... |           | 10/23/2019..... | 5.20.....        | 119,828.....                       |                                              | 155,000.....                |
| 7000249086..... | GASTONIA.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 86,539.....                        |                                              | 135,000.....                |
| 7000240082..... | VALPARAISO.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 211,212.....                       |                                              | 257,572.....                |
| 7000240753..... | YORK.....             | PA..... |           | 10/23/2019..... | 5.20.....        | 222,053.....                       |                                              | 190,000.....                |
| 7000243991..... | ELSMERE.....          | KY..... |           | 10/23/2019..... | 5.20.....        | 92,894.....                        |                                              | 112,449.....                |
| 7000242239..... | LAYTON.....           | UT..... |           | 10/23/2019..... | 5.20.....        | 211,684.....                       |                                              | 375,000.....                |
| 7000240614..... | LIVE OAK.....         | CA..... |           | 10/23/2019..... | 5.20.....        | 94,185.....                        |                                              | 200,000.....                |
| 7000240947..... | MONTGOMERY.....       | AL..... |           | 10/23/2019..... | 5.20.....        | 55,237.....                        |                                              | 83,000.....                 |
| 7000243237..... | ONAWAY.....           | MI..... |           | 10/23/2019..... | 5.20.....        | 55,723.....                        |                                              | 85,000.....                 |
| 7000237537..... | ROY.....              | UT..... |           | 10/23/2019..... | 5.20.....        | 110,704.....                       |                                              | 205,000.....                |
| 7000243852..... | BALCH SPRINGS.....    | TX..... |           | 10/23/2019..... | 5.20.....        | 173,514.....                       |                                              | 151,790.....                |
| 7000239480..... | CHICAGO.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 113,292.....                       |                                              | 148,591.....                |
| 7000237480..... | CITY OF CHESTER.....  | PA..... |           | 10/23/2019..... | 5.20.....        | 106,335.....                       |                                              | 128,697.....                |
| 7000241719..... | FORNEY.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 109,089.....                       |                                              | 208,000.....                |
| 7000241995..... | CHICAGO.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 87,807.....                        |                                              | 153,145.....                |
| 7000241048..... | SMITHVILLE.....       | TN..... |           | 10/23/2019..... | 5.20.....        | 99,955.....                        |                                              | 100,000.....                |
| 7000240137..... | FAIRBURN.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 177,068.....                       |                                              | 247,482.....                |

SCHEDULE B - PART 2

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

| 1               | Location               |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                      | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000243714..... | TONAWANDA.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 70,342.....                        |                                              | 93,712.....                 |
| 7000244377..... | WILDER.....            | ID..... |           | 10/23/2019..... | 5.20.....        | 167,255.....                       |                                              | 278,685.....                |
| 7000242856..... | CHARLESTON.....        | MS..... |           | 10/23/2019..... | 5.20.....        | 56,704.....                        |                                              | 80,000.....                 |
| 7000240136..... | LEAGUE CITY.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 126,135.....                       |                                              | 215,000.....                |
| 7000241187..... | FORT WAYNE.....        | IN..... |           | 10/23/2019..... | 5.20.....        | 129,193.....                       |                                              | 165,000.....                |
| 7000244520..... | WICHITA.....           | KS..... |           | 10/23/2019..... | 5.20.....        | 51,462.....                        |                                              | 54,250.....                 |
| 7000237678..... | ALBUQUERQUE.....       | NM..... |           | 10/23/2019..... | 5.20.....        | 110,371.....                       |                                              | 131,585.....                |
| 7000241049..... | ASHLEY.....            | IN..... |           | 10/23/2019..... | 5.20.....        | 78,157.....                        |                                              | 85,000.....                 |
| 7000242661..... | BIRMINGHAM.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 103,871.....                       |                                              | 121,770.....                |
| 7000241858..... | WINSTON SALEM.....     | NC..... |           | 10/23/2019..... | 5.20.....        | 98,535.....                        |                                              | 166,995.....                |
| 7000244376..... | WICHITA FALLS.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 30,834.....                        |                                              | 44,906.....                 |
| 7000244714..... | SYRACUSE.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 70,078.....                        |                                              | 87,116.....                 |
| 7000240750..... | STEPHENTOWN.....       | NY..... |           | 10/23/2019..... | 5.20.....        | 69,599.....                        |                                              | 82,000.....                 |
| 7000243521..... | EXCELSIOR SPRINGS..... | MO..... |           | 10/23/2019..... | 5.20.....        | 115,024.....                       |                                              | 125,000.....                |
| 7000240398..... | HUNTSVILLE.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 39,981.....                        |                                              | 90,677.....                 |
| 7000240135..... | NASHUA.....            | NH..... |           | 10/23/2019..... | 5.20.....        | 176,906.....                       |                                              | 245,020.....                |
| 7000243854..... | UPPER DEERFIELD.....   | NJ..... |           | 10/23/2019..... | 5.20.....        | 113,283.....                       |                                              | 137,997.....                |
| 7000240611..... | RICHMOND.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 121,552.....                       |                                              | 165,000.....                |
| 7000244043..... | PHENIX CITY.....       | AL..... |           | 10/23/2019..... | 5.20.....        | 70,609.....                        |                                              | 101,015.....                |
| 7000242049..... | SPRING HOPE.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 58,514.....                        |                                              | 99,485.....                 |
| 7000237534..... | ALBUQUERQUE.....       | NM..... |           | 10/23/2019..... | 5.20.....        | 121,126.....                       |                                              | 197,431.....                |
| 7000239249..... | GRANBURY.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 91,583.....                        |                                              | 195,000.....                |
| 7000241471..... | COLUMBUS.....          | OH..... |           | 10/23/2019..... | 5.20.....        | 41,741.....                        |                                              | 67,746.....                 |
| 7000240134..... | BUFORD.....            | GA..... |           | 10/23/2019..... | 5.20.....        | 258,775.....                       |                                              | 360,546.....                |
| 7000243330..... | CHARLESTOWN.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 182,022.....                       |                                              | 259,000.....                |
| 7000238055..... | FAYETTEVILLE.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 91,166.....                        |                                              | 110,000.....                |
| 7000243661..... | GRESHAM.....           | OR..... |           | 10/23/2019..... | 5.20.....        | 128,163.....                       |                                              | 170,928.....                |
| 7000241000..... | BROOKLYN.....          | NY..... |           | 10/23/2019..... | 5.20.....        | 406,192.....                       |                                              | 304,644.....                |
| 7000243856..... | ANTIOCH.....           | TN..... |           | 10/23/2019..... | 5.20.....        | 140,149.....                       |                                              | 211,618.....                |
| 7000243718..... | PILLOW.....            | PA..... |           | 10/23/2019..... | 5.20.....        | 105,131.....                       |                                              | 147,995.....                |
| 7000241810..... | HAZLEHURST.....        | MS..... |           | 10/23/2019..... | 5.20.....        | 78,982.....                        |                                              | 111,734.....                |
| 7000242331..... | JACKSON.....           | MS..... |           | 10/23/2019..... | 5.20.....        | 122,045.....                       |                                              | 145,153.....                |
| 7000240942..... | SAVANNAH.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 129,796.....                       |                                              | 196,424.....                |
| 7000239056..... | WHITEHALL.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 55,431.....                        |                                              | 75,330.....                 |
| 7000243188..... | BROWNSVILLE.....       | TN..... |           | 10/23/2019..... | 5.20.....        | 101,103.....                       |                                              | 117,000.....                |
| 7000241529..... | HYATTSVILLE.....       | MD..... |           | 10/23/2019..... | 5.20.....        | 175,820.....                       |                                              | 145,000.....                |
| 7000239109..... | SAINT CHARLES.....     | MO..... |           | 10/23/2019..... | 5.20.....        | 193,591.....                       |                                              | 222,347.....                |
| 7000244330..... | PINSON.....            | AL..... |           | 10/23/2019..... | 5.20.....        | 164,134.....                       |                                              | 166,048.....                |
| 7000237536..... | GREENWOOD.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 147,376.....                       |                                              | 223,698.....                |
| 7000242333..... | STOKESDALE.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 95,471.....                        |                                              | 137,792.....                |
| 7000241667..... | RINEYVILLE.....        | KY..... |           | 10/23/2019..... | 5.20.....        | 168,305.....                       |                                              | 192,696.....                |
| 7000243470..... | MCCOMB.....            | MS..... |           | 10/23/2019..... | 5.20.....        | 76,249.....                        |                                              | 50,000.....                 |
| 7000238672..... | MORRIS.....            | MN..... |           | 10/23/2019..... | 5.20.....        | 108,688.....                       |                                              | 70,000.....                 |
| 7000240132..... | MADISON.....           | IN..... |           | 10/23/2019..... | 5.20.....        | 75,838.....                        |                                              | 171,385.....                |
| 7000241002..... | GILBERT.....           | AZ..... |           | 10/23/2019..... | 5.20.....        | 98,087.....                        |                                              | 253,000.....                |

Reliance Standard Life Insurance Company

SCHEDULE B - PART 2

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

| 1               | Location            |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|---------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                   | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000249088..... | OLIVE BRANCH.....   | MS..... |           | 10/23/2019..... | 5.20.....        | 106,352.....                       |                                              | 120,000.....                |
| 7000244719..... | BOURBONNAIS.....    | IL..... |           | 10/23/2019..... | 5.20.....        | 84,273.....                        |                                              | 63,205.....                 |
| 7000240326..... | BRYANT.....         | AR..... |           | 10/23/2019..... | 5.20.....        | 130,078.....                       |                                              | 154,301.....                |
| 7000240659..... | ZACHARY.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 201,314.....                       |                                              | 205,000.....                |
| 7000242334..... | HOUSTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 170,664.....                       |                                              | 221,124.....                |
| 7000240802..... | LEWISVILLE.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 179,989.....                       |                                              | 293,951.....                |
| 7000240464..... | SMYRNA.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 104,741.....                       |                                              | 199,000.....                |
| 7000241812..... | CONWAY.....         | AR..... |           | 10/23/2019..... | 5.20.....        | 146,343.....                       |                                              | 135,000.....                |
| 7000239725..... | JACKSBORO.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 75,211.....                        |                                              | 115,000.....                |
| 7000239863..... | SOUTHPORT.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 149,400.....                       |                                              | 175,000.....                |
| 7000239387..... | COON RAPIDS.....    | MN..... |           | 10/23/2019..... | 5.20.....        | 101,946.....                       |                                              | 144,819.....                |
| 7000243331..... | BUCKEYE.....        | AZ..... |           | 10/23/2019..... | 5.20.....        | 85,681.....                        |                                              | 230,000.....                |
| 7000238727..... | LUTHER.....         | OK..... |           | 10/23/2019..... | 5.20.....        | 61,905.....                        |                                              | 56,000.....                 |
| 7000242528..... | KINSTON.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 63,203.....                        |                                              | 97,143.....                 |
| 7000241474..... | ROSSFORD.....       | OH..... |           | 10/23/2019..... | 5.20.....        | 179,546.....                       |                                              | 220,000.....                |
| 7000240814..... | DOYLINE.....        | LA..... |           | 10/23/2019..... | 5.20.....        | 108,285.....                       |                                              | 132,401.....                |
| 7000243039..... | CARTERSVILLE.....   | GA..... |           | 10/23/2019..... | 5.20.....        | 84,682.....                        |                                              | 160,000.....                |
| 7000242322..... | STONE MOUNTAIN..... | GA..... |           | 10/23/2019..... | 5.20.....        | 80,561.....                        |                                              | 136,397.....                |
| 7000242793..... | LEXINGTON.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 76,012.....                        |                                              | 84,000.....                 |
| 7000243792..... | IRVING.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 80,901.....                        |                                              | 120,741.....                |
| 7000244514..... | DUNLAP.....         | TN..... |           | 10/23/2019..... | 5.20.....        | 125,846.....                       |                                              | 177,831.....                |
| 7000238017..... | ALFRED.....         | ME..... |           | 10/23/2019..... | 5.20.....        | 100,937.....                       |                                              | 160,000.....                |
| 7000238965..... | PICAYUNE.....       | MS..... |           | 10/23/2019..... | 5.20.....        | 174,791.....                       |                                              | 165,000.....                |
| 7000240952..... | CORAL SPRINGS.....  | FL..... |           | 10/23/2019..... | 5.20.....        | 81,172.....                        |                                              | 210,000.....                |
| 7000241989..... | SOUTH PARK.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 32,908.....                        |                                              | 51,557.....                 |
| 7000238826..... | FLUSHING.....       | MI..... |           | 10/23/2019..... | 5.20.....        | 72,000.....                        |                                              | 145,000.....                |
| 7000243321..... | ORANGEBURG.....     | SC..... |           | 10/23/2019..... | 5.20.....        | 78,986.....                        |                                              | 53,000.....                 |
| 7000243987..... | LOUISVILLE.....     | KY..... |           | 10/23/2019..... | 5.20.....        | 99,417.....                        |                                              | 135,129.....                |
| 7000242460..... | KIRBYVILLE.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 74,395.....                        |                                              | 101,724.....                |
| 7000238293..... | VERNAL.....         | UT..... |           | 10/23/2019..... | 5.20.....        | 187,292.....                       |                                              | 205,000.....                |
| 7000241795..... | RICHLANDS.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 140,811.....                       |                                              | 148,000.....                |
| 7000243516..... | NEWBURGH.....       | IN..... |           | 10/23/2019..... | 5.20.....        | 89,942.....                        |                                              | 115,000.....                |
| 7000242323..... | NOBLESVILLE.....    | IN..... |           | 10/23/2019..... | 5.20.....        | 119,200.....                       |                                              | 152,487.....                |
| 7000240475..... | SHERIDAN.....       | AR..... |           | 10/23/2019..... | 5.20.....        | 130,883.....                       |                                              | 125,000.....                |
| 7000240951..... | CORAL SPRINGS.....  | FL..... |           | 10/23/2019..... | 5.20.....        | 298,889.....                       |                                              | 520,000.....                |
| 7000240280..... | MOUNT VERNON.....   | WA..... |           | 10/23/2019..... | 5.20.....        | 230,126.....                       |                                              | 302,661.....                |
| 7000244036..... | HOUSTON.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 91,997.....                        |                                              | 149,867.....                |
| 7000244037..... | HOT SPRINGS.....    | AR..... |           | 10/23/2019..... | 5.20.....        | 38,920.....                        |                                              | 65,136.....                 |
| 7000237770..... | RIO RANCHO.....     | NM..... |           | 10/23/2019..... | 5.20.....        | 111,422.....                       |                                              | 139,866.....                |
| 7000240003..... | JEFFERSONVILLE..... | IN..... |           | 10/23/2019..... | 5.20.....        | 122,125.....                       |                                              | 199,000.....                |
| 7000241796..... | WILLISTON.....      | ND..... |           | 10/23/2019..... | 5.20.....        | 164,483.....                       |                                              | 258,244.....                |
| 7000243986..... | GARLAND.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 75,285.....                        |                                              | 167,381.....                |
| 7000237441..... | FORT WORTH.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 105,422.....                       |                                              | 152,249.....                |
| 7000237774..... | WEST MIFFLIN.....   | PA..... |           | 10/23/2019..... | 5.20.....        | 72,144.....                        |                                              | 82,954.....                 |



SCHEDULE B - PART 2

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

| 1               | Location             |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                    | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                 | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000237635..... | FRANKLIN.....        | MN..... |           | 10/23/2019..... | 5.20.....        | 108,525.....                       |                                              | 131,456.....                |
| 7000241797..... | WAVERLY.....         | IA..... |           | 10/23/2019..... | 5.20.....        | 131,485.....                       |                                              | 150,239.....                |
| 7000242795..... | RIO VISTA.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 81,900.....                        |                                              | 175,000.....                |
| 7000239014..... | FRANKLIN SQUARE..... | NY..... |           | 10/23/2019..... | 5.20.....        | 310,137.....                       |                                              | 365,908.....                |
| 7000244159..... | SAN ANTONIO.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 99,609.....                        |                                              | 165,656.....                |
| 7000242462..... | CHICAGO.....         | IL..... |           | 10/23/2019..... | 5.20.....        | 194,814.....                       |                                              | 164,280.....                |
| 7000241465..... | BAYTOWN.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 137,814.....                       |                                              | 209,390.....                |
| 7000242658..... | GRAPEVINE.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 189,665.....                       |                                              | 268,274.....                |
| 7000241803..... | CUDAHY.....          | WI..... |           | 10/23/2019..... | 5.20.....        | 128,205.....                       |                                              | 168,722.....                |
| 7000240529..... | DURAND.....          | MI..... |           | 10/23/2019..... | 5.20.....        | 45,212.....                        |                                              | 85,000.....                 |
| 7000241941..... | TEMPERANCE.....      | MI..... |           | 10/23/2019..... | 5.20.....        | 85,992.....                        |                                              | 173,000.....                |
| 7000243793..... | IMLAY.....           | NV..... |           | 10/23/2019..... | 5.20.....        | 104,824.....                       |                                              | 109,474.....                |
| 7000238489..... | HATTIESBURG.....     | MS..... |           | 10/23/2019..... | 5.20.....        | 66,399.....                        |                                              | 65,000.....                 |
| 7000240667..... | PONCHATOULA.....     | LA..... |           | 10/23/2019..... | 5.20.....        | 135,522.....                       |                                              | 155,000.....                |
| 7000239015..... | WARNER ROBINS.....   | GA..... |           | 10/23/2019..... | 5.20.....        | 92,398.....                        |                                              | 110,750.....                |
| 7000237967..... | STAATSBURG.....      | NY..... |           | 10/23/2019..... | 5.20.....        | 152,116.....                       |                                              | 130,000.....                |
| 7000243801..... | MOORESBURG.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 127,261.....                       |                                              | 143,859.....                |
| 7000238346..... | NEW ORLEANS.....     | LA..... |           | 10/23/2019..... | 5.20.....        | 46,940.....                        |                                              | 59,544.....                 |
| 7000237347..... | TILTON.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 77,944.....                        |                                              | 107,112.....                |
| 7000238961..... | ATHENS.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 105,888.....                       |                                              | 149,000.....                |
| 7000242131..... | HUNTSVILLE.....      | AL..... |           | 10/23/2019..... | 5.20.....        | 56,740.....                        |                                              | 77,928.....                 |
| 7000242326..... | POWDER SPRINGS.....  | GA..... |           | 10/23/2019..... | 5.20.....        | 135,289.....                       |                                              | 179,000.....                |
| 7000239150..... | MCKENZIE.....        | TN..... |           | 10/23/2019..... | 5.20.....        | 49,383.....                        |                                              | 88,500.....                 |
| 7000238207..... | PERRY.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 117,415.....                       |                                              | 150,000.....                |
| 7000238678..... | FULTON.....          | KY..... |           | 10/23/2019..... | 5.20.....        | 99,834.....                        |                                              | 175,000.....                |
| 7000238345..... | FAYETTEVILLE.....    | NC..... |           | 10/23/2019..... | 5.20.....        | 64,645.....                        |                                              | 92,210.....                 |
| 7000239012..... | SILVER CREEK.....    | NY..... |           | 10/23/2019..... | 5.20.....        | 63,692.....                        |                                              | 105,000.....                |
| 7000241134..... | PITTSFIELD.....      | IL..... |           | 10/23/2019..... | 5.20.....        | 109,107.....                       |                                              | 130,000.....                |
| 7000243727..... | SAN ANTONIO.....     | TX..... |           | 10/23/2019..... | 5.20.....        | 153,325.....                       |                                              | 124,336.....                |
| 7000241943..... | GARYSBURG.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 53,168.....                        |                                              | 59,927.....                 |
| 7000237485..... | WESLACO.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 115,921.....                       |                                              | 148,388.....                |
| 7000239346..... | KINGS MOUNTAIN.....  | NC..... |           | 10/23/2019..... | 5.20.....        | 41,109.....                        |                                              | 65,000.....                 |
| 7000240332..... | BOWIE.....           | MD..... |           | 10/23/2019..... | 5.20.....        | 327,240.....                       |                                              | 490,000.....                |
| 7000242941..... | CEDARTOWN.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 52,813.....                        |                                              | 89,000.....                 |
| 7000239484..... | NEWTON FALLS.....    | OH..... |           | 10/23/2019..... | 5.20.....        | 113,342.....                       |                                              | 138,159.....                |
| 7000241806..... | CHARLOTTE.....       | NC..... |           | 10/23/2019..... | 5.20.....        | 84,472.....                        |                                              | 144,898.....                |
| 7000242610..... | CEDAR HILL.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 105,640.....                       |                                              | 137,645.....                |
| 7000239010..... | INDIANAPOLIS.....    | IN..... |           | 10/23/2019..... | 5.20.....        | 54,684.....                        |                                              | 75,812.....                 |
| 7000242804..... | RURAL VALLEY.....    | PA..... |           | 10/23/2019..... | 5.20.....        | 44,984.....                        |                                              | 45,000.....                 |
| 7000240331..... | GREENSBURG.....      | PA..... |           | 10/23/2019..... | 5.20.....        | 56,464.....                        |                                              | 75,008.....                 |
| 7000243133..... | BRAZIL.....          | IN..... |           | 10/23/2019..... | 5.20.....        | 50,043.....                        |                                              | 49,000.....                 |
| 7000238209..... | SPANAWAY.....        | WA..... |           | 10/23/2019..... | 5.20.....        | 120,791.....                       |                                              | 295,000.....                |
| 7000243942..... | CYPRESS.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 107,819.....                       |                                              | 221,000.....                |
| 7000237631..... | MOHEGAN LAKE.....    | NY..... |           | 10/23/2019..... | 5.20.....        | 171,857.....                       |                                              | 305,864.....                |
| 7000242944..... | KLAMATH FALLS.....   | OR..... |           | 10/23/2019..... | 5.20.....        | 169,413.....                       |                                              | 215,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000238014..... | LA PLATA.....         | MD..... |           | 10/23/2019..... | 5.20.....        | 333,971.....                       |                                              | 421,000.....                |
| 7000240996..... | UPPER MARLBORO.....   | MD..... |           | 10/23/2019..... | 5.20.....        | 517,137.....                       |                                              | 601,176.....                |
| 7000238485..... | SUNNYSIDE.....        | WA..... |           | 10/23/2019..... | 5.20.....        | 93,701.....                        |                                              | 165,000.....                |
| 7000237348..... | CLARKSBURG.....       | WV..... |           | 10/23/2019..... | 5.20.....        | 61,758.....                        |                                              | 62,868.....                 |
| 7000239205..... | CAMERON.....          | MO..... |           | 10/23/2019..... | 5.20.....        | 56,121.....                        |                                              | 200,000.....                |
| 7000239677..... | STERLING.....         | CO..... |           | 10/23/2019..... | 5.20.....        | 73,869.....                        |                                              | 126,000.....                |
| 7000239011..... | COLUMBUS.....         | IN..... |           | 10/23/2019..... | 5.20.....        | 61,714.....                        |                                              | 82,473.....                 |
| 7000240330..... | COLUMBUS.....         | OH..... |           | 10/23/2019..... | 5.20.....        | 80,032.....                        |                                              | 101,954.....                |
| 7000243270..... | PEMBROKE.....         | KY..... |           | 10/23/2019..... | 5.20.....        | 82,072.....                        |                                              | 115,000.....                |
| 7000242467..... | STAFFORD.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 111,303.....                       |                                              | 164,615.....                |
| 7000244657..... | DOUGLASS.....         | KS..... |           | 10/23/2019..... | 5.20.....        | 41,109.....                        |                                              | 58,799.....                 |
| 7000243465..... | ROGERS.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 143,699.....                       |                                              | 217,000.....                |
| 7000243941..... | CLINTON.....          | UT..... |           | 10/23/2019..... | 5.20.....        | 120,637.....                       |                                              | 166,970.....                |
| 7000242612..... | MIAMI.....            | FL..... |           | 10/23/2019..... | 5.20.....        | 344,413.....                       |                                              | 400,000.....                |
| 7000244133..... | AKRON.....            | OH..... |           | 10/23/2019..... | 5.20.....        | 47,549.....                        |                                              | 67,392.....                 |
| 7000238307..... | OAKDALE.....          | CT..... |           | 10/23/2019..... | 5.20.....        | 160,271.....                       |                                              | 170,000.....                |
| 7000241808..... | BELOIT.....           | WI..... |           | 10/23/2019..... | 5.20.....        | 44,422.....                        |                                              | 58,936.....                 |
| 7000237390..... | HUMBLE.....           | TX..... |           | 10/23/2019..... | 5.20.....        | 191,147.....                       |                                              | 289,773.....                |
| 7000238112..... | LA RUE.....           | OH..... |           | 10/23/2019..... | 5.20.....        | 63,394.....                        |                                              | 115,000.....                |
| 7000241947..... | BELLMORE.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 367,147.....                       |                                              | 352,398.....                |
| 7000237446..... | SCRANTON.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 82,933.....                        |                                              | 136,824.....                |
| 7000249176..... | BELLE VERNON.....     | PA..... |           | 10/23/2019..... | 5.20.....        | 112,278.....                       |                                              | 184,896.....                |
| 7000242275..... | TRINITY.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 72,322.....                        |                                              | 99,395.....                 |
| 7000241948..... | CHATTANOOGA.....      | TN..... |           | 10/23/2019..... | 5.20.....        | 55,897.....                        |                                              | 87,495.....                 |
| 7000237922..... | CREEDMOOR.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 172,561.....                       |                                              | 250,000.....                |
| 7000244270..... | DECATUR.....          | GA..... |           | 10/23/2019..... | 5.20.....        | 116,421.....                       |                                              | 124,104.....                |
| 7000242276..... | HOUSTON.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 127,292.....                       |                                              | 201,493.....                |
| 7000242614..... | LITHONIA.....         | GA..... |           | 10/23/2019..... | 5.20.....        | 103,386.....                       |                                              | 100,055.....                |
| 7000240993..... | CONWAY.....           | AR..... |           | 10/23/2019..... | 5.20.....        | 79,446.....                        |                                              | 99,499.....                 |
| 7000241754..... | CLINTON TOWNSHIP..... | MI..... |           | 10/23/2019..... | 5.20.....        | 95,312.....                        |                                              | 111,650.....                |
| 7000242947..... | ESSEX.....            | IL..... |           | 10/23/2019..... | 5.20.....        | 102,046.....                       |                                              | 162,000.....                |
| 7000238309..... | TRACY CITY.....       | TN..... |           | 10/23/2019..... | 5.20.....        | 114,189.....                       |                                              | 135,000.....                |
| 7000238114..... | REDWOOD.....          | MS..... |           | 10/23/2019..... | 5.20.....        | 156,731.....                       |                                              | 220,000.....                |
| 7000243946..... | WENDELL.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 115,860.....                       |                                              | 122,046.....                |
| 7000237393..... | CASTROVILLE.....      | TX..... |           | 10/23/2019..... | 5.20.....        | 147,527.....                       |                                              | 204,978.....                |
| 7000237925..... | YORK.....             | SC..... |           | 10/23/2019..... | 5.20.....        | 186,551.....                       |                                              | 295,000.....                |
| 7000240992..... | MICHIGAN CITY.....    | IN..... |           | 10/23/2019..... | 5.20.....        | 42,919.....                        |                                              | 84,447.....                 |
| 7000239776..... | TOOELE.....           | UT..... |           | 10/23/2019..... | 5.20.....        | 114,767.....                       |                                              | 240,000.....                |
| 7000242615..... | EL RENO.....          | OK..... |           | 10/23/2019..... | 5.20.....        | 51,170.....                        |                                              | 67,946.....                 |
| 7000238390..... | NATCHEZ.....          | MS..... |           | 10/23/2019..... | 5.20.....        | 113,055.....                       |                                              | 130,000.....                |
| 7000240183..... | CLERMONT.....         | FL..... |           | 10/23/2019..... | 5.20.....        | 64,849.....                        |                                              | 185,000.....                |
| 7000238308..... | WARSAW.....           | IN..... |           | 10/23/2019..... | 5.20.....        | 50,398.....                        |                                              | 101,000.....                |
| 7000243750..... | HOUSTON.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 68,567.....                        |                                              | 99,568.....                 |
| 7000244329..... | CORPUS CHRISTI.....   | TX..... |           | 10/23/2019..... | 5.20.....        | 68,278.....                        |                                              | 114,647.....                |

SCHEDULE B - PART 2

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

| 1               | Location                 |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|--------------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                        | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                     | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000241893..... | MUNDELEIN.....           | IL..... |           | 10/23/2019..... | 5.20.....        | 186,492.....                       |                                              | 178,716.....                |
| 7000249035..... | CORYDON.....             | IN..... |           | 10/23/2019..... | 5.20.....        | 142,921.....                       |                                              | 195,000.....                |
| 7000237392..... | MONROEVILLE.....         | PA..... |           | 10/23/2019..... | 5.20.....        | 100,581.....                       |                                              | 133,416.....                |
| 7000240377..... | JUDSONIA.....            | AR..... |           | 10/23/2019..... | 5.20.....        | 126,790.....                       |                                              | 149,740.....                |
| 7000243612..... | BRISTOL.....             | VT..... |           | 10/23/2019..... | 5.20.....        | 124,407.....                       |                                              | 165,000.....                |
| 7000239305..... | RAYWICK.....             | KY..... |           | 10/23/2019..... | 5.20.....        | 51,025.....                        |                                              | 80,000.....                 |
| 7000237924..... | WINCHENDON.....          | MA..... |           | 10/23/2019..... | 5.20.....        | 119,874.....                       |                                              | 225,000.....                |
| 7000240520..... | RIDDLETON.....           | TN..... |           | 10/23/2019..... | 5.20.....        | 94,512.....                        |                                              | 170,000.....                |
| 7000238303..... | VALLEY.....              | AL..... |           | 10/23/2019..... | 5.20.....        | 66,502.....                        |                                              | 45,000.....                 |
| 7000243753..... | REX.....                 | GA..... |           | 10/23/2019..... | 5.20.....        | 53,719.....                        |                                              | 83,306.....                 |
| 7000240991..... | MEMPHIS.....             | TN..... |           | 10/23/2019..... | 5.20.....        | 49,070.....                        |                                              | 72,810.....                 |
| 7000237776..... | BALTIMORE.....           | MD..... |           | 10/23/2019..... | 5.20.....        | 186,090.....                       |                                              | 224,393.....                |
| 7000238441..... | STATESVILLE.....         | NC..... |           | 10/23/2019..... | 5.20.....        | 156,448.....                       |                                              | 186,000.....                |
| 7000249130..... | MUSKEGO.....             | WI..... |           | 10/23/2019..... | 5.20.....        | 156,002.....                       |                                              | 261,196.....                |
| 7000242083..... | SPRINGFIELD GARDENS..... | NY..... |           | 10/23/2019..... | 5.20.....        | 561,602.....                       |                                              | 550,547.....                |
| 7000240043..... | MARENGO.....             | IN..... |           | 10/23/2019..... | 5.20.....        | 73,573.....                        |                                              | 75,000.....                 |
| 7000244751..... | FOLEY.....               | AL..... |           | 10/23/2019..... | 5.20.....        | 19,877.....                        |                                              | 123,000.....                |
| 7000239302..... | GUNTERSVILLE.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 64,920.....                        |                                              | 80,000.....                 |
| 7000244081..... | ST CLAIR SHORES.....     | MI..... |           | 10/23/2019..... | 5.20.....        | 112,762.....                       |                                              | 152,511.....                |
| 7000244275..... | RALEIGH.....             | NC..... |           | 10/23/2019..... | 5.20.....        | 30,863.....                        |                                              | 56,245.....                 |
| 7000239635..... | POOLER.....              | GA..... |           | 10/23/2019..... | 5.20.....        | 136,723.....                       |                                              | 168,000.....                |
| 7000241618..... | CHICAGO.....             | IL..... |           | 10/23/2019..... | 5.20.....        | 253,226.....                       |                                              | 276,388.....                |
| 7000242278..... | FORT SMITH.....          | AR..... |           | 10/23/2019..... | 5.20.....        | 105,784.....                       |                                              | 155,634.....                |
| 7000238635..... | MINFORD.....             | OH..... |           | 10/23/2019..... | 5.20.....        | 65,198.....                        |                                              | 17,000.....                 |
| 7000238297..... | NORTH LITTLE ROCK.....   | AR..... |           | 10/23/2019..... | 5.20.....        | 142,231.....                       |                                              | 128,000.....                |
| 7000241086..... | SNOHOMISH.....           | WA..... |           | 10/23/2019..... | 5.20.....        | 213,910.....                       |                                              | 390,000.....                |
| 7000237580..... | MECHANICSBURG.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 143,183.....                       |                                              | 174,000.....                |
| 7000240908..... | MCALLEN.....             | TX..... |           | 10/23/2019..... | 5.20.....        | 37,016.....                        |                                              | 66,643.....                 |
| 7000241895..... | CLARKSVILLE.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 180,880.....                       |                                              | 214,199.....                |
| 7000241900..... | BAY CITY.....            | MI..... |           | 10/23/2019..... | 5.20.....        | 66,756.....                        |                                              | 106,880.....                |
| 7000237775..... | ATLANTA.....             | GA..... |           | 10/23/2019..... | 5.20.....        | 156,141.....                       |                                              | 206,176.....                |
| 7000242422..... | KENOSHA.....             | WI..... |           | 10/23/2019..... | 5.20.....        | 76,969.....                        |                                              | 117,853.....                |
| 7000243809..... | MIDLAND.....             | TX..... |           | 10/23/2019..... | 5.20.....        | 98,243.....                        |                                              | 110,150.....                |
| 7000239636..... | CHRISTIANA.....          | TN..... |           | 10/23/2019..... | 5.20.....        | 113,014.....                       |                                              | 212,000.....                |
| 7000242084..... | GLENN DALE.....          | MD..... |           | 10/23/2019..... | 5.20.....        | 774,864.....                       |                                              | 656,762.....                |
| 7000237636..... | SAINT LOUIS.....         | MO..... |           | 10/23/2019..... | 5.20.....        | 111,041.....                       |                                              | 133,843.....                |
| 7000240375..... | ANDERSON.....            | IN..... |           | 10/23/2019..... | 5.20.....        | 103,671.....                       |                                              | 140,322.....                |
| 7000240180..... | BALCH SPRINGS.....       | TX..... |           | 10/23/2019..... | 5.20.....        | 93,992.....                        |                                              | 134,306.....                |
| 7000243082..... | CHARBOURN.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 74,611.....                        |                                              | 70,000.....                 |
| 7000241758..... | WILMINGTON.....          | DE..... |           | 10/23/2019..... | 5.20.....        | 195,297.....                       |                                              | 255,000.....                |
| 7000239489..... | NEW PORT RICHEY.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 58,672.....                        |                                              | 130,000.....                |
| 7000243755..... | MESQUITE.....            | TX..... |           | 10/23/2019..... | 5.20.....        | 109,000.....                       |                                              | 125,958.....                |
| 7000237639..... | SLIDELL.....             | LA..... |           | 10/23/2019..... | 5.20.....        | 184,387.....                       |                                              | 185,000.....                |
| 7000237583..... | SAVANNAH.....            | GA..... |           | 10/23/2019..... | 5.20.....        | 118,784.....                       |                                              | 168,900.....                |
| 7000237921..... | BERNE.....               | IN..... |           | 10/23/2019..... | 5.20.....        | 61,687.....                        |                                              | 101,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000240906..... | ENTERPRISE.....       | AL..... |           | 10/23/2019..... | 5.20.....        | 90,761.....                        |                                              | 185,000.....                |
| 7000238968..... | HORN LAKE.....        | MS..... |           | 10/23/2019..... | 5.20.....        | 84,086.....                        |                                              | 116,000.....                |
| 7000243754..... | STATESVILLE.....      | NC..... |           | 10/23/2019..... | 5.20.....        | 162,635.....                       |                                              | 176,384.....                |
| 7000237444..... | LOMBARD.....          | IL..... |           | 10/23/2019..... | 5.20.....        | 162,688.....                       |                                              | 199,394.....                |
| 7000238304..... | ELKTON.....           | KY..... |           | 10/23/2019..... | 5.20.....        | 65,597.....                        |                                              | 125,000.....                |
| 7000240711..... | DELAVAN.....          | WI..... |           | 10/23/2019..... | 5.20.....        | 105,549.....                       |                                              | 160,000.....                |
| 7000240373..... | CROWN POINT.....      | IN..... |           | 10/23/2019..... | 5.20.....        | 116,440.....                       |                                              | 210,361.....                |
| 7000238775..... | NAVARRE.....          | FL..... |           | 10/23/2019..... | 5.20.....        | 274,448.....                       |                                              | 395,000.....                |
| 7000238442..... | TALLULAH.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 75,143.....                        |                                              | 65,000.....                 |
| 7000241759..... | SHERMAN.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 121,843.....                       |                                              | 144,563.....                |
| 7000239966..... | MILLBROOK.....        | AL..... |           | 10/23/2019..... | 5.20.....        | 90,328.....                        |                                              | 120,000.....                |
| 7000242424..... | OXFORD.....           | NC..... |           | 10/23/2019..... | 5.20.....        | 86,414.....                        |                                              | 125,887.....                |
| 7000241089..... | WAUPUN.....           | WI..... |           | 10/23/2019..... | 5.20.....        | 113,277.....                       |                                              | 125,000.....                |
| 7000238424..... | HOUSTON.....          | TX..... |           | 10/23/2019..... | 5.20.....        | 172,525.....                       |                                              | 93,000.....                 |
| 7000243893..... | DUMFRIES.....         | VA..... |           | 10/23/2019..... | 5.20.....        | 145,003.....                       |                                              | 199,884.....                |
| 7000244606..... | CARTERET.....         | NJ..... |           | 10/23/2019..... | 5.20.....        | 220,006.....                       |                                              | 230,207.....                |
| 7000249169..... | QUEENS VILLAGE.....   | NY..... |           | 10/23/2019..... | 5.20.....        | 299,839.....                       |                                              | 392,596.....                |
| 7000244222..... | COSTA MESA.....       | CA..... |           | 10/23/2019..... | 5.20.....        | 357,770.....                       |                                              | 483,695.....                |
| 7000243695..... | ASHEVILLE.....        | NC..... |           | 10/23/2019..... | 5.20.....        | 249,883.....                       |                                              | 260,000.....                |
| 7000244077..... | TUCSON.....           | AZ..... |           | 10/23/2019..... | 5.20.....        | 208,052.....                       |                                              | 185,000.....                |
| 7000244415..... | RIVERVIEW.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 203,037.....                       |                                              | 245,000.....                |
| 7000244704..... | HOLDEN.....           | MA..... |           | 10/23/2019..... | 5.20.....        | 257,696.....                       |                                              | 276,915.....                |
| 7000242486..... | MESQUITE.....         | TX..... |           | 10/23/2019..... | 5.20.....        | 264,433.....                       |                                              | 193,000.....                |
| 7000242792..... | SHAFTER.....          | CA..... |           | 10/23/2019..... | 5.20.....        | 222,954.....                       |                                              | 225,000.....                |
| 7000243780..... | MARYSVILLE.....       | CA..... |           | 10/23/2019..... | 5.20.....        | 203,509.....                       |                                              | 152,632.....                |
| 7000243839..... | EVERETT.....          | WA..... |           | 10/23/2019..... | 5.20.....        | 442,772.....                       |                                              | 440,000.....                |
| 7000244168..... | LAKE TAPPS.....       | WA..... |           | 10/23/2019..... | 5.20.....        | 245,535.....                       |                                              | 347,710.....                |
| 7000243785..... | LA PLACE.....         | LA..... |           | 10/23/2019..... | 5.20.....        | 193,349.....                       |                                              | 187,143.....                |
| 7000243787..... | GILLETTE.....         | WY..... |           | 10/23/2019..... | 5.20.....        | 233,769.....                       |                                              | 258,132.....                |
| 7000244070..... | NORFOLK.....          | VA..... |           | 10/23/2019..... | 5.20.....        | 268,872.....                       |                                              | 222,293.....                |
| 7000243116..... | KISSIMMEE.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 220,759.....                       |                                              | 245,000.....                |
| 7000244061..... | BALTIMORE.....        | MD..... |           | 10/23/2019..... | 5.20.....        | 195,339.....                       |                                              | 144,499.....                |
| 7000243119..... | ROGUE RIVER.....      | OR..... |           | 10/23/2019..... | 5.20.....        | 207,022.....                       |                                              | 335,000.....                |
| 7000244399..... | WEST WARWICK.....     | RI..... |           | 10/23/2019..... | 5.20.....        | 200,221.....                       |                                              | 250,812.....                |
| 7000243683..... | HOBART.....           | IN..... |           | 10/23/2019..... | 5.20.....        | 186,848.....                       |                                              | 177,658.....                |
| 7000244546..... | GROVELAND.....        | MA..... |           | 10/23/2019..... | 5.20.....        | 301,854.....                       |                                              | 333,508.....                |
| 7000244490..... | CHESAPEAKE.....       | VA..... |           | 10/23/2019..... | 5.20.....        | 246,596.....                       |                                              | 383,000.....                |
| 7000244213..... | COLONIA.....          | NJ..... |           | 10/23/2019..... | 5.20.....        | 278,405.....                       |                                              | 331,859.....                |
| 7000244548..... | MATTAPAN.....         | MA..... |           | 10/23/2019..... | 5.20.....        | 250,210.....                       |                                              | 335,719.....                |
| 7000244352..... | JACKSON TOWNSHIP..... | NJ..... |           | 10/23/2019..... | 5.20.....        | 220,942.....                       |                                              | 226,000.....                |
| 7000244214..... | SUTTON.....           | MA..... |           | 10/23/2019..... | 5.20.....        | 224,253.....                       |                                              | 314,497.....                |
| 7000244022..... | HENDERSON.....        | NV..... |           | 10/23/2019..... | 5.20.....        | 287,204.....                       |                                              | 435,000.....                |
| 7000244209..... | BRONX.....            | NY..... |           | 10/23/2019..... | 5.20.....        | 360,787.....                       |                                              | 355,813.....                |
| 7000244679..... | BRANDYWINE.....       | MD..... |           | 10/23/2019..... | 5.20.....        | 511,602.....                       |                                              | 530,000.....                |

SCHEDULE B - PART 2

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

| 1               | Location              |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|-----------------|-----------------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                 | 2                     | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000244630..... | SIMI VALLEY.....      | CA..... |           | 10/23/2019..... | 5.20.....        | 661,215.....                       |                                              | 1,007,297.....              |
| 7000243017..... | CLAYTON.....          | NC..... |           | 10/23/2019..... | 5.20.....        | 204,183.....                       |                                              | 236,000.....                |
| 7000243774..... | GAITHERSBURG.....     | MD..... |           | 10/23/2019..... | 5.20.....        | 197,506.....                       |                                              | 192,905.....                |
| 7000243444..... | GULFPORT.....         | MS..... |           | 10/23/2019..... | 5.20.....        | 212,204.....                       |                                              | 165,000.....                |
| 7000244441..... | CLEAR BROOK.....      | VA..... |           | 10/23/2019..... | 5.20.....        | 251,882.....                       |                                              | 235,000.....                |
| 7000244638..... | FAIRFIELD.....        | CA..... |           | 10/23/2019..... | 5.20.....        | 239,531.....                       |                                              | 528,213.....                |
| 7000243923..... | CENTERVILLE.....      | OH..... |           | 10/23/2019..... | 5.20.....        | 291,339.....                       |                                              | 225,000.....                |
| 7000244629..... | MIDDLETOWN.....       | DE..... |           | 10/23/2019..... | 5.20.....        | 268,574.....                       |                                              | 222,000.....                |
| 7000242863..... | HENSLEY.....          | AR..... |           | 10/23/2019..... | 5.20.....        | 196,363.....                       |                                              | 250,000.....                |
| 7000244723..... | WARWICK.....          | RI..... |           | 10/23/2019..... | 5.20.....        | 233,837.....                       |                                              | 288,000.....                |
| 7000243728..... | LANCASTER.....        | TX..... |           | 10/23/2019..... | 5.20.....        | 207,995.....                       |                                              | 148,371.....                |
| 7000244192..... | ALPHARETTA.....       | GA..... |           | 10/23/2019..... | 5.20.....        | 216,924.....                       |                                              | 255,326.....                |
| 7000244200..... | LAURELTON.....        | NY..... |           | 10/23/2019..... | 5.20.....        | 384,459.....                       |                                              | 402,751.....                |
| 7000244195..... | WINDSOR.....          | CT..... |           | 10/23/2019..... | 5.20.....        | 203,208.....                       |                                              | 281,685.....                |
| 7000244727..... | FORT WASHINGTON.....  | MD..... |           | 10/23/2019..... | 5.20.....        | 229,452.....                       |                                              | 390,000.....                |
| 7000244199..... | OPELIKA.....          | AL..... |           | 10/23/2019..... | 5.20.....        | 197,154.....                       |                                              | 257,703.....                |
| 7000243666..... | HOMESTEAD.....        | FL..... |           | 10/23/2019..... | 5.20.....        | 295,493.....                       |                                              | 255,000.....                |
| 7000243816..... | COPIAGUE.....         | NY..... |           | 10/23/2019..... | 5.20.....        | 219,361.....                       |                                              | 230,908.....                |
| 7000243621..... | LAND O LAKES.....     | FL..... |           | 10/23/2019..... | 5.20.....        | 226,724.....                       |                                              | 310,000.....                |
| 7000243767..... | UPPER MARLBORO.....   | MD..... |           | 10/23/2019..... | 5.20.....        | 300,833.....                       |                                              | 425,273.....                |
| 7000244617..... | GLEN BURNIE.....      | MD..... |           | 10/23/2019..... | 5.20.....        | 301,210.....                       |                                              | 375,460.....                |
| 7000243904..... | BUENA BOROUGH.....    | NJ..... |           | 10/23/2019..... | 5.20.....        | 192,498.....                       |                                              | 231,003.....                |
| 7000249080..... | PRESTON.....          | CT..... |           | 10/23/2019..... | 5.20.....        | 218,305.....                       |                                              | 218,000.....                |
| 7000244042..... | DEFUNIAK SPRINGS..... | FL..... |           | 10/23/2019..... | 5.20.....        | 194,221.....                       |                                              | 100,000.....                |
| 7000244716..... | MECHANICSVILLE.....   | MD..... |           | 10/23/2019..... | 5.20.....        | 447,551.....                       |                                              | 490,000.....                |
| 7000244662..... | UPPER MARLBORO.....   | MD..... |           | 10/23/2019..... | 5.20.....        | 323,904.....                       |                                              | 408,328.....                |
| 7000242999..... | MORGANTOWN.....       | PA..... |           | 10/23/2019..... | 5.20.....        | 202,190.....                       |                                              | 225,000.....                |
| 7000244651..... | OAK FOREST.....       | IL..... |           | 10/23/2019..... | 5.20.....        | 249,731.....                       |                                              | 241,879.....                |
| 7000243791..... | ROCKLIN.....          | CA..... |           | 10/23/2019..... | 5.20.....        | 259,209.....                       |                                              | 435,273.....                |
| 7000244178..... | LAKEWOOD.....         | CO..... |           | 10/23/2019..... | 5.20.....        | 204,784.....                       |                                              | 291,490.....                |
| 7000242802..... | BUSHWOOD.....         | MD..... |           | 10/23/2019..... | 5.20.....        | 235,927.....                       |                                              | 212,000.....                |
| 7000249172..... | SANTA CLARITA.....    | CA..... |           | 10/23/2019..... | 5.20.....        | 372,185.....                       |                                              | 628,725.....                |
| 7000243657..... | APACHE JUNCTION.....  | AZ..... |           | 10/23/2019..... | 5.20.....        | 200,312.....                       |                                              | 328,137.....                |
| 7000243135..... | NEWHALL.....          | CA..... |           | 10/23/2019..... | 5.20.....        | 386,770.....                       |                                              | 480,000.....                |
| 7000249038..... | SANDY.....            | OR..... |           | 10/23/2019..... | 5.20.....        | 211,065.....                       |                                              | 320,000.....                |
| 7000243890..... | PRINCEVILLE.....      | IL..... |           | 10/23/2019..... | 5.20.....        | 240,073.....                       |                                              | 255,000.....                |
| 7000243808..... | AURORA.....           | CO..... |           | 10/23/2019..... | 5.20.....        | 357,018.....                       |                                              | 450,000.....                |
| 7000249174..... | PILESGROVE.....       | NJ..... |           | 10/23/2019..... | 5.20.....        | 306,881.....                       |                                              | 399,927.....                |
| 7000244610..... | ACUSHNET.....         | MA..... |           | 10/23/2019..... | 5.20.....        | 188,559.....                       |                                              | 305,000.....                |
| 7000242753..... | GAINESVILLE.....      | VA..... |           | 10/23/2019..... | 5.20.....        | 189,566.....                       |                                              | 274,000.....                |
| 7000242900..... | CAMARILLO.....        | CA..... |           | 10/23/2019..... | 5.20.....        | 334,474.....                       |                                              | 395,000.....                |
| 7000243423..... | PAULINA.....          | LA..... |           | 10/23/2019..... | 5.20.....        | 334,758.....                       |                                              | 275,000.....                |
| 7000240900..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... | 5.50.....        | 171,420.....                       |                                              | 183,855.....                |
| 7000242609..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... | 5.40.....        | 222,248.....                       |                                              | 123,211.....                |
| 7000242535..... | CHICAGO.....          | IL..... |           | 10/23/2019..... | 5.52.....        | 269,873.....                       |                                              | 182,475.....                |

SCHEDULE B - PART 2

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

| 1                                                                                                             | Location       |         | 4         | 5               | 6                | 7                                  | 8                                            | 9                           |
|---------------------------------------------------------------------------------------------------------------|----------------|---------|-----------|-----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                                                                                                               | 2              | 3       |           |                 |                  |                                    |                                              |                             |
| Loan Number                                                                                                   | City           | State   | Loan Type | Date Acquired   | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7000240900.....                                                                                               | CHARLOTTE..... | NC..... | .....     | 10/23/2019..... | .....5.54        | .....232,632                       | .....                                        | .....183,855                |
| 7000237355.....                                                                                               | HOUSTON.....   | TX..... | .....     | 10/23/2019..... | .....5.20        | .....227,018                       | .....                                        | .....120,266                |
| 2699999. Total - Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed..... |                |         |           |                 |                  | .....191,265,200                   | .....0                                       | .....255,062,643            |
| Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other                                    |                |         |           |                 |                  |                                    |                                              |                             |
| LOAN80188.....                                                                                                | Ann Arbor..... | MI..... | .....     | 05/01/2019..... | .....10.00       | .....306,787                       | .....                                        | .....65,710,000             |
| 2999999. Total - Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other.....              |                |         |           |                 |                  | .....306,787                       | .....0                                       | .....65,710,000             |
| 3299999. Total - Mortgages in the Process of Foreclosure.....                                                 |                |         |           |                 |                  | .....191,571,987                   | .....0                                       | .....320,772,643            |
| 3399999. Totals.....                                                                                          |                |         |           |                 |                  | .....3,168,837,075                 | .....0                                       | .....36,874,372,625         |

SCHEDULE B - PART 3

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

| 1                                                   | Location            |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------------------------------------------|---------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                                                     | 2                   | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number                                         | City                | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Mortgages Closed by Repayment                       |                     |         |           |               |               |                                                                      |                                          |                                           |                                                           |                                         |                                        |                                             |                                                                       |               |                                          |                                  |                               |
| 7000243780.....                                     | MARYSVILLE.....     | CA..... |           | 10/23/2019.   | 12/16/2019.   |                                                                      |                                          | 2,880                                     |                                                           |                                         | 2,880                                  |                                             | 206,388                                                               | 206,388       |                                          |                                  | .0                            |
| 7000243818.....                                     | WASHINGTON.....     | DC..... |           | 10/23/2019.   | 12/16/2019.   |                                                                      |                                          | .472                                      |                                                           |                                         | .472                                   |                                             | .39,877                                                               | .39,877       |                                          |                                  | .0                            |
| 7000240422.....                                     | DOVER.....          | DE..... |           | 10/23/2019.   | 12/16/2019.   |                                                                      |                                          | 15,536                                    |                                                           |                                         | 15,536                                 |                                             | 220,341                                                               | 220,341       |                                          |                                  | .0                            |
| 7000241009.....                                     | TAMPA.....          | FL..... |           | 10/23/2019.   | 12/16/2019.   |                                                                      |                                          | 5,142                                     |                                                           |                                         | 5,142                                  |                                             | .89,741                                                               | .89,741       |                                          |                                  | .0                            |
| 7000243455.....                                     | MINNEOLA.....       | FL..... |           | 10/23/2019.   | 12/16/2019.   |                                                                      |                                          | 6,182                                     |                                                           |                                         | 6,182                                  |                                             | .118,149                                                              | .118,149      |                                          |                                  | .0                            |
| 7000239649.....                                     | SPRING HILL.....    | FL..... |           | 10/23/2019.   | 12/16/2019.   |                                                                      |                                          | 11,589                                    |                                                           |                                         | 11,589                                 |                                             | .127,390                                                              | .127,390      |                                          |                                  | .0                            |
| 7000244356.....                                     | MC DONOUGH.....     | GA..... |           | 10/23/2019.   | 12/16/2019.   |                                                                      |                                          | .26                                       |                                                           |                                         | .26                                    |                                             | .82,986                                                               | .82,986       |                                          |                                  | .0                            |
| 7000239183.....                                     | HEYBURN.....        | ID..... |           | 10/23/2019.   | 12/16/2019.   |                                                                      |                                          | .997                                      |                                                           |                                         | .997                                   |                                             | .70,009                                                               | .70,009       |                                          |                                  | .0                            |
| 7000244719.....                                     | BOURBONNAIS.....    | IL..... |           | 10/23/2019.   | 12/16/2019.   |                                                                      |                                          | 3,571                                     |                                                           |                                         | 3,571                                  |                                             | .87,845                                                               | .87,845       |                                          |                                  | .0                            |
| 7000241181.....                                     | HAMMOND.....        | LA..... |           | 10/23/2019.   | 12/16/2019.   |                                                                      |                                          | 17,128                                    |                                                           |                                         | 17,128                                 |                                             | .173,151                                                              | .173,151      |                                          |                                  | .0                            |
| 7000237567.....                                     | ROYAL OAK.....      | MI..... |           | 10/23/2019.   | 12/16/2019.   |                                                                      |                                          | 1,685                                     |                                                           |                                         | 1,685                                  |                                             | .66,393                                                               | .66,393       |                                          |                                  | .0                            |
| 7000240118.....                                     | SAINT LOUIS.....    | MO..... |           | 10/23/2019.   | 12/16/2019.   |                                                                      |                                          | 9,788                                     |                                                           |                                         | 9,788                                  |                                             | .123,206                                                              | .123,206      |                                          |                                  | .0                            |
| 7000238628.....                                     | ELON.....           | NC..... |           | 10/23/2019.   | 12/16/2019.   |                                                                      |                                          | 1,703                                     |                                                           |                                         | 1,703                                  |                                             | .139,858                                                              | .139,858      |                                          |                                  | .0                            |
| 7000240238.....                                     | JACKSONVILLE.....   | NC..... |           | 10/23/2019.   | 12/16/2019.   |                                                                      |                                          | 12,948                                    |                                                           |                                         | 12,948                                 |                                             | .129,873                                                              | .129,873      |                                          |                                  | .0                            |
| 7000239762.....                                     | FORT MILL.....      | SC..... |           | 10/23/2019.   | 12/16/2019.   |                                                                      |                                          | 1,940                                     |                                                           |                                         | 1,940                                  |                                             | .118,489                                                              | .118,489      |                                          |                                  | .0                            |
| 7000238945.....                                     | RAPID CITY.....     | SD..... |           | 10/23/2019.   | 12/16/2019.   |                                                                      |                                          | 10,297                                    |                                                           |                                         | 10,297                                 |                                             | .115,255                                                              | .115,255      |                                          |                                  | .0                            |
| 7000239250.....                                     | COVINGTON.....      | TN..... |           | 10/23/2019.   | 12/16/2019.   |                                                                      |                                          | 6,804                                     |                                                           |                                         | 6,804                                  |                                             | .87,319                                                               | .87,319       |                                          |                                  | .0                            |
| 7000237696.....                                     | HOUSTON.....        | TX..... |           | 10/23/2019.   | 12/16/2019.   |                                                                      |                                          | 2,786                                     |                                                           |                                         | 2,786                                  |                                             | .89,527                                                               | .89,527       |                                          |                                  | .0                            |
| 7000241785.....                                     | VIRGINIA BEACH..... | VA..... |           | 10/23/2019.   | 12/16/2019.   |                                                                      |                                          | 7,701                                     |                                                           |                                         | 7,701                                  |                                             | .128,892                                                              | .128,892      |                                          |                                  | .0                            |
| LN0003330.....                                      | Greenbelt.....      | MD..... |           | 01/07/2019.   | 04/01/2019.   |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .14,394,894                                                           | .14,394,894   |                                          |                                  | .0                            |
| LN0004346.....                                      | Greenbelt.....      | MD..... |           | 01/07/2019.   | 03/01/2019.   |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .2,214,599                                                            | .2,214,599    |                                          |                                  | .0                            |
| LN0009544.....                                      | New York.....       | NY..... |           | 12/12/2018.   | 03/01/2019.   | 48,618                                                               |                                          | 169                                       |                                                           |                                         | 169                                    |                                             | .48,787                                                               | .48,787       |                                          |                                  | .0                            |
| LN0009545.....                                      | New York.....       | NY..... |           | 12/12/2018.   | 03/01/2019.   | 19,356                                                               |                                          | 25                                        |                                                           |                                         | 25                                     |                                             | .19,381                                                               | .19,381       |                                          |                                  | .0                            |
| LN0009546.....                                      | New York.....       | NY..... |           | 12/12/2018.   | 03/01/2019.   | 16,206                                                               |                                          | 56                                        |                                                           |                                         | 56                                     |                                             | .16,262                                                               | .16,262       |                                          |                                  | .0                            |
| LN0009547.....                                      | New York.....       | NY..... |           | 12/12/2018.   | 03/01/2019.   | 6,452                                                                |                                          | 8                                         |                                                           |                                         | 8                                      |                                             | .6,460                                                                | .6,460        |                                          |                                  | .0                            |
| LN1610036.....                                      | Pasadena.....       | CA..... |           | 10/07/2019.   | 11/01/2019.   | 8,964,255                                                            |                                          | 41,535                                    |                                                           |                                         | 41,535                                 |                                             | .9,005,790                                                            | .9,005,790    |                                          |                                  | .0                            |
| LN1620035.....                                      | Pasadena.....       | CA..... |           | 10/07/2019.   | 11/01/2019.   | 3,722,563                                                            |                                          | 18,119                                    |                                                           |                                         | 18,119                                 |                                             | .3,740,682                                                            | .3,740,682    |                                          |                                  | .0                            |
| LN1630034.....                                      | Pasadena.....       | CA..... |           | 10/07/2019.   | 11/01/2019.   | 357,527                                                              |                                          | 2,056                                     |                                                           |                                         | 2,056                                  |                                             | .420,745                                                              | .420,745      |                                          |                                  | .0                            |
| LN6501818.....                                      | Plantation.....     | FL..... |           | 05/11/2016.   | 09/01/2019.   | 28,623,111                                                           |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | .28,623,111                                                           | .28,623,111   |                                          | .0                               | .0                            |
| LN6501917.....                                      | Plantation.....     | FL..... |           | 05/11/2016.   | 09/01/2019.   | 8,586,933                                                            |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .8,586,933                                                            | .8,586,933    |                                          |                                  | .0                            |
| LN6502014.....                                      | Plantation.....     | FL..... |           | 01/18/2019.   | 09/01/2019.   | 899,207                                                              |                                          | 7                                         |                                                           |                                         | 7                                      |                                             | .982,467                                                              | .982,467      |                                          |                                  | .0                            |
| LN6510314.....                                      | Burbank.....        | CA..... |           | 10/11/2017.   | 08/12/2019.   | 19,536,615                                                           |                                          | 37,702                                    |                                                           |                                         | 37,702                                 |                                             | .19,574,317                                                           | .19,574,317   |                                          | (.0)                             | (.0)                          |
| LN6510322.....                                      | Burbank.....        | CA..... |           | 10/11/2017.   | 08/12/2019.   | 13,226,931                                                           |                                          | 28,265                                    |                                                           |                                         | 28,265                                 |                                             | .13,255,196                                                           | .13,255,196   |                                          | (.0)                             | (.0)                          |
| LN6510470.....                                      | Burbank.....        | CA..... |           | 05/28/2019.   | 08/08/2019.   | 250,664                                                              |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .340,315                                                              | .340,315      |                                          |                                  | .0                            |
| LN6510488.....                                      | Burbank.....        | CA..... |           | 05/28/2019.   | 08/12/2019.   | 169,743                                                              |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .230,452                                                              | .230,452      |                                          |                                  | .0                            |
| LN6511890.....                                      | Greenbelt.....      | MD..... |           | 12/22/2016.   | 03/06/2019.   | 4,606,845                                                            |                                          | 29,653                                    |                                                           |                                         | 29,653                                 |                                             | .4,636,498                                                            | .4,636,498    |                                          |                                  | .0                            |
| LN6511908.....                                      | Greenbelt.....      | MD..... |           | 12/22/2016.   | 03/06/2019.   | 894,244                                                              |                                          | 5,756                                     |                                                           |                                         | 5,756                                  |                                             | .900,000                                                              | .900,000      |                                          |                                  | .0                            |
| LN6513532.....                                      | Greenbelt.....      | MD..... |           | 11/30/2018.   | 03/06/2019.   | 1,346,474                                                            |                                          | 30                                        |                                                           |                                         | 30                                     |                                             | .1,346,504                                                            | .1,346,504    |                                          |                                  | .0                            |
| LN6513540.....                                      | Greenbelt.....      | MD..... |           | 11/30/2018.   | 03/01/2019.   | 207,150                                                              |                                          | 5                                         |                                                           |                                         | 5                                      |                                             | .207,155                                                              | .207,155      |                                          |                                  | .0                            |
| LN6513557.....                                      | Greenbelt.....      | MD..... |           | 11/30/2018.   | 03/06/2019.   | 957,225                                                              |                                          | 12                                        |                                                           |                                         | 12                                     |                                             | .957,237                                                              | .957,237      |                                          |                                  | .0                            |
| LOAN80162.....                                      | Ithaca.....         | NY..... |           | 07/22/2015.   | 12/24/2019.   | 8,897,164                                                            |                                          | 35,140                                    |                                                           |                                         | 35,140                                 |                                             | .8,932,303                                                            | .8,932,303    |                                          |                                  | .0                            |
| 0199999. Total - Mortgages Closed by Repayment..... |                     |         |           |               |               | 101,337,282                                                          | .0                                       | 317,714                                   | .0                                                        | .0                                      | 317,714                                | .0                                          | .120,654,777                                                          | .120,654,777  | .0                                       | (.0)                             | (.0)                          |

SCHEDULE B - PART 3

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

| 1                                 | Location            |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------------------------|---------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                                   | 2                   | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number                       | City                | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Mortgages With Partial Repayments |                     |         |           |               |               |                                                                      |                                          |                                           |                                                           |                                         |                                        |                                             |                                                                       |               |                                          |                                  |                               |
| 7000244265.....                   | BESSEMER.....       | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (66)                                      | .....                                                     | .....                                   | (66)                                   | .....                                       | 2,320                                                                 | 2,320         | .....                                    | .....                            | .....0                        |
| 7000238348.....                   | BIRMINGHAM.....     | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (38)                                      | .....                                                     | .....                                   | (38)                                   | .....                                       | 1,532                                                                 | 1,532         | .....                                    | .....                            | .....0                        |
| 7000242032.....                   | HUNTSVILLE.....     | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (21)                                      | .....                                                     | .....                                   | (21)                                   | .....                                       | 1,012                                                                 | 1,012         | .....                                    | .....                            | .....0                        |
| 7000244751.....                   | FOLEY.....          | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (17)                                      | .....                                                     | .....                                   | (17)                                   | .....                                       | 996                                                                   | 996           | .....                                    | .....                            | .....0                        |
| 7000241604.....                   | ENTERPRISE.....     | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (14)                                      | .....                                                     | .....                                   | (14)                                   | .....                                       | 1,269                                                                 | 1,269         | .....                                    | .....                            | .....0                        |
| 7000238213.....                   | FLORENCE.....       | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (13)                                      | .....                                                     | .....                                   | (13)                                   | .....                                       | 1,195                                                                 | 1,195         | .....                                    | .....                            | .....0                        |
| 7000243587.....                   | FLORENCE.....       | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (12)                                      | .....                                                     | .....                                   | (12)                                   | .....                                       | 1,217                                                                 | 1,217         | .....                                    | .....                            | .....0                        |
| 7000244199.....                   | OPELIKA.....        | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (5)                                       | .....                                                     | .....                                   | (5)                                    | .....                                       | 1,358                                                                 | 1,358         | .....                                    | .....                            | .....0                        |
| 7000237323.....                   | HUNTSVILLE.....     | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (5)                                       | .....                                                     | .....                                   | (5)                                    | .....                                       | 537                                                                   | 537           | .....                                    | .....                            | .....0                        |
| 7000239149.....                   | BOAZ.....           | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (5)                                       | .....                                                     | .....                                   | (5)                                    | .....                                       | 933                                                                   | 933           | .....                                    | .....                            | .....0                        |
| 7000241153.....                   | WETUMPKA.....       | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (4)                                       | .....                                                     | .....                                   | (4)                                    | .....                                       | 935                                                                   | 935           | .....                                    | .....                            | .....0                        |
| 7000239527.....                   | MOODY.....          | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (3)                                       | .....                                                     | .....                                   | (3)                                    | .....                                       | 739                                                                   | 739           | .....                                    | .....                            | .....0                        |
| 7000237474.....                   | MADISON.....        | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (3)                                       | .....                                                     | .....                                   | (3)                                    | .....                                       | 955                                                                   | 955           | .....                                    | .....                            | .....0                        |
| 7000241111.....                   | NEW MARKET.....     | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (3)                                       | .....                                                     | .....                                   | (3)                                    | .....                                       | 819                                                                   | 819           | .....                                    | .....                            | .....0                        |
| 7000242887.....                   | THEODORE.....       | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (3)                                       | .....                                                     | .....                                   | (3)                                    | .....                                       | 484                                                                   | 484           | .....                                    | .....                            | .....0                        |
| 7000237993.....                   | ODENVILLE.....      | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (3)                                       | .....                                                     | .....                                   | (3)                                    | .....                                       | 434                                                                   | 434           | .....                                    | .....                            | .....0                        |
| 7000243831.....                   | NORTHPORT.....      | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (3)                                       | .....                                                     | .....                                   | (3)                                    | .....                                       | 902                                                                   | 902           | .....                                    | .....                            | .....0                        |
| 7000243281.....                   | RUSSELLVILLE.....   | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (3)                                       | .....                                                     | .....                                   | (3)                                    | .....                                       | 434                                                                   | 434           | .....                                    | .....                            | .....0                        |
| 7000239966.....                   | MILLBROOK.....      | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (3)                                       | .....                                                     | .....                                   | (3)                                    | .....                                       | 661                                                                   | 661           | .....                                    | .....                            | .....0                        |
| 7000238682.....                   | FT PAYNE.....       | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (3)                                       | .....                                                     | .....                                   | (3)                                    | .....                                       | 242                                                                   | 242           | .....                                    | .....                            | .....0                        |
| 7000239955.....                   | ATHENS.....         | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (2)                                       | .....                                                     | .....                                   | (2)                                    | .....                                       | 662                                                                   | 662           | .....                                    | .....                            | .....0                        |
| 7000244269.....                   | MOODY.....          | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (2)                                       | .....                                                     | .....                                   | (2)                                    | .....                                       | 550                                                                   | 550           | .....                                    | .....                            | .....0                        |
| 7000243500.....                   | MOUNDVILLE.....     | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (2)                                       | .....                                                     | .....                                   | (2)                                    | .....                                       | 468                                                                   | 468           | .....                                    | .....                            | .....0                        |
| 7000239151.....                   | ALEX CITY.....      | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (2)                                       | .....                                                     | .....                                   | (2)                                    | .....                                       | 323                                                                   | 323           | .....                                    | .....                            | .....0                        |
| 7000239302.....                   | GUNTERSVILLE.....   | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (2)                                       | .....                                                     | .....                                   | (2)                                    | .....                                       | 374                                                                   | 374           | .....                                    | .....                            | .....0                        |
| 7000239653.....                   | NORTHPORT.....      | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (2)                                       | .....                                                     | .....                                   | (2)                                    | .....                                       | 1,132                                                                 | 1,132         | .....                                    | .....                            | .....0                        |
| 7000237499.....                   | COFFEE SPRINGS..... | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (2)                                       | .....                                                     | .....                                   | (2)                                    | .....                                       | 446                                                                   | 446           | .....                                    | .....                            | .....0                        |
| 7000238961.....                   | ATHENS.....         | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (2)                                       | .....                                                     | .....                                   | (2)                                    | .....                                       | 453                                                                   | 453           | .....                                    | .....                            | .....0                        |
| 7000243541.....                   | GREENVILLE.....     | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (1)                                       | .....                                                     | .....                                   | (1)                                    | .....                                       | 304                                                                   | 304           | .....                                    | .....                            | .....0                        |
| 7000240600.....                   | HARVEST.....        | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (1)                                       | .....                                                     | .....                                   | (1)                                    | .....                                       | 693                                                                   | 693           | .....                                    | .....                            | .....0                        |
| 7000240737.....                   | DEATSVILLE.....     | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (1)                                       | .....                                                     | .....                                   | (1)                                    | .....                                       | 484                                                                   | 484           | .....                                    | .....                            | .....0                        |
| 7000243472.....                   | SELMA.....          | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (1)                                       | .....                                                     | .....                                   | (1)                                    | .....                                       | 390                                                                   | 390           | .....                                    | .....                            | .....0                        |
| 7000243585.....                   | VALLEY.....         | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (1)                                       | .....                                                     | .....                                   | (1)                                    | .....                                       | 314                                                                   | 314           | .....                                    | .....                            | .....0                        |
| 7000244003.....                   | MONTGOMERY.....     | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (1)                                       | .....                                                     | .....                                   | (1)                                    | .....                                       | 498                                                                   | 498           | .....                                    | .....                            | .....0                        |
| 7000243381.....                   | ONEONTA.....        | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (1)                                       | .....                                                     | .....                                   | (1)                                    | .....                                       | 399                                                                   | 399           | .....                                    | .....                            | .....0                        |
| 7000244043.....                   | PHENIX CITY.....    | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (1)                                       | .....                                                     | .....                                   | (1)                                    | .....                                       | 329                                                                   | 329           | .....                                    | .....                            | .....0                        |
| 7000241199.....                   | MOODY.....          | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (1)                                       | .....                                                     | .....                                   | (1)                                    | .....                                       | 481                                                                   | 481           | .....                                    | .....                            | .....0                        |
| 7000242411.....                   | MONTGOMERY.....     | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (1)                                       | .....                                                     | .....                                   | (1)                                    | .....                                       | 219                                                                   | 219           | .....                                    | .....                            | .....0                        |
| 7000239103.....                   | MC CALLA.....       | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (1)                                       | .....                                                     | .....                                   | (1)                                    | .....                                       | 562                                                                   | 562           | .....                                    | .....                            | .....0                        |
| 7000243290.....                   | HARVEST.....        | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (1)                                       | .....                                                     | .....                                   | (1)                                    | .....                                       | 356                                                                   | 356           | .....                                    | .....                            | .....0                        |
| 7000244330.....                   | PINSON.....         | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (1)                                       | .....                                                     | .....                                   | (1)                                    | .....                                       | 638                                                                   | 638           | .....                                    | .....                            | .....0                        |
| 7000242628.....                   | BIRMINGHAM.....     | AL..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | (1)                                       | .....                                                     | .....                                   | (1)                                    | .....                                       | 288                                                                   | 288           | .....                                    | .....                            | .....0                        |



SCHEDULE B - PART 3

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

E06.2

| 1               | Location            |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000238240..... | MONTEVALLO.....     | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....328                                                              | .....328      |                                          |                                  | .....0                        |
| 7000244675..... | ROANOKE.....        | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....234                                                              | .....234      |                                          |                                  | .....0                        |
| 7000244279..... | BIRMINGHAM.....     | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....405                                                              | .....405      |                                          |                                  | .....0                        |
| 7000238916..... | DOUBLE SPRINGS..... | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....315                                                              | .....315      |                                          |                                  | .....0                        |
| 7000249148..... | MOBILE.....         | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....341                                                              | .....341      |                                          |                                  | .....0                        |
| 7000240725..... | CALERA.....         | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....254                                                              | .....254      |                                          |                                  | .....0                        |
| 7000241600..... | FAIRHOPE.....       | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....359                                                              | .....359      |                                          |                                  | .....0                        |
| 7000241121..... | TUSCALOOSA.....     | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....545                                                              | .....545      |                                          |                                  | .....0                        |
| 7000240905..... | DECATUR.....        | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....185                                                              | .....185      |                                          |                                  | .....0                        |
| 7000242503..... | TUSCALOOSA.....     | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....435                                                              | .....435      |                                          |                                  | .....0                        |
| 7000243969..... | DUNCANVILLE.....    | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....374                                                              | .....374      |                                          |                                  | .....0                        |
| 7000241165..... | SOMERVILLE.....     | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....454                                                              | .....454      |                                          |                                  | .....0                        |
| 7000238647..... | HEADLAND.....       | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....137                                                              | .....137      |                                          |                                  | .....0                        |
| 7000240355..... | TUSCALOOSA.....     | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....235                                                              | .....235      |                                          |                                  | .....0                        |
| 7000239693..... | RUSSELLVILLE.....   | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....216                                                              | .....216      |                                          |                                  | .....0                        |
| 7000243869..... | HARVEST.....        | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....365                                                              | .....365      |                                          |                                  | .....0                        |
| 7000239878..... | CHILDERSBURG.....   | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....806                                                              | .....806      |                                          |                                  | .....0                        |
| 7000239912..... | PINSON.....         | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....360                                                              | .....360      |                                          |                                  | .....0                        |
| 7000243005..... | ENTERPRISE.....     | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....563                                                              | .....563      |                                          |                                  | .....0                        |
| 7000237482..... | HUNTSVILLE.....     | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....193                                                              | .....193      |                                          |                                  | .....0                        |
| 7000239830..... | BOAZ.....           | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....242                                                              | .....242      |                                          |                                  | .....0                        |
| 7000240923..... | HEADLAND.....       | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....352                                                              | .....352      |                                          |                                  | .....0                        |
| 7000238556..... | CROSSVILLE.....     | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....163                                                              | .....163      |                                          |                                  | .....0                        |
| 7000239148..... | DADEVILLE.....      | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....118                                                              | .....118      |                                          |                                  | .....0                        |
| 7000243872..... | HAYDEN.....         | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....1,006                                                            | .....1,006    |                                          |                                  | .....0                        |
| 7000243280..... | ALEXANDER CITY..... | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....540                                                              | .....540      |                                          |                                  | .....0                        |
| 7000243833..... | MOBILE.....         | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....130                                                              | .....130      |                                          |                                  | .....0                        |
| 7000242659..... | TALLASSEE.....      | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....121                                                              | .....121      |                                          |                                  | .....0                        |
| 7000243952..... | MONTGOMERY.....     | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....947                                                              | .....947      |                                          |                                  | .....0                        |
| 7000240885..... | MOBILE.....         | AL..... |           | 10/23/2019..... |               |                                                                      | .....0                                   | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....225                                                              | .....225      |                                          |                                  | .....0                        |
| 7000238877..... | EIGHT MILE.....     | AL..... |           | 10/23/2019..... |               |                                                                      | .....0                                   | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....147                                                              | .....147      |                                          |                                  | .....0                        |
| 7000242996..... | SCOTTSBORO.....     | AL..... |           | 10/23/2019..... |               |                                                                      | .....0                                   | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....306                                                              | .....306      |                                          |                                  | .....0                        |
| 7000238756..... | ALICEVILLE.....     | AL..... |           | 10/23/2019..... |               |                                                                      | .....0                                   | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....407                                                              | .....407      |                                          |                                  | .....0                        |
| 7000243167..... | ASHLAND.....        | AL..... |           | 10/23/2019..... |               |                                                                      | .....0                                   | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....508                                                              | .....508      |                                          |                                  | .....0                        |
| 7000241449..... | MOBILE.....         | AL..... |           | 10/23/2019..... |               |                                                                      | .....0                                   | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....130                                                              | .....130      |                                          |                                  | .....0                        |
| 7000240912..... | DOTHAN.....         | AL..... |           | 10/23/2019..... |               |                                                                      | .....0                                   | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....117                                                              | .....117      |                                          |                                  | .....0                        |
| 7000238823..... | ATHENS.....         | AL..... |           | 10/23/2019..... |               |                                                                      | .....0                                   | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....336                                                              | .....336      |                                          |                                  | .....0                        |
| 7000244252..... | BIRMINGHAM.....     | AL..... |           | 10/23/2019..... |               |                                                                      | .....0                                   | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....127                                                              | .....127      |                                          |                                  | .....0                        |
| 7000240675..... | MOBILE.....         | AL..... |           | 10/23/2019..... |               |                                                                      | .....0                                   | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....483                                                              | .....483      |                                          |                                  | .....0                        |
| 7000238840..... | SCOTTSBORO.....     | AL..... |           | 10/23/2019..... |               |                                                                      | .....0                                   | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....462                                                              | .....462      |                                          |                                  | .....0                        |
| 7000244368..... | BIRMINGHAM.....     | AL..... |           | 10/23/2019..... |               |                                                                      | .....0                                   | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....106                                                              | .....106      |                                          |                                  | .....0                        |
| 7000241579..... | HUNTSVILLE.....     | AL..... |           | 10/23/2019..... |               |                                                                      | .....0                                   | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....92                                                               | .....92       |                                          |                                  | .....0                        |

SCHEDULE B - PART 3

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

| 1               | Location           |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|--------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                  | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City               | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000242590..... | OPELIKA.....       | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 123.....                                                              | 123.....      |                                          |                                  | 0.....                        |
| 7000243139..... | BOAZ.....          | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 210.....                                                              | 210.....      |                                          |                                  | 0.....                        |
| 7000237479..... | BIRMINGHAM.....    | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 107.....                                                              | 107.....      |                                          |                                  | 0.....                        |
| 7000238070..... | PIEDMONT.....      | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 235.....                                                              | 235.....      |                                          |                                  | 0.....                        |
| 7000239778..... | BOAZ.....          | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 108.....                                                              | 108.....      |                                          |                                  | 0.....                        |
| 7000237982..... | ATHENS.....        | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 166.....                                                              | 166.....      |                                          |                                  | 0.....                        |
| 7000243377..... | THEODORE.....      | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 516.....                                                              | 516.....      |                                          |                                  | 0.....                        |
| 7000243734..... | TUSCALOOSA.....    | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 140.....                                                              | 140.....      |                                          |                                  | 0.....                        |
| 7000238303..... | VALLEY.....        | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 162.....                                                              | 162.....      |                                          |                                  | 0.....                        |
| 7000243300..... | IRVINGTON.....     | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 390.....                                                              | 390.....      |                                          |                                  | 0.....                        |
| 7000243343..... | ATHENS.....        | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 257.....                                                              | 257.....      |                                          |                                  | 0.....                        |
| 7000243287..... | ATHENS.....        | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 250.....                                                              | 250.....      |                                          |                                  | 0.....                        |
| 7000237807..... | FLOMATON.....      | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 595.....                                                              | 595.....      |                                          |                                  | 0.....                        |
| 7000238401..... | SEMMES.....        | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 172.....                                                              | 172.....      |                                          |                                  | 0.....                        |
| 7000242852..... | BESSEMER.....      | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 191.....                                                              | 191.....      |                                          |                                  | 0.....                        |
| 7000243692..... | TUSCALOOSA.....    | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 466.....                                                              | 466.....      |                                          |                                  | 0.....                        |
| 7000240466..... | ARAB.....          | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 342.....                                                              | 342.....      |                                          |                                  | 0.....                        |
| 7000242661..... | BIRMINGHAM.....    | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 190.....                                                              | 190.....      |                                          |                                  | 0.....                        |
| 7000239462..... | SARALAND.....      | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 239.....                                                              | 239.....      |                                          |                                  | 0.....                        |
| 7000240906..... | ENTERPRISE.....    | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 386.....                                                              | 386.....      |                                          |                                  | 0.....                        |
| 7000241578..... | MADISON.....       | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 230.....                                                              | 230.....      |                                          |                                  | 0.....                        |
| 7000242978..... | ODENVILLE.....     | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 412.....                                                              | 412.....      |                                          |                                  | 0.....                        |
| 7000238294..... | VANCE.....         | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 242.....                                                              | 242.....      |                                          |                                  | 0.....                        |
| 7000241147..... | KILLEN.....        | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 205.....                                                              | 205.....      |                                          |                                  | 0.....                        |
| 7000240653..... | HARVEST.....       | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 294.....                                                              | 294.....      |                                          |                                  | 0.....                        |
| 7000239719..... | THEODORE.....      | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 293.....                                                              | 293.....      |                                          |                                  | 0.....                        |
| 7000243909..... | GRAND BAY.....     | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 340.....                                                              | 340.....      |                                          |                                  | 0.....                        |
| 7000239542..... | MERIDIANVILLE..... | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 262.....                                                              | 262.....      |                                          |                                  | 0.....                        |
| 7000240501..... | TRAFFORD.....      | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 382.....                                                              | 382.....      |                                          |                                  | 0.....                        |
| 7000238313..... | COTTONDALE.....    | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 271.....                                                              | 271.....      |                                          |                                  | 0.....                        |
| 7000239510..... | SALEM.....         | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 514.....                                                              | 514.....      |                                          |                                  | 0.....                        |
| 7000239672..... | HAYDEN.....        | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 442.....                                                              | 442.....      |                                          |                                  | 0.....                        |
| 7000242181..... | SALEM.....         | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 323.....                                                              | 323.....      |                                          |                                  | 0.....                        |
| 7000242481..... | BESSEMER.....      | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 298.....                                                              | 298.....      |                                          |                                  | 0.....                        |
| 7000243157..... | WARRIOR.....       | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 98.....                                                               | 98.....       |                                          |                                  | 0.....                        |
| 7000242282..... | PHENIX CITY.....   | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 921.....                                                              | 921.....      |                                          |                                  | 0.....                        |
| 7000239948..... | ALBERTVILLE.....   | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 107.....                                                              | 107.....      |                                          |                                  | 0.....                        |
| 7000240449..... | HARVEST.....       | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 340.....                                                              | 340.....      |                                          |                                  | 0.....                        |
| 7000237805..... | SMITHS.....        | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 1,052.....                                                            | 1,052.....    |                                          |                                  | 0.....                        |
| 7000237380..... | HUEYTOWN.....      | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 132.....                                                              | 132.....      |                                          |                                  | 0.....                        |
| 7000243282..... | PARRISH.....       | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 128.....                                                              | 128.....      |                                          |                                  | 0.....                        |
| 7000244189..... | BIRMINGHAM.....    | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 125.....                                                              | 125.....      |                                          |                                  | 0.....                        |
| 7000239741..... | FOLEY.....         | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 499.....                                                              | 499.....      |                                          |                                  | 0.....                        |

SCHEDULE B - PART 3

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

| 1               | Location          |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                 | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City              | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000243207..... | MOBILE.....       | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 848                                                                   | 848           |                                          |                                  | 0                             |
| 7000242342..... | MIDLAND CITY..... | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 287                                                                   | 287           |                                          |                                  | 0                             |
| 7000239218..... | SAND ROCK.....    | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 178                                                                   | 178           |                                          |                                  | 0                             |
| 7000242518..... | AUBURN.....       | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,312                                                                 | 1,312         |                                          |                                  | 0                             |
| 7000240910..... | SLOCOMB.....      | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 350                                                                   | 350           |                                          |                                  | 0                             |
| 7000240947..... | MONTGOMERY.....   | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 413                                                                   | 413           |                                          |                                  | 0                             |
| 7000249076..... | FOLEY.....        | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 410                                                                   | 410           |                                          |                                  | 0                             |
| 7000238681..... | SYLACAUGA.....    | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 449                                                                   | 449           |                                          |                                  | 0                             |
| 7000237980..... | HAZEL GREEN.....  | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 482                                                                   | 482           |                                          |                                  | 0                             |
| 7000237773..... | MOBILE.....       | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 292                                                                   | 292           |                                          |                                  | 0                             |
| 7000238162..... | MOULTON.....      | AL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 329                                                                   | 329           |                                          |                                  | 0                             |
| 7000244071..... | SHERIDAN.....     | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (14)                                      |                                                           |                                         | (14)                                   |                                             | 1,053                                                                 | 1,053         |                                          |                                  | 0                             |
| 7000237862..... | MULBERRY.....     | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 710                                                                   | 710           |                                          |                                  | 0                             |
| 7000243465..... | ROGERS.....       | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 1,054                                                                 | 1,054         |                                          |                                  | 0                             |
| 7000240710..... | ALEXANDER.....    | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 1,025                                                                 | 1,025         |                                          |                                  | 0                             |
| 7000238848..... | WARD.....         | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 835                                                                   | 835           |                                          |                                  | 0                             |
| 7000239224..... | WARD.....         | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 650                                                                   | 650           |                                          |                                  | 0                             |
| 7000242264..... | HUNTSVILLE.....   | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 738                                                                   | 738           |                                          |                                  | 0                             |
| 7000243353..... | WARD.....         | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 594                                                                   | 594           |                                          |                                  | 0                             |
| 7000237902..... | BATESVILLE.....   | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 428                                                                   | 428           |                                          |                                  | 0                             |
| 7000243421..... | BENTON.....       | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 635                                                                   | 635           |                                          |                                  | 0                             |
| 7000240377..... | JUDSONIA.....     | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 874                                                                   | 874           |                                          |                                  | 0                             |
| 7000240993..... | CONWAY.....       | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 530                                                                   | 530           |                                          |                                  | 0                             |
| 7000240326..... | BRYANT.....       | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 953                                                                   | 953           |                                          |                                  | 0                             |
| 7000240621..... | MARION.....       | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 660                                                                   | 660           |                                          |                                  | 0                             |
| 7000240629..... | JACKSONVILLE..... | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 567                                                                   | 567           |                                          |                                  | 0                             |
| 7000244037..... | HOT SPRINGS.....  | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 310                                                                   | 310           |                                          |                                  | 0                             |
| 7000238688..... | GRAVETTE.....     | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 674                                                                   | 674           |                                          |                                  | 0                             |
| 7000238181..... | BENTONVILLE.....  | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 910                                                                   | 910           |                                          |                                  | 0                             |
| 7000242278..... | FORT SMITH.....   | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 581                                                                   | 581           |                                          |                                  | 0                             |
| 7000239138..... | CABOT.....        | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 558                                                                   | 558           |                                          |                                  | 0                             |
| 7000237990..... | WHITEHALL.....    | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 357                                                                   | 357           |                                          |                                  | 0                             |
| 7000243763..... | LONOKE.....       | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 482                                                                   | 482           |                                          |                                  | 0                             |
| 7000243185..... | PRESCOTT.....     | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 329                                                                   | 329           |                                          |                                  | 0                             |
| 7000242915..... | CABOT.....        | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 516                                                                   | 516           |                                          |                                  | 0                             |
| 7000243011..... | POTTSVILLE.....   | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 537                                                                   | 537           |                                          |                                  | 0                             |
| 7000243267..... | WARD.....         | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 404                                                                   | 404           |                                          |                                  | 0                             |
| 7000237497..... | LITTLE ROCK.....  | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 439                                                                   | 439           |                                          |                                  | 0                             |
| 7000238550..... | MORRILTON.....    | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 238                                                                   | 238           |                                          |                                  | 0                             |
| 7000243698..... | FORT SMITH.....   | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 276                                                                   | 276           |                                          |                                  | 0                             |
| 7000238536..... | VILONIA.....      | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 363                                                                   | 363           |                                          |                                  | 0                             |
| 7000242123..... | SHERWOOD.....     | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 429                                                                   | 429           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

| 1               | Location               |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|------------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                      | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000243147..... | STAR CITY.....         | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....296                                                              | .....296      |                                          |                                  | .....0                        |
| 7000243112..... | ROVER.....             | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....248                                                              | .....248      |                                          |                                  | .....0                        |
| 7000238085..... | SHERIDAN.....          | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....394                                                              | .....394      |                                          |                                  | .....0                        |
| 7000239253..... | MARMADUKE.....         | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....251                                                              | .....251      |                                          |                                  | .....0                        |
| 7000238060..... | BLYTHEVILLE.....       | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....257                                                              | .....257      |                                          |                                  | .....0                        |
| 7000240655..... | SEARCY.....            | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....311                                                              | .....311      |                                          |                                  | .....0                        |
| 7000242309..... | LITTLE ROCK.....       | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....771                                                              | .....771      |                                          |                                  | .....0                        |
| 7000239630..... | BRYANT.....            | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....553                                                              | .....553      |                                          |                                  | .....0                        |
| 7000237430..... | LITTLE ROCK.....       | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....351                                                              | .....351      |                                          |                                  | .....0                        |
| 7000243204..... | MARION.....            | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....265                                                              | .....265      |                                          |                                  | .....0                        |
| 7000238164..... | GASSVILLE.....         | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....322                                                              | .....322      |                                          |                                  | .....0                        |
| 7000239565..... | HOT SPRINGS.....       | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....585                                                              | .....585      |                                          |                                  | .....0                        |
| 7000249065..... | MARION.....            | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....424                                                              | .....424      |                                          |                                  | .....0                        |
| 7000238273..... | MENA.....              | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....252                                                              | .....252      |                                          |                                  | .....0                        |
| 7000243323..... | OZARK.....             | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....167                                                              | .....167      |                                          |                                  | .....0                        |
| 7000239652..... | BONO.....              | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....556                                                              | .....556      |                                          |                                  | .....0                        |
| 7000243058..... | VAN BUREN.....         | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....292                                                              | .....292      |                                          |                                  | .....0                        |
| 7000243044..... | PARAGOULD.....         | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....203                                                              | .....203      |                                          |                                  | .....0                        |
| 7000244373..... | WEST MEMPHIS.....      | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....318                                                              | .....318      |                                          |                                  | .....0                        |
| 7000237845..... | LAMAR.....             | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....216                                                              | .....216      |                                          |                                  | .....0                        |
| 7000243411..... | LINCOLN.....           | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....264                                                              | .....264      |                                          |                                  | .....0                        |
| 7000243196..... | STUTT GART.....        | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....240                                                              | .....240      |                                          |                                  | .....0                        |
| 7000239187..... | VAN BUREN.....         | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....357                                                              | .....357      |                                          |                                  | .....0                        |
| 7000239951..... | BEARDEN.....           | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....251                                                              | .....251      |                                          |                                  | .....0                        |
| 7000243299..... | JUDSONIA.....          | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....269                                                              | .....269      |                                          |                                  | .....0                        |
| 7000239323..... | SEARCY.....            | AR..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....136                                                              | .....136      |                                          |                                  | .....0                        |
| 7000239241..... | CLARKSVILLE.....       | AR..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....129                                                              | .....129      |                                          |                                  | .....0                        |
| 7000238951..... | HARRISBURG.....        | AR..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....128                                                              | .....128      |                                          |                                  | .....0                        |
| 7000243044..... | PARAGOULD.....         | AR..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....150                                                              | .....150      |                                          |                                  | .....0                        |
| 7000238246..... | RUSSELLVILLE.....      | AR..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....308                                                              | .....308      |                                          |                                  | .....0                        |
| 7000243505..... | PARAGOULD.....         | AR..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....144                                                              | .....144      |                                          |                                  | .....0                        |
| 7000242835..... | TRUMANN.....           | AR..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....75                                                               | .....75       |                                          |                                  | .....0                        |
| 7000243509..... | STUTT GART.....        | AR..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....180                                                              | .....180      |                                          |                                  | .....0                        |
| 7000242864..... | CLARKSVILLE.....       | AR..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....107                                                              | .....107      |                                          |                                  | .....0                        |
| 7000238668..... | VAN BUREN.....         | AR..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....168                                                              | .....168      |                                          |                                  | .....0                        |
| 7000239267..... | BEEBE.....             | AR..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....226                                                              | .....226      |                                          |                                  | .....0                        |
| 7000240618..... | NORTH LITTLE ROCK..... | AR..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....231                                                              | .....231      |                                          |                                  | .....0                        |
| 7000239004..... | SHERWOOD.....          | AR..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....243                                                              | .....243      |                                          |                                  | .....0                        |
| 7000243558..... | PENCIL BLUFF.....      | AR..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....152                                                              | .....152      |                                          |                                  | .....0                        |
| 7000240945..... | JACKSONVILLE.....      | AR..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....137                                                              | .....137      |                                          |                                  | .....0                        |
| 7000239359..... | ROMANCE.....           | AR..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....255                                                              | .....255      |                                          |                                  | .....0                        |
| 7000240490..... | RUSSELLVILLE.....      | AR..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....241                                                              | .....241      |                                          |                                  | .....0                        |
| 7000238824..... | DOVER.....             | AR..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....354                                                              | .....354      |                                          |                                  | .....0                        |

**SCHEDULE B - PART 3**

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

| 1               | Location            |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000238451..... | BROOKLAND.....      | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 289                                                                   | 289           |                                          |                                  | 0                             |
| 7000238315..... | TEXARKANA.....      | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 561                                                                   | 561           |                                          |                                  | 0                             |
| 7000240431..... | BATESVILLE.....     | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 147                                                                   | 147           |                                          |                                  | 0                             |
| 7000239176..... | CONWAY.....         | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 406                                                                   | 406           |                                          |                                  | 0                             |
| 7000239228..... | WARD.....           | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 191                                                                   | 191           |                                          |                                  | 0                             |
| 7000240557..... | NEWARK.....         | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 401                                                                   | 401           |                                          |                                  | 0                             |
| 7000239154..... | WARD.....           | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 617                                                                   | 617           |                                          |                                  | 0                             |
| 7000242382..... | BAUXITE.....        | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 672                                                                   | 672           |                                          |                                  | 0                             |
| 7000240507..... | TRUMANN.....        | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 337                                                                   | 337           |                                          |                                  | 0                             |
| 7000239913..... | WEST FORK.....      | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 271                                                                   | 271           |                                          |                                  | 0                             |
| 7000237853..... | BLACK ROCK.....     | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 98                                                                    | 98            |                                          |                                  | 0                             |
| 7000240877..... | LITTLE ROCK.....    | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 137                                                                   | 137           |                                          |                                  | 0                             |
| 7000239271..... | LAKE CITY.....      | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 155                                                                   | 155           |                                          |                                  | 0                             |
| 7000242758..... | BENTON.....         | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 142                                                                   | 142           |                                          |                                  | 0                             |
| 7000239169..... | MAGNOLIA.....       | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 162                                                                   | 162           |                                          |                                  | 0                             |
| 7000240040..... | BAY.....            | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 197                                                                   | 197           |                                          |                                  | 0                             |
| 7000238448..... | MALVERN.....        | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 160                                                                   | 160           |                                          |                                  | 0                             |
| 7000240015..... | ALEXANDER.....      | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 234                                                                   | 234           |                                          |                                  | 0                             |
| 7000240740..... | VILONIA.....        | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 440                                                                   | 440           |                                          |                                  | 0                             |
| 7000242765..... | SHANNON HILLS.....  | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 471                                                                   | 471           |                                          |                                  | 0                             |
| 7000237337..... | JACKSONVILLE.....   | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 209                                                                   | 209           |                                          |                                  | 0                             |
| 7000240867..... | LITTLE ROCK.....    | AR..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 315                                                                   | 315           |                                          |                                  | 0                             |
| 7000244206..... | GLENDALE.....       | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (15)                                      |                                                           |                                         | (15)                                   |                                             | 1,160                                                                 | 1,160         |                                          |                                  | 0                             |
| 7000241983..... | PHOENIX.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (11)                                      |                                                           |                                         | (11)                                   |                                             | 2,131                                                                 | 2,131         |                                          |                                  | 0                             |
| 7000237767..... | SAHUARITA.....      | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 970                                                                   | 970           |                                          |                                  | 0                             |
| 7000243235..... | BUCKEYE.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 496                                                                   | 496           |                                          |                                  | 0                             |
| 7000239694..... | THATCHER.....       | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 394                                                                   | 394           |                                          |                                  | 0                             |
| 7000243162..... | CASA GRANDE.....    | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 536                                                                   | 536           |                                          |                                  | 0                             |
| 7000239971..... | BUCKEYE.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 1,006                                                                 | 1,006         |                                          |                                  | 0                             |
| 7000240493..... | CASA GRANDE.....    | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 704                                                                   | 704           |                                          |                                  | 0                             |
| 7000244523..... | TOLLESON.....       | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 310                                                                   | 310           |                                          |                                  | 0                             |
| 7000238237..... | MARICOPA.....       | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 582                                                                   | 582           |                                          |                                  | 0                             |
| 7000241074..... | SOMERTON.....       | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 522                                                                   | 522           |                                          |                                  | 0                             |
| 7000238339..... | BUCKEYE.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 595                                                                   | 595           |                                          |                                  | 0                             |
| 7000241002..... | GILBERT.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 377                                                                   | 377           |                                          |                                  | 0                             |
| 7000242371..... | CLIFTON.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 404                                                                   | 404           |                                          |                                  | 0                             |
| 7000239447..... | AVONDALE.....       | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 355                                                                   | 355           |                                          |                                  | 0                             |
| 7000238894..... | SAFFORD.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 461                                                                   | 461           |                                          |                                  | 0                             |
| 7000241277..... | MARANA.....         | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 424                                                                   | 424           |                                          |                                  | 0                             |
| 7000238793..... | MARICOPA.....       | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 547                                                                   | 547           |                                          |                                  | 0                             |
| 7000240576..... | SAN TAN VALLEY..... | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 499                                                                   | 499           |                                          |                                  | 0                             |
| 7000240582..... | TUCSON.....         | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 564                                                                   | 564           |                                          |                                  | 0                             |

**SCHEDULE B - PART 3**

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

| 1               | Location             |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                    | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                 | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000243331..... | BUCKEYE.....         | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 531                                                                   | 531           |                                          |                                  | 0                             |
| 7000238323..... | COOLIDGE.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 248                                                                   | 248           |                                          |                                  | 0                             |
| 7000239928..... | RIO RICO.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 322                                                                   | 322           |                                          |                                  | 0                             |
| 7000243561..... | MARICOPA.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 170                                                                   | 170           |                                          |                                  | 0                             |
| 7000238978..... | BUCKEYE.....         | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 232                                                                   | 232           |                                          |                                  | 0                             |
| 7000243385..... | MARICOPA.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 345                                                                   | 345           |                                          |                                  | 0                             |
| 7000239858..... | SAN TAN VALLEY.....  | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 219                                                                   | 219           |                                          |                                  | 0                             |
| 7000238880..... | SAFFORD.....         | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 422                                                                   | 422           |                                          |                                  | 0                             |
| 7000243170..... | FT MOHAVE.....       | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 293                                                                   | 293           |                                          |                                  | 0                             |
| 7000240554..... | RIO RICO.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 133                                                                   | 133           |                                          |                                  | 0                             |
| 7000244095..... | MESA.....            | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 436                                                                   | 436           |                                          |                                  | 0                             |
| 7000244646..... | TOLLESON.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 206                                                                   | 206           |                                          |                                  | 0                             |
| 7000239478..... | TUCSON.....          | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 155                                                                   | 155           |                                          |                                  | 0                             |
| 7000240855..... | RIO RICO.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 305                                                                   | 305           |                                          |                                  | 0                             |
| 7000241152..... | FLORENCE.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 265                                                                   | 265           |                                          |                                  | 0                             |
| 7000238978..... | BUCKEYE.....         | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 253                                                                   | 253           |                                          |                                  | 0                             |
| 7000242433..... | YUMA.....            | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 546                                                                   | 546           |                                          |                                  | 0                             |
| 7000240502..... | FLORENCE.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 238                                                                   | 238           |                                          |                                  | 0                             |
| 7000239584..... | RIO RICO.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 225                                                                   | 225           |                                          |                                  | 0                             |
| 7000238794..... | SAN TAN VALLEY.....  | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 211                                                                   | 211           |                                          |                                  | 0                             |
| 7000237757..... | TUCSON.....          | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 411                                                                   | 411           |                                          |                                  | 0                             |
| 7000240440..... | LITCHFIELD PARK..... | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 569                                                                   | 569           |                                          |                                  | 0                             |
| 7000244434..... | GILBERT.....         | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 557                                                                   | 557           |                                          |                                  | 0                             |
| 7000238146..... | MARANA.....          | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 360                                                                   | 360           |                                          |                                  | 0                             |
| 7000239918..... | BUCKEYE.....         | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 327                                                                   | 327           |                                          |                                  | 0                             |
| 7000240128..... | GOODYEAR.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 321                                                                   | 321           |                                          |                                  | 0                             |
| 7000242511..... | SURPRISE.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 861                                                                   | 861           |                                          |                                  | 0                             |
| 7000243503..... | ARIZONA CITY.....    | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 129                                                                   | 129           |                                          |                                  | 0                             |
| 7000239726..... | SAN TAN VALLEY.....  | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 209                                                                   | 209           |                                          |                                  | 0                             |
| 7000238187..... | TUCSON.....          | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 228                                                                   | 228           |                                          |                                  | 0                             |
| 7000244580..... | SURPRISE.....        | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 221                                                                   | 221           |                                          |                                  | 0                             |
| 7000239431..... | PHOENIX.....         | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 305                                                                   | 305           |                                          |                                  | 0                             |
| 7000243657..... | APACHE JUNCTION..... | AZ..... |           | 10/23/2019..... |               |                                                                      |                                          | 5                                         |                                                           |                                         | 5                                      |                                             | 691                                                                   | 691           |                                          |                                  | 0                             |
| 7000242875..... | THERMAL.....         | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | (48)                                      |                                                           |                                         | (48)                                   |                                             | 1,599                                                                 | 1,599         |                                          |                                  | 0                             |
| 7000237438..... | MADERA.....          | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | (33)                                      |                                                           |                                         | (33)                                   |                                             | 2,175                                                                 | 2,175         |                                          |                                  | 0                             |
| 7000240165..... | RANCHO MIRAGE.....   | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | (31)                                      |                                                           |                                         | (31)                                   |                                             | 2,030                                                                 | 2,030         |                                          |                                  | 0                             |
| 7000243492..... | ADELANTO.....        | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | (28)                                      |                                                           |                                         | (28)                                   |                                             | 1,414                                                                 | 1,414         |                                          |                                  | 0                             |
| 7000238611..... | COALINGA.....        | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | (23)                                      |                                                           |                                         | (23)                                   |                                             | 1,333                                                                 | 1,333         |                                          |                                  | 0                             |
| 7000243791..... | ROCKLIN.....         | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | (17)                                      |                                                           |                                         | (17)                                   |                                             | 2,468                                                                 | 2,468         |                                          |                                  | 0                             |
| 7000241700..... | SANTA CLARITA.....   | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | (12)                                      |                                                           |                                         | (12)                                   |                                             | 2,188                                                                 | 2,188         |                                          |                                  | 0                             |
| 7000242950..... | IMPERIAL.....        | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | (12)                                      |                                                           |                                         | (12)                                   |                                             | 901                                                                   | 901           |                                          |                                  | 0                             |
| 7000242911..... | CORCORAN.....        | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 1,067                                                                 | 1,067         |                                          |                                  | 0                             |
| 7000242983..... | MOUNT SHASTA.....    | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 1,599                                                                 | 1,599         |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

| 1               | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000243135..... | NEWHALL.....          | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(6)                                  |                                                           |                                         | .....(6)                               |                                             | .....1,269                                                            | .....1,269    |                                          |                                  | .....0                        |
| 7000240736..... | ARMONA.....           | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(5)                                  |                                                           |                                         | .....(5)                               |                                             | .....717                                                              | .....717      |                                          |                                  | .....0                        |
| 7000244638..... | FAIRFIELD.....        | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(4)                                  |                                                           |                                         | .....(4)                               |                                             | .....1,155                                                            | .....1,155    |                                          |                                  | .....0                        |
| 7000242495..... | SACRAMENTO.....       | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....540                                                              | .....540      |                                          |                                  | .....0                        |
| 7000237681..... | ROSAMOND AREA.....    | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....695                                                              | .....695      |                                          |                                  | .....0                        |
| 7000240858..... | MONTEBELLO.....       | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....2,063                                                            | .....2,063    |                                          |                                  | .....0                        |
| 7000239704..... | SHASTA LAKE.....      | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....596                                                              | .....596      |                                          |                                  | .....0                        |
| 7000249172..... | SANTA CLARITA.....    | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....1,762                                                            | .....1,762    |                                          |                                  | .....0                        |
| 7000238251..... | DINUBA.....           | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....287                                                              | .....287      |                                          |                                  | .....0                        |
| 7000242900..... | CAMARILLO.....        | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....1,141                                                            | .....1,141    |                                          |                                  | .....0                        |
| 7000239279..... | TWENTYNINE PALMS..... | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....1,097                                                            | .....1,097    |                                          |                                  | .....0                        |
| 7000243410..... | GOSHEN.....           | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....826                                                              | .....826      |                                          |                                  | .....0                        |
| 7000240614..... | LIVE OAK.....         | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....374                                                              | .....374      |                                          |                                  | .....0                        |
| 7000240191..... | LOS ANGELES.....      | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....1,159                                                            | .....1,159    |                                          |                                  | .....0                        |
| 7000242792..... | SHAFTER.....          | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....913                                                              | .....913      |                                          |                                  | .....0                        |
| 7000240164..... | SANTA CLARITA.....    | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....415                                                              | .....415      |                                          |                                  | .....0                        |
| 7000243599..... | BRAWLEY.....          | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....516                                                              | .....516      |                                          |                                  | .....0                        |
| 7000239528..... | DOS PALOS.....        | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....435                                                              | .....435      |                                          |                                  | .....0                        |
| 7000239645..... | HOLLISTER.....        | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....687                                                              | .....687      |                                          |                                  | .....0                        |
| 7000243012..... | JAMUL.....            | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....500                                                              | .....500      |                                          |                                  | .....0                        |
| 7000239658..... | IMPERIAL.....         | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....597                                                              | .....597      |                                          |                                  | .....0                        |
| 7000241688..... | ANTIOCH.....          | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....799                                                              | .....799      |                                          |                                  | .....0                        |
| 7000239028..... | HUNTINGTON PARK.....  | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....1,375                                                            | .....1,375    |                                          |                                  | .....0                        |
| 7000241775..... | COMPTON AREA.....     | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....730                                                              | .....730      |                                          |                                  | .....0                        |
| 7000243365..... | CHOWCHILLA.....       | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....380                                                              | .....380      |                                          |                                  | .....0                        |
| 7000238854..... | KERMAN.....           | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....606                                                              | .....606      |                                          |                                  | .....0                        |
| 7000239962..... | BRAWLEY.....          | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....292                                                              | .....292      |                                          |                                  | .....0                        |
| 7000237538..... | STOCKTON.....         | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....696                                                              | .....696      |                                          |                                  | .....0                        |
| 7000240444..... | THERMAL.....          | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....124                                                              | .....124      |                                          |                                  | .....0                        |
| 7000242150..... | BAKERSFIELD.....      | CA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....180                                                              | .....180      |                                          |                                  | .....0                        |
| 7000238844..... | PORTERVILLE.....      | CA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....172                                                              | .....172      |                                          |                                  | .....0                        |
| 7000238200..... | CLOVERDALE.....       | CA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....512                                                              | .....512      |                                          |                                  | .....0                        |
| 7000240856..... | PALMDALE.....         | CA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....159                                                              | .....159      |                                          |                                  | .....0                        |
| 7000238931..... | WASCO.....            | CA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....286                                                              | .....286      |                                          |                                  | .....0                        |
| 7000241409..... | SACRAMENTO.....       | CA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....138                                                              | .....138      |                                          |                                  | .....0                        |
| 7000237461..... | BEAUMONT.....         | CA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....382                                                              | .....382      |                                          |                                  | .....0                        |
| 7000243277..... | PLUMAS LAKE.....      | CA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....438                                                              | .....438      |                                          |                                  | .....0                        |
| 7000240154..... | ELK GROVE.....        | CA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....469                                                              | .....469      |                                          |                                  | .....0                        |
| 7000244375..... | TEHACHAPI.....        | CA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....753                                                              | .....753      |                                          |                                  | .....0                        |
| 7000242768..... | PORTOLA.....          | CA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....362                                                              | .....362      |                                          |                                  | .....0                        |
| 7000239415..... | RIVERSIDE.....        | CA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....481                                                              | .....481      |                                          |                                  | .....0                        |
| 7000238287..... | YUCCA VALLEY.....     | CA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....494                                                              | .....494      |                                          |                                  | .....0                        |

SCHEDULE B - PART 3

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

E06.9

| 1               | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000239577..... | HEBER.....            | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 316                                                                   | 316           |                                          |                                  | 0                             |
| 7000238243..... | SHAFTER.....          | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 362                                                                   | 362           |                                          |                                  | 0                             |
| 7000244101..... | INDIO.....            | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 598                                                                   | 598           |                                          |                                  | 0                             |
| 7000240555..... | VALLEY SPRINGS.....   | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 408                                                                   | 408           |                                          |                                  | 0                             |
| 7000239945..... | JOSHUA TREE.....      | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 227                                                                   | 227           |                                          |                                  | 0                             |
| 7000243274..... | DINUBA.....           | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 304                                                                   | 304           |                                          |                                  | 0                             |
| 7000240593..... | MCFARLAND.....        | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 454                                                                   | 454           |                                          |                                  | 0                             |
| 7000238606..... | MCKINLEYVILLE.....    | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 794                                                                   | 794           |                                          |                                  | 0                             |
| 7000240376..... | ANAHEIM.....          | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 736                                                                   | 736           |                                          |                                  | 0                             |
| 7000249068..... | NEWMAN.....           | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 611                                                                   | 611           |                                          |                                  | 0                             |
| 7000243644..... | SACRAMENTO.....       | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 416                                                                   | 416           |                                          |                                  | 0                             |
| 7000244603..... | CERES.....            | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 99                                                                    | 99            |                                          |                                  | 0                             |
| 7000241826..... | RIVERSIDE.....        | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 348                                                                   | 348           |                                          |                                  | 0                             |
| 7000240386..... | TUSTIN.....           | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 833                                                                   | 833           |                                          |                                  | 0                             |
| 7000239456..... | LOS ANGELES.....      | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 813                                                                   | 813           |                                          |                                  | 0                             |
| 7000241685..... | AZUSA.....            | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 1,001                                                                 | 1,001         |                                          |                                  | 0                             |
| 7000241942..... | CLOVIS.....           | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 981                                                                   | 981           |                                          |                                  | 0                             |
| 7000243395..... | OROSI.....            | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 190                                                                   | 190           |                                          |                                  | 0                             |
| 7000242594..... | PALM SPRINGS.....     | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           | 2                                       | 2                                      |                                             | 1,390                                                                 | 1,390         |                                          |                                  | 0                             |
| 7000240346..... | LOS ANGELES.....      | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           | 2                                       | 2                                      |                                             | 2,190                                                                 | 2,190         |                                          |                                  | 0                             |
| 7000244630..... | SIMI VALLEY.....      | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           | 3                                       | 3                                      |                                             | 1,335                                                                 | 1,335         |                                          |                                  | 0                             |
| 7000237592..... | MOUNTAIN HOUSE.....   | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           | 3                                       | 3                                      |                                             | 406                                                                   | 406           |                                          |                                  | 0                             |
| 7000241109..... | WASCO.....            | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           | 3                                       | 3                                      |                                             | 378                                                                   | 378           |                                          |                                  | 0                             |
| 7000241106..... | ANDERSON.....         | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           | 3                                       | 3                                      |                                             | 412                                                                   | 412           |                                          |                                  | 0                             |
| 7000239802..... | SOLEDAD.....          | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           | 3                                       | 3                                      |                                             | 469                                                                   | 469           |                                          |                                  | 0                             |
| 7000243860..... | LOMPOC.....           | CA..... |           | 10/23/2019..... |               |                                                                      |                                          | 4                                         |                                                           | 4                                       | 4                                      |                                             | 1,448                                                                 | 1,448         |                                          |                                  | 0                             |
| 7000237334..... | AURORA.....           | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | (12)                                      |                                                           |                                         | (12)                                   |                                             | 1,627                                                                 | 1,627         |                                          |                                  | 0                             |
| 7000242816..... | WELLINGTON.....       | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 1,064                                                                 | 1,064         |                                          |                                  | 0                             |
| 7000238911..... | FRUITA.....           | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 857                                                                   | 857           |                                          |                                  | 0                             |
| 7000237420..... | MORRISON.....         | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 405                                                                   | 405           |                                          |                                  | 0                             |
| 7000244178..... | LAKEWOOD.....         | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 826                                                                   | 826           |                                          |                                  | 0                             |
| 7000239677..... | STERLING.....         | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 355                                                                   | 355           |                                          |                                  | 0                             |
| 7000240863..... | ERIE.....             | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 1,226                                                                 | 1,226         |                                          |                                  | 0                             |
| 7000239717..... | LEADVILLE.....        | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 377                                                                   | 377           |                                          |                                  | 0                             |
| 7000240182..... | AURORA.....           | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 477                                                                   | 477           |                                          |                                  | 0                             |
| 7000239130..... | GUNNISON.....         | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 425                                                                   | 425           |                                          |                                  | 0                             |
| 7000243608..... | MONTROSE.....         | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 272                                                                   | 272           |                                          |                                  | 0                             |
| 7000238665..... | CARBONDALE.....       | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 292                                                                   | 292           |                                          |                                  | 0                             |
| 7000238581..... | TRINIDAD.....         | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 796                                                                   | 796           |                                          |                                  | 0                             |
| 7000239106..... | DENVER.....           | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 571                                                                   | 571           |                                          |                                  | 0                             |
| 7000238248..... | AULT.....             | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 1,094                                                                 | 1,094         |                                          |                                  | 0                             |
| 7000242241..... | COLORADO SPRINGS..... | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 866                                                                   | 866           |                                          |                                  | 0                             |
| 7000241896..... | PUEBLO.....           | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 258                                                                   | 258           |                                          |                                  | 0                             |



SCHEDULE B - PART 3

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

| 1               | Location           |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|--------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                  | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City               | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000237726..... | DENVER.....        | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | .2                                        |                                                           |                                         | .2                                     |                                             | .571                                                                  | .571          |                                          |                                  | .0                            |
| 7000243808..... | AURORA.....        | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | .5                                        |                                                           |                                         | .5                                     |                                             | 1,148                                                                 | 1,148         |                                          |                                  | .0                            |
| 7000237646..... | DENVER.....        | CO..... |           | 10/23/2019..... |               |                                                                      |                                          | .5                                        |                                                           |                                         | .5                                     |                                             | .709                                                                  | .709          |                                          |                                  | .0                            |
| 7000241681..... | HAMDEN.....        | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .(5)                                      |                                                           |                                         | .(5)                                   |                                             | 1,139                                                                 | 1,139         |                                          |                                  | .0                            |
| 7000237569..... | MERIDEN.....       | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .(3)                                      |                                                           |                                         | .(3)                                   |                                             | .580                                                                  | .580          |                                          |                                  | .0                            |
| 7000242218..... | HAMDEN.....        | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .(2)                                      |                                                           |                                         | .(2)                                   |                                             | .574                                                                  | .574          |                                          |                                  | .0                            |
| 7000242539..... | STORRS.....        | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .(2)                                      |                                                           |                                         | .(2)                                   |                                             | .701                                                                  | .701          |                                          |                                  | .0                            |
| 7000249080..... | PRESTON.....       | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .(1)                                      |                                                           |                                         | .(1)                                   |                                             | .841                                                                  | .841          |                                          |                                  | .0                            |
| 7000239581..... | DANIELSON.....     | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .(1)                                      |                                                           |                                         | .(1)                                   |                                             | .647                                                                  | .647          |                                          |                                  | .0                            |
| 7000244228..... | BERLIN.....        | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .(1)                                      |                                                           |                                         | .(1)                                   |                                             | 1,014                                                                 | 1,014         |                                          |                                  | .0                            |
| 7000242751..... | STERLING.....      | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .296                                                                  | .296          |                                          |                                  | .0                            |
| 7000244295..... | NEW BRITAIN.....   | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .888                                                                  | .888          |                                          |                                  | .0                            |
| 7000244294..... | WATERBURY.....     | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .309                                                                  | .309          |                                          |                                  | .0                            |
| 7000244292..... | WEST HAVEN.....    | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .405                                                                  | .405          |                                          |                                  | .0                            |
| 7000242217..... | STRATFORD.....     | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .443                                                                  | .443          |                                          |                                  | .0                            |
| 7000242219..... | MERIDEN.....       | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .276                                                                  | .276          |                                          |                                  | .0                            |
| 7000237625..... | BRIDGEPORT.....    | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .296                                                                  | .296          |                                          |                                  | .0                            |
| 7000242071..... | WINDSOR LOCKS..... | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .480                                                                  | .480          |                                          |                                  | .0                            |
| 7000241994..... | NEW HAVEN.....     | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .170                                                                  | .170          |                                          |                                  | .0                            |
| 7000243322..... | PLAINFIELD.....    | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .199                                                                  | .199          |                                          |                                  | .0                            |
| 7000237377..... | HAMDEN.....        | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .274                                                                  | .274          |                                          |                                  | .0                            |
| 7000238307..... | OAKDALE.....       | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .268                                                                  | .268          |                                          |                                  | .0                            |
| 7000243546..... | STERLING.....      | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .1                                        |                                                           |                                         | .1                                     |                                             | .775                                                                  | .775          |                                          |                                  | .0                            |
| 7000237406..... | BRIDGEPORT.....    | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .1                                        |                                                           |                                         | .1                                     |                                             | .361                                                                  | .361          |                                          |                                  | .0                            |
| 7000242216..... | NEW BRITAIN.....   | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .2                                        |                                                           |                                         | .2                                     |                                             | .229                                                                  | .229          |                                          |                                  | .0                            |
| 7000249055..... | OXFORD.....        | CT..... |           | 10/23/2019..... |               |                                                                      |                                          | .3                                        |                                                           |                                         | .3                                     |                                             | .437                                                                  | .437          |                                          |                                  | .0                            |
| 7000241435..... | WASHINGTON.....    | DC..... |           | 10/23/2019..... |               |                                                                      |                                          | .(2)                                      |                                                           |                                         | .(2)                                   |                                             | .612                                                                  | .612          |                                          |                                  | .0                            |
| 7000244458..... | WASHINGTON.....    | DC..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .52                                                                   | .52           |                                          |                                  | .0                            |
| 7000241435..... | WASHINGTON.....    | DC..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .163                                                                  | .163          |                                          |                                  | .0                            |
| 7000249170..... | WASHINGTON.....    | DC..... |           | 10/23/2019..... |               |                                                                      |                                          | .1                                        |                                                           |                                         | .1                                     |                                             | .350                                                                  | .350          |                                          |                                  | .0                            |
| 7000242581..... | WASHINGTON.....    | DC..... |           | 10/23/2019..... |               |                                                                      |                                          | .2                                        |                                                           |                                         | .2                                     |                                             | .744                                                                  | .744          |                                          |                                  | .0                            |
| 7000240410..... | NEWARK.....        | DE..... |           | 10/23/2019..... |               |                                                                      |                                          | .(3)                                      |                                                           |                                         | .(3)                                   |                                             | .651                                                                  | .651          |                                          |                                  | .0                            |
| 7000240419..... | DOVER.....         | DE..... |           | 10/23/2019..... |               |                                                                      |                                          | .(1)                                      |                                                           |                                         | .(1)                                   |                                             | .343                                                                  | .343          |                                          |                                  | .0                            |
| 7000249164..... | MIDDLETOWN.....    | DE..... |           | 10/23/2019..... |               |                                                                      |                                          | .(1)                                      |                                                           |                                         | .(1)                                   |                                             | .563                                                                  | .563          |                                          |                                  | .0                            |
| 7000242364..... | SELBYVILLE.....    | DE..... |           | 10/23/2019..... |               |                                                                      |                                          | .(1)                                      |                                                           |                                         | .(1)                                   |                                             | .717                                                                  | .717          |                                          |                                  | .0                            |
| 7000241992..... | DOVER.....         | DE..... |           | 10/23/2019..... |               |                                                                      |                                          | .(1)                                      |                                                           |                                         | .(1)                                   |                                             | .480                                                                  | .480          |                                          |                                  | .0                            |
| 7000239191..... | GREENWOOD.....     | DE..... |           | 10/23/2019..... |               |                                                                      |                                          | .(1)                                      |                                                           |                                         | .(1)                                   |                                             | .644                                                                  | .644          |                                          |                                  | .0                            |
| 7000244599..... | DOVER.....         | DE..... |           | 10/23/2019..... |               |                                                                      |                                          | .(1)                                      |                                                           |                                         | .(1)                                   |                                             | .573                                                                  | .573          |                                          |                                  | .0                            |
| 7000240414..... | NEW CASTLE.....    | DE..... |           | 10/23/2019..... |               |                                                                      |                                          | .(0)                                      |                                                           |                                         | .(0)                                   |                                             | .285                                                                  | .285          |                                          |                                  | .0                            |
| 7000241786..... | FELTON.....        | DE..... |           | 10/23/2019..... |               |                                                                      |                                          | .(0)                                      |                                                           |                                         | .(0)                                   |                                             | .488                                                                  | .488          |                                          |                                  | .0                            |
| 7000240421..... | DOVER.....         | DE..... |           | 10/23/2019..... |               |                                                                      |                                          | .(0)                                      |                                                           |                                         | .(0)                                   |                                             | .351                                                                  | .351          |                                          |                                  | .0                            |
| 7000238622..... | MILLSBORO.....     | DE..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .442                                                                  | .442          |                                          |                                  | .0                            |

SCHEDULE B - PART 3

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

E06.11

| 1               | Location              |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000240412..... | NEW CASTLE.....       | DE..... |           | 10/23/2019..  |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 318                                                                   | 318           |                                          |                                  | 0                             |
| 7000243435..... | SEAFORD.....          | DE..... |           | 10/23/2019..  |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 947                                                                   | 947           |                                          |                                  | 0                             |
| 7000244116..... | MILFORD.....          | DE..... |           | 10/23/2019..  |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 310                                                                   | 310           |                                          |                                  | 0                             |
| 7000244581..... | LAUREL.....           | DE..... |           | 10/23/2019..  |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 473                                                                   | 473           |                                          |                                  | 0                             |
| 7000244392..... | MAGNOLIA.....         | DE..... |           | 10/23/2019..  |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 336                                                                   | 336           |                                          |                                  | 0                             |
| 7000240415..... | NEWARK.....           | DE..... |           | 10/23/2019..  |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 422                                                                   | 422           |                                          |                                  | 0                             |
| 7000240416..... | WILMINGTON.....       | DE..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 260                                                                   | 260           |                                          |                                  | 0                             |
| 7000239657..... | HARRINGTON.....       | DE..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 571                                                                   | 571           |                                          |                                  | 0                             |
| 7000240419..... | DOVER.....            | DE..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 181                                                                   | 181           |                                          |                                  | 0                             |
| 7000241412..... | ORLANDO.....          | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (39)                                      |                                                           |                                         | (39)                                   |                                             | 20,462                                                                | 20,462        |                                          |                                  | 0                             |
| 7000241726..... | PALM BAY.....         | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (13)                                      |                                                           |                                         | (13)                                   |                                             | 814                                                                   | 814           |                                          |                                  | 0                             |
| 7000241028..... | MELBOURNE.....        | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (12)                                      |                                                           |                                         | (12)                                   |                                             | 944                                                                   | 944           |                                          |                                  | 0                             |
| 7000243606..... | HERNANDO.....         | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (11)                                      |                                                           |                                         | (11)                                   |                                             | 894                                                                   | 894           |                                          |                                  | 0                             |
| 7000239782..... | OCALA.....            | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (11)                                      |                                                           |                                         | (11)                                   |                                             | 901                                                                   | 901           |                                          |                                  | 0                             |
| 7000241749..... | JACKSONVILLE.....     | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (10)                                      |                                                           |                                         | (10)                                   |                                             | 984                                                                   | 984           |                                          |                                  | 0                             |
| 7000239808..... | CRESTVIEW.....        | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 1,137                                                                 | 1,137         |                                          |                                  | 0                             |
| 7000240443..... | PORT ORANGE.....      | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 1,118                                                                 | 1,118         |                                          |                                  | 0                             |
| 7000237890..... | LAKE PLACID.....      | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 24,198                                                                | 24,198        |                                          |                                  | 0                             |
| 7000240428..... | MELBOURNE.....        | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 1,103                                                                 | 1,103         |                                          |                                  | 0                             |
| 7000241571..... | CANTONMENT.....       | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 1,280                                                                 | 1,280         |                                          |                                  | 0                             |
| 7000241580..... | ORLANDO.....          | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 935                                                                   | 935           |                                          |                                  | 0                             |
| 7000242265..... | JACKSONVILLE.....     | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 1,310                                                                 | 1,310         |                                          |                                  | 0                             |
| 7000243024..... | SANTA ROSA BEACH..... | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 1,103                                                                 | 1,103         |                                          |                                  | 0                             |
| 7000240183..... | CLERMONT.....         | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 647                                                                   | 647           |                                          |                                  | 0                             |
| 7000241517..... | ORLANDO.....          | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 1,702                                                                 | 1,702         |                                          |                                  | 0                             |
| 7000237892..... | SAINT CLOUD.....      | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 670                                                                   | 670           |                                          |                                  | 0                             |
| 7000238484..... | JAY.....              | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 938                                                                   | 938           |                                          |                                  | 0                             |
| 7000239770..... | MULBERRY.....         | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 672                                                                   | 672           |                                          |                                  | 0                             |
| 7000243748..... | PORT ORANGE.....      | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 880                                                                   | 880           |                                          |                                  | 0                             |
| 7000243125..... | OCALA.....            | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 476                                                                   | 476           |                                          |                                  | 0                             |
| 7000244207..... | CALLAHAN.....         | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 833                                                                   | 833           |                                          |                                  | 0                             |
| 7000241536..... | MIRAMAR.....          | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 491                                                                   | 491           |                                          |                                  | 0                             |
| 7000242849..... | BOWLING GREEN.....    | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 517                                                                   | 517           |                                          |                                  | 0                             |
| 7000242903..... | PANAMA CITY.....      | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 629                                                                   | 629           |                                          |                                  | 0                             |
| 7000242791..... | TALLAHASSEE.....      | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 670                                                                   | 670           |                                          |                                  | 0                             |
| 7000237960..... | JACKSONVILLE.....     | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 820                                                                   | 820           |                                          |                                  | 0                             |
| 7000240108..... | OCOE.....             | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 1,232                                                                 | 1,232         |                                          |                                  | 0                             |
| 7000238068..... | PACE.....             | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 692                                                                   | 692           |                                          |                                  | 0                             |
| 7000242737..... | LEHIGH ACRES.....     | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 374                                                                   | 374           |                                          |                                  | 0                             |
| 7000237561..... | LEHIGH ACRES.....     | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 318                                                                   | 318           |                                          |                                  | 0                             |
| 7000242109..... | FORT MYERS.....       | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 555                                                                   | 555           |                                          |                                  | 0                             |
| 7000244419..... | PORT ST LUCIE.....    | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 342                                                                   | 342           |                                          |                                  | 0                             |
| 7000237886..... | NORTH PORT.....       | FL..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 349                                                                   | 349           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.12

| 1               | Location               |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|------------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                      | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000244075..... | ORLANDO.....           | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....661                                                              | .....661      |                                          |                                  | .....0                        |
| 7000240691..... | SPRING HILL.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....676                                                              | .....676      |                                          |                                  | .....0                        |
| 7000241747..... | MIAMI.....             | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....1,306                                                            | .....1,306    |                                          |                                  | .....0                        |
| 7000244017..... | VALRICO.....           | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....1,003                                                            | .....1,003    |                                          |                                  | .....0                        |
| 7000242183..... | PENSACOLA.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....330                                                              | .....330      |                                          |                                  | .....0                        |
| 7000238910..... | ORLANDO.....           | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....376                                                              | .....376      |                                          |                                  | .....0                        |
| 7000238167..... | CALLAHAN.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....561                                                              | .....561      |                                          |                                  | .....0                        |
| 7000238368..... | PALM BAY.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....720                                                              | .....720      |                                          |                                  | .....0                        |
| 7000242633..... | BRONSON.....           | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....726                                                              | .....726      |                                          |                                  | .....0                        |
| 7000237333..... | PINELLAS PARK.....     | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....446                                                              | .....446      |                                          |                                  | .....0                        |
| 7000237949..... | BRISTOL.....           | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....1,159                                                            | .....1,159    |                                          |                                  | .....0                        |
| 7000241042..... | BRANDENTON.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....322                                                              | .....322      |                                          |                                  | .....0                        |
| 7000239595..... | OCALA.....             | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....531                                                              | .....531      |                                          |                                  | .....0                        |
| 7000242825..... | WESLEY CHAPEL.....     | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....1,023                                                            | .....1,023    |                                          |                                  | .....0                        |
| 7000241864..... | APOLLO BEACH.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....510                                                              | .....510      |                                          |                                  | .....0                        |
| 7000241420..... | MIAMI.....             | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....204                                                              | .....204      |                                          |                                  | .....0                        |
| 7000237460..... | JACKSONVILLE.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....309                                                              | .....309      |                                          |                                  | .....0                        |
| 7000242908..... | KISSIMMEE.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....211                                                              | .....211      |                                          |                                  | .....0                        |
| 7000240218..... | LUTZ.....              | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....389                                                              | .....389      |                                          |                                  | .....0                        |
| 7000242174..... | BOYNTON BEACH.....     | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....895                                                              | .....895      |                                          |                                  | .....0                        |
| 7000239084..... | OCALA.....             | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....254                                                              | .....254      |                                          |                                  | .....0                        |
| 7000239128..... | SEBRING.....           | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....425                                                              | .....425      |                                          |                                  | .....0                        |
| 7000239919..... | HAINES CITY.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....526                                                              | .....526      |                                          |                                  | .....0                        |
| 7000240990..... | RIVERVIEW.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....748                                                              | .....748      |                                          |                                  | .....0                        |
| 7000243179..... | SAINT CLOUD.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....399                                                              | .....399      |                                          |                                  | .....0                        |
| 7000239975..... | PALM COAST.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....388                                                              | .....388      |                                          |                                  | .....0                        |
| 7000240150..... | LAKE WORTH.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....639                                                              | .....639      |                                          |                                  | .....0                        |
| 7000237533..... | TALLAHASSEE.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....179                                                              | .....179      |                                          |                                  | .....0                        |
| 7000243538..... | CRESTVIEW.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....343                                                              | .....343      |                                          |                                  | .....0                        |
| 7000239371..... | MIRAMAR.....           | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....220                                                              | .....220      |                                          |                                  | .....0                        |
| 7000241417..... | ORLANDO.....           | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....142                                                              | .....142      |                                          |                                  | .....0                        |
| 7000242883..... | BRANFORD.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....348                                                              | .....348      |                                          |                                  | .....0                        |
| 7000243436..... | EGDEWATER.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....463                                                              | .....463      |                                          |                                  | .....0                        |
| 7000241856..... | ALTAMONTE SPRINGS..... | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....673                                                              | .....673      |                                          |                                  | .....0                        |
| 7000243972..... | DELTONA.....           | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....654                                                              | .....654      |                                          |                                  | .....0                        |
| 7000243997..... | MILTON.....            | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....430                                                              | .....430      |                                          |                                  | .....0                        |
| 7000243597..... | CLEWISTON.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....475                                                              | .....475      |                                          |                                  | .....0                        |
| 7000239489..... | NEW PORT RICHEY.....   | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....258                                                              | .....258      |                                          |                                  | .....0                        |
| 7000240518..... | BARTOW.....            | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....616                                                              | .....616      |                                          |                                  | .....0                        |
| 7000243390..... | OCALA.....             | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....354                                                              | .....354      |                                          |                                  | .....0                        |
| 7000238909..... | ST AUGUSTINE.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....277                                                              | .....277      |                                          |                                  | .....0                        |
| 7000240889..... | PENSACOLA.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....431                                                              | .....431      |                                          |                                  | .....0                        |

SCHEDULE B - PART 3

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

E06.13

| 1               | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000244542..... | CLERMONT.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....455                                                              | .....455      |                                          |                                  | .....0                        |
| 7000239372..... | MIRAMAR.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....951                                                              | .....951      |                                          |                                  | .....0                        |
| 7000242896..... | BARTOW.....           | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....540                                                              | .....540      |                                          |                                  | .....0                        |
| 7000237975..... | SEBRING.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....396                                                              | .....396      |                                          |                                  | .....0                        |
| 7000239238..... | CARYVILLE.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....194                                                              | .....194      |                                          |                                  | .....0                        |
| 7000238897..... | WINTER HAVEN.....     | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....211                                                              | .....211      |                                          |                                  | .....0                        |
| 7000240957..... | DORAL.....            | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....511                                                              | .....511      |                                          |                                  | .....0                        |
| 7000240953..... | LAKE WORTH.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....455                                                              | .....455      |                                          |                                  | .....0                        |
| 7000238928..... | WINTER GARDEN.....    | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....758                                                              | .....758      |                                          |                                  | .....0                        |
| 7000243212..... | WINTER GARDEN.....    | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....772                                                              | .....772      |                                          |                                  | .....0                        |
| 7000237874..... | LAKE CITY.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....116                                                              | .....116      |                                          |                                  | .....0                        |
| 7000239147..... | CHIPLEY.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....306                                                              | .....306      |                                          |                                  | .....0                        |
| 7000240969..... | ORLANDO.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....262                                                              | .....262      |                                          |                                  | .....0                        |
| 7000243954..... | PENSACOLA.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....110                                                              | .....110      |                                          |                                  | .....0                        |
| 7000249037..... | LAKE PLACID.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....154                                                              | .....154      |                                          |                                  | .....0                        |
| 7000241834..... | DEFUNIAK SPRINGS..... | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....558                                                              | .....558      |                                          |                                  | .....0                        |
| 7000238686..... | LEHIGH ACRES.....     | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....349                                                              | .....349      |                                          |                                  | .....0                        |
| 7000249096..... | AVON PARK.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....160                                                              | .....160      |                                          |                                  | .....0                        |
| 7000238178..... | OCALA.....            | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....260                                                              | .....260      |                                          |                                  | .....0                        |
| 7000242881..... | GLEN SAINT MARY.....  | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....309                                                              | .....309      |                                          |                                  | .....0                        |
| 7000244461..... | ORLANDO.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....167                                                              | .....167      |                                          |                                  | .....0                        |
| 7000243141..... | RUSKIN.....           | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....425                                                              | .....425      |                                          |                                  | .....0                        |
| 7000241114..... | SUMMERFIELD.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....336                                                              | .....336      |                                          |                                  | .....0                        |
| 7000243547..... | CRESTVIEW.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....223                                                              | .....223      |                                          |                                  | .....0                        |
| 7000242213..... | ORLANDO.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....284                                                              | .....284      |                                          |                                  | .....0                        |
| 7000242166..... | CUTLER BAY.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....1,125                                                            | .....1,125    |                                          |                                  | .....0                        |
| 7000238813..... | OCALA.....            | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....153                                                              | .....153      |                                          |                                  | .....0                        |
| 7000238040..... | ANTHONY.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....416                                                              | .....416      |                                          |                                  | .....0                        |
| 7000240168..... | ORLANDO.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....265                                                              | .....265      |                                          |                                  | .....0                        |
| 7000240968..... | ORLANDO.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....291                                                              | .....291      |                                          |                                  | .....0                        |
| 7000244666..... | RIVERVIEW.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....113                                                              | .....113      |                                          |                                  | .....0                        |
| 7000244203..... | ORLANDO.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....275                                                              | .....275      |                                          |                                  | .....0                        |
| 7000240985..... | TAMARAC.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....398                                                              | .....398      |                                          |                                  | .....0                        |
| 7000237449..... | TALLAHASSEE.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....229                                                              | .....229      |                                          |                                  | .....0                        |
| 7000240928..... | ENGLEWOOD.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....272                                                              | .....272      |                                          |                                  | .....0                        |
| 7000241815..... | SPRING HILL.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....284                                                              | .....284      |                                          |                                  | .....0                        |
| 7000243285..... | LEHIGH ACRES.....     | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....222                                                              | .....222      |                                          |                                  | .....0                        |
| 7000240242..... | POMPANO BEACH.....    | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....368                                                              | .....368      |                                          |                                  | .....0                        |
| 7000238224..... | LAKELAND.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....456                                                              | .....456      |                                          |                                  | .....0                        |
| 7000244089..... | PORT SAINT LUCIE..... | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....377                                                              | .....377      |                                          |                                  | .....0                        |
| 7000242403..... | MIAMI.....            | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....339                                                              | .....339      |                                          |                                  | .....0                        |
| 7000249089..... | GRAND ISLAND.....     | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....414                                                              | .....414      |                                          |                                  | .....0                        |
| 7000241015..... | HOLLYWOOD.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....494                                                              | .....494      |                                          |                                  | .....0                        |

SCHEDULE B - PART 3

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

E06.14

| 1               | Location               |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|------------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                      | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000243034..... | BONITA SPRINGS.....    | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 310                                                                   | 310           |                                          |                                  | 0                             |
| 7000237335..... | JACKSONVILLE.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 115                                                                   | 115           |                                          |                                  | 0                             |
| 7000238214..... | SPRING HILL.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 548                                                                   | 548           |                                          |                                  | 0                             |
| 7000241167..... | SUMMERFIELD.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 571                                                                   | 571           |                                          |                                  | 0                             |
| 7000238239..... | POINCIANA.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 336                                                                   | 336           |                                          |                                  | 0                             |
| 7000238056..... | CALLAHAN.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 193                                                                   | 193           |                                          |                                  | 0                             |
| 7000238810..... | LAKELAND.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 787                                                                   | 787           |                                          |                                  | 0                             |
| 7000240195..... | CASSELBERRY.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 495                                                                   | 495           |                                          |                                  | 0                             |
| 7000239516..... | NEW PORT RICHEY.....   | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 413                                                                   | 413           |                                          |                                  | 0                             |
| 7000237822..... | KISSIMEE.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 252                                                                   | 252           |                                          |                                  | 0                             |
| 7000240403..... | CLERMONT.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 513                                                                   | 513           |                                          |                                  | 0                             |
| 7000241455..... | JACKSONVILLE.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 349                                                                   | 349           |                                          |                                  | 0                             |
| 7000240007..... | HAINES CITY.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 155                                                                   | 155           |                                          |                                  | 0                             |
| 7000243327..... | DAVENPORT.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 818                                                                   | 818           |                                          |                                  | 0                             |
| 7000238305..... | OCALA.....             | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 383                                                                   | 383           |                                          |                                  | 0                             |
| 7000243484..... | PANAMA CITY.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 339                                                                   | 339           |                                          |                                  | 0                             |
| 7000240926..... | JACKSONVILLE.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 394                                                                   | 394           |                                          |                                  | 0                             |
| 7000242397..... | PANAMA CITY.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 907                                                                   | 907           |                                          |                                  | 0                             |
| 7000240429..... | MIAMI GARDENS.....     | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 596                                                                   | 596           |                                          |                                  | 0                             |
| 7000241162..... | TAVARES.....           | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 606                                                                   | 606           |                                          |                                  | 0                             |
| 7000238528..... | ARCADIA.....           | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 246                                                                   | 246           |                                          |                                  | 0                             |
| 7000238171..... | ZEPHYRHILLS.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 207                                                                   | 207           |                                          |                                  | 0                             |
| 7000249040..... | WINTER GARDEN.....     | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 564                                                                   | 564           |                                          |                                  | 0                             |
| 7000241158..... | LEESBURG.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 486                                                                   | 486           |                                          |                                  | 0                             |
| 7000240158..... | MIAMI.....             | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 294                                                                   | 294           |                                          |                                  | 0                             |
| 7000240206..... | HOMESTEAD.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 220                                                                   | 220           |                                          |                                  | 0                             |
| 7000240536..... | SPRING HILL.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 203                                                                   | 203           |                                          |                                  | 0                             |
| 7000239638..... | SEBRING.....           | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 391                                                                   | 391           |                                          |                                  | 0                             |
| 7000242016..... | HOMESTEAD.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 215                                                                   | 215           |                                          |                                  | 0                             |
| 7000243703..... | TAMARAC.....           | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 409                                                                   | 409           |                                          |                                  | 0                             |
| 7000241477..... | WEST MELBOURNE.....    | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 314                                                                   | 314           |                                          |                                  | 0                             |
| 7000243916..... | SAINT AUGUSTINE.....   | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 1,170                                                                 | 1,170         |                                          |                                  | 0                             |
| 7000240077..... | POINCIANA.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 207                                                                   | 207           |                                          |                                  | 0                             |
| 7000239793..... | GROVELAND.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 383                                                                   | 383           |                                          |                                  | 0                             |
| 7000244497..... | GIBSONTON.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 597                                                                   | 597           |                                          |                                  | 0                             |
| 7000242675..... | MIAMI.....             | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 335                                                                   | 335           |                                          |                                  | 0                             |
| 7000249162..... | ALTAMONTE SPRINGS..... | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 488                                                                   | 488           |                                          |                                  | 0                             |
| 7000239965..... | COCOA.....             | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 369                                                                   | 369           |                                          |                                  | 0                             |
| 7000240476..... | FROSTPROOF.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 413                                                                   | 413           |                                          |                                  | 0                             |
| 7000243426..... | MIMS.....              | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 417                                                                   | 417           |                                          |                                  | 0                             |
| 7000243593..... | ST CLOUD.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 267                                                                   | 267           |                                          |                                  | 0                             |
| 7000238073..... | MIDDLEBURG.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 330                                                                   | 330           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

| 1                | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|------------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                  | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number      | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 70002411831..... | LONGWOOD.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 629.....                                                              | 629.....      |                                          |                                  | 0.....                        |
| 70002411131..... | AVE MARIA.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 968.....                                                              | 968.....      |                                          |                                  | 0.....                        |
| 7000239686.....  | MASCOTTE.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 429.....                                                              | 429.....      |                                          |                                  | 0.....                        |
| 7000243723.....  | SWEETWATER.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 385.....                                                              | 385.....      |                                          |                                  | 0.....                        |
| 7000238073.....  | MIDDLEBURG.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 528.....                                                              | 528.....      |                                          |                                  | 0.....                        |
| 7000249179.....  | SAINT CLOUD.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 600.....                                                              | 600.....      |                                          |                                  | 0.....                        |
| 7000243929.....  | ST AUGUSTINE.....     | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 231.....                                                              | 231.....      |                                          |                                  | 0.....                        |
| 7000239958.....  | NAPLES.....           | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 483.....                                                              | 483.....      |                                          |                                  | 0.....                        |
| 7000243175.....  | WINTER GARDEN.....    | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 490.....                                                              | 490.....      |                                          |                                  | 0.....                        |
| 7000239070.....  | W MELBOURNE.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 1,039.....                                                            | 1,039.....    |                                          |                                  | 0.....                        |
| 7000240166.....  | ORLANDO.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 829.....                                                              | 829.....      |                                          |                                  | 0.....                        |
| 7000239659.....  | WINTER HAVEN.....     | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 506.....                                                              | 506.....      |                                          |                                  | 0.....                        |
| 7000239660.....  | LYNN HAVEN.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 522.....                                                              | 522.....      |                                          |                                  | 0.....                        |
| 7000242917.....  | LAKELAND.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 525.....                                                              | 525.....      |                                          |                                  | 0.....                        |
| 7000240228.....  | WEST PALM BEACH.....  | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 585.....                                                              | 585.....      |                                          |                                  | 0.....                        |
| 7000238141.....  | PANAMA CITY.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 658.....                                                              | 658.....      |                                          |                                  | 0.....                        |
| 7000243047.....  | KISSIMMEE.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 297.....                                                              | 297.....      |                                          |                                  | 0.....                        |
| 7000241103.....  | KISSIMMEE.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 761.....                                                              | 761.....      |                                          |                                  | 0.....                        |
| 7000242756.....  | PENSACOLA.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 417.....                                                              | 417.....      |                                          |                                  | 0.....                        |
| 7000238734.....  | PALM COAST.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 401.....                                                              | 401.....      |                                          |                                  | 0.....                        |
| 7000243193.....  | LAKELAND.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 333.....                                                              | 333.....      |                                          |                                  | 0.....                        |
| 7000239392.....  | WELLINGTON.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 383.....                                                              | 383.....      |                                          |                                  | 0.....                        |
| 7000237427.....  | PARRISH.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 329.....                                                              | 329.....      |                                          |                                  | 0.....                        |
| 7000240780.....  | SORRENTO.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 947.....                                                              | 947.....      |                                          |                                  | 0.....                        |
| 7000240233.....  | MINNEOLA.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 854.....                                                              | 854.....      |                                          |                                  | 0.....                        |
| 7000241843.....  | TALLAHASSEE.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 488.....                                                              | 488.....      |                                          |                                  | 0.....                        |
| 7000238981.....  | WIMAUMA.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 627.....                                                              | 627.....      |                                          |                                  | 0.....                        |
| 7000243363.....  | VERO BEACH.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 810.....                                                              | 810.....      |                                          |                                  | 0.....                        |
| 7000239785.....  | LYNN HAVEN.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 594.....                                                              | 594.....      |                                          |                                  | 0.....                        |
| 7000238863.....  | INVERNESS.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 119.....                                                              | 119.....      |                                          |                                  | 0.....                        |
| 7000240110.....  | DEBARY.....           | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 679.....                                                              | 679.....      |                                          |                                  | 0.....                        |
| 7000237470.....  | PORT SAINT LUCIE..... | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 748.....                                                              | 748.....      |                                          |                                  | 0.....                        |
| 7000240046.....  | DUNEDIN.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 828.....                                                              | 828.....      |                                          |                                  | 0.....                        |
| 7000237888.....  | PLANT CITY.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 754.....                                                              | 754.....      |                                          |                                  | 0.....                        |
| 7000240197.....  | ORANGE PARK.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 450.....                                                              | 450.....      |                                          |                                  | 0.....                        |
| 7000240973.....  | MIAMI.....            | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 809.....                                                              | 809.....      |                                          |                                  | 0.....                        |
| 7000239973.....  | POINCIANA.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 141.....                                                              | 141.....      |                                          |                                  | 0.....                        |
| 7000238473.....  | IMMOKALEE.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 522.....                                                              | 522.....      |                                          |                                  | 0.....                        |
| 7000243568.....  | DAVENPORT.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 821.....                                                              | 821.....      |                                          |                                  | 0.....                        |
| 7000243105.....  | HAINES CITY.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 881.....                                                              | 881.....      |                                          |                                  | 0.....                        |
| 7000240886.....  | PENSAOCLA.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 143.....                                                              | 143.....      |                                          |                                  | 0.....                        |
| 7000240467.....  | EUSTIS.....           | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 981.....                                                              | 981.....      |                                          |                                  | 0.....                        |
| 7000240498.....  | CLERMONT.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 903.....                                                              | 903.....      |                                          |                                  | 0.....                        |

SCHEDULE B - PART 3

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

E06.16

| 1               | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000240226..... | MELBOURNE.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 839                                                                   | 839           |                                          |                                  | 0                             |
| 7000240951..... | CORAL SPRINGS.....    | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 587                                                                   | 587           |                                          |                                  | 0                             |
| 7000241029..... | MIDDLEBURG.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,087                                                                 | 1,087         |                                          |                                  | 0                             |
| 7000240231..... | BONITA SPRINGS.....   | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 572                                                                   | 572           |                                          |                                  | 0                             |
| 7000240198..... | SUMMERLAND KEY.....   | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,197                                                                 | 1,197         |                                          |                                  | 0                             |
| 7000238139..... | TALLAHASSEE.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,033                                                                 | 1,033         |                                          |                                  | 0                             |
| 7000240946..... | JACKSONVILLE.....     | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 183                                                                   | 183           |                                          |                                  | 0                             |
| 7000242910..... | SAINT CLOUD.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 173                                                                   | 173           |                                          |                                  | 0                             |
| 7000241180..... | COCOA.....            | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 178                                                                   | 178           |                                          |                                  | 0                             |
| 7000242820..... | DUNNELLON.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 187                                                                   | 187           |                                          |                                  | 0                             |
| 7000241518..... | ORLANDO.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 188                                                                   | 188           |                                          |                                  | 0                             |
| 7000242904..... | LEHIGH ACRES.....     | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 179                                                                   | 179           |                                          |                                  | 0                             |
| 7000244298..... | PORT RICHEY.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 1,372                                                                 | 1,372         |                                          |                                  | 0                             |
| 7000240452..... | WESLEY CHAPEL.....    | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 229                                                                   | 229           |                                          |                                  | 0                             |
| 7000238798..... | ALACHUA.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 201                                                                   | 201           |                                          |                                  | 0                             |
| 7000241005..... | OLDSMAR.....          | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 1,302                                                                 | 1,302         |                                          |                                  | 0                             |
| 7000240636..... | DAVENPORT.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 227                                                                   | 227           |                                          |                                  | 0                             |
| 7000240239..... | CAPE CORAL.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 1,574                                                                 | 1,574         |                                          |                                  | 0                             |
| 7000241605..... | MIAMI.....            | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 1,752                                                                 | 1,752         |                                          |                                  | 0                             |
| 7000242512..... | PALM COAST.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 268                                                                   | 268           |                                          |                                  | 0                             |
| 7000243283..... | LEHIGH ACRES.....     | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 287                                                                   | 287           |                                          |                                  | 0                             |
| 7000238061..... | LAKE PLACID.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 637                                                                   | 637           |                                          |                                  | 0                             |
| 7000240559..... | DEBARY.....           | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 300                                                                   | 300           |                                          |                                  | 0                             |
| 7000241789..... | WINDERMERE.....       | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 2,295                                                                 | 2,295         |                                          |                                  | 0                             |
| 7000237992..... | SOUTHPORT.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 328                                                                   | 328           |                                          |                                  | 0                             |
| 7000238196..... | DADE CITY.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 396                                                                   | 396           |                                          |                                  | 0                             |
| 7000240247..... | CALLAHAN.....         | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 354                                                                   | 354           |                                          |                                  | 0                             |
| 7000243807..... | JACKSONVILLE.....     | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 370                                                                   | 370           |                                          |                                  | 0                             |
| 7000241051..... | TALLAHASSEE.....      | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 365                                                                   | 365           |                                          |                                  | 0                             |
| 7000241835..... | JACKSONVILLE.....     | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 1,275                                                                 | 1,275         |                                          |                                  | 0                             |
| 7000241922..... | BONITA SPRINGS.....   | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 426                                                                   | 426           |                                          |                                  | 0                             |
| 7000239077..... | JACKSONVILLE.....     | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 1,385                                                                 | 1,385         |                                          |                                  | 0                             |
| 7000251004..... | SAINT PETERSBURG..... | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 4                                         |                                                           |                                         | 4                                      |                                             | 911                                                                   | 911           |                                          |                                  | 0                             |
| 7000242016..... | HOMESTEAD.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 4                                         |                                                           |                                         | 4                                      |                                             | 508                                                                   | 508           |                                          |                                  | 0                             |
| 7000241836..... | MIAMI GARDENS.....    | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 4                                         |                                                           |                                         | 4                                      |                                             | 598                                                                   | 598           |                                          |                                  | 0                             |
| 7000241030..... | MELBOURNE.....        | FL..... |           | 10/23/2019..... |               |                                                                      |                                          | 8                                         |                                                           |                                         | 8                                      |                                             | 4,199                                                                 | 4,199         |                                          |                                  | 0                             |
| 7000240976..... | COLLEGE PARK.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (437)                                     |                                                           |                                         | (437)                                  |                                             | 11,927                                                                | 11,927        |                                          |                                  | 0                             |
| 7000244582..... | PORT WENTWORTH.....   | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (41)                                      |                                                           |                                         | (41)                                   |                                             | 2,115                                                                 | 2,115         |                                          |                                  | 0                             |
| 7000244750..... | DOUGLASVILLE.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (21)                                      |                                                           |                                         | (21)                                   |                                             | 1,095                                                                 | 1,095         |                                          |                                  | 0                             |
| 7000241868..... | BRUNSWICK.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (20)                                      |                                                           |                                         | (20)                                   |                                             | 1,616                                                                 | 1,616         |                                          |                                  | 0                             |
| 7000239563..... | VALDOSTA.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (19)                                      |                                                           |                                         | (19)                                   |                                             | 882                                                                   | 882           |                                          |                                  | 0                             |
| 7000240941..... | MCDONOUGH.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (14)                                      |                                                           |                                         | (14)                                   |                                             | 1,373                                                                 | 1,373         |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

| 1               | Location            |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000243871..... | WOODBINE.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (13)                                      |                                                           |                                         | (13)                                   |                                             | 900                                                                   | 900           |                                          |                                  | 0                             |
| 7000244262..... | AUGUSTA.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (12)                                      |                                                           |                                         | (12)                                   |                                             | 661                                                                   | 661           |                                          |                                  | 0                             |
| 7000237687..... | POOLER.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (12)                                      |                                                           |                                         | (12)                                   |                                             | 1,729                                                                 | 1,729         |                                          |                                  | 0                             |
| 7000237356..... | DECATUR.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 1,003                                                                 | 1,003         |                                          |                                  | 0                             |
| 7000242147..... | ELLIJAY.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 1,159                                                                 | 1,159         |                                          |                                  | 0                             |
| 7000240949..... | RIVERDALE.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 1,330                                                                 | 1,330         |                                          |                                  | 0                             |
| 7000242408..... | ATLANTA.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 1,058                                                                 | 1,058         |                                          |                                  | 0                             |
| 7000243527..... | PERRY.....          | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 1,033                                                                 | 1,033         |                                          |                                  | 0                             |
| 7000244118..... | COLUMBUS.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 564                                                                   | 564           |                                          |                                  | 0                             |
| 7000238619..... | TEMPLE.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 887                                                                   | 887           |                                          |                                  | 0                             |
| 7000244192..... | ALPHARETTA.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 1,542                                                                 | 1,542         |                                          |                                  | 0                             |
| 7000241871..... | AUSTELL.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 826                                                                   | 826           |                                          |                                  | 0                             |
| 7000242339..... | STONE MOUNTAIN..... | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 1,302                                                                 | 1,302         |                                          |                                  | 0                             |
| 7000242180..... | GROVETOWN.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 559                                                                   | 559           |                                          |                                  | 0                             |
| 7000240942..... | SAVANNAH.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 972                                                                   | 972           |                                          |                                  | 0                             |
| 7000242987..... | CALHOUN.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 691                                                                   | 691           |                                          |                                  | 0                             |
| 7000239465..... | ACWORTH.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 1,269                                                                 | 1,269         |                                          |                                  | 0                             |
| 7000237976..... | WINSTON.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 452                                                                   | 452           |                                          |                                  | 0                             |
| 7000243477..... | VILLA RICA.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 522                                                                   | 522           |                                          |                                  | 0                             |
| 7000238298..... | MANSFIELD.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 504                                                                   | 504           |                                          |                                  | 0                             |
| 7000243922..... | JONESBORO.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 440                                                                   | 440           |                                          |                                  | 0                             |
| 7000240882..... | DECATUR.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 690                                                                   | 690           |                                          |                                  | 0                             |
| 7000240881..... | DECATUR.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 1,055                                                                 | 1,055         |                                          |                                  | 0                             |
| 7000242576..... | JONESBORO.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 654                                                                   | 654           |                                          |                                  | 0                             |
| 7000238958..... | JEFFERSON.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 685                                                                   | 685           |                                          |                                  | 0                             |
| 7000237560..... | AUGUSTA.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 888                                                                   | 888           |                                          |                                  | 0                             |
| 7000238051..... | GAINESVILLE.....    | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 325                                                                   | 325           |                                          |                                  | 0                             |
| 7000241095..... | HULL.....           | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 640                                                                   | 640           |                                          |                                  | 0                             |
| 7000238890..... | MONROE.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 406                                                                   | 406           |                                          |                                  | 0                             |
| 7000237830..... | DALLAS.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 451                                                                   | 451           |                                          |                                  | 0                             |
| 7000241610..... | LAWRENCEVILLE.....  | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 1,591                                                                 | 1,591         |                                          |                                  | 0                             |
| 7000240974..... | ACWORTH.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 358                                                                   | 358           |                                          |                                  | 0                             |
| 7000242293..... | WARNER ROBINS.....  | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 525                                                                   | 525           |                                          |                                  | 0                             |
| 7000242326..... | POWDER SPRINGS..... | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 733                                                                   | 733           |                                          |                                  | 0                             |
| 7000243048..... | PORT WENTWORTH..... | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 564                                                                   | 564           |                                          |                                  | 0                             |
| 7000244600..... | THOMASTON.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 475                                                                   | 475           |                                          |                                  | 0                             |
| 7000244246..... | COVINGTON.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 432                                                                   | 432           |                                          |                                  | 0                             |
| 7000240894..... | DULUTH.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 550                                                                   | 550           |                                          |                                  | 0                             |
| 7000238260..... | KINGSTON.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 370                                                                   | 370           |                                          |                                  | 0                             |
| 7000237906..... | PORT WENTWORTH..... | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 806                                                                   | 806           |                                          |                                  | 0                             |
| 7000237821..... | CALHOUN.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 574                                                                   | 574           |                                          |                                  | 0                             |
| 7000243440..... | ADEL.....           | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 438                                                                   | 438           |                                          |                                  | 0                             |
| 7000244605..... | LOCUST GROVE.....   | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 440                                                                   | 440           |                                          |                                  | 0                             |



SCHEDULE B - PART 3

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

E06.18

| 1               | Location           |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|--------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                  | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City               | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000243498..... | TENTON.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....426                                                              | .....426      |                                          |                                  | .....0                        |
| 7000237801..... | WILLACOOCHEE.....  | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....537                                                              | .....537      |                                          |                                  | .....0                        |
| 7000243559..... | POOLER.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....664                                                              | .....664      |                                          |                                  | .....0                        |
| 7000238942..... | POOLER.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....527                                                              | .....527      |                                          |                                  | .....0                        |
| 7000243039..... | CARTERSVILLE.....  | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....381                                                              | .....381      |                                          |                                  | .....0                        |
| 7000240134..... | BUFORD.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....1,035                                                            | .....1,035    |                                          |                                  | .....0                        |
| 7000241761..... | BYRON.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....514                                                              | .....514      |                                          |                                  | .....0                        |
| 7000238256..... | CEDARTOWN.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....709                                                              | .....709      |                                          |                                  | .....0                        |
| 7000244416..... | COLUMBUS.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....339                                                              | .....339      |                                          |                                  | .....0                        |
| 7000243921..... | DULUTH.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....877                                                              | .....877      |                                          |                                  | .....0                        |
| 7000244067..... | HIRAM.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....746                                                              | .....746      |                                          |                                  | .....0                        |
| 7000238857..... | PERRY.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....450                                                              | .....450      |                                          |                                  | .....0                        |
| 7000240975..... | LITHONIA.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....510                                                              | .....510      |                                          |                                  | .....0                        |
| 7000237568..... | ATLANTA.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....265                                                              | .....265      |                                          |                                  | .....0                        |
| 7000243753..... | REX.....           | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....302                                                              | .....302      |                                          |                                  | .....0                        |
| 7000244038..... | COLLEGE PARK.....  | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....774                                                              | .....774      |                                          |                                  | .....0                        |
| 7000237644..... | COLUMBUS.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....334                                                              | .....334      |                                          |                                  | .....0                        |
| 7000237324..... | CORDELE.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....430                                                              | .....430      |                                          |                                  | .....0                        |
| 7000243822..... | DOUGLASVILLE.....  | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....436                                                              | .....436      |                                          |                                  | .....0                        |
| 7000243491..... | TIFTON.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....403                                                              | .....403      |                                          |                                  | .....0                        |
| 7000238839..... | ROBERTA.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....442                                                              | .....442      |                                          |                                  | .....0                        |
| 7000242231..... | KINGSLAND.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....1,334                                                            | .....1,334    |                                          |                                  | .....0                        |
| 7000244035..... | UNION CITY.....    | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....443                                                              | .....443      |                                          |                                  | .....0                        |
| 7000238072..... | CHATSWORTH.....    | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....330                                                              | .....330      |                                          |                                  | .....0                        |
| 7000238744..... | VILLA RICA.....    | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....350                                                              | .....350      |                                          |                                  | .....0                        |
| 7000242294..... | WEST POINT.....    | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....340                                                              | .....340      |                                          |                                  | .....0                        |
| 7000244745..... | DECATUR.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....362                                                              | .....362      |                                          |                                  | .....0                        |
| 7000240765..... | BETHLEHEM.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....434                                                              | .....434      |                                          |                                  | .....0                        |
| 7000237583..... | SAVANNAH.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....470                                                              | .....470      |                                          |                                  | .....0                        |
| 7000244029..... | HEPHZIBAH.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....267                                                              | .....267      |                                          |                                  | .....0                        |
| 7000242980..... | HAHIRA.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....606                                                              | .....606      |                                          |                                  | .....0                        |
| 7000243027..... | RINCON.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....636                                                              | .....636      |                                          |                                  | .....0                        |
| 7000239356..... | DALLAS.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....742                                                              | .....742      |                                          |                                  | .....0                        |
| 7000243919..... | MARIETTA.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....552                                                              | .....552      |                                          |                                  | .....0                        |
| 7000243682..... | COVINGTON.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....497                                                              | .....497      |                                          |                                  | .....0                        |
| 7000239394..... | SAVANNAH.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....445                                                              | .....445      |                                          |                                  | .....0                        |
| 7000243295..... | WINDER.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....413                                                              | .....413      |                                          |                                  | .....0                        |
| 7000238760..... | TIFTON.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....245                                                              | .....245      |                                          |                                  | .....0                        |
| 7000243228..... | CUMMING.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....1,371                                                            | .....1,371    |                                          |                                  | .....0                        |
| 7000239015..... | WARNER ROBINS..... | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....301                                                              | .....301      |                                          |                                  | .....0                        |
| 7000238597..... | ROCKMART.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....301                                                              | .....301      |                                          |                                  | .....0                        |
| 7000242531..... | ATHENS.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....386                                                              | .....386      |                                          |                                  | .....0                        |

**SCHEDULE B - PART 3**

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

| 1               | Location            |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000242288..... | BUFORD.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....319                                                              | .....319      |                                          |                                  | .....0                        |
| 7000241099..... | STATHAM.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....363                                                              | .....363      |                                          |                                  | .....0                        |
| 7000244001..... | COLUMBUS.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....541                                                              | .....541      |                                          |                                  | .....0                        |
| 7000244162..... | POWDER SPRINGS..... | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....563                                                              | .....563      |                                          |                                  | .....0                        |
| 7000242420..... | THOMSON.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....333                                                              | .....333      |                                          |                                  | .....0                        |
| 7000244270..... | DECATUR.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....535                                                              | .....535      |                                          |                                  | .....0                        |
| 7000244573..... | SAVANNAH.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....274                                                              | .....274      |                                          |                                  | .....0                        |
| 7000237329..... | WAYCROSS.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....226                                                              | .....226      |                                          |                                  | .....0                        |
| 7000238507..... | QUITMAN.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....352                                                              | .....352      |                                          |                                  | .....0                        |
| 7000240442..... | COHUTTA.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....267                                                              | .....267      |                                          |                                  | .....0                        |
| 7000239383..... | SUMMERVILLE.....    | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....259                                                              | .....259      |                                          |                                  | .....0                        |
| 7000242246..... | HAMPTON.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....279                                                              | .....279      |                                          |                                  | .....0                        |
| 7000238673..... | LOCUST GROVE.....   | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....460                                                              | .....460      |                                          |                                  | .....0                        |
| 7000238698..... | JACKSON.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....197                                                              | .....197      |                                          |                                  | .....0                        |
| 7000240901..... | LITHONIA.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....480                                                              | .....480      |                                          |                                  | .....0                        |
| 7000240454..... | WINDER.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....379                                                              | .....379      |                                          |                                  | .....0                        |
| 7000239836..... | HAZLEHURST.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....383                                                              | .....383      |                                          |                                  | .....0                        |
| 7000240137..... | FAIRBURN.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....691                                                              | .....691      |                                          |                                  | .....0                        |
| 7000238476..... | PORT WENTWORTH..... | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....346                                                              | .....346      |                                          |                                  | .....0                        |
| 7000240004..... | MENLO.....          | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....213                                                              | .....213      |                                          |                                  | .....0                        |
| 7000243973..... | MARIETTA.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....217                                                              | .....217      |                                          |                                  | .....0                        |
| 7000237610..... | AUGUSTA.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....240                                                              | .....240      |                                          |                                  | .....0                        |
| 7000243236..... | POOLER.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....247                                                              | .....247      |                                          |                                  | .....0                        |
| 7000242583..... | MCDONOUGH.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....696                                                              | .....696      |                                          |                                  | .....0                        |
| 7000244041..... | JASPER.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....140                                                              | .....140      |                                          |                                  | .....0                        |
| 7000242895..... | PERRY.....          | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....366                                                              | .....366      |                                          |                                  | .....0                        |
| 7000242413..... | MACON.....          | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....105                                                              | .....105      |                                          |                                  | .....0                        |
| 7000240887..... | HAMPTON.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....296                                                              | .....296      |                                          |                                  | .....0                        |
| 7000238210..... | DAWSONVILLE.....    | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....229                                                              | .....229      |                                          |                                  | .....0                        |
| 7000238707..... | PORT WENTWORTH..... | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....619                                                              | .....619      |                                          |                                  | .....0                        |
| 7000242400..... | COLUMBUS.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....474                                                              | .....474      |                                          |                                  | .....0                        |
| 7000243983..... | COVINGTON.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....326                                                              | .....326      |                                          |                                  | .....0                        |
| 7000237996..... | QUITMAN.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....353                                                              | .....353      |                                          |                                  | .....0                        |
| 7000244421..... | GUYTON.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....518                                                              | .....518      |                                          |                                  | .....0                        |
| 7000244742..... | GEORGETOWN.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....29                                                               | .....29       |                                          |                                  | .....0                        |
| 7000241889..... | DAWSONVILLE.....    | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....151                                                              | .....151      |                                          |                                  | .....0                        |
| 7000242653..... | HEPHZIBAH.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....354                                                              | .....354      |                                          |                                  | .....0                        |
| 7000243213..... | RINGGOLD.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....412                                                              | .....412      |                                          |                                  | .....0                        |
| 7000240871..... | HINESVILLE.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....164                                                              | .....164      |                                          |                                  | .....0                        |
| 7000240878..... | AUGUSTA.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....133                                                              | .....133      |                                          |                                  | .....0                        |
| 7000242178..... | MIDWAY.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....394                                                              | .....394      |                                          |                                  | .....0                        |
| 7000240747..... | OXFORD.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....101                                                              | .....101      |                                          |                                  | .....0                        |
| 7000239390..... | HEPHZIBAH.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....221                                                              | .....221      |                                          |                                  | .....0                        |

SCHEDULE B - PART 3

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

E06.20

| 1               | Location            |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000243111..... | CLARKESVILLE.....   | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 117                                                                   | 117           |                                          |                                  | 0                             |
| 7000241584..... | NEWNAN.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 359                                                                   | 359           |                                          |                                  | 0                             |
| 7000242924..... | CARTERSVILLE.....   | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 276                                                                   | 276           |                                          |                                  | 0                             |
| 7000242206..... | ATLANTA.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 389                                                                   | 389           |                                          |                                  | 0                             |
| 7000244182..... | DONALSONVILLE.....  | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 150                                                                   | 150           |                                          |                                  | 0                             |
| 7000243716..... | KINGSLAND.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 354                                                                   | 354           |                                          |                                  | 0                             |
| 7000243055..... | VILLA RICA.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 147                                                                   | 147           |                                          |                                  | 0                             |
| 7000238472..... | VILLA RICA.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 110                                                                   | 110           |                                          |                                  | 0                             |
| 7000242322..... | STONE MOUNTAIN..... | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 169                                                                   | 169           |                                          |                                  | 0                             |
| 7000241996..... | MACON.....          | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 326                                                                   | 326           |                                          |                                  | 0                             |
| 7000242451..... | ATLANTA.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 174                                                                   | 174           |                                          |                                  | 0                             |
| 7000240911..... | COLUMBUS.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 681                                                                   | 681           |                                          |                                  | 0                             |
| 7000238941..... | SWAINSBORO.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 150                                                                   | 150           |                                          |                                  | 0                             |
| 7000241087..... | DEMOREST.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 161                                                                   | 161           |                                          |                                  | 0                             |
| 7000243837..... | SAVANNAH.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 130                                                                   | 130           |                                          |                                  | 0                             |
| 7000243758..... | POOLER.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 537                                                                   | 537           |                                          |                                  | 0                             |
| 7000239436..... | VILLA RICA.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 130                                                                   | 130           |                                          |                                  | 0                             |
| 7000237987..... | SPRINGFIELD.....    | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 219                                                                   | 219           |                                          |                                  | 0                             |
| 7000243956..... | BUFORD.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 345                                                                   | 345           |                                          |                                  | 0                             |
| 7000241713..... | SAVANNAH.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 193                                                                   | 193           |                                          |                                  | 0                             |
| 7000242613..... | MIDWAY.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 214                                                                   | 214           |                                          |                                  | 0                             |
| 7000244052..... | COLUMBUS.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 358                                                                   | 358           |                                          |                                  | 0                             |
| 7000242307..... | DUBLIN.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 140                                                                   | 140           |                                          |                                  | 0                             |
| 7000244185..... | LOCUST GROVE.....   | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 244                                                                   | 244           |                                          |                                  | 0                             |
| 7000244741..... | RICHMOND HILL.....  | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 577                                                                   | 577           |                                          |                                  | 0                             |
| 7000238136..... | MONROE.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 227                                                                   | 227           |                                          |                                  | 0                             |
| 7000244278..... | AUGUSTA.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 293                                                                   | 293           |                                          |                                  | 0                             |
| 7000243352..... | JACKSON.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 165                                                                   | 165           |                                          |                                  | 0                             |
| 7000239445..... | LOGANVILLE.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 335                                                                   | 335           |                                          |                                  | 0                             |
| 7000239930..... | CEDARTOWN.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 165                                                                   | 165           |                                          |                                  | 0                             |
| 7000242465..... | SNELLVILLE.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 179                                                                   | 179           |                                          |                                  | 0                             |
| 7000240360..... | LOGANVILLE.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 224                                                                   | 224           |                                          |                                  | 0                             |
| 7000238350..... | CONLEY.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 230                                                                   | 230           |                                          |                                  | 0                             |
| 7000242607..... | LOGANVILLE.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 311                                                                   | 311           |                                          |                                  | 0                             |
| 7000238330..... | PORT WENTWORTH..... | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 181                                                                   | 181           |                                          |                                  | 0                             |
| 7000243151..... | EUHARLEE.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 183                                                                   | 183           |                                          |                                  | 0                             |
| 7000242338..... | COLLEGE PARK.....   | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 320                                                                   | 320           |                                          |                                  | 0                             |
| 7000241177..... | CLEVELAND.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 192                                                                   | 192           |                                          |                                  | 0                             |
| 7000241689..... | LAWRENCEVILLE.....  | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 199                                                                   | 199           |                                          |                                  | 0                             |
| 7000242240..... | COLUMBUS.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 413                                                                   | 413           |                                          |                                  | 0                             |
| 7000241047..... | MONROE.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 259                                                                   | 259           |                                          |                                  | 0                             |
| 7000238707..... | PORT WENTWORTH..... | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 365                                                                   | 365           |                                          |                                  | 0                             |
| 7000240590..... | HARTWELL.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 206                                                                   | 206           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.21

| 1               | Location           |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|--------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                  | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City               | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000242655..... | ATLANTA.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 426.....                                                              | 426.....      |                                          |                                  | 0.....                        |
| 7000241414..... | LITHONIA.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 223.....                                                              | 223.....      |                                          |                                  | 0.....                        |
| 7000239712..... | BRASELTON.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 260.....                                                              | 260.....      |                                          |                                  | 0.....                        |
| 7000240888..... | JONESBORO.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 624.....                                                              | 624.....      |                                          |                                  | 0.....                        |
| 7000238371..... | MORROW.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 411.....                                                              | 411.....      |                                          |                                  | 0.....                        |
| 7000240804..... | GROVETOWN.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 573.....                                                              | 573.....      |                                          |                                  | 0.....                        |
| 7000238898..... | JACKSON.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 526.....                                                              | 526.....      |                                          |                                  | 0.....                        |
| 7000243328..... | MACON.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 262.....                                                              | 262.....      |                                          |                                  | 0.....                        |
| 7000239829..... | WINDER.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 273.....                                                              | 273.....      |                                          |                                  | 0.....                        |
| 7000242415..... | SAVANNAH.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 338.....                                                              | 338.....      |                                          |                                  | 0.....                        |
| 7000240694..... | HAMPTON.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 376.....                                                              | 376.....      |                                          |                                  | 0.....                        |
| 7000240044..... | SUMMERVILLE.....   | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 264.....                                                              | 264.....      |                                          |                                  | 0.....                        |
| 7000244051..... | HINESVILLE.....    | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 727.....                                                              | 727.....      |                                          |                                  | 0.....                        |
| 7000240944..... | WINDER.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 552.....                                                              | 552.....      |                                          |                                  | 0.....                        |
| 7000243496..... | MCDONOUGH.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 337.....                                                              | 337.....      |                                          |                                  | 0.....                        |
| 7000239635..... | POOLER.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 349.....                                                              | 349.....      |                                          |                                  | 0.....                        |
| 7000238745..... | CEDARTOWN.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 103.....                                                              | 103.....      |                                          |                                  | 0.....                        |
| 7000237775..... | ATLANTA.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 321.....                                                              | 321.....      |                                          |                                  | 0.....                        |
| 7000240893..... | REX.....           | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 103.....                                                              | 103.....      |                                          |                                  | 0.....                        |
| 7000243362..... | POOLER.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 721.....                                                              | 721.....      |                                          |                                  | 0.....                        |
| 7000242102..... | BLOOMINGDALE.....  | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 623.....                                                              | 623.....      |                                          |                                  | 0.....                        |
| 7000243955..... | CANTON.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 345.....                                                              | 345.....      |                                          |                                  | 0.....                        |
| 7000244147..... | HEPHZIBAH.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 657.....                                                              | 657.....      |                                          |                                  | 0.....                        |
| 7000249127..... | SAVANNAH.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 1,146.....                                                            | 1,146.....    |                                          |                                  | 0.....                        |
| 7000244046..... | DALLAS.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 121.....                                                              | 121.....      |                                          |                                  | 0.....                        |
| 7000243357..... | PERRY.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 953.....                                                              | 953.....      |                                          |                                  | 0.....                        |
| 7000243564..... | MCDONOUGH.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 794.....                                                              | 794.....      |                                          |                                  | 0.....                        |
| 7000243072..... | CUMMING.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 134.....                                                              | 134.....      |                                          |                                  | 0.....                        |
| 7000244009..... | MOUNT AIRY.....    | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 163.....                                                              | 163.....      |                                          |                                  | 0.....                        |
| 7000243313..... | CARROLLTON.....    | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 163.....                                                              | 163.....      |                                          |                                  | 0.....                        |
| 7000244744..... | RIVERDALE.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 746.....                                                              | 746.....      |                                          |                                  | 0.....                        |
| 7000241885..... | ST MARYS.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 695.....                                                              | 695.....      |                                          |                                  | 0.....                        |
| 7000238160..... | STATESBORO.....    | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 167.....                                                              | 167.....      |                                          |                                  | 0.....                        |
| 7000242932..... | WARRENTON.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 173.....                                                              | 173.....      |                                          |                                  | 0.....                        |
| 7000240870..... | WARNER ROBINS..... | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 193.....                                                              | 193.....      |                                          |                                  | 0.....                        |
| 7000242314..... | COLUMBUS.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 197.....                                                              | 197.....      |                                          |                                  | 0.....                        |
| 7000243770..... | SAVANNAH.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 736.....                                                              | 736.....      |                                          |                                  | 0.....                        |
| 7000242614..... | LITHONIA.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 375.....                                                              | 375.....      |                                          |                                  | 0.....                        |
| 7000241486..... | COVINGTON.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 404.....                                                              | 404.....      |                                          |                                  | 0.....                        |
| 7000243884..... | DOUGLASVILLE.....  | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 219.....                                                              | 219.....      |                                          |                                  | 0.....                        |
| 7000239866..... | JEFFERSON.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 252.....                                                              | 252.....      |                                          |                                  | 0.....                        |
| 7000249041..... | WILDWOOD.....      | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 236.....                                                              | 236.....      |                                          |                                  | 0.....                        |

SCHEDULE B - PART 3

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

E06.22

| 1               | Location               |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|------------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                      | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000240679..... | GAINESVILLE.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 255                                                                   | 255           |                                          |                                  | 0                             |
| 7000238741..... | COVINGTON.....         | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 257                                                                   | 257           |                                          |                                  | 0                             |
| 7000241958..... | SNELLVILLE.....        | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 296                                                                   | 296           |                                          |                                  | 0                             |
| 7000242118..... | ATLANTA.....           | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 316                                                                   | 316           |                                          |                                  | 0                             |
| 7000240350..... | MACON.....             | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 322                                                                   | 322           |                                          |                                  | 0                             |
| 7000239008..... | GAINESVILLE.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 339                                                                   | 339           |                                          |                                  | 0                             |
| 7000237332..... | NORCROSS.....          | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 4                                         |                                                           |                                         | 4                                      |                                             | 676                                                                   | 676           |                                          |                                  | 0                             |
| 7000243957..... | STOCKBRIDGE.....       | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 5                                         |                                                           |                                         | 5                                      |                                             | 530                                                                   | 530           |                                          |                                  | 0                             |
| 7000240163..... | LAWRENCEVILLE.....     | GA..... |           | 10/23/2019..... |               |                                                                      |                                          | 7                                         |                                                           |                                         | 7                                      |                                             | 904                                                                   | 904           |                                          |                                  | 0                             |
| 7000240434..... | VOLCANO.....           | HI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 745                                                                   | 745           |                                          |                                  | 0                             |
| 7000241098..... | EWA BEACH.....         | HI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 844                                                                   | 844           |                                          |                                  | 0                             |
| 7000240686..... | KEAAU.....             | HI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,177                                                                 | 1,177         |                                          |                                  | 0                             |
| 7000238913..... | WAIPAHU.....           | HI..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 2,694                                                                 | 2,694         |                                          |                                  | 0                             |
| 7000241695..... | HUDSON.....            | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | (45)                                      |                                                           |                                         | (45)                                   |                                             | 2,204                                                                 | 2,204         |                                          |                                  | 0                             |
| 7000243499..... | DE WITT.....           | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | (24)                                      |                                                           |                                         | (24)                                   |                                             | 1,005                                                                 | 1,005         |                                          |                                  | 0                             |
| 7000239597..... | POLK CITY.....         | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 741                                                                   | 741           |                                          |                                  | 0                             |
| 7000244010..... | MUSCATINE.....         | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 538                                                                   | 538           |                                          |                                  | 0                             |
| 7000242388..... | VAN METER.....         | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 1,314                                                                 | 1,314         |                                          |                                  | 0                             |
| 7000239193..... | MT PLEASANT.....       | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 353                                                                   | 353           |                                          |                                  | 0                             |
| 7000243669..... | CRESO.....             | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 594                                                                   | 594           |                                          |                                  | 0                             |
| 7000242742..... | ELDORA.....            | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 95                                                                    | 95            |                                          |                                  | 0                             |
| 7000238173..... | HOSPERS.....           | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 261                                                                   | 261           |                                          |                                  | 0                             |
| 7000238529..... | GOWRIE.....            | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 347                                                                   | 347           |                                          |                                  | 0                             |
| 7000240540..... | ATLANTIC.....          | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 298                                                                   | 298           |                                          |                                  | 0                             |
| 7000240546..... | MONTICELLO.....        | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 632                                                                   | 632           |                                          |                                  | 0                             |
| 7000243093..... | COLUMBUS JUNCTION..... | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 357                                                                   | 357           |                                          |                                  | 0                             |
| 7000241183..... | NEW LONDON.....        | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 89                                                                    | 89            |                                          |                                  | 0                             |
| 7000237652..... | IOWA CITY.....         | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 198                                                                   | 198           |                                          |                                  | 0                             |
| 7000238501..... | WEBSTER CITY.....      | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 97                                                                    | 97            |                                          |                                  | 0                             |
| 7000244388..... | NEWTON.....            | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 461                                                                   | 461           |                                          |                                  | 0                             |
| 7000244383..... | NEWTON.....            | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 278                                                                   | 278           |                                          |                                  | 0                             |
| 7000239853..... | TIPTON.....            | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 161                                                                   | 161           |                                          |                                  | 0                             |
| 7000244442..... | BONDURANT.....         | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 331                                                                   | 331           |                                          |                                  | 0                             |
| 7000241852..... | MUSCATINE.....         | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 130                                                                   | 130           |                                          |                                  | 0                             |
| 7000241797..... | WAVERLY.....           | IA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 494                                                                   | 494           |                                          |                                  | 0                             |
| 7000244377..... | WILDER.....            | ID..... |           | 10/23/2019..... |               |                                                                      |                                          | (24)                                      |                                                           |                                         | (24)                                   |                                             | 1,606                                                                 | 1,606         |                                          |                                  | 0                             |
| 7000244550..... | BOISE.....             | ID..... |           | 10/23/2019..... |               |                                                                      |                                          | (16)                                      |                                                           |                                         | (16)                                   |                                             | 880                                                                   | 880           |                                          |                                  | 0                             |
| 7000243520..... | FRANKLIN.....          | ID..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 361                                                                   | 361           |                                          |                                  | 0                             |
| 7000239210..... | RUPERT.....            | ID..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 352                                                                   | 352           |                                          |                                  | 0                             |
| 7000239367..... | RIGBY.....             | ID..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 697                                                                   | 697           |                                          |                                  | 0                             |
| 7000244555..... | KUNA.....              | ID..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 606                                                                   | 606           |                                          |                                  | 0                             |
| 7000244418..... | JEROME.....            | ID..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 394                                                                   | 394           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

| 1               | Location              |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000240656..... | AMMON.....            | ID..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 520                                                                   | 520           |                                          |                                  | 0                             |
| 7000238836..... | BUHL.....             | ID..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 198                                                                   | 198           |                                          |                                  | 0                             |
| 7000244393..... | GOODING.....          | ID..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 170                                                                   | 170           |                                          |                                  | 0                             |
| 7000243272..... | POST FALLS.....       | ID..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 294                                                                   | 294           |                                          |                                  | 0                             |
| 7000242712..... | BLACKFOOT.....        | ID..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 234                                                                   | 234           |                                          |                                  | 0                             |
| 7000244531..... | TWIN FALLS.....       | ID..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 188                                                                   | 188           |                                          |                                  | 0                             |
| 7000244572..... | SAGLE.....            | ID..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 898                                                                   | 898           |                                          |                                  | 0                             |
| 7000243006..... | RATHDRUM.....         | ID..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 681                                                                   | 681           |                                          |                                  | 0                             |
| 7000238631..... | OSBURN.....           | ID..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 143                                                                   | 143           |                                          |                                  | 0                             |
| 7000242947..... | ESSEX.....            | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (135)                                     |                                                           |                                         | (135)                                  |                                             | 2,803                                                                 | 2,803         |                                          |                                  | 0                             |
| 7000242121..... | LOMBARD.....          | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (25)                                      |                                                           |                                         | (25)                                   |                                             | 1,745                                                                 | 1,745         |                                          |                                  | 0                             |
| 7000241570..... | ELMHURST.....         | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (20)                                      |                                                           |                                         | (20)                                   |                                             | 1,384                                                                 | 1,384         |                                          |                                  | 0                             |
| 7000240934..... | CHICAGO.....          | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (13)                                      |                                                           |                                         | (13)                                   |                                             | 3,571                                                                 | 3,571         |                                          |                                  | 0                             |
| 7000238723..... | FREEPORT.....         | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (11)                                      |                                                           |                                         | (11)                                   |                                             | 730                                                                   | 730           |                                          |                                  | 0                             |
| 7000242484..... | MAYWOOD.....          | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 835                                                                   | 835           |                                          |                                  | 0                             |
| 7000243101..... | ANNA.....             | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 491                                                                   | 491           |                                          |                                  | 0                             |
| 7000237433..... | CHICAGO.....          | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 499                                                                   | 499           |                                          |                                  | 0                             |
| 7000244090..... | FAIRVIEW HEIGHTS..... | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 726                                                                   | 726           |                                          |                                  | 0                             |
| 7000241617..... | ELMWOOD PARK.....     | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 2,916                                                                 | 2,916         |                                          |                                  | 0                             |
| 7000240630..... | BETHALTO.....         | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 481                                                                   | 481           |                                          |                                  | 0                             |
| 7000244065..... | CALUMET CITY.....     | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 742                                                                   | 742           |                                          |                                  | 0                             |
| 7000244533..... | MARYVILLE.....        | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 1,923                                                                 | 1,923         |                                          |                                  | 0                             |
| 7000241756..... | CHICAGO.....          | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 1,045                                                                 | 1,045         |                                          |                                  | 0                             |
| 7000243314..... | BEECHER CITY.....     | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 551                                                                   | 551           |                                          |                                  | 0                             |
| 7000244312..... | DURAND.....           | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 550                                                                   | 550           |                                          |                                  | 0                             |
| 7000238147..... | LORAINE.....          | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 889                                                                   | 889           |                                          |                                  | 0                             |
| 7000241624..... | CHICAGO.....          | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 1,158                                                                 | 1,158         |                                          |                                  | 0                             |
| 7000249159..... | GRAYSLAKE.....        | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 890                                                                   | 890           |                                          |                                  | 0                             |
| 7000244034..... | CHICAGO.....          | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 536                                                                   | 536           |                                          |                                  | 0                             |
| 7000238045..... | BRAIDWOOD.....        | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 447                                                                   | 447           |                                          |                                  | 0                             |
| 7000237326..... | GILMAN.....           | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 399                                                                   | 399           |                                          |                                  | 0                             |
| 7000243018..... | STREATOR.....         | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 317                                                                   | 317           |                                          |                                  | 0                             |
| 7000241593..... | BROADVIEW.....        | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 912                                                                   | 912           |                                          |                                  | 0                             |
| 7000238846..... | EFFINGHAM.....        | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 2,974                                                                 | 2,974         |                                          |                                  | 0                             |
| 7000244524..... | HIGHLAND.....         | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 506                                                                   | 506           |                                          |                                  | 0                             |
| 7000242165..... | BOLINGBROOK.....      | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 1,015                                                                 | 1,015         |                                          |                                  | 0                             |
| 7000243059..... | METAMORA.....         | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 562                                                                   | 562           |                                          |                                  | 0                             |
| 7000244032..... | DOW.....              | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 304                                                                   | 304           |                                          |                                  | 0                             |
| 7000239531..... | COTTAGE HILLS.....    | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 487                                                                   | 487           |                                          |                                  | 0                             |
| 7000237796..... | VANDALIA.....         | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 780                                                                   | 780           |                                          |                                  | 0                             |
| 7000242916..... | BARTONVILLE.....      | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 494                                                                   | 494           |                                          |                                  | 0                             |
| 7000244576..... | ROCKFORD.....         | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 367                                                                   | 367           |                                          |                                  | 0                             |
| 7000241756..... | CHICAGO.....          | IL..... |           | 10/23/2019.   |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 1,607                                                                 | 1,607         |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

| 1               | Location            |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000244678..... | BELLEVILLE.....     | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....487                                                              | .....487      |                                          |                                  | .....0                        |
| 7000239155..... | LINCOLN.....        | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....225                                                              | .....225      |                                          |                                  | .....0                        |
| 7000244431..... | GRANITE CITY.....   | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....329                                                              | .....329      |                                          |                                  | .....0                        |
| 7000242043..... | LAKE VILLA.....     | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....828                                                              | .....828      |                                          |                                  | .....0                        |
| 7000240635..... | FAIRMOUNT.....      | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....539                                                              | .....539      |                                          |                                  | .....0                        |
| 7000241963..... | CHICAGO.....        | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....612                                                              | .....612      |                                          |                                  | .....0                        |
| 7000237680..... | OLYMPIA FIELDS..... | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....989                                                              | .....989      |                                          |                                  | .....0                        |
| 7000241998..... | CHICAGO.....        | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....1,249                                                            | .....1,249    |                                          |                                  | .....0                        |
| 7000242535..... | CHICAGO.....        | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....416                                                              | .....416      |                                          |                                  | .....0                        |
| 7000243132..... | KEWANEE.....        | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....287                                                              | .....287      |                                          |                                  | .....0                        |
| 7000240690..... | FOWLER.....         | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....382                                                              | .....382      |                                          |                                  | .....0                        |
| 7000238517..... | PANA.....           | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....655                                                              | .....655      |                                          |                                  | .....0                        |
| 7000238962..... | STREATOR.....       | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....232                                                              | .....232      |                                          |                                  | .....0                        |
| 7000238976..... | EFFINGHAM.....      | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....617                                                              | .....617      |                                          |                                  | .....0                        |
| 7000241621..... | ROCKFORD.....       | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....525                                                              | .....525      |                                          |                                  | .....0                        |
| 7000244699..... | CARLYLE.....        | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....242                                                              | .....242      |                                          |                                  | .....0                        |
| 7000237465..... | CICERO.....         | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....542                                                              | .....542      |                                          |                                  | .....0                        |
| 7000249116..... | HAMILTON.....       | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....226                                                              | .....226      |                                          |                                  | .....0                        |
| 7000239706..... | BETHALTO.....       | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....321                                                              | .....321      |                                          |                                  | .....0                        |
| 7000239561..... | DELANAN.....        | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....230                                                              | .....230      |                                          |                                  | .....0                        |
| 7000238693..... | LERNA.....          | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....254                                                              | .....254      |                                          |                                  | .....0                        |
| 7000238154..... | STREATOR.....       | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....127                                                              | .....127      |                                          |                                  | .....0                        |
| 7000239366..... | WITT.....           | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....186                                                              | .....186      |                                          |                                  | .....0                        |
| 7000244611..... | GLENARM.....        | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....312                                                              | .....312      |                                          |                                  | .....0                        |
| 7000243355..... | MT CARMEL.....      | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....275                                                              | .....275      |                                          |                                  | .....0                        |
| 7000240812..... | GRANITE CITY.....   | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....152                                                              | .....152      |                                          |                                  | .....0                        |
| 7000237910..... | HERRIN.....         | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....334                                                              | .....334      |                                          |                                  | .....0                        |
| 7000244518..... | BENLD.....          | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....153                                                              | .....153      |                                          |                                  | .....0                        |
| 7000243531..... | HUMBOLDT.....       | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....72                                                               | .....72       |                                          |                                  | .....0                        |
| 7000237732..... | GRANITE CITY.....   | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....214                                                              | .....214      |                                          |                                  | .....0                        |
| 7000243225..... | RANTOUL.....        | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....132                                                              | .....132      |                                          |                                  | .....0                        |
| 7000239269..... | CLINTON.....        | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....198                                                              | .....198      |                                          |                                  | .....0                        |
| 7000239310..... | BUSHNELL.....       | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....134                                                              | .....134      |                                          |                                  | .....0                        |
| 7000244365..... | CICERO.....         | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....278                                                              | .....278      |                                          |                                  | .....0                        |
| 7000238399..... | ATWOOD.....         | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....179                                                              | .....179      |                                          |                                  | .....0                        |
| 7000242211..... | ALTON.....          | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....76                                                               | .....76       |                                          |                                  | .....0                        |
| 7000239112..... | RAMSEY.....         | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....534                                                              | .....534      |                                          |                                  | .....0                        |
| 7000243985..... | ROMEOVILLE.....     | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....328                                                              | .....328      |                                          |                                  | .....0                        |
| 7000244412..... | MARKHAM.....        | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....379                                                              | .....379      |                                          |                                  | .....0                        |
| 7000241583..... | ROCKFORD.....       | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....96                                                               | .....96       |                                          |                                  | .....0                        |
| 7000239818..... | CISCO.....          | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....89                                                               | .....89       |                                          |                                  | .....0                        |
| 7000242157..... | CRYSTAL LAKE.....   | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....161                                                              | .....161      |                                          |                                  | .....0                        |
| 7000240963..... | EUREKA.....         | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....132                                                              | .....132      |                                          |                                  | .....0                        |

SCHEDULE B - PART 3

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

E06.25

| 1               | Location               |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|------------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                      | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000241995..... | CHICAGO.....           | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 184                                                                   | 184           |                                          |                                  | 0                             |
| 7000240608..... | VILLA GROVE.....       | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 298                                                                   | 298           |                                          |                                  | 0                             |
| 7000242990..... | MACOMB.....            | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 117                                                                   | 117           |                                          |                                  | 0                             |
| 7000238384..... | BRIMFIELD.....         | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 206                                                                   | 206           |                                          |                                  | 0                             |
| 7000243794..... | SOUTH HOLLAND.....     | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 222                                                                   | 222           |                                          |                                  | 0                             |
| 7000241116..... | OBLONG.....            | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 149                                                                   | 149           |                                          |                                  | 0                             |
| 7000237839..... | BARRY.....             | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 292                                                                   | 292           |                                          |                                  | 0                             |
| 7000240347..... | PEKIN.....             | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 155                                                                   | 155           |                                          |                                  | 0                             |
| 7000240129..... | MACHESNEY PARK.....    | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 360                                                                   | 360           |                                          |                                  | 0                             |
| 7000239202..... | PITTSFIELD.....        | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 351                                                                   | 351           |                                          |                                  | 0                             |
| 7000238238..... | DIXON.....             | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 182                                                                   | 182           |                                          |                                  | 0                             |
| 7000239057..... | NAPERVILLE.....        | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 359                                                                   | 359           |                                          |                                  | 0                             |
| 7000238834..... | HANNA CITY.....        | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 189                                                                   | 189           |                                          |                                  | 0                             |
| 7000241611..... | ISLAND LAKE.....       | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 384                                                                   | 384           |                                          |                                  | 0                             |
| 7000242970..... | MASCOUTAH.....         | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 208                                                                   | 208           |                                          |                                  | 0                             |
| 7000239404..... | ELGIN.....             | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 154                                                                   | 154           |                                          |                                  | 0                             |
| 7000237621..... | CHICAGO.....           | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 489                                                                   | 489           |                                          |                                  | 0                             |
| 7000238872..... | JOLIET.....            | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 206                                                                   | 206           |                                          |                                  | 0                             |
| 7000240359..... | PEORIA.....            | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 483                                                                   | 483           |                                          |                                  | 0                             |
| 7000241606..... | CHICAGO.....           | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 62                                                                    | 62            |                                          |                                  | 0                             |
| 7000243419..... | LANARK.....            | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 443                                                                   | 443           |                                          |                                  | 0                             |
| 7000241616..... | CHICAGO.....           | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 938                                                                   | 938           |                                          |                                  | 0                             |
| 7000238417..... | SALEM.....             | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 261                                                                   | 261           |                                          |                                  | 0                             |
| 7000238493..... | MORRIS.....            | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 438                                                                   | 438           |                                          |                                  | 0                             |
| 7000241613..... | BUFFALO GROVE.....     | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 990                                                                   | 990           |                                          |                                  | 0                             |
| 7000237621..... | CHICAGO.....           | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 611                                                                   | 611           |                                          |                                  | 0                             |
| 7000237549..... | LAKE IN THE HILLS..... | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,000                                                                 | 1,000         |                                          |                                  | 0                             |
| 7000239352..... | TAYLORVILLE.....       | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 110                                                                   | 110           |                                          |                                  | 0                             |
| 7000244183..... | ROCKFORD.....          | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 125                                                                   | 125           |                                          |                                  | 0                             |
| 7000243389..... | TAYLORVILLE.....       | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 140                                                                   | 140           |                                          |                                  | 0                             |
| 7000239174..... | EUREKA.....            | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 988                                                                   | 988           |                                          |                                  | 0                             |
| 7000237797..... | CAIRO.....             | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 150                                                                   | 150           |                                          |                                  | 0                             |
| 7000241562..... | BOLINGBROOK.....       | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 606                                                                   | 606           |                                          |                                  | 0                             |
| 7000239779..... | MENDON.....            | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 187                                                                   | 187           |                                          |                                  | 0                             |
| 7000243296..... | MORRIS.....            | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 182                                                                   | 182           |                                          |                                  | 0                             |
| 7000239905..... | LONG POINT.....        | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 198                                                                   | 198           |                                          |                                  | 0                             |
| 7000241645..... | EVERGREEN PARK.....    | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,087                                                                 | 1,087         |                                          |                                  | 0                             |
| 7000237621..... | CHICAGO.....           | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 204                                                                   | 204           |                                          |                                  | 0                             |
| 7000242722..... | ARCOLA.....            | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 223                                                                   | 223           |                                          |                                  | 0                             |
| 7000239403..... | LYNWOOD.....           | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 1,361                                                                 | 1,361         |                                          |                                  | 0                             |
| 7000239027..... | CHICAGO.....           | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 277                                                                   | 277           |                                          |                                  | 0                             |
| 7000239284..... | QUINCY.....            | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 1,099                                                                 | 1,099         |                                          |                                  | 0                             |



SCHEDULE B - PART 3

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

E06.26

| 1               | Location           |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|--------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                  | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City               | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000238067..... | MORRISON.....      | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 358                                                                   | 358           |                                          |                                  | 0                             |
| 7000237347..... | TILTON.....        | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 382                                                                   | 382           |                                          |                                  | 0                             |
| 7000243829..... | ALTON.....         | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 162                                                                   | 162           |                                          |                                  | 0                             |
| 7000249154..... | MANTENO.....       | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 854                                                                   | 854           |                                          |                                  | 0                             |
| 7000241628..... | MOKENA.....        | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 4                                         |                                                           |                                         | 4                                      |                                             | 488                                                                   | 488           |                                          |                                  | 0                             |
| 7000239273..... | MINIER.....        | IL..... |           | 10/23/2019..... |               |                                                                      |                                          | 4                                         |                                                           |                                         | 4                                      |                                             | 3,664                                                                 | 3,664         |                                          |                                  | 0                             |
| 7000242361..... | CHICAGO.....       | IL..... |           | 10/23/2019..... |               |                                                                      | 39                                       |                                           |                                                           |                                         | 39                                     |                                             | 5,602                                                                 | 5,602         |                                          |                                  | 0                             |
| 7000239040..... | GREENWOOD.....     | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (17)                                      |                                                           |                                         | (17)                                   |                                             | 1,343                                                                 | 1,343         |                                          |                                  | 0                             |
| 7000237920..... | EVANSVILLE.....    | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (17)                                      |                                                           |                                         | (17)                                   |                                             | 1,742                                                                 | 1,742         |                                          |                                  | 0                             |
| 7000240373..... | CROWN POINT.....   | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (15)                                      |                                                           |                                         | (15)                                   |                                             | 1,280                                                                 | 1,280         |                                          |                                  | 0                             |
| 7000241142..... | NAPPANEE.....      | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (15)                                      |                                                           |                                         | (15)                                   |                                             | 1,499                                                                 | 1,499         |                                          |                                  | 0                             |
| 7000244343..... | FORT WAYNE.....    | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (12)                                      |                                                           |                                         | (12)                                   |                                             | 802                                                                   | 802           |                                          |                                  | 0                             |
| 7000240354..... | INDIANAPOLIS.....  | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (10)                                      |                                                           |                                         | (10)                                   |                                             | 1,211                                                                 | 1,211         |                                          |                                  | 0                             |
| 7000244715..... | BROWNSBURG.....    | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (10)                                      |                                                           |                                         | (10)                                   |                                             | 721                                                                   | 721           |                                          |                                  | 0                             |
| 7000243224..... | GAS CITY.....      | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (10)                                      |                                                           |                                         | (10)                                   |                                             | 592                                                                   | 592           |                                          |                                  | 0                             |
| 7000242739..... | HANNA.....         | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 715                                                                   | 715           |                                          |                                  | 0                             |
| 7000243330..... | CHARLESTOWN.....   | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 1,559                                                                 | 1,559         |                                          |                                  | 0                             |
| 7000244349..... | BLOOMINGTON.....   | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 676                                                                   | 676           |                                          |                                  | 0                             |
| 7000241880..... | DYER.....          | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 1,133                                                                 | 1,133         |                                          |                                  | 0                             |
| 7000244414..... | KNIGHTSTOWN.....   | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 674                                                                   | 674           |                                          |                                  | 0                             |
| 7000241049..... | ASHLEY.....        | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 590                                                                   | 590           |                                          |                                  | 0                             |
| 7000249100..... | HOPE.....          | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 547                                                                   | 547           |                                          |                                  | 0                             |
| 7000241632..... | PORTAGE.....       | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 2,408                                                                 | 2,408         |                                          |                                  | 0                             |
| 7000239681..... | SELLERSBURG.....   | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 1,086                                                                 | 1,086         |                                          |                                  | 0                             |
| 7000239042..... | MERRILLVILLE.....  | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 483                                                                   | 483           |                                          |                                  | 0                             |
| 7000238046..... | NEWBURGH.....      | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 672                                                                   | 672           |                                          |                                  | 0                             |
| 7000241740..... | CLARKSVILLE.....   | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 742                                                                   | 742           |                                          |                                  | 0                             |
| 7000249035..... | CORYDON.....       | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 830                                                                   | 830           |                                          |                                  | 0                             |
| 7000241957..... | COLUMBIA CITY..... | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 315                                                                   | 315           |                                          |                                  | 0                             |
| 7000239742..... | OTTERBEIN.....     | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 459                                                                   | 459           |                                          |                                  | 0                             |
| 7000244700..... | INDIANAPOLIS.....  | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 543                                                                   | 543           |                                          |                                  | 0                             |
| 7000244668..... | NOBLESVILLE.....   | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 548                                                                   | 548           |                                          |                                  | 0                             |
| 7000243524..... | ELLETTSVILLE.....  | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 587                                                                   | 587           |                                          |                                  | 0                             |
| 7000239168..... | ELIZABETH.....     | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 481                                                                   | 481           |                                          |                                  | 0                             |
| 7000243738..... | INDIANAPOLIS.....  | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 483                                                                   | 483           |                                          |                                  | 0                             |
| 7000237854..... | BEDFORD.....       | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 438                                                                   | 438           |                                          |                                  | 0                             |
| 7000239449..... | INDIANAPOLIS.....  | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 418                                                                   | 418           |                                          |                                  | 0                             |
| 7000239011..... | COLUMBUS.....      | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 397                                                                   | 397           |                                          |                                  | 0                             |
| 7000241876..... | MERRILLVILLE.....  | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 340                                                                   | 340           |                                          |                                  | 0                             |
| 7000244650..... | ALEXANDRIA.....    | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 431                                                                   | 431           |                                          |                                  | 0                             |
| 7000239963..... | MADISON.....       | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 1,434                                                                 | 1,434         |                                          |                                  | 0                             |
| 7000238940..... | GAS CITY.....      | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 330                                                                   | 330           |                                          |                                  | 0                             |
| 7000243949..... | MISHAWAKA.....     | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 492                                                                   | 492           |                                          |                                  | 0                             |

**SCHEDULE B - PART 3**

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

E06.27

| 1               | Location            |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000238175..... | MIDDLEBURY.....     | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....553                                                              | .....553      |                                          |                                  | .....0                        |
| 7000237873..... | NEW CASTLE.....     | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....292                                                              | .....292      |                                          |                                  | .....0                        |
| 7000237437..... | MUNCIE.....         | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....303                                                              | .....303      |                                          |                                  | .....0                        |
| 7000237536..... | GREENWOOD.....      | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....540                                                              | .....540      |                                          |                                  | .....0                        |
| 7000240724..... | MILAN.....          | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....427                                                              | .....427      |                                          |                                  | .....0                        |
| 7000243168..... | WINCHESTER.....     | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....544                                                              | .....544      |                                          |                                  | .....0                        |
| 7000239552..... | SELLERSBURG.....    | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....484                                                              | .....484      |                                          |                                  | .....0                        |
| 7000240715..... | MEMPHIS.....        | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....369                                                              | .....369      |                                          |                                  | .....0                        |
| 7000243278..... | LOWELL.....         | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....671                                                              | .....671      |                                          |                                  | .....0                        |
| 7000241187..... | FORT WAYNE.....     | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....496                                                              | .....496      |                                          |                                  | .....0                        |
| 7000240778..... | PLYMOUTH.....       | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....261                                                              | .....261      |                                          |                                  | .....0                        |
| 7000239602..... | AVILLA.....         | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....475                                                              | .....475      |                                          |                                  | .....0                        |
| 7000244470..... | LANESVILLE.....     | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....375                                                              | .....375      |                                          |                                  | .....0                        |
| 7000239370..... | SEYMOUR.....        | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....338                                                              | .....338      |                                          |                                  | .....0                        |
| 7000242377..... | NEW RICHMOND.....   | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....305                                                              | .....305      |                                          |                                  | .....0                        |
| 7000238007..... | BEDFORD.....        | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....269                                                              | .....269      |                                          |                                  | .....0                        |
| 7000238630..... | BRISTOL.....        | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....811                                                              | .....811      |                                          |                                  | .....0                        |
| 7000240082..... | VALPARAISO.....     | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....1,024                                                            | .....1,024    |                                          |                                  | .....0                        |
| 7000238706..... | SPENCER.....        | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....401                                                              | .....401      |                                          |                                  | .....0                        |
| 7000244480..... | LEAVENWORTH.....    | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....213                                                              | .....213      |                                          |                                  | .....0                        |
| 7000239608..... | CONNERSVILLE.....   | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....466                                                              | .....466      |                                          |                                  | .....0                        |
| 7000244139..... | EVANSVILLE.....     | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....389                                                              | .....389      |                                          |                                  | .....0                        |
| 7000240469..... | ROMNEY.....         | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....249                                                              | .....249      |                                          |                                  | .....0                        |
| 7000237412..... | SOUTH BEND.....     | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....343                                                              | .....343      |                                          |                                  | .....0                        |
| 7000238692..... | MEDARYVILLE.....    | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....303                                                              | .....303      |                                          |                                  | .....0                        |
| 7000242952..... | KIRKLIN.....        | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....162                                                              | .....162      |                                          |                                  | .....0                        |
| 7000244733..... | WHEATFIELD.....     | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....692                                                              | .....692      |                                          |                                  | .....0                        |
| 7000240003..... | JEFFERSONVILLE..... | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....618                                                              | .....618      |                                          |                                  | .....0                        |
| 7000244440..... | MUNCIE.....         | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....343                                                              | .....343      |                                          |                                  | .....0                        |
| 7000240043..... | MARENGO.....        | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....336                                                              | .....336      |                                          |                                  | .....0                        |
| 7000242770..... | HUNTINGBURG.....    | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....382                                                              | .....382      |                                          |                                  | .....0                        |
| 7000239850..... | JASPER.....         | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....278                                                              | .....278      |                                          |                                  | .....0                        |
| 7000249180..... | BLOOMINGTON.....    | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....449                                                              | .....449      |                                          |                                  | .....0                        |
| 7000237490..... | WINONA LAKE.....    | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....571                                                              | .....571      |                                          |                                  | .....0                        |
| 7000243052..... | N LIBERTY.....      | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....305                                                              | .....305      |                                          |                                  | .....0                        |
| 7000244384..... | CAMBY.....          | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....412                                                              | .....412      |                                          |                                  | .....0                        |
| 7000243201..... | COLUMBIA CITY.....  | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....160                                                              | .....160      |                                          |                                  | .....0                        |
| 7000237916..... | AURORA.....         | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....181                                                              | .....181      |                                          |                                  | .....0                        |
| 7000240337..... | NEW HAVEN.....      | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....64                                                               | .....64       |                                          |                                  | .....0                        |
| 7000244658..... | MUNCIE.....         | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....77                                                               | .....77       |                                          |                                  | .....0                        |
| 7000238957..... | BOONVILLE.....      | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....233                                                              | .....233      |                                          |                                  | .....0                        |
| 7000238955..... | AUBURN.....         | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....280                                                              | .....280      |                                          |                                  | .....0                        |

SCHEDULE B - PART 3

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

E06.28

| 1               | Location            |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000239291..... | BRAZIL.....         | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 231                                                                   | 231           |                                          |                                  | 0                             |
| 7000238032..... | BERNE.....          | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 228                                                                   | 228           |                                          |                                  | 0                             |
| 7000243278..... | LOWELL.....         | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 424                                                                   | 424           |                                          |                                  | 0                             |
| 7000244654..... | HAMMOND.....        | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 159                                                                   | 159           |                                          |                                  | 0                             |
| 7000244348..... | NEW CASTLE.....     | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 95                                                                    | 95            |                                          |                                  | 0                             |
| 7000244212..... | INDIANAPOLIS.....   | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 177                                                                   | 177           |                                          |                                  | 0                             |
| 7000238010..... | WABASH.....         | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 114                                                                   | 114           |                                          |                                  | 0                             |
| 7000240986..... | WEST LAFAYETTE..... | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 201                                                                   | 201           |                                          |                                  | 0                             |
| 7000242570..... | MAUCKPORT.....      | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 185                                                                   | 185           |                                          |                                  | 0                             |
| 7000241071..... | NORTH VERNON.....   | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 166                                                                   | 166           |                                          |                                  | 0                             |
| 7000241647..... | FISHERS.....        | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 233                                                                   | 233           |                                          |                                  | 0                             |
| 7000241128..... | W LAFAYETTE.....    | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 408                                                                   | 408           |                                          |                                  | 0                             |
| 7000237668..... | INDIANAPOLIS.....   | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 209                                                                   | 209           |                                          |                                  | 0                             |
| 7000240758..... | KENDALLVILLE.....   | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 233                                                                   | 233           |                                          |                                  | 0                             |
| 7000240773..... | SEYMOUR.....        | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 132                                                                   | 132           |                                          |                                  | 0                             |
| 7000241674..... | WEST LAFAYETTE..... | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 300                                                                   | 300           |                                          |                                  | 0                             |
| 7000244574..... | LAFAYETTE.....      | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 243                                                                   | 243           |                                          |                                  | 0                             |
| 7000244643..... | MERRILLVILLE.....   | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 416                                                                   | 416           |                                          |                                  | 0                             |
| 7000244170..... | INDIANAPOLIS.....   | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 241                                                                   | 241           |                                          |                                  | 0                             |
| 7000243000..... | WEST LAFAYETTE..... | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 171                                                                   | 171           |                                          |                                  | 0                             |
| 7000238152..... | BEDFORD.....        | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 296                                                                   | 296           |                                          |                                  | 0                             |
| 7000244659..... | CLAYTON.....        | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 227                                                                   | 227           |                                          |                                  | 0                             |
| 7000239421..... | FORT WAYNE.....     | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 179                                                                   | 179           |                                          |                                  | 0                             |
| 7000238109..... | CHARLESTOWN.....    | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 321                                                                   | 321           |                                          |                                  | 0                             |
| 7000242186..... | MERRILLVILLE.....   | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 330                                                                   | 330           |                                          |                                  | 0                             |
| 7000239702..... | NOBLESVILLE.....    | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 261                                                                   | 261           |                                          |                                  | 0                             |
| 7000241979..... | JEFFERSONVILLE..... | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 216                                                                   | 216           |                                          |                                  | 0                             |
| 7000239457..... | VINCENNES.....      | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 70                                                                    | 70            |                                          |                                  | 0                             |
| 7000238728..... | NEWBURGH.....       | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 243                                                                   | 243           |                                          |                                  | 0                             |
| 7000244424..... | FORTVILLE.....      | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 413                                                                   | 413           |                                          |                                  | 0                             |
| 7000241878..... | VALPARAISO.....     | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 283                                                                   | 283           |                                          |                                  | 0                             |
| 7000238016..... | SHERIDAN.....       | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 493                                                                   | 493           |                                          |                                  | 0                             |
| 7000239809..... | WARSAW.....         | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 265                                                                   | 265           |                                          |                                  | 0                             |
| 7000243683..... | HOBART.....         | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 323                                                                   | 323           |                                          |                                  | 0                             |
| 7000239010..... | INDIANAPOLIS.....   | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 265                                                                   | 265           |                                          |                                  | 0                             |
| 7000237419..... | LAFAYETTE.....      | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 400                                                                   | 400           |                                          |                                  | 0                             |
| 7000241965..... | EVANSVILLE.....     | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 179                                                                   | 179           |                                          |                                  | 0                             |
| 7000241576..... | RENSSELAER.....     | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,082                                                                 | 1,082         |                                          |                                  | 0                             |
| 7000237457..... | GRIFFITH.....       | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 191                                                                   | 191           |                                          |                                  | 0                             |
| 7000239139..... | GREENCASTLE.....    | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 209                                                                   | 209           |                                          |                                  | 0                             |
| 7000239996..... | LOWELL.....         | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 263                                                                   | 263           |                                          |                                  | 0                             |
| 7000241003..... | NOBLESVILLE.....    | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 258                                                                   | 258           |                                          |                                  | 0                             |
| 7000238308..... | WARSAW.....         | IN..... |           | 10/23/2019.   |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 517                                                                   | 517           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.29

| 1               | Location           |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|--------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                  | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City               | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000243133..... | BRAZIL.....        | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 620                                                                   | 620           |                                          |                                  | 0                             |
| 7000240992..... | MICHIGAN CITY..... | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 359                                                                   | 359           |                                          |                                  | 0                             |
| 7000244167..... | ELKHART.....       | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 491                                                                   | 491           |                                          |                                  | 0                             |
| 7000240132..... | MADISON.....       | IN..... |           | 10/23/2019..... |               |                                                                      |                                          | 15                                        |                                                           |                                         | 15                                     |                                             | 2,046                                                                 | 2,046         |                                          |                                  | 0                             |
| 7000244483..... | WICHITA.....       | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 859                                                                   | 859           |                                          |                                  | 0                             |
| 7000244432..... | PARK CITY.....     | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 569                                                                   | 569           |                                          |                                  | 0                             |
| 7000239146..... | JUNCTION CITY..... | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 342                                                                   | 342           |                                          |                                  | 0                             |
| 7000239364..... | INDEPENDENCE.....  | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 437                                                                   | 437           |                                          |                                  | 0                             |
| 7000244575..... | WICHITA.....       | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 487                                                                   | 487           |                                          |                                  | 0                             |
| 7000240348..... | DERBY.....         | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 436                                                                   | 436           |                                          |                                  | 0                             |
| 7000243173..... | HALSTEAD.....      | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 336                                                                   | 336           |                                          |                                  | 0                             |
| 7000238034..... | TONGANOXIE.....    | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 340                                                                   | 340           |                                          |                                  | 0                             |
| 7000240270..... | NEWTON.....        | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 466                                                                   | 466           |                                          |                                  | 0                             |
| 7000239163..... | HOISINGTON.....    | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 257                                                                   | 257           |                                          |                                  | 0                             |
| 7000243508..... | MCPHERSON.....     | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 324                                                                   | 324           |                                          |                                  | 0                             |
| 7000244520..... | WICHITA.....       | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 178                                                                   | 178           |                                          |                                  | 0                             |
| 7000244609..... | VALLEY CENTER..... | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 354                                                                   | 354           |                                          |                                  | 0                             |
| 7000242984..... | LARNED.....        | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 204                                                                   | 204           |                                          |                                  | 0                             |
| 7000237321..... | EUREKA.....        | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 120                                                                   | 120           |                                          |                                  | 0                             |
| 7000242715..... | GREAT BEND.....    | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 188                                                                   | 188           |                                          |                                  | 0                             |
| 7000249149..... | LANSING.....       | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 179                                                                   | 179           |                                          |                                  | 0                             |
| 7000244703..... | WICHITA.....       | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 187                                                                   | 187           |                                          |                                  | 0                             |
| 7000238519..... | LIBERAL.....       | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 299                                                                   | 299           |                                          |                                  | 0                             |
| 7000239925..... | ROSE HILL.....     | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 145                                                                   | 145           |                                          |                                  | 0                             |
| 7000238337..... | PARSONS.....       | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 161                                                                   | 161           |                                          |                                  | 0                             |
| 7000238718..... | SPRING HILL.....   | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 337                                                                   | 337           |                                          |                                  | 0                             |
| 7000239345..... | HARPER.....        | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 346                                                                   | 346           |                                          |                                  | 0                             |
| 7000238973..... | COFFEYVILLE.....   | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 57                                                                    | 57            |                                          |                                  | 0                             |
| 7000243656..... | OVERLAND PARK..... | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 382                                                                   | 382           |                                          |                                  | 0                             |
| 7000241143..... | EDGERTON.....      | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 328                                                                   | 328           |                                          |                                  | 0                             |
| 7000239574..... | FONTANA.....       | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 337                                                                   | 337           |                                          |                                  | 0                             |
| 7000241648..... | WICHITA.....       | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 664                                                                   | 664           |                                          |                                  | 0                             |
| 7000243486..... | OTTAWA.....        | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 152                                                                   | 152           |                                          |                                  | 0                             |
| 7000244657..... | DOUGLASS.....      | KS..... |           | 10/23/2019..... |               |                                                                      |                                          | 5                                         |                                                           |                                         | 5                                      |                                             | 421                                                                   | 421           |                                          |                                  | 0                             |
| 7000241667..... | RINEYVILLE.....    | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 953                                                                   | 953           |                                          |                                  | 0                             |
| 7000237896..... | WAYNESBURG.....    | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 528                                                                   | 528           |                                          |                                  | 0                             |
| 7000243618..... | GREENVILLE.....    | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 660                                                                   | 660           |                                          |                                  | 0                             |
| 7000241046..... | DEXTER.....        | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 453                                                                   | 453           |                                          |                                  | 0                             |
| 7000239175..... | BARDSTOWN.....     | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 651                                                                   | 651           |                                          |                                  | 0                             |
| 7000242830..... | FRANKFORT.....     | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 466                                                                   | 466           |                                          |                                  | 0                             |
| 7000241202..... | WILLIAMSBURG.....  | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 616                                                                   | 616           |                                          |                                  | 0                             |
| 7000239539..... | BURKESVILLE.....   | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 642                                                                   | 642           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

| 1               | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000240718..... | SPARTA.....           | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | .578                                                                  | .578          |                                          |                                  | .0                            |
| 7000249117..... | MADISONVILLE.....     | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | .466                                                                  | .466          |                                          |                                  | .0                            |
| 7000240873..... | LOUISVILLE.....       | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | .612                                                                  | .612          |                                          |                                  | .0                            |
| 7000240157..... | LOUISVILLE.....       | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .632                                                                  | .632          |                                          |                                  | .0                            |
| 7000239305..... | RAYWICK.....          | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .303                                                                  | .303          |                                          |                                  | .0                            |
| 7000240671..... | VERSAILLES.....       | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .331                                                                  | .331          |                                          |                                  | .0                            |
| 7000238678..... | FULTON.....           | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .548                                                                  | .548          |                                          |                                  | .0                            |
| 7000237945..... | MOUNT WASHINGTON..... | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .519                                                                  | .519          |                                          |                                  | .0                            |
| 7000243227..... | WAYNESBURG.....       | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .344                                                                  | .344          |                                          |                                  | .0                            |
| 7000243229..... | STANFORD.....         | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .287                                                                  | .287          |                                          |                                  | .0                            |
| 7000240786..... | CYNTHIANA.....        | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .521                                                                  | .521          |                                          |                                  | .0                            |
| 7000240290..... | EDGEWOOD.....         | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .584                                                                  | .584          |                                          |                                  | .0                            |
| 7000249171..... | RADCLIFF.....         | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .560                                                                  | .560          |                                          |                                  | .0                            |
| 7000238097..... | HANSON.....           | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .437                                                                  | .437          |                                          |                                  | .0                            |
| 7000241017..... | LOUISVILLE.....       | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .713                                                                  | .713          |                                          |                                  | .0                            |
| 7000243208..... | UTICA.....            | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .221                                                                  | .221          |                                          |                                  | .0                            |
| 7000238113..... | HAZEL.....            | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .273                                                                  | .273          |                                          |                                  | .0                            |
| 7000243987..... | LOUISVILLE.....       | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .407                                                                  | .407          |                                          |                                  | .0                            |
| 7000238188..... | COLUMBIA.....         | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .332                                                                  | .332          |                                          |                                  | .0                            |
| 7000240612..... | LANCASTER.....        | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .358                                                                  | .358          |                                          |                                  | .0                            |
| 7000239548..... | LORETTO.....          | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .486                                                                  | .486          |                                          |                                  | .0                            |
| 7000239999..... | LONDON.....           | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | .206                                                                  | .206          |                                          |                                  | .0                            |
| 7000239838..... | BURLINGTON.....       | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | .414                                                                  | .414          |                                          |                                  | .0                            |
| 7000239816..... | CARLISLE.....         | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | .359                                                                  | .359          |                                          |                                  | .0                            |
| 7000238558..... | SOMERSET.....         | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | .224                                                                  | .224          |                                          |                                  | .0                            |
| 7000239277..... | FRANKLIN.....         | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | .236                                                                  | .236          |                                          |                                  | .0                            |
| 7000243537..... | HAGERHILL.....        | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .103                                                                  | .103          |                                          |                                  | .0                            |
| 7000243550..... | MCKEE.....            | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .159                                                                  | .159          |                                          |                                  | .0                            |
| 7000242029..... | LOUISVILLE.....       | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .167                                                                  | .167          |                                          |                                  | .0                            |
| 7000242703..... | MADISONVILLE.....     | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .131                                                                  | .131          |                                          |                                  | .0                            |
| 7000243270..... | PEMBROKE.....         | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .199                                                                  | .199          |                                          |                                  | .0                            |
| 7000238970..... | INDEPENDENCE.....     | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .164                                                                  | .164          |                                          |                                  | .0                            |
| 7000240219..... | ELSMERE.....          | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .196                                                                  | .196          |                                          |                                  | .0                            |
| 7000238587..... | LONDON.....           | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .294                                                                  | .294          |                                          |                                  | .0                            |
| 7000242072..... | SCOTTSVILLE.....      | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .175                                                                  | .175          |                                          |                                  | .0                            |
| 7000244062..... | LOUISVILLE.....       | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .292                                                                  | .292          |                                          |                                  | .0                            |
| 7000244737..... | VINE GROVE.....       | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .110                                                                  | .110          |                                          |                                  | .0                            |
| 7000249053..... | GREENSBURG.....       | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .245                                                                  | .245          |                                          |                                  | .0                            |
| 7000237871..... | WINCHESTER.....       | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .255                                                                  | .255          |                                          |                                  | .0                            |
| 7000237400..... | RADCLIFF.....         | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .174                                                                  | .174          |                                          |                                  | .0                            |
| 7000244344..... | LOUISVILLE.....       | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .244                                                                  | .244          |                                          |                                  | .0                            |
| 7000238974..... | LANCASTER.....        | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .144                                                                  | .144          |                                          |                                  | .0                            |
| 7000238304..... | ELKTON.....           | KY..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .154                                                                  | .154          |                                          |                                  | .0                            |

SCHEDULE B - PART 3

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

E06.31

| 1               | Location              |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000237653..... | LOUISVILLE.....       | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 191                                                                   | 191           |                                          |                                  | 0                             |
| 7000238842..... | LEBANON JUNCTION..... | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 46                                                                    | 46            |                                          |                                  | 0                             |
| 7000241654..... | LOUISVILLE.....       | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 328                                                                   | 328           |                                          |                                  | 0                             |
| 7000238638..... | BARDSTOWN.....        | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 125                                                                   | 125           |                                          |                                  | 0                             |
| 7000237876..... | NICHOLASVILLE.....    | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 239                                                                   | 239           |                                          |                                  | 0                             |
| 7000238385..... | HUSTONVILLE.....      | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 399                                                                   | 399           |                                          |                                  | 0                             |
| 7000239887..... | FRANKFORT.....        | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 150                                                                   | 150           |                                          |                                  | 0                             |
| 7000239294..... | LONDON.....           | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 185                                                                   | 185           |                                          |                                  | 0                             |
| 7000243991..... | ELSMERE.....          | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 179                                                                   | 179           |                                          |                                  | 0                             |
| 7000237817..... | VERONA.....           | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 236                                                                   | 236           |                                          |                                  | 0                             |
| 7000238320..... | CORBIN.....           | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 247                                                                   | 247           |                                          |                                  | 0                             |
| 7000239603..... | INDEPENDENCE.....     | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 272                                                                   | 272           |                                          |                                  | 0                             |
| 7000239664..... | LAWRENCEBURG.....     | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 291                                                                   | 291           |                                          |                                  | 0                             |
| 7000242660..... | VINE GROVE.....       | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 463                                                                   | 463           |                                          |                                  | 0                             |
| 7000238003..... | HEBRON.....           | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 531                                                                   | 531           |                                          |                                  | 0                             |
| 7000237357..... | LAGRANGE.....         | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 432                                                                   | 432           |                                          |                                  | 0                             |
| 7000240322..... | WINCHESTER.....       | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 473                                                                   | 473           |                                          |                                  | 0                             |
| 7000240042..... | SOMERSET.....         | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 249                                                                   | 249           |                                          |                                  | 0                             |
| 7000240461..... | RACCOON.....          | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 292                                                                   | 292           |                                          |                                  | 0                             |
| 7000239800..... | LA GRANGE.....        | KY..... |           | 10/23/2019.   |               | 2                                                                    |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 892                                                                   | 892           |                                          |                                  | 0                             |
| 7000243889..... | ERLANGER.....         | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 403                                                                   | 403           |                                          |                                  | 0                             |
| 7000237844..... | LANCASTER.....        | KY..... |           | 10/23/2019.   |               |                                                                      |                                          | 5                                         |                                                           |                                         | 5                                      |                                             | 730                                                                   | 730           |                                          |                                  | 0                             |
| 7000240769..... | TALLULAH.....         | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (341)                                     |                                                           |                                         | (341)                                  |                                             | 11,016                                                                | 11,016        |                                          |                                  | 0                             |
| 7000243325..... | WEST MONROE.....      | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (132)                                     |                                                           |                                         | (132)                                  |                                             | 2,971                                                                 | 2,971         |                                          |                                  | 0                             |
| 7000239317..... | NATCHITOCHES.....     | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (63)                                      |                                                           |                                         | (63)                                   |                                             | 3,108                                                                 | 3,108         |                                          |                                  | 0                             |
| 7000241402..... | MARKSVILLE.....       | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (32)                                      |                                                           |                                         | (32)                                   |                                             | 1,402                                                                 | 1,402         |                                          |                                  | 0                             |
| 7000239844..... | CHARENTON.....        | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (16)                                      |                                                           |                                         | (16)                                   |                                             | 971                                                                   | 971           |                                          |                                  | 0                             |
| 7000243031..... | DENHAM SPRINGS.....   | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (16)                                      |                                                           |                                         | (16)                                   |                                             | 1,948                                                                 | 1,948         |                                          |                                  | 0                             |
| 7000242714..... | IOWA.....             | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (15)                                      |                                                           |                                         | (15)                                   |                                             | 685                                                                   | 685           |                                          |                                  | 0                             |
| 7000239734..... | BROUSSARD.....        | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (11)                                      |                                                           |                                         | (11)                                   |                                             | 1,545                                                                 | 1,545         |                                          |                                  | 0                             |
| 7000238543..... | LAPLACE.....          | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (11)                                      |                                                           |                                         | (11)                                   |                                             | 920                                                                   | 920           |                                          |                                  | 0                             |
| 7000238134..... | SHREVEPORT.....       | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (10)                                      |                                                           |                                         | (10)                                   |                                             | 944                                                                   | 944           |                                          |                                  | 0                             |
| 7000237885..... | PONCHATOULA.....      | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (10)                                      |                                                           |                                         | (10)                                   |                                             | 1,179                                                                 | 1,179         |                                          |                                  | 0                             |
| 7000243786..... | PONCHATOULA.....      | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 999                                                                   | 999           |                                          |                                  | 0                             |
| 7000242893..... | PRAIRIEVILLE.....     | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 930                                                                   | 930           |                                          |                                  | 0                             |
| 7000243603..... | BASTROP.....          | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 901                                                                   | 901           |                                          |                                  | 0                             |
| 7000239354..... | NATCHITOCHES.....     | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 588                                                                   | 588           |                                          |                                  | 0                             |
| 7000238064..... | SAINT GABRIEL.....    | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 1,120                                                                 | 1,120         |                                          |                                  | 0                             |
| 7000244561..... | SULPHUR.....          | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 739                                                                   | 739           |                                          |                                  | 0                             |
| 7000238442..... | TALLULAH.....         | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 508                                                                   | 508           |                                          |                                  | 0                             |
| 7000242912..... | OBERLIN.....          | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 852                                                                   | 852           |                                          |                                  | 0                             |
| 7000243033..... | SHREVEPORT.....       | LA..... |           | 10/23/2019.   |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 1,361                                                                 | 1,361         |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.32

| 1               | Location            |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000239667..... | MARKSVILLE.....     | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.5)                                      |                                                           |                                         | (.5)                                   |                                             | .623                                                                  | .623          |                                          |                                  | .0                            |
| 7000239763..... | NATCHITOCHES.....   | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.5)                                      |                                                           |                                         | (.5)                                   |                                             | 1,120                                                                 | 1,120         |                                          |                                  | .0                            |
| 7000240714..... | BENTON.....         | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.5)                                      |                                                           |                                         | (.5)                                   |                                             | .955                                                                  | .955          |                                          |                                  | .0                            |
| 7000242894..... | DENHAM SPRINGS..... | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | .540                                                                  | .540          |                                          |                                  | .0                            |
| 7000243153..... | NATCITOCHES.....    | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | .790                                                                  | .790          |                                          |                                  | .0                            |
| 7000238574..... | NEW IBERIA.....     | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | .484                                                                  | .484          |                                          |                                  | .0                            |
| 7000244152..... | EUNICE.....         | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | .657                                                                  | .657          |                                          |                                  | .0                            |
| 7000243928..... | NEW ORLEANS.....    | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .482                                                                  | .482          |                                          |                                  | .0                            |
| 7000237661..... | KENNER.....         | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .548                                                                  | .548          |                                          |                                  | .0                            |
| 7000242776..... | CAMPTI.....         | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .484                                                                  | .484          |                                          |                                  | .0                            |
| 7000239124..... | OPALOUSAS.....      | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .333                                                                  | .333          |                                          |                                  | .0                            |
| 7000243805..... | MAUREPAS.....       | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .770                                                                  | .770          |                                          |                                  | .0                            |
| 7000239933..... | HAUGHTON.....       | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .555                                                                  | .555          |                                          |                                  | .0                            |
| 7000238506..... | ZACHARY.....        | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .593                                                                  | .593          |                                          |                                  | .0                            |
| 7000237901..... | HAUGHTON.....       | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .693                                                                  | .693          |                                          |                                  | .0                            |
| 7000243166..... | HOUMA.....          | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .502                                                                  | .502          |                                          |                                  | .0                            |
| 7000242406..... | HAUGHTON.....       | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .317                                                                  | .317          |                                          |                                  | .0                            |
| 7000239314..... | LULING.....         | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .917                                                                  | .917          |                                          |                                  | .0                            |
| 7000240680..... | ARNAUDVILLE.....    | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .531                                                                  | .531          |                                          |                                  | .0                            |
| 7000239298..... | CALHOUN.....        | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .487                                                                  | .487          |                                          |                                  | .0                            |
| 7000239506..... | WALKER.....         | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .646                                                                  | .646          |                                          |                                  | .0                            |
| 7000238900..... | FOLSOM.....         | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .340                                                                  | .340          |                                          |                                  | .0                            |
| 7000239842..... | GONZALES.....       | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .479                                                                  | .479          |                                          |                                  | .0                            |
| 7000243777..... | MANDEVILLE.....     | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .464                                                                  | .464          |                                          |                                  | .0                            |
| 7000239442..... | ALBANY.....         | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 1,228                                                                 | 1,228         |                                          |                                  | .0                            |
| 7000243476..... | MANDEVILLE.....     | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .847                                                                  | .847          |                                          |                                  | .0                            |
| 7000242771..... | WALKER.....         | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .801                                                                  | .801          |                                          |                                  | .0                            |
| 7000238247..... | YOUNGSVILLE.....    | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .686                                                                  | .686          |                                          |                                  | .0                            |
| 7000243130..... | WALKER.....         | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .656                                                                  | .656          |                                          |                                  | .0                            |
| 7000242949..... | MONROE.....         | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .200                                                                  | .200          |                                          |                                  | .0                            |
| 7000243054..... | DENHAM SPRINGS..... | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .437                                                                  | .437          |                                          |                                  | .0                            |
| 7000238299..... | CHALMETTE.....      | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .395                                                                  | .395          |                                          |                                  | .0                            |
| 7000240492..... | PRINCETON.....      | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .532                                                                  | .532          |                                          |                                  | .0                            |
| 7000238346..... | NEW ORLEANS.....    | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .204                                                                  | .204          |                                          |                                  | .0                            |
| 7000243063..... | HAMMOND.....        | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .467                                                                  | .467          |                                          |                                  | .0                            |
| 7000240814..... | DOYLINE.....        | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .476                                                                  | .476          |                                          |                                  | .0                            |
| 7000239934..... | VACHERIE.....       | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .834                                                                  | .834          |                                          |                                  | .0                            |
| 7000239722..... | HAUGHTON.....       | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .531                                                                  | .531          |                                          |                                  | .0                            |
| 7000239237..... | HAMMOND.....        | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .751                                                                  | .751          |                                          |                                  | .0                            |
| 7000238227..... | LACASSINE.....      | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .263                                                                  | .263          |                                          |                                  | .0                            |
| 7000242784..... | BREAUX BRIDGE.....  | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .198                                                                  | .198          |                                          |                                  | .0                            |
| 7000243415..... | VILLE PLATTE.....   | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | .159                                                                  | .159          |                                          |                                  | .0                            |
| 7000242840..... | GRAY.....           | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | .300                                                                  | .300          |                                          |                                  | .0                            |

SCHEDULE B - PART 3

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

| 1               | Location               |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|------------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                      | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000239591..... | LAKE CHARLES.....      | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....170                                                              | .....170      |                                          |                                  | .....0                        |
| 7000239724..... | FERRIDAY.....          | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....279                                                              | .....279      |                                          |                                  | .....0                        |
| 7000239662..... | BASTROP.....           | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....259                                                              | .....259      |                                          |                                  | .....0                        |
| 7000242914..... | GONZALES.....          | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....619                                                              | .....619      |                                          |                                  | .....0                        |
| 7000239870..... | WALKER.....            | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....514                                                              | .....514      |                                          |                                  | .....0                        |
| 7000242449..... | HARVEY.....            | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....155                                                              | .....155      |                                          |                                  | .....0                        |
| 7000237879..... | WALKER.....            | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....542                                                              | .....542      |                                          |                                  | .....0                        |
| 7000240473..... | RAYVILLE.....          | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....178                                                              | .....178      |                                          |                                  | .....0                        |
| 7000243715..... | FOLSOM.....            | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....222                                                              | .....222      |                                          |                                  | .....0                        |
| 7000240275..... | GRETNA.....            | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....537                                                              | .....537      |                                          |                                  | .....0                        |
| 7000242260..... | SAINT MARTINVILLE..... | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....249                                                              | .....249      |                                          |                                  | .....0                        |
| 7000238571..... | WESTLAKE.....          | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....248                                                              | .....248      |                                          |                                  | .....0                        |
| 7000238145..... | OBERLIN.....           | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....326                                                              | .....326      |                                          |                                  | .....0                        |
| 7000238541..... | LULING.....            | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....611                                                              | .....611      |                                          |                                  | .....0                        |
| 7000242845..... | MONROE.....            | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....188                                                              | .....188      |                                          |                                  | .....0                        |
| 7000238510..... | ALEXANDRIA.....        | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....266                                                              | .....266      |                                          |                                  | .....0                        |
| 7000238104..... | NATCHITOCHES.....      | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....332                                                              | .....332      |                                          |                                  | .....0                        |
| 7000242921..... | COTTONPORT.....        | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....144                                                              | .....144      |                                          |                                  | .....0                        |
| 7000243555..... | TICKFAW.....           | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....140                                                              | .....140      |                                          |                                  | .....0                        |
| 7000238444..... | WEST MONROE.....       | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....273                                                              | .....273      |                                          |                                  | .....0                        |
| 7000238053..... | BASTROP.....           | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....154                                                              | .....154      |                                          |                                  | .....0                        |
| 7000238514..... | NATCHITOCHES.....      | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....288                                                              | .....288      |                                          |                                  | .....0                        |
| 7000238783..... | BUNKIE.....            | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....122                                                              | .....122      |                                          |                                  | .....0                        |
| 7000243795..... | FRENCH SETTLEMENT..... | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....313                                                              | .....313      |                                          |                                  | .....0                        |
| 7000239236..... | OAK GROVE.....         | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....192                                                              | .....192      |                                          |                                  | .....0                        |
| 7000238856..... | ST MARTINVILLE.....    | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....311                                                              | .....311      |                                          |                                  | .....0                        |
| 7000242853..... | SHREVEPORT.....        | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....211                                                              | .....211      |                                          |                                  | .....0                        |
| 7000243273..... | CARENCRO.....          | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....173                                                              | .....173      |                                          |                                  | .....0                        |
| 7000249109..... | PEARL RIVER.....       | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....315                                                              | .....315      |                                          |                                  | .....0                        |
| 7000238569..... | HAMMOND.....           | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....183                                                              | .....183      |                                          |                                  | .....0                        |
| 7000238408..... | NEW IBERIA.....        | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....286                                                              | .....286      |                                          |                                  | .....0                        |
| 7000241462..... | BATON ROUGE.....       | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....135                                                              | .....135      |                                          |                                  | .....0                        |
| 7000243279..... | DENHAM SPRINGS.....    | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....288                                                              | .....288      |                                          |                                  | .....0                        |
| 7000238475..... | BASTROP.....           | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....180                                                              | .....180      |                                          |                                  | .....0                        |
| 7000243784..... | HARVEY.....            | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....212                                                              | .....212      |                                          |                                  | .....0                        |
| 7000240522..... | CARENCRO.....          | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....429                                                              | .....429      |                                          |                                  | .....0                        |
| 7000243479..... | SHREVEPORT.....        | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....307                                                              | .....307      |                                          |                                  | .....0                        |
| 7000242672..... | PLAQUEMINE.....        | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....287                                                              | .....287      |                                          |                                  | .....0                        |
| 7000238538..... | MADISONVILLE.....      | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....257                                                              | .....257      |                                          |                                  | .....0                        |
| 7000241043..... | COVINGTON.....         | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....305                                                              | .....305      |                                          |                                  | .....0                        |
| 7000238594..... | SCOTT.....             | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....339                                                              | .....339      |                                          |                                  | .....0                        |
| 7000239812..... | CARENCRO.....          | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....268                                                              | .....268      |                                          |                                  | .....0                        |



SCHEDULE B - PART 3

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

E06.34

| 1               | Location               |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|------------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                      | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000243783..... | MONROE.....            | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 354                                                                   | 354           |                                          |                                  | 0                             |
| 7000237957..... | CHALMETTE.....         | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 532                                                                   | 532           |                                          |                                  | 0                             |
| 7000239328..... | MONROE.....            | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 479                                                                   | 479           |                                          |                                  | 0                             |
| 7000239787..... | BATON ROUGE.....       | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 266                                                                   | 266           |                                          |                                  | 0                             |
| 7000240687..... | MORGAN CITY.....       | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 402                                                                   | 402           |                                          |                                  | 0                             |
| 7000238468..... | WINNFIELD.....         | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 397                                                                   | 397           |                                          |                                  | 0                             |
| 7000238773..... | SORRENTO.....          | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 417                                                                   | 417           |                                          |                                  | 0                             |
| 7000238212..... | GONZALES.....          | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 658                                                                   | 658           |                                          |                                  | 0                             |
| 7000241539..... | SHREVEPORT.....        | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 71                                                                    | 71            |                                          |                                  | 0                             |
| 7000240570..... | MONROE.....            | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 376                                                                   | 376           |                                          |                                  | 0                             |
| 7000238530..... | VILLE PLATTE.....      | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 404                                                                   | 404           |                                          |                                  | 0                             |
| 7000239609..... | DENHAM SPRINGS.....    | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 552                                                                   | 552           |                                          |                                  | 0                             |
| 7000240295..... | GREENWELL SPRINGS..... | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 501                                                                   | 501           |                                          |                                  | 0                             |
| 7000249140..... | SCOTT.....             | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 594                                                                   | 594           |                                          |                                  | 0                             |
| 7000241070..... | DUSON.....             | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 315                                                                   | 315           |                                          |                                  | 0                             |
| 7000241209..... | BOYCE.....             | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 298                                                                   | 298           |                                          |                                  | 0                             |
| 7000240297..... | NEW ORLEANS.....       | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 262                                                                   | 262           |                                          |                                  | 0                             |
| 7000240659..... | ZACHARY.....           | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 346                                                                   | 346           |                                          |                                  | 0                             |
| 7000242891..... | GONZALES.....          | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 334                                                                   | 334           |                                          |                                  | 0                             |
| 7000242951..... | GONZALES.....          | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 383                                                                   | 383           |                                          |                                  | 0                             |
| 7000242914..... | GONZALES.....          | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 377                                                                   | 377           |                                          |                                  | 0                             |
| 7000238092..... | PONCHATOULA.....       | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 98                                                                    | 98            |                                          |                                  | 0                             |
| 7000242923..... | KEITHVILLE.....        | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 619                                                                   | 619           |                                          |                                  | 0                             |
| 7000241677..... | BATON ROUGE.....       | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 370                                                                   | 370           |                                          |                                  | 0                             |
| 7000241448..... | ANGIE.....             | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 672                                                                   | 672           |                                          |                                  | 0                             |
| 7000241802..... | BATON ROUGE.....       | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 408                                                                   | 408           |                                          |                                  | 0                             |
| 7000238994..... | BREAUX BRIDGE.....     | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 164                                                                   | 164           |                                          |                                  | 0                             |
| 7000240497..... | PRAIRIEVILLE.....      | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 609                                                                   | 609           |                                          |                                  | 0                             |
| 7000243240..... | DUSON.....             | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 723                                                                   | 723           |                                          |                                  | 0                             |
| 7000240815..... | LAKE CHARLES.....      | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 1,092                                                                 | 1,092         |                                          |                                  | 0                             |
| 7000237941..... | BOSSIER CITY.....      | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 813                                                                   | 813           |                                          |                                  | 0                             |
| 7000238726..... | GONZALES.....          | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 145                                                                   | 145           |                                          |                                  | 0                             |
| 7000239904..... | BOGALUSA.....          | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 173                                                                   | 173           |                                          |                                  | 0                             |
| 7000243233..... | PRAIRIEVILLE.....      | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 1,028                                                                 | 1,028         |                                          |                                  | 0                             |
| 7000238860..... | LAKE CHARLES.....      | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 173                                                                   | 173           |                                          |                                  | 0                             |
| 7000243453..... | BASILE.....            | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           | 1                                       | 1                                      |                                             | 182                                                                   | 182           |                                          |                                  | 0                             |
| 7000242808..... | WEST MONROE.....       | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           | 2                                       | 2                                      |                                             | 190                                                                   | 190           |                                          |                                  | 0                             |
| 7000237840..... | DENHAM SPRINGS.....    | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           | 2                                       | 2                                      |                                             | 224                                                                   | 224           |                                          |                                  | 0                             |
| 7000243776..... | LA PLACE.....          | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           | 2                                       | 2                                      |                                             | 1,171                                                                 | 1,171         |                                          |                                  | 0                             |
| 7000240796..... | MONROE.....            | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           | 2                                       | 2                                      |                                             | 222                                                                   | 222           |                                          |                                  | 0                             |
| 7000243045..... | HOUMA.....             | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           | 2                                       | 2                                      |                                             | 242                                                                   | 242           |                                          |                                  | 0                             |
| 7000239362..... | BATON ROUGE.....       | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           | 2                                       | 2                                      |                                             | 261                                                                   | 261           |                                          |                                  | 0                             |
| 7000243574..... | BROUSSARD.....         | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           | 2                                       | 2                                      |                                             | 611                                                                   | 611           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.35

| 1               | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000238764..... | OAK RIDGE.....        | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 346                                                                   | 346           |                                          |                                  | 0                             |
| 7000237639..... | SLIDELL.....          | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 628                                                                   | 628           |                                          |                                  | 0                             |
| 7000238624..... | PRAIRIEVILLE.....     | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 378                                                                   | 378           |                                          |                                  | 0                             |
| 7000240569..... | HOUMA.....            | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 488                                                                   | 488           |                                          |                                  | 0                             |
| 7000238515..... | RAYNE.....            | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 674                                                                   | 674           |                                          |                                  | 0                             |
| 7000240571..... | BREAUX BRIDGE.....    | LA..... |           | 10/23/2019..... |               |                                                                      |                                          | 4                                         |                                                           |                                         | 4                                      |                                             | 508                                                                   | 508           |                                          |                                  | 0                             |
| 7000238932..... | WEST BRIDGEWATER..... | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | (11)                                      |                                                           |                                         | (11)                                   |                                             | 1,481                                                                 | 1,481         |                                          |                                  | 0                             |
| 7000241990..... | RAYNHAM.....          | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 2,168                                                                 | 2,168         |                                          |                                  | 0                             |
| 7000244272..... | WEBSTER.....          | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 890                                                                   | 890           |                                          |                                  | 0                             |
| 7000242054..... | WEST SPRINGFIELD..... | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 681                                                                   | 681           |                                          |                                  | 0                             |
| 7000238363..... | REVERE.....           | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 1,605                                                                 | 1,605         |                                          |                                  | 0                             |
| 7000244639..... | EAST FREETOWN.....    | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 673                                                                   | 673           |                                          |                                  | 0                             |
| 7000244451..... | GRANBY.....           | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 530                                                                   | 530           |                                          |                                  | 0                             |
| 7000237924..... | WINCHENDON.....       | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 558                                                                   | 558           |                                          |                                  | 0                             |
| 7000244548..... | MATTAPAN.....         | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 906                                                                   | 906           |                                          |                                  | 0                             |
| 7000244113..... | HANOVER.....          | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 1,377                                                                 | 1,377         |                                          |                                  | 0                             |
| 7000244297..... | WESTPORT.....         | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 942                                                                   | 942           |                                          |                                  | 0                             |
| 7000244174..... | PLYMPTON.....         | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 1,033                                                                 | 1,033         |                                          |                                  | 0                             |
| 7000244704..... | HOLDEN.....           | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 958                                                                   | 958           |                                          |                                  | 0                             |
| 7000242842..... | ATHOL.....            | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 388                                                                   | 388           |                                          |                                  | 0                             |
| 7000244677..... | EVERETT.....          | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 552                                                                   | 552           |                                          |                                  | 0                             |
| 7000240394..... | ATTLEBORO.....        | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 346                                                                   | 346           |                                          |                                  | 0                             |
| 7000244491..... | SPRINGFIELD.....      | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 315                                                                   | 315           |                                          |                                  | 0                             |
| 7000241664..... | BLACKSTONE.....       | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 885                                                                   | 885           |                                          |                                  | 0                             |
| 7000244274..... | WORCESTER.....        | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 1,196                                                                 | 1,196         |                                          |                                  | 0                             |
| 7000242087..... | ATHOL.....            | MA..... |           | 10/23/2019..... |               | 0                                                                    | 0                                        | 0                                         | 0                                                         | 0                                       | 0                                      |                                             | 130                                                                   | 130           |                                          |                                  | 0                             |
| 7000244283..... | SOUTHBRIDGE.....      | MA..... |           | 10/23/2019..... |               | 0                                                                    | 0                                        | 0                                         | 0                                                         | 0                                       | 0                                      |                                             | 880                                                                   | 880           |                                          |                                  | 0                             |
| 7000249115..... | ATHOL.....            | MA..... |           | 10/23/2019..... |               | 0                                                                    | 0                                        | 0                                         | 0                                                         | 0                                       | 0                                      |                                             | 200                                                                   | 200           |                                          |                                  | 0                             |
| 7000244085..... | WORCESTER.....        | MA..... |           | 10/23/2019..... |               | 0                                                                    | 0                                        | 0                                         | 0                                                         | 0                                       | 0                                      |                                             | 643                                                                   | 643           |                                          |                                  | 0                             |
| 7000244565..... | NEW BEDFORD.....      | MA..... |           | 10/23/2019..... |               | 0                                                                    | 0                                        | 0                                         | 0                                                         | 0                                       | 0                                      |                                             | 423                                                                   | 423           |                                          |                                  | 0                             |
| 7000239488..... | HYDE PARK.....        | MA..... |           | 10/23/2019..... |               | 0                                                                    | 0                                        | 0                                         | 0                                                         | 0                                       | 0                                      |                                             | 715                                                                   | 715           |                                          |                                  | 0                             |
| 7000244284..... | TAUNTON.....          | MA..... |           | 10/23/2019..... |               | 0                                                                    | 0                                        | 0                                         | 0                                                         | 0                                       | 0                                      |                                             | 363                                                                   | 363           |                                          |                                  | 0                             |
| 7000240113..... | STOUGHTON.....        | MA..... |           | 10/23/2019..... |               | 0                                                                    | 0                                        | 0                                         | 0                                                         | 0                                       | 0                                      |                                             | 763                                                                   | 763           |                                          |                                  | 0                             |
| 7000240320..... | BROCKTON.....         | MA..... |           | 10/23/2019..... |               | 0                                                                    | 0                                        | 0                                         | 0                                                         | 0                                       | 0                                      |                                             | 469                                                                   | 469           |                                          |                                  | 0                             |
| 7000244720..... | PLYMOUTH.....         | MA..... |           | 10/23/2019..... |               | 0                                                                    | 0                                        | 0                                         | 0                                                         | 0                                       | 0                                      |                                             | 317                                                                   | 317           |                                          |                                  | 0                             |
| 7000240806..... | WEBSTER.....          | MA..... |           | 10/23/2019..... |               | 1                                                                    | 1                                        | 1                                         | 1                                                         | 1                                       | 1                                      |                                             | 630                                                                   | 630           |                                          |                                  | 0                             |
| 7000238242..... | WEST YARMOUTH.....    | MA..... |           | 10/23/2019..... |               | 1                                                                    | 1                                        | 1                                         | 1                                                         | 1                                       | 1                                      |                                             | 395                                                                   | 395           |                                          |                                  | 0                             |
| 7000242068..... | TAUNTON.....          | MA..... |           | 10/23/2019..... |               | 1                                                                    | 1                                        | 1                                         | 1                                                         | 1                                       | 1                                      |                                             | 378                                                                   | 378           |                                          |                                  | 0                             |
| 7000237904..... | ATHOL.....            | MA..... |           | 10/23/2019..... |               | 1                                                                    | 1                                        | 1                                         | 1                                                         | 1                                       | 1                                      |                                             | 432                                                                   | 432           |                                          |                                  | 0                             |
| 7000242534..... | WESTFIELD.....        | MA..... |           | 10/23/2019..... |               | 1                                                                    | 1                                        | 1                                         | 1                                                         | 1                                       | 1                                      |                                             | 417                                                                   | 417           |                                          |                                  | 0                             |
| 7000239031..... | BILLERICA.....        | MA..... |           | 10/23/2019..... |               | 1                                                                    | 1                                        | 1                                         | 1                                                         | 1                                       | 1                                      |                                             | 567                                                                   | 567           |                                          |                                  | 0                             |
| 7000239083..... | SAUGUS.....           | MA..... |           | 10/23/2019..... |               | 1                                                                    | 1                                        | 1                                         | 1                                                         | 1                                       | 1                                      |                                             | 526                                                                   | 526           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.36

| 1               | Location             |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                    | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                 | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000244637..... | QUINCY.....          | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,015                                                                 | 1,015         |                                          |                                  | 0                             |
| 7000244546..... | GROVELAND.....       | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 518                                                                   | 518           |                                          |                                  | 0                             |
| 7000241776..... | METHUEN.....         | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,408                                                                 | 1,408         |                                          |                                  | 0                             |
| 7000239422..... | EVERETT.....         | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 525                                                                   | 525           |                                          |                                  | 0                             |
| 7000244086..... | FAIRHAVEN.....       | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 921                                                                   | 921           |                                          |                                  | 0                             |
| 7000240092..... | FRANKLIN.....        | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 1,175                                                                 | 1,175         |                                          |                                  | 0                             |
| 7000244687..... | ROSLINDALE.....      | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 1,216                                                                 | 1,216         |                                          |                                  | 0                             |
| 7000244235..... | UXBRIDGE.....        | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | 4                                         |                                                           |                                         | 4                                      |                                             | 395                                                                   | 395           |                                          |                                  | 0                             |
| 7000242814..... | ACUSHNET.....        | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | 4                                         |                                                           |                                         | 4                                      |                                             | 616                                                                   | 616           |                                          |                                  | 0                             |
| 7000244672..... | BLANDFORD.....       | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | 5                                         |                                                           |                                         | 5                                      |                                             | 610                                                                   | 610           |                                          |                                  | 0                             |
| 7000244610..... | ACUSHNET.....        | MA..... |           | 10/23/2019..... |               |                                                                      |                                          | 8                                         |                                                           |                                         | 8                                      |                                             | 1,176                                                                 | 1,176         |                                          |                                  | 0                             |
| 7000244662..... | UPPER MARLBORO.....  | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (59)                                      |                                                           |                                         | (59)                                   |                                             | 4,029                                                                 | 4,029         |                                          |                                  | 0                             |
| 7000241872..... | PARKVILLE.....       | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (29)                                      |                                                           |                                         | (29)                                   |                                             | 2,456                                                                 | 2,456         |                                          |                                  | 0                             |
| 7000242015..... | SILVER SPRING.....   | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (20)                                      |                                                           |                                         | (20)                                   |                                             | 8,507                                                                 | 8,507         |                                          |                                  | 0                             |
| 7000241915..... | CLINTON.....         | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (14)                                      |                                                           |                                         | (14)                                   |                                             | 1,704                                                                 | 1,704         |                                          |                                  | 0                             |
| 7000241549..... | HYATTSVILLE.....     | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (10)                                      |                                                           |                                         | (10)                                   |                                             | 1,112                                                                 | 1,112         |                                          |                                  | 0                             |
| 7000237629..... | UPPER MARLBORO.....  | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 2,492                                                                 | 2,492         |                                          |                                  | 0                             |
| 7000239079..... | SALISBURY.....       | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 688                                                                   | 688           |                                          |                                  | 0                             |
| 7000237555..... | SUITLAND.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 421                                                                   | 421           |                                          |                                  | 0                             |
| 7000238948..... | ACCOKEEK.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 1,551                                                                 | 1,551         |                                          |                                  | 0                             |
| 7000237455..... | GWYNN OAK.....       | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 561                                                                   | 561           |                                          |                                  | 0                             |
| 7000237938..... | INDIAN HEAD.....     | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 1,046                                                                 | 1,046         |                                          |                                  | 0                             |
| 7000237640..... | BALTIMORE.....       | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 770                                                                   | 770           |                                          |                                  | 0                             |
| 7000237959..... | LEONARDTOWN.....     | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 1,516                                                                 | 1,516         |                                          |                                  | 0                             |
| 7000237458..... | BRANDYWINE.....      | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 898                                                                   | 898           |                                          |                                  | 0                             |
| 7000240996..... | UPPER MARLBORO.....  | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 1,938                                                                 | 1,938         |                                          |                                  | 0                             |
| 7000237695..... | FORT WASHINGTON..... | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 445                                                                   | 445           |                                          |                                  | 0                             |
| 7000240332..... | BOWIE.....           | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 1,214                                                                 | 1,214         |                                          |                                  | 0                             |
| 7000244627..... | WINDSOR MILL.....    | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 491                                                                   | 491           |                                          |                                  | 0                             |
| 7000237331..... | CUMBERLAND.....      | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 485                                                                   | 485           |                                          |                                  | 0                             |
| 7000244544..... | ANNAPOLIS.....       | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 668                                                                   | 668           |                                          |                                  | 0                             |
| 7000244485..... | UPPER MARLBORO.....  | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 1,497                                                                 | 1,497         |                                          |                                  | 0                             |
| 7000244248..... | SUITLAND.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 832                                                                   | 832           |                                          |                                  | 0                             |
| 7000241108..... | UPPERCO.....         | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 556                                                                   | 556           |                                          |                                  | 0                             |
| 7000238360..... | PASADENA.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 573                                                                   | 573           |                                          |                                  | 0                             |
| 7000240836..... | BALTIMORE.....       | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 423                                                                   | 423           |                                          |                                  | 0                             |
| 7000237776..... | BALTIMORE.....       | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 757                                                                   | 757           |                                          |                                  | 0                             |
| 7000241406..... | BALTIMORE.....       | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 510                                                                   | 510           |                                          |                                  | 0                             |
| 7000240025..... | LUSBY.....           | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 855                                                                   | 855           |                                          |                                  | 0                             |
| 7000241555..... | BALTIMORE.....       | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 201                                                                   | 201           |                                          |                                  | 0                             |
| 7000239847..... | MARBURY.....         | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 570                                                                   | 570           |                                          |                                  | 0                             |
| 7000241954..... | INDIAN HEAD.....     | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 409                                                                   | 409           |                                          |                                  | 0                             |
| 7000239114..... | THURMONT.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 409                                                                   | 409           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.37

| 1               | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000241581..... | BALTIMORE.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 51                                                                    | 51            |                                          |                                  | 0                             |
| 7000244024..... | BALTIMORE.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 107                                                                   | 107           |                                          |                                  | 0                             |
| 7000237923..... | RISING SUN.....       | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 496                                                                   | 496           |                                          |                                  | 0                             |
| 7000241434..... | BALTIMORE.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 155                                                                   | 155           |                                          |                                  | 0                             |
| 7000241434..... | BALTIMORE.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 218                                                                   | 218           |                                          |                                  | 0                             |
| 7000240503..... | CUMBERLAND.....       | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 116                                                                   | 116           |                                          |                                  | 0                             |
| 7000244748..... | BALTIMORE.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 184                                                                   | 184           |                                          |                                  | 0                             |
| 7000239058..... | CHESAPEAKE CITY.....  | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 586                                                                   | 586           |                                          |                                  | 0                             |
| 7000244568..... | FRUITLAND.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 197                                                                   | 197           |                                          |                                  | 0                             |
| 7000241127..... | ELKTON.....           | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 239                                                                   | 239           |                                          |                                  | 0                             |
| 7000244127..... | BALTIMORE.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 657                                                                   | 657           |                                          |                                  | 0                             |
| 7000241820..... | BALTIMORE.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 209                                                                   | 209           |                                          |                                  | 0                             |
| 7000242073..... | BALTIMORE.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 588                                                                   | 588           |                                          |                                  | 0                             |
| 7000243118..... | CAMBRIDGE.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 331                                                                   | 331           |                                          |                                  | 0                             |
| 7000244522..... | DELMAR.....           | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 275                                                                   | 275           |                                          |                                  | 0                             |
| 7000242498..... | DELMAR.....           | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 200                                                                   | 200           |                                          |                                  | 0                             |
| 7000244184..... | DISTRICT HEIGHTS..... | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 339                                                                   | 339           |                                          |                                  | 0                             |
| 7000243902..... | RANDALLSTOWN.....     | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 766                                                                   | 766           |                                          |                                  | 0                             |
| 7000249044..... | LUSBY.....            | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 278                                                                   | 278           |                                          |                                  | 0                             |
| 7000241423..... | RIVERDALE.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 217                                                                   | 217           |                                          |                                  | 0                             |
| 7000237489..... | BURTONSVILLE.....     | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 733                                                                   | 733           |                                          |                                  | 0                             |
| 7000238433..... | NEWBURG.....          | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 285                                                                   | 285           |                                          |                                  | 0                             |
| 7000240983..... | WINDSOR MILL.....     | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 272                                                                   | 272           |                                          |                                  | 0                             |
| 7000244112..... | BISHOPVILLE.....      | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 378                                                                   | 378           |                                          |                                  | 0                             |
| 7000238406..... | BRUNSWICK.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 687                                                                   | 687           |                                          |                                  | 0                             |
| 7000239810..... | PRINCE FREDERICK..... | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 575                                                                   | 575           |                                          |                                  | 0                             |
| 7000241552..... | FREDERICK.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 836                                                                   | 836           |                                          |                                  | 0                             |
| 7000241574..... | FINKSBURG.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 547                                                                   | 547           |                                          |                                  | 0                             |
| 7000241986..... | FEDERALSBURG.....     | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 573                                                                   | 573           |                                          |                                  | 0                             |
| 7000238440..... | DELMAR.....           | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 432                                                                   | 432           |                                          |                                  | 0                             |
| 7000243445..... | LAUREL.....           | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 840                                                                   | 840           |                                          |                                  | 0                             |
| 7000244641..... | FORT WASHINGTON.....  | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 561                                                                   | 561           |                                          |                                  | 0                             |
| 7000244069..... | CLINTON.....          | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 862                                                                   | 862           |                                          |                                  | 0                             |
| 7000239867..... | STEVENSVILLE.....     | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 628                                                                   | 628           |                                          |                                  | 0                             |
| 7000242207..... | UPPER MARLBORO.....   | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 697                                                                   | 697           |                                          |                                  | 0                             |
| 7000243778..... | BALTIMORE.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 448                                                                   | 448           |                                          |                                  | 0                             |
| 7000239620..... | CONOWINGO.....        | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 567                                                                   | 567           |                                          |                                  | 0                             |
| 7000241823..... | WALDORF.....          | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 861                                                                   | 861           |                                          |                                  | 0                             |
| 7000243903..... | TEMPLE HILLS.....     | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 692                                                                   | 692           |                                          |                                  | 0                             |
| 7000240171..... | BRANDYWINE.....       | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 669                                                                   | 669           |                                          |                                  | 0                             |
| 7000237544..... | SILVER SPRING.....    | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 777                                                                   | 777           |                                          |                                  | 0                             |
| 7000241987..... | LAUREL.....           | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 745                                                                   | 745           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.38

| 1               | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000239306..... | ELKTON.....           | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 204                                                                   | 204           |                                          |                                  | 0                             |
| 7000244679..... | BRANDYWINE.....       | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 910                                                                   | 910           |                                          |                                  | 0                             |
| 7000239030..... | WALDORF.....          | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 1,561                                                                 | 1,561         |                                          |                                  | 0                             |
| 7000244686..... | OWINGS MILLS.....     | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 248                                                                   | 248           |                                          |                                  | 0                             |
| 7000238610..... | PRINCE FREDERICK..... | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 2,098                                                                 | 2,098         |                                          |                                  | 0                             |
| 7000240832..... | SILVER SPRING.....    | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 249                                                                   | 249           |                                          |                                  | 0                             |
| 7000251005..... | PIKESVILLE.....       | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 403                                                                   | 403           |                                          |                                  | 0                             |
| 7000243933..... | UPPER MARLBORO.....   | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 428                                                                   | 428           |                                          |                                  | 0                             |
| 7000238695..... | ELKTON.....           | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 4                                         |                                                           |                                         | 4                                      |                                             | 525                                                                   | 525           |                                          |                                  | 0                             |
| 7000242482..... | BRANDYWINE.....       | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 4                                         |                                                           |                                         | 4                                      |                                             | 575                                                                   | 575           |                                          |                                  | 0                             |
| 7000242802..... | BUSHWOOD.....         | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 5                                         |                                                           |                                         | 5                                      |                                             | 637                                                                   | 637           |                                          |                                  | 0                             |
| 7000242846..... | BRANDYWINE.....       | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 5                                         |                                                           |                                         | 5                                      |                                             | 760                                                                   | 760           |                                          |                                  | 0                             |
| 7000239407..... | BOWIE.....            | MD..... |           | 10/23/2019..... |               |                                                                      |                                          | 8                                         |                                                           |                                         | 8                                      |                                             | 1,179                                                                 | 1,179         |                                          |                                  | 0                             |
| 7000244623..... | AUBURN.....           | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | (23)                                      |                                                           |                                         | (23)                                   |                                             | 1,343                                                                 | 1,343         |                                          |                                  | 0                             |
| 7000240592..... | CORNISH.....          | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | (13)                                      |                                                           |                                         | (13)                                   |                                             | 1,137                                                                 | 1,137         |                                          |                                  | 0                             |
| 7000238492..... | WINDHAM.....          | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | (12)                                      |                                                           |                                         | (12)                                   |                                             | 1,170                                                                 | 1,170         |                                          |                                  | 0                             |
| 7000238633..... | MECHANIC FALLS.....   | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | (10)                                      |                                                           |                                         | (10)                                   |                                             | 957                                                                   | 957           |                                          |                                  | 0                             |
| 7000243493..... | GRAY.....             | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 604                                                                   | 604           |                                          |                                  | 0                             |
| 7000244448..... | PLYMOUTH.....         | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 437                                                                   | 437           |                                          |                                  | 0                             |
| 7000240641..... | HEBRON.....           | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 635                                                                   | 635           |                                          |                                  | 0                             |
| 7000241833..... | WATERBORO.....        | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 756                                                                   | 756           |                                          |                                  | 0                             |
| 7000238280..... | HARRISON.....         | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 306                                                                   | 306           |                                          |                                  | 0                             |
| 7000238884..... | HOLDEN.....           | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 311                                                                   | 311           |                                          |                                  | 0                             |
| 7000239540..... | WINSLOW.....          | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 435                                                                   | 435           |                                          |                                  | 0                             |
| 7000244380..... | LINCOLN.....          | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 324                                                                   | 324           |                                          |                                  | 0                             |
| 7000237970..... | BUXTON.....           | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 659                                                                   | 659           |                                          |                                  | 0                             |
| 7000239699..... | SOUTH PARIS.....      | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 318                                                                   | 318           |                                          |                                  | 0                             |
| 7000241765..... | BIDDEFORD.....        | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 579                                                                   | 579           |                                          |                                  | 0                             |
| 7000239099..... | LEVANT.....           | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 391                                                                   | 391           |                                          |                                  | 0                             |
| 7000244513..... | WINTERPORT.....       | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 250                                                                   | 250           |                                          |                                  | 0                             |
| 7000241701..... | BIDDEFORD.....        | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 161                                                                   | 161           |                                          |                                  | 0                             |
| 7000242763..... | HOLLIS.....           | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 257                                                                   | 257           |                                          |                                  | 0                             |
| 7000237903..... | LEWISTON.....         | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 227                                                                   | 227           |                                          |                                  | 0                             |
| 7000239890..... | TURNER.....           | ME..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 323                                                                   | 323           |                                          |                                  | 0                             |
| 7000241971..... | SOUTH LYON.....       | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | (134)                                     |                                                           |                                         | (134)                                  |                                             | 3,213                                                                 | 3,213         |                                          |                                  | 0                             |
| 7000239067..... | MUSKEGON.....         | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | (26)                                      |                                                           |                                         | (26)                                   |                                             | 1,192                                                                 | 1,192         |                                          |                                  | 0                             |
| 7000239811..... | LANSING.....          | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | (22)                                      |                                                           |                                         | (22)                                   |                                             | 1,373                                                                 | 1,373         |                                          |                                  | 0                             |
| 7000242544..... | DAVISON.....          | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | (20)                                      |                                                           |                                         | (20)                                   |                                             | 1,117                                                                 | 1,117         |                                          |                                  | 0                             |
| 7000238704..... | OWOSSO.....           | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | (13)                                      |                                                           |                                         | (13)                                   |                                             | 663                                                                   | 663           |                                          |                                  | 0                             |
| 7000239116..... | OWOSSO.....           | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | (13)                                      |                                                           |                                         | (13)                                   |                                             | 736                                                                   | 736           |                                          |                                  | 0                             |
| 7000241651..... | GRAND LEDGE.....      | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | (12)                                      |                                                           |                                         | (12)                                   |                                             | 1,624                                                                 | 1,624         |                                          |                                  | 0                             |
| 7000239230..... | TRAVERSE CITY.....    | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | (11)                                      |                                                           |                                         | (11)                                   |                                             | 713                                                                   | 713           |                                          |                                  | 0                             |
| 7000240552..... | LAPEER.....           | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | (11)                                      |                                                           |                                         | (11)                                   |                                             | 1,239                                                                 | 1,239         |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

| 1               | Location              |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000241932..... | EAST CHINA.....       | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (11)                                      |                                                           |                                         | (11)                                   |                                             | .941                                                                  | .941          |                                          |                                  | .0                            |
| 7000238818..... | LOWELL.....           | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (10)                                      |                                                           |                                         | (10)                                   |                                             | .943                                                                  | .943          |                                          |                                  | .0                            |
| 7000240399..... | FARMINGTON HILLS..... | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | .896                                                                  | .896          |                                          |                                  | .0                            |
| 7000239309..... | GRAYLING.....         | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | .654                                                                  | .654          |                                          |                                  | .0                            |
| 7000241155..... | PINCKNEY.....         | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | .804                                                                  | .804          |                                          |                                  | .0                            |
| 7000238763..... | TECUMSEH.....         | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 1,107                                                                 | 1,107         |                                          |                                  | .0                            |
| 7000249153..... | LAKE CITY.....        | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | .830                                                                  | .830          |                                          |                                  | .0                            |
| 7000238184..... | EATON RAPIDS.....     | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | .566                                                                  | .566          |                                          |                                  | .0                            |
| 7000237354..... | DETROIT.....          | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | .455                                                                  | .455          |                                          |                                  | .0                            |
| 7000244008..... | NILES.....            | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | .553                                                                  | .553          |                                          |                                  | .0                            |
| 7000238021..... | CLYDE.....            | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | .716                                                                  | .716          |                                          |                                  | .0                            |
| 7000239368..... | NILES.....            | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | .652                                                                  | .652          |                                          |                                  | .0                            |
| 7000238262..... | MILFORD.....          | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | .541                                                                  | .541          |                                          |                                  | .0                            |
| 7000238769..... | CARSONVILLE.....      | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | .475                                                                  | .475          |                                          |                                  | .0                            |
| 7000240119..... | WARREN.....           | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | .639                                                                  | .639          |                                          |                                  | .0                            |
| 7000242827..... | OWOSSO.....           | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | .440                                                                  | .440          |                                          |                                  | .0                            |
| 7000244347..... | SAINT JOSEPH.....     | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | .888                                                                  | .888          |                                          |                                  | .0                            |
| 7000239157..... | MUSKEGON.....         | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | .560                                                                  | .560          |                                          |                                  | .0                            |
| 7000238512..... | LAPEER.....           | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | .895                                                                  | .895          |                                          |                                  | .0                            |
| 7000238991..... | GOODRICH.....         | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | .381                                                                  | .381          |                                          |                                  | .0                            |
| 7000238093..... | BURR OAK.....         | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | .509                                                                  | .509          |                                          |                                  | .0                            |
| 7000240543..... | FLINT.....            | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | .623                                                                  | .623          |                                          |                                  | .0                            |
| 7000240676..... | MUSKEGON.....         | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | .440                                                                  | .440          |                                          |                                  | .0                            |
| 7000237532..... | CANTON.....           | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | .467                                                                  | .467          |                                          |                                  | .0                            |
| 7000238596..... | NILES.....            | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | .672                                                                  | .672          |                                          |                                  | .0                            |
| 7000241644..... | FLINT.....            | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | .888                                                                  | .888          |                                          |                                  | .0                            |
| 7000238662..... | MANISTEE.....         | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | .643                                                                  | .643          |                                          |                                  | .0                            |
| 7000240647..... | HARTLAND.....         | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | .914                                                                  | .914          |                                          |                                  | .0                            |
| 7000249045..... | IDA.....              | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | .593                                                                  | .593          |                                          |                                  | .0                            |
| 7000242698..... | GRANDVILLE.....       | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | .578                                                                  | .578          |                                          |                                  | .0                            |
| 7000240086..... | BROOKLYN.....         | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | .410                                                                  | .410          |                                          |                                  | .0                            |
| 7000238091..... | PLAINWELL.....        | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | .598                                                                  | .598          |                                          |                                  | .0                            |
| 7000238907..... | MASON.....            | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | .538                                                                  | .538          |                                          |                                  | .0                            |
| 7000241894..... | SAINT CHARLES.....    | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | .442                                                                  | .442          |                                          |                                  | .0                            |
| 7000238509..... | ADIRAN.....           | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | .565                                                                  | .565          |                                          |                                  | .0                            |
| 7000243002..... | FENTON.....           | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | .959                                                                  | .959          |                                          |                                  | .0                            |
| 7000243329..... | STOCKBRIDGE.....      | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | .283                                                                  | .283          |                                          |                                  | .0                            |
| 7000238947..... | CLIO.....             | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | .343                                                                  | .343          |                                          |                                  | .0                            |
| 7000238511..... | KIMBALL.....          | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | .661                                                                  | .661          |                                          |                                  | .0                            |
| 7000238826..... | FLUSHING.....         | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | .352                                                                  | .352          |                                          |                                  | .0                            |
| 7000237994..... | HOLLY.....            | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | .282                                                                  | .282          |                                          |                                  | .0                            |
| 7000240664..... | MOUNT PLEASANT.....   | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | .333                                                                  | .333          |                                          |                                  | .0                            |

SCHEDULE B - PART 3

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

E06.40

| 1               | Location                |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-------------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                       | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                    | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000238554..... | ATLANTA.....            | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....712                                                              | .....712      |                                          |                                  | .....0                        |
| 7000239998..... | LINDEN.....             | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....543                                                              | .....543      |                                          |                                  | .....0                        |
| 7000239617..... | YPSILANTI.....          | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....470                                                              | .....470      |                                          |                                  | .....0                        |
| 7000239312..... | FOWLER.....             | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....371                                                              | .....371      |                                          |                                  | .....0                        |
| 7000242536..... | SAINT CLAIR SHORES..... | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....626                                                              | .....626      |                                          |                                  | .....0                        |
| 7000239536..... | ALANSON.....            | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....318                                                              | .....318      |                                          |                                  | .....0                        |
| 7000239263..... | TRAVERSE CITY.....      | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....691                                                              | .....691      |                                          |                                  | .....0                        |
| 7000239243..... | BUCHANAN.....           | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....182                                                              | .....182      |                                          |                                  | .....0                        |
| 7000244355..... | ALBION.....             | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....292                                                              | .....292      |                                          |                                  | .....0                        |
| 7000243237..... | ONAWAY.....             | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....221                                                              | .....221      |                                          |                                  | .....0                        |
| 7000244361..... | ALBION.....             | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....267                                                              | .....267      |                                          |                                  | .....0                        |
| 7000237900..... | MASON.....              | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....465                                                              | .....465      |                                          |                                  | .....0                        |
| 7000239637..... | CARO.....               | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....213                                                              | .....213      |                                          |                                  | .....0                        |
| 7000241941..... | TEMPERANCE.....         | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....332                                                              | .....332      |                                          |                                  | .....0                        |
| 7000241619..... | WEST BRANCH.....        | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....261                                                              | .....261      |                                          |                                  | .....0                        |
| 7000238561..... | DOWAGIAC.....           | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....312                                                              | .....312      |                                          |                                  | .....0                        |
| 7000242933..... | STANTON.....            | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....167                                                              | .....167      |                                          |                                  | .....0                        |
| 7000240075..... | MUSKEGON.....           | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....165                                                              | .....165      |                                          |                                  | .....0                        |
| 7000243068..... | FREMONT.....            | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....242                                                              | .....242      |                                          |                                  | .....0                        |
| 7000244350..... | CASSOPOLIS.....         | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....176                                                              | .....176      |                                          |                                  | .....0                        |
| 7000239795..... | IONIA.....              | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....330                                                              | .....330      |                                          |                                  | .....0                        |
| 7000243320..... | RHODES.....             | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....243                                                              | .....243      |                                          |                                  | .....0                        |
| 7000239144..... | ATTICA.....             | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....1,032                                                            | .....1,032    |                                          |                                  | .....0                        |
| 7000241057..... | LAPEER.....             | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....153                                                              | .....153      |                                          |                                  | .....0                        |
| 7000238403..... | JONESVILLE.....         | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....151                                                              | .....151      |                                          |                                  | .....0                        |
| 7000242861..... | PALMER.....             | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....106                                                              | .....106      |                                          |                                  | .....0                        |
| 7000242985..... | HOPKINS.....            | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....178                                                              | .....178      |                                          |                                  | .....0                        |
| 7000237793..... | OSCODA.....             | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....71                                                               | .....71       |                                          |                                  | .....0                        |
| 7000238979..... | LINWOOD.....            | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....70                                                               | .....70       |                                          |                                  | .....0                        |
| 7000241933..... | BAY CITY.....           | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....225                                                              | .....225      |                                          |                                  | .....0                        |
| 7000242995..... | BRIDGEPORT.....         | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....93                                                               | .....93       |                                          |                                  | .....0                        |
| 7000243181..... | SAND LAKE.....          | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....262                                                              | .....262      |                                          |                                  | .....0                        |
| 7000243448..... | REMUS.....              | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....112                                                              | .....112      |                                          |                                  | .....0                        |
| 7000238490..... | GRAYLING.....           | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....165                                                              | .....165      |                                          |                                  | .....0                        |
| 7000249070..... | ALBION.....             | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....96                                                               | .....96       |                                          |                                  | .....0                        |
| 7000242056..... | SOUTHFIELD.....         | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....123                                                              | .....123      |                                          |                                  | .....0                        |
| 7000242968..... | MASON.....              | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....101                                                              | .....101      |                                          |                                  | .....0                        |
| 7000239245..... | LUDINGTON.....          | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....107                                                              | .....107      |                                          |                                  | .....0                        |
| 7000240456..... | STANTON.....            | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....99                                                               | .....99       |                                          |                                  | .....0                        |
| 7000237867..... | LAINGSBURG.....         | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....383                                                              | .....383      |                                          |                                  | .....0                        |
| 7000241105..... | SAINT CHARLES.....      | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....81                                                               | .....81       |                                          |                                  | .....0                        |
| 7000238050..... | CADILLAC.....           | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....156                                                              | .....156      |                                          |                                  | .....0                        |
| 7000239082..... | WESTLAND.....           | MI..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....97                                                               | .....97       |                                          |                                  | .....0                        |

SCHEDULE B - PART 3

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

E06.41

| 1               | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000241653..... | CHARLOTTE.....        | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 128                                                                   | 128           |                                          |                                  | 0                             |
| 7000238566..... | PARMA.....            | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 208                                                                   | 208           |                                          |                                  | 0                             |
| 7000238216..... | BEAVERTON.....        | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 127                                                                   | 127           |                                          |                                  | 0                             |
| 7000242764..... | UNION CITY.....       | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 129                                                                   | 129           |                                          |                                  | 0                             |
| 7000244230..... | WYOMING.....          | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 261                                                                   | 261           |                                          |                                  | 0                             |
| 7000242775..... | THREE RIVERS.....     | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 285                                                                   | 285           |                                          |                                  | 0                             |
| 7000244233..... | DETROIT.....          | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 192                                                                   | 192           |                                          |                                  | 0                             |
| 7000249133..... | STERLING HEIGHTS..... | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 363                                                                   | 363           |                                          |                                  | 0                             |
| 7000239204..... | HART.....             | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 329                                                                   | 329           |                                          |                                  | 0                             |
| 7000243936..... | INKSTER.....          | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 174                                                                   | 174           |                                          |                                  | 0                             |
| 7000240362..... | OKEMOS.....           | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 417                                                                   | 417           |                                          |                                  | 0                             |
| 7000240506..... | DORR.....             | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 368                                                                   | 368           |                                          |                                  | 0                             |
| 7000238342..... | CLIO.....             | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 195                                                                   | 195           |                                          |                                  | 0                             |
| 7000242543..... | OVID.....             | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 256                                                                   | 256           |                                          |                                  | 0                             |
| 7000243571..... | VASSAR.....           | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 696                                                                   | 696           |                                          |                                  | 0                             |
| 7000249118..... | ROCKFORD.....         | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 293                                                                   | 293           |                                          |                                  | 0                             |
| 7000239616..... | CLIO.....             | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 254                                                                   | 254           |                                          |                                  | 0                             |
| 7000238098..... | CLIO.....             | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 257                                                                   | 257           |                                          |                                  | 0                             |
| 7000242748..... | ORLEANS.....          | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 418                                                                   | 418           |                                          |                                  | 0                             |
| 7000239235..... | SAGINAW.....          | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 247                                                                   | 247           |                                          |                                  | 0                             |
| 7000242069..... | GARDEN CITY.....      | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 264                                                                   | 264           |                                          |                                  | 0                             |
| 7000242925..... | ALLEGAN.....          | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 155                                                                   | 155           |                                          |                                  | 0                             |
| 7000249152..... | WALLED LAKE.....      | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 538                                                                   | 538           |                                          |                                  | 0                             |
| 7000238087..... | GALESBURG.....        | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 549                                                                   | 549           |                                          |                                  | 0                             |
| 7000240329..... | FLAT ROCK.....        | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 97                                                                    | 97            |                                          |                                  | 0                             |
| 7000244508..... | GREENVILLE.....       | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 97                                                                    | 97            |                                          |                                  | 0                             |
| 7000238939..... | WHEELER.....          | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 98                                                                    | 98            |                                          |                                  | 0                             |
| 7000239167..... | LANSE.....            | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 98                                                                    | 98            |                                          |                                  | 0                             |
| 7000244226..... | DETROIT.....          | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 399                                                                   | 399           |                                          |                                  | 0                             |
| 7000240566..... | HOWELL.....           | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 634                                                                   | 634           |                                          |                                  | 0                             |
| 7000238820..... | FOWLerville.....      | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 929                                                                   | 929           |                                          |                                  | 0                             |
| 7000242463..... | EASTPOINTE.....       | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 140                                                                   | 140           |                                          |                                  | 0                             |
| 7000239797..... | FLINT.....            | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 776                                                                   | 776           |                                          |                                  | 0                             |
| 7000237974..... | NILES.....            | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 157                                                                   | 157           |                                          |                                  | 0                             |
| 7000240637..... | MARQUETTE.....        | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 171                                                                   | 171           |                                          |                                  | 0                             |
| 7000242920..... | FOWLerville.....      | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 202                                                                   | 202           |                                          |                                  | 0                             |
| 7000244571..... | FLINT.....            | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 231                                                                   | 231           |                                          |                                  | 0                             |
| 7000237863..... | DAFTER.....           | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 187                                                                   | 187           |                                          |                                  | 0                             |
| 7000238398..... | CONSTANTINE.....      | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 223                                                                   | 223           |                                          |                                  | 0                             |
| 7000240727..... | ALANSON.....          | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 472                                                                   | 472           |                                          |                                  | 0                             |
| 7000240795..... | HOWELL.....           | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 269                                                                   | 269           |                                          |                                  | 0                             |
| 7000238418..... | OMER.....             | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 429                                                                   | 429           |                                          |                                  | 0                             |



**SCHEDULE B - PART 3**

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

| 1               | Location                |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-------------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                       | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                    | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000242557..... | ROMULUS.....            | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 3.....                                    |                                                           |                                         | 3.....                                 |                                             | 715.....                                                              | 715.....      |                                          |                                  | 0.....                        |
| 7000237402..... | MIDLAND.....            | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 5.....                                    |                                                           |                                         | 5.....                                 |                                             | 356.....                                                              | 356.....      |                                          |                                  | 0.....                        |
| 7000239381..... | SAINT CLAIR SHORES..... | MI..... |           | 10/23/2019..... |               |                                                                      |                                          | 5.....                                    |                                                           |                                         | 5.....                                 |                                             | 427.....                                                              | 427.....      |                                          |                                  | 0.....                        |
| 7000239387..... | COON RAPIDS.....        | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (26).....                                 |                                                           |                                         | (26).....                              |                                             | 1,559.....                                                            | 1,559.....    |                                          |                                  | 0.....                        |
| 7000243938..... | PEQUOT LAKES.....       | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (11).....                                 |                                                           |                                         | (11).....                              |                                             | 991.....                                                              | 991.....      |                                          |                                  | 0.....                        |
| 7000238461..... | LITTLE FALLS.....       | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (9).....                                  |                                                           |                                         | (9).....                               |                                             | 856.....                                                              | 856.....      |                                          |                                  | 0.....                        |
| 7000243007..... | PUPOSKY.....            | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (7).....                                  |                                                           |                                         | (7).....                               |                                             | 571.....                                                              | 571.....      |                                          |                                  | 0.....                        |
| 7000238105..... | LONSDALE.....           | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (6).....                                  |                                                           |                                         | (6).....                               |                                             | 2,977.....                                                            | 2,977.....    |                                          |                                  | 0.....                        |
| 7000242783..... | ISANTI.....             | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (6).....                                  |                                                           |                                         | (6).....                               |                                             | 1,727.....                                                            | 1,727.....    |                                          |                                  | 0.....                        |
| 7000238868..... | ALBERT LEA.....         | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (4).....                                  |                                                           |                                         | (4).....                               |                                             | 508.....                                                              | 508.....      |                                          |                                  | 0.....                        |
| 7000239598..... | PRINCETON.....          | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (3).....                                  |                                                           |                                         | (3).....                               |                                             | 770.....                                                              | 770.....      |                                          |                                  | 0.....                        |
| 7000237811..... | MEDFORD.....            | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (3).....                                  |                                                           |                                         | (3).....                               |                                             | 465.....                                                              | 465.....      |                                          |                                  | 0.....                        |
| 7000238302..... | CAMBRIDGE.....          | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (3).....                                  |                                                           |                                         | (3).....                               |                                             | 557.....                                                              | 557.....      |                                          |                                  | 0.....                        |
| 7000237765..... | SAINT CLOUD.....        | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (2).....                                  |                                                           |                                         | (2).....                               |                                             | 631.....                                                              | 631.....      |                                          |                                  | 0.....                        |
| 7000237414..... | MINNEAPOLIS.....        | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (1).....                                  |                                                           |                                         | (1).....                               |                                             | 357.....                                                              | 357.....      |                                          |                                  | 0.....                        |
| 7000237493..... | MINNEAPOLIS.....        | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (1).....                                  |                                                           |                                         | (1).....                               |                                             | 324.....                                                              | 324.....      |                                          |                                  | 0.....                        |
| 7000238292..... | LUVERNE.....            | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (1).....                                  |                                                           |                                         | (1).....                               |                                             | 587.....                                                              | 587.....      |                                          |                                  | 0.....                        |
| 7000242038..... | SAINT PAUL.....         | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (1).....                                  |                                                           |                                         | (1).....                               |                                             | 517.....                                                              | 517.....      |                                          |                                  | 0.....                        |
| 7000241141..... | ISANTI.....             | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (1).....                                  |                                                           |                                         | (1).....                               |                                             | 690.....                                                              | 690.....      |                                          |                                  | 0.....                        |
| 7000239521..... | ZIMMERMAN.....          | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (1).....                                  |                                                           |                                         | (1).....                               |                                             | 422.....                                                              | 422.....      |                                          |                                  | 0.....                        |
| 7000242892..... | WILLMAR.....            | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (1).....                                  |                                                           |                                         | (1).....                               |                                             | 681.....                                                              | 681.....      |                                          |                                  | 0.....                        |
| 7000242175..... | BROOKLYN PARK.....      | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (1).....                                  |                                                           |                                         | (1).....                               |                                             | 261.....                                                              | 261.....      |                                          |                                  | 0.....                        |
| 7000239753..... | ROSEAU.....             | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (0).....                                  |                                                           |                                         | (0).....                               |                                             | 232.....                                                              | 232.....      |                                          |                                  | 0.....                        |
| 7000238478..... | PENNOCK.....            | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (0).....                                  |                                                           |                                         | (0).....                               |                                             | 130.....                                                              | 130.....      |                                          |                                  | 0.....                        |
| 7000239886..... | ELBOW LAKE.....         | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (0).....                                  |                                                           |                                         | (0).....                               |                                             | 334.....                                                              | 334.....      |                                          |                                  | 0.....                        |
| 7000240982..... | SAINT PAUL.....         | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | (0).....                                  |                                                           |                                         | (0).....                               |                                             | 395.....                                                              | 395.....      |                                          |                                  | 0.....                        |
| 7000237558..... | ZIMMERMAN.....          | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 224.....                                                              | 224.....      |                                          |                                  | 0.....                        |
| 7000242934..... | WILLMAR.....            | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 73.....                                                               | 73.....       |                                          |                                  | 0.....                        |
| 7000242841..... | LE SUEUR.....           | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 149.....                                                              | 149.....      |                                          |                                  | 0.....                        |
| 7000242537..... | WYOMING.....            | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 654.....                                                              | 654.....      |                                          |                                  | 0.....                        |
| 7000243253..... | ST STEPHEN.....         | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 263.....                                                              | 263.....      |                                          |                                  | 0.....                        |
| 7000243275..... | PIPESTONE.....          | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 135.....                                                              | 135.....      |                                          |                                  | 0.....                        |
| 7000240303..... | MINNETONKA.....         | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 238.....                                                              | 238.....      |                                          |                                  | 0.....                        |
| 7000239792..... | GRAND RAPIDS.....       | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 286.....                                                              | 286.....      |                                          |                                  | 0.....                        |
| 7000239589..... | BRAINERD.....           | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 143.....                                                              | 143.....      |                                          |                                  | 0.....                        |
| 7000237665..... | NEW HOPE.....           | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 462.....                                                              | 462.....      |                                          |                                  | 0.....                        |
| 7000238357..... | CHASKA.....             | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 691.....                                                              | 691.....      |                                          |                                  | 0.....                        |
| 7000237593..... | LESTER PRAIRIE.....     | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 285.....                                                              | 285.....      |                                          |                                  | 0.....                        |
| 7000239047..... | COTTAGE GROVE.....      | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 555.....                                                              | 555.....      |                                          |                                  | 0.....                        |
| 7000244454..... | COTTAGE GROVE.....      | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 264.....                                                              | 264.....      |                                          |                                  | 0.....                        |
| 7000237630..... | ROBBINSDALE.....        | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 536.....                                                              | 536.....      |                                          |                                  | 0.....                        |
| 7000243239..... | ISANTI.....             | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 265.....                                                              | 265.....      |                                          |                                  | 0.....                        |
| 7000238336..... | ST PETER.....           | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 396.....                                                              | 396.....      |                                          |                                  | 0.....                        |

SCHEDULE B - PART 3

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

E06.43

| 1               | Location            |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000240266..... | PIERZ.....          | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 653                                                                   | 653           |                                          |                                  | 0                             |
| 7000240782..... | ELK RIVER.....      | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 613                                                                   | 613           |                                          |                                  | 0                             |
| 7000241676..... | EDEN PRAIRIE.....   | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 736                                                                   | 736           |                                          |                                  | 0                             |
| 7000239990..... | SHAFER.....         | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 505                                                                   | 505           |                                          |                                  | 0                             |
| 7000239685..... | ALEXANDRIA.....     | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 392                                                                   | 392           |                                          |                                  | 0                             |
| 7000240301..... | CAMBRIDGE.....      | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 732                                                                   | 732           |                                          |                                  | 0                             |
| 7000239432..... | NEW PRAGUE.....     | MN..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 880                                                                   | 880           |                                          |                                  | 0                             |
| 7000243397..... | CANTON.....         | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (19)                                      |                                                           |                                         | (19)                                   |                                             | 968                                                                   | 968           |                                          |                                  | 0                             |
| 7000240230..... | WRIGHT CITY.....    | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (15)                                      |                                                           |                                         | (15)                                   |                                             | 1,048                                                                 | 1,048         |                                          |                                  | 0                             |
| 7000238191..... | BOONVILLE.....      | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (15)                                      |                                                           |                                         | (15)                                   |                                             | 777                                                                   | 777           |                                          |                                  | 0                             |
| 7000239109..... | SAINT CHARLES.....  | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (13)                                      |                                                           |                                         | (13)                                   |                                             | 1,577                                                                 | 1,577         |                                          |                                  | 0                             |
| 7000242847..... | OZARK.....          | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 1,026                                                                 | 1,026         |                                          |                                  | 0                             |
| 7000240628..... | EXETER.....         | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 519                                                                   | 519           |                                          |                                  | 0                             |
| 7000239179..... | NEOSHO.....         | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 922                                                                   | 922           |                                          |                                  | 0                             |
| 7000242876..... | NEOSHO.....         | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 1,028                                                                 | 1,028         |                                          |                                  | 0                             |
| 7000241969..... | GRAIN VALLEY.....   | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 779                                                                   | 779           |                                          |                                  | 0                             |
| 7000237964..... | DEXTER.....         | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 588                                                                   | 588           |                                          |                                  | 0                             |
| 7000239181..... | PINEVILLE.....      | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 588                                                                   | 588           |                                          |                                  | 0                             |
| 7000242127..... | SAINT LOUIS.....    | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 244                                                                   | 244           |                                          |                                  | 0                             |
| 7000239184..... | SHELBYVILLE.....    | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 663                                                                   | 663           |                                          |                                  | 0                             |
| 7000242734..... | MARBLE HILL.....    | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 337                                                                   | 337           |                                          |                                  | 0                             |
| 7000237999..... | CLEVER.....         | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 466                                                                   | 466           |                                          |                                  | 0                             |
| 7000242833..... | HILLSBORO.....      | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 647                                                                   | 647           |                                          |                                  | 0                             |
| 7000244492..... | BLUE SPRINGS.....   | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 927                                                                   | 927           |                                          |                                  | 0                             |
| 7000238023..... | KEARNEY.....        | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 630                                                                   | 630           |                                          |                                  | 0                             |
| 7000243595..... | BUCKNER.....        | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 407                                                                   | 407           |                                          |                                  | 0                             |
| 7000243545..... | NIXA.....           | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 448                                                                   | 448           |                                          |                                  | 0                             |
| 7000238414..... | MONROE CITY.....    | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 222                                                                   | 222           |                                          |                                  | 0                             |
| 7000239205..... | CAMERON.....        | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 268                                                                   | 268           |                                          |                                  | 0                             |
| 7000238615..... | CENTRALIA.....      | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 436                                                                   | 436           |                                          |                                  | 0                             |
| 7000241599..... | ROLLA.....          | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 599                                                                   | 599           |                                          |                                  | 0                             |
| 7000240584..... | PALMYRA.....        | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 731                                                                   | 731           |                                          |                                  | 0                             |
| 7000239332..... | STARK CITY.....     | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 582                                                                   | 582           |                                          |                                  | 0                             |
| 7000241031..... | JOPLIN.....         | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 254                                                                   | 254           |                                          |                                  | 0                             |
| 7000240783..... | CLEVER.....         | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 341                                                                   | 341           |                                          |                                  | 0                             |
| 7000240054..... | WEBSTER GROVES..... | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 1,025                                                                 | 1,025         |                                          |                                  | 0                             |
| 7000243373..... | CHAFFEE.....        | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 352                                                                   | 352           |                                          |                                  | 0                             |
| 7000249074..... | EXETER.....         | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 271                                                                   | 271           |                                          |                                  | 0                             |
| 7000244320..... | SAINT LOUIS.....    | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 411                                                                   | 411           |                                          |                                  | 0                             |
| 7000238759..... | NEOSHO.....         | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 422                                                                   | 422           |                                          |                                  | 0                             |
| 7000244502..... | BRIDGETON.....      | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 783                                                                   | 783           |                                          |                                  | 0                             |
| 7000237405..... | SAINT ANN.....      | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 405                                                                   | 405           |                                          |                                  | 0                             |
| 7000240479..... | JOPLIN.....         | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 301                                                                   | 301           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

| 1               | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000239908..... | POPLAR BLUFF.....     | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....357                                                              | .....357      |                                          |                                  | .....0                        |
| 7000240450..... | NEOSHO.....           | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....234                                                              | .....234      |                                          |                                  | .....0                        |
| 7000237872..... | NEOSHO.....           | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....374                                                              | .....374      |                                          |                                  | .....0                        |
| 7000243289..... | LILBOURN.....         | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....302                                                              | .....302      |                                          |                                  | .....0                        |
| 7000242888..... | STELLA.....           | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....225                                                              | .....225      |                                          |                                  | .....0                        |
| 7000240713..... | SAINTE GENEVIEVE..... | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....278                                                              | .....278      |                                          |                                  | .....0                        |
| 7000243379..... | PUXICO.....           | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....129                                                              | .....129      |                                          |                                  | .....0                        |
| 7000237856..... | MONETT.....           | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....77                                                               | .....77       |                                          |                                  | .....0                        |
| 7000238930..... | PORTAGEVILLE.....     | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....217                                                              | .....217      |                                          |                                  | .....0                        |
| 7000244528..... | OZARK.....            | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....186                                                              | .....186      |                                          |                                  | .....0                        |
| 7000242021..... | FLORISSANT.....       | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....308                                                              | .....308      |                                          |                                  | .....0                        |
| 7000237539..... | KANSAS CITY.....      | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....334                                                              | .....334      |                                          |                                  | .....0                        |
| 7000243143..... | WALNUT GROVE.....     | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....507                                                              | .....507      |                                          |                                  | .....0                        |
| 7000243422..... | PECULIAR.....         | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....442                                                              | .....442      |                                          |                                  | .....0                        |
| 7000238657..... | MOUNTAIN VIEW.....    | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....115                                                              | .....115      |                                          |                                  | .....0                        |
| 7000238789..... | OWENSVILLE.....       | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....451                                                              | .....451      |                                          |                                  | .....0                        |
| 7000244146..... | SAINT LOUIS.....      | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....133                                                              | .....133      |                                          |                                  | .....0                        |
| 7000240789..... | CATAWISSA.....        | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....120                                                              | .....120      |                                          |                                  | .....0                        |
| 7000242458..... | JOPLIN.....           | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....152                                                              | .....152      |                                          |                                  | .....0                        |
| 7000238917..... | CLEVER.....           | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....147                                                              | .....147      |                                          |                                  | .....0                        |
| 7000243128..... | PLEASANT HILL.....    | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....166                                                              | .....166      |                                          |                                  | .....0                        |
| 7000241186..... | NEOSHO.....           | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....318                                                              | .....318      |                                          |                                  | .....0                        |
| 7000238245..... | HOUSE SPRINGS.....    | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....193                                                              | .....193      |                                          |                                  | .....0                        |
| 7000239618..... | PILOT GROVE.....      | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....158                                                              | .....158      |                                          |                                  | .....0                        |
| 7000239560..... | ORAN.....             | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....181                                                              | .....181      |                                          |                                  | .....0                        |
| 7000238853..... | LAWSON.....           | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....231                                                              | .....231      |                                          |                                  | .....0                        |
| 7000244400..... | ODESSA.....           | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....156                                                              | .....156      |                                          |                                  | .....0                        |
| 7000239086..... | SAINT CHARLES.....    | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....623                                                              | .....623      |                                          |                                  | .....0                        |
| 7000238284..... | SAVANNAH.....         | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....446                                                              | .....446      |                                          |                                  | .....0                        |
| 7000239745..... | CATAWISSA.....        | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....210                                                              | .....210      |                                          |                                  | .....0                        |
| 7000239446..... | FLORISSANT.....       | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....278                                                              | .....278      |                                          |                                  | .....0                        |
| 7000239538..... | POPLAR BLUFF.....     | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....448                                                              | .....448      |                                          |                                  | .....0                        |
| 7000249061..... | SIKESTON.....         | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....226                                                              | .....226      |                                          |                                  | .....0                        |
| 7000241076..... | BILLINGS.....         | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....255                                                              | .....255      |                                          |                                  | .....0                        |
| 7000239115..... | NEOSHO.....           | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....288                                                              | .....288      |                                          |                                  | .....0                        |
| 7000238269..... | HILLSBORO.....        | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....332                                                              | .....332      |                                          |                                  | .....0                        |
| 7000240712..... | HANNIBAL.....         | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....596                                                              | .....596      |                                          |                                  | .....0                        |
| 7000239957..... | DESOTO.....           | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....268                                                              | .....268      |                                          |                                  | .....0                        |
| 7000240513..... | DUENWEG.....          | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....431                                                              | .....431      |                                          |                                  | .....0                        |
| 7000239326..... | EXETER.....           | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....300                                                              | .....300      |                                          |                                  | .....0                        |
| 7000238952..... | CARTHAGE.....         | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....91                                                               | .....91       |                                          |                                  | .....0                        |
| 7000240743..... | LINN.....             | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....101                                                              | .....101      |                                          |                                  | .....0                        |

SCHEDULE B - PART 3

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

E06.45

| 1               | Location            |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000237525..... | SAINT LOUIS.....    | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 232                                                                   | 232           |                                          |                                  | 0                             |
| 7000237908..... | FESTUS.....         | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 116                                                                   | 116           |                                          |                                  | 0                             |
| 7000237944..... | SMITHVILLE.....     | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 513                                                                   | 513           |                                          |                                  | 0                             |
| 7000239264..... | BEAUFORT.....       | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,081                                                                 | 1,081         |                                          |                                  | 0                             |
| 7000237636..... | SAINT LOUIS.....    | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 361                                                                   | 361           |                                          |                                  | 0                             |
| 7000243099..... | JACKSON.....        | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 216                                                                   | 216           |                                          |                                  | 0                             |
| 7000244002..... | JEFFERSON CITY..... | MO..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 239                                                                   | 239           |                                          |                                  | 0                             |
| 7000238623..... | MAGEE.....          | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (36)                                      |                                                           |                                         | (36)                                   |                                             | 21,959                                                                | 21,959        |                                          |                                  | 0                             |
| 7000242318..... | RIGHTON.....        | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (14)                                      |                                                           |                                         | (14)                                   |                                             | 1,421                                                                 | 1,421         |                                          |                                  | 0                             |
| 7000243932..... | WALLS.....          | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 904                                                                   | 904           |                                          |                                  | 0                             |
| 7000243694..... | JACKSON.....        | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 690                                                                   | 690           |                                          |                                  | 0                             |
| 7000239814..... | BRANDON.....        | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 776                                                                   | 776           |                                          |                                  | 0                             |
| 7000239526..... | BRUCE.....          | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 774                                                                   | 774           |                                          |                                  | 0                             |
| 7000237869..... | COLUMBUS.....       | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 629                                                                   | 629           |                                          |                                  | 0                             |
| 7000237946..... | GULFPORT.....       | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 924                                                                   | 924           |                                          |                                  | 0                             |
| 7000238580..... | MCCOMB.....         | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 507                                                                   | 507           |                                          |                                  | 0                             |
| 7000243518..... | FLORA.....          | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 803                                                                   | 803           |                                          |                                  | 0                             |
| 7000238114..... | REDWOOD.....        | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 1,127                                                                 | 1,127         |                                          |                                  | 0                             |
| 7000238465..... | OXFORD.....         | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 490                                                                   | 490           |                                          |                                  | 0                             |
| 7000243513..... | SENATOBIA.....      | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 371                                                                   | 371           |                                          |                                  | 0                             |
| 7000239522..... | NATCHEZ.....        | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 860                                                                   | 860           |                                          |                                  | 0                             |
| 7000238469..... | HOLLY SPRINGS.....  | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 363                                                                   | 363           |                                          |                                  | 0                             |
| 7000238271..... | WALLS.....          | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 830                                                                   | 830           |                                          |                                  | 0                             |
| 7000238270..... | WALLS.....          | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 778                                                                   | 778           |                                          |                                  | 0                             |
| 7000243113..... | HORN LAKE.....      | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 450                                                                   | 450           |                                          |                                  | 0                             |
| 7000241866..... | HATTIESBURG.....    | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 678                                                                   | 678           |                                          |                                  | 0                             |
| 7000241810..... | HAZLEHURST.....     | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 453                                                                   | 453           |                                          |                                  | 0                             |
| 7000240468..... | CANTON.....         | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 453                                                                   | 453           |                                          |                                  | 0                             |
| 7000238416..... | LOUISVILLE.....     | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 283                                                                   | 283           |                                          |                                  | 0                             |
| 7000238390..... | NATCHEZ.....        | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 708                                                                   | 708           |                                          |                                  | 0                             |
| 7000238379..... | BALDWYN.....        | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 230                                                                   | 230           |                                          |                                  | 0                             |
| 7000242806..... | OCEAN SPRINGS.....  | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 461                                                                   | 461           |                                          |                                  | 0                             |
| 7000242824..... | STARKVILLE.....     | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 384                                                                   | 384           |                                          |                                  | 0                             |
| 7000238458..... | CORINTH.....        | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 235                                                                   | 235           |                                          |                                  | 0                             |
| 7000240517..... | SALTILLO.....       | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 717                                                                   | 717           |                                          |                                  | 0                             |
| 7000238449..... | CARTHAGE.....       | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 825                                                                   | 825           |                                          |                                  | 0                             |
| 7000238968..... | HORN LAKE.....      | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 393                                                                   | 393           |                                          |                                  | 0                             |
| 7000238377..... | COLUMBUS.....       | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 526                                                                   | 526           |                                          |                                  | 0                             |
| 7000238275..... | HERNANDO.....       | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 616                                                                   | 616           |                                          |                                  | 0                             |
| 7000237942..... | GULFPORT.....       | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 375                                                                   | 375           |                                          |                                  | 0                             |
| 7000243441..... | SENATOBIA.....      | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 411                                                                   | 411           |                                          |                                  | 0                             |
| 7000238663..... | MCCOMB.....         | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 391                                                                   | 391           |                                          |                                  | 0                             |
| 7000243053..... | BYRAM.....          | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 662                                                                   | 662           |                                          |                                  | 0                             |

**SCHEDULE B - PART 3**

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

E06.46

| 1               | Location          |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                 | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City              | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000242953..... | OLIVE BRANCH..... | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....756                                                              | .....756      |                                          |                                  | .....0                        |
| 7000240704..... | CALEDONIA.....    | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....393                                                              | .....393      |                                          |                                  | .....0                        |
| 7000237877..... | COLUMBUS.....     | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....420                                                              | .....420      |                                          |                                  | .....0                        |
| 7000238708..... | VICKSBURG.....    | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....203                                                              | .....203      |                                          |                                  | .....0                        |
| 7000238489..... | HATTIESBURG.....  | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....428                                                              | .....428      |                                          |                                  | .....0                        |
| 7000243444..... | GULFPORT.....     | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....749                                                              | .....749      |                                          |                                  | .....0                        |
| 7000240210..... | SOUTHAVEN.....    | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....442                                                              | .....442      |                                          |                                  | .....0                        |
| 7000240205..... | RIDGELAND.....    | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....420                                                              | .....420      |                                          |                                  | .....0                        |
| 7000239947..... | OLIVE BRANCH..... | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....737                                                              | .....737      |                                          |                                  | .....0                        |
| 7000240027..... | BRANDON.....      | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....651                                                              | .....651      |                                          |                                  | .....0                        |
| 7000239213..... | RICHLAND.....     | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....720                                                              | .....720      |                                          |                                  | .....0                        |
| 7000238899..... | MORTON.....       | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....278                                                              | .....278      |                                          |                                  | .....0                        |
| 7000242237..... | BILOXI.....       | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....639                                                              | .....639      |                                          |                                  | .....0                        |
| 7000240702..... | LOUISVILLE.....   | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....205                                                              | .....205      |                                          |                                  | .....0                        |
| 7000238667..... | VICKSBURG.....    | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....399                                                              | .....399      |                                          |                                  | .....0                        |
| 7000239642..... | THAXTON.....      | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....266                                                              | .....266      |                                          |                                  | .....0                        |
| 7000238960..... | MERIDIAN.....     | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....512                                                              | .....512      |                                          |                                  | .....0                        |
| 7000243198..... | BRANDON.....      | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....663                                                              | .....663      |                                          |                                  | .....0                        |
| 7000239819..... | LUCEDALE.....     | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....582                                                              | .....582      |                                          |                                  | .....0                        |
| 7000239315..... | COLUMBUS.....     | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....226                                                              | .....226      |                                          |                                  | .....0                        |
| 7000242674..... | DURANT.....       | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....264                                                              | .....264      |                                          |                                  | .....0                        |
| 7000241460..... | CLARKSDALE.....   | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....171                                                              | .....171      |                                          |                                  | .....0                        |
| 7000238445..... | HORN LAKE.....    | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....753                                                              | .....753      |                                          |                                  | .....0                        |
| 7000242394..... | WEST POINT.....   | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....208                                                              | .....208      |                                          |                                  | .....0                        |
| 7000242004..... | TUNICA.....       | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....214                                                              | .....214      |                                          |                                  | .....0                        |
| 7000243040..... | KOSCIUSKO.....    | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....376                                                              | .....376      |                                          |                                  | .....0                        |
| 7000243470..... | MCCOMB.....       | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....178                                                              | .....178      |                                          |                                  | .....0                        |
| 7000239342..... | ABERDEEN.....     | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....118                                                              | .....118      |                                          |                                  | .....0                        |
| 7000238382..... | PERKINSTON.....   | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....193                                                              | .....193      |                                          |                                  | .....0                        |
| 7000238466..... | NATCHEZ.....      | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....313                                                              | .....313      |                                          |                                  | .....0                        |
| 7000243026..... | SMITHVILLE.....   | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....68                                                               | .....68       |                                          |                                  | .....0                        |
| 7000238720..... | TYLERTOWN.....    | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....88                                                               | .....88       |                                          |                                  | .....0                        |
| 7000243064..... | CORINTH.....      | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....184                                                              | .....184      |                                          |                                  | .....0                        |
| 7000240300..... | SOUTHAVEN.....    | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....301                                                              | .....301      |                                          |                                  | .....0                        |
| 7000242320..... | BATESVILLE.....   | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....332                                                              | .....332      |                                          |                                  | .....0                        |
| 7000240756..... | GREENWOOD.....    | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....102                                                              | .....102      |                                          |                                  | .....0                        |
| 7000239244..... | EDWARD.....       | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....205                                                              | .....205      |                                          |                                  | .....0                        |
| 7000243148..... | TERRY.....        | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....536                                                              | .....536      |                                          |                                  | .....0                        |
| 7000241452..... | PETAL.....        | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....354                                                              | .....354      |                                          |                                  | .....0                        |
| 7000240660..... | SENATOBIA.....    | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....153                                                              | .....153      |                                          |                                  | .....0                        |
| 7000238922..... | BYRAM.....        | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....176                                                              | .....176      |                                          |                                  | .....0                        |
| 7000242154..... | JACKSON.....      | MS..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....114                                                              | .....114      |                                          |                                  | .....0                        |

SCHEDULE B - PART 3

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

| 1               | Location           |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|--------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                  | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City               | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000238199..... | MADISON.....       | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 353                                                                   | 353           |                                          |                                  | 0                             |
| 7000242709..... | PITTSBORO.....     | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 147                                                                   | 147           |                                          |                                  | 0                             |
| 7000243194..... | GUNTOWN.....       | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 189                                                                   | 189           |                                          |                                  | 0                             |
| 7000243257..... | OLIVE BRANCH.....  | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 439                                                                   | 439           |                                          |                                  | 0                             |
| 7000239666..... | BYRAM.....         | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 217                                                                   | 217           |                                          |                                  | 0                             |
| 7000240681..... | NESBIT.....        | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 209                                                                   | 209           |                                          |                                  | 0                             |
| 7000238250..... | VICKSBURG.....     | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 484                                                                   | 484           |                                          |                                  | 0                             |
| 7000240500..... | RICHTON.....       | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 167                                                                   | 167           |                                          |                                  | 0                             |
| 7000238071..... | PONTOTOC.....      | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 212                                                                   | 212           |                                          |                                  | 0                             |
| 7000239807..... | CANTON.....        | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 480                                                                   | 480           |                                          |                                  | 0                             |
| 7000238232..... | BOONEVILLE.....    | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 486                                                                   | 486           |                                          |                                  | 0                             |
| 7000238464..... | PEARL.....         | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 345                                                                   | 345           |                                          |                                  | 0                             |
| 7000239733..... | BROOKHAVEN.....    | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 275                                                                   | 275           |                                          |                                  | 0                             |
| 7000242331..... | JACKSON.....       | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 213                                                                   | 213           |                                          |                                  | 0                             |
| 7000240794..... | COLUMBUS.....      | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 355                                                                   | 355           |                                          |                                  | 0                             |
| 7000239749..... | GREENWOOD.....     | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 96                                                                    | 96            |                                          |                                  | 0                             |
| 7000237868..... | HERNANDO.....      | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 587                                                                   | 587           |                                          |                                  | 0                             |
| 7000249050..... | BRANDON.....       | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 332                                                                   | 332           |                                          |                                  | 0                             |
| 7000239864..... | BYRAM.....         | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 119                                                                   | 119           |                                          |                                  | 0                             |
| 7000239911..... | VANCELEAVE.....    | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 126                                                                   | 126           |                                          |                                  | 0                             |
| 7000243445..... | LAUREL.....        | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 270                                                                   | 270           |                                          |                                  | 0                             |
| 7000238274..... | CANTON.....        | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 180                                                                   | 180           |                                          |                                  | 0                             |
| 7000243533..... | NATCHEZ.....       | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 182                                                                   | 182           |                                          |                                  | 0                             |
| 7000249167..... | PURVIS.....        | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 217                                                                   | 217           |                                          |                                  | 0                             |
| 7000242807..... | NATCHEZ.....       | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 210                                                                   | 210           |                                          |                                  | 0                             |
| 7000239865..... | BYHALIA.....       | MS..... |           | 10/23/2019.   |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 386                                                                   | 386           |                                          |                                  | 0                             |
| 7000237865..... | HAMILTON.....      | MT..... |           | 10/23/2019.   |               |                                                                      |                                          | (17)                                      |                                                           |                                         | (17)                                   |                                             | 941                                                                   | 941           |                                          |                                  | 0                             |
| 7000249113..... | MISSOULA.....      | MT..... |           | 10/23/2019.   |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 593                                                                   | 593           |                                          |                                  | 0                             |
| 7000237711..... | BILLINGS.....      | MT..... |           | 10/23/2019.   |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 542                                                                   | 542           |                                          |                                  | 0                             |
| 7000237919..... | MISSOULA.....      | MT..... |           | 10/23/2019.   |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 688                                                                   | 688           |                                          |                                  | 0                             |
| 7000243104..... | LAKESIDE.....      | MT..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 395                                                                   | 395           |                                          |                                  | 0                             |
| 7000240770..... | KALISPELL.....     | MT..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 275                                                                   | 275           |                                          |                                  | 0                             |
| 7000240477..... | KALISPELL.....     | MT..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 393                                                                   | 393           |                                          |                                  | 0                             |
| 7000239806..... | LAUREL.....        | MT..... |           | 10/23/2019.   |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 393                                                                   | 393           |                                          |                                  | 0                             |
| 7000239863..... | SOUTHPORT.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (1,021)                                   |                                                           |                                         | (1,021)                                |                                             | 11,191                                                                | 11,191        |                                          |                                  | 0                             |
| 7000238604..... | WINTERVILLE.....   | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (122)                                     |                                                           |                                         | (122)                                  |                                             | 4,626                                                                 | 4,626         |                                          |                                  | 0                             |
| 7000240943..... | ROCKY MOUNT.....   | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (43)                                      |                                                           |                                         | (43)                                   |                                             | 3,798                                                                 | 3,798         |                                          |                                  | 0                             |
| 7000244004..... | CHARLOTTE.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (37)                                      |                                                           |                                         | (37)                                   |                                             | 2,104                                                                 | 2,104         |                                          |                                  | 0                             |
| 7000242492..... | GASTONIA.....      | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (18)                                      |                                                           |                                         | (18)                                   |                                             | 33,342                                                                | 33,342        |                                          |                                  | 0                             |
| 7000237713..... | RALEIGH.....       | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (14)                                      |                                                           |                                         | (14)                                   |                                             | 1,181                                                                 | 1,181         |                                          |                                  | 0                             |
| 7000241456..... | WINSTON SALEM..... | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (11)                                      |                                                           |                                         | (11)                                   |                                             | 1,781                                                                 | 1,781         |                                          |                                  | 0                             |
| 7000244486..... | ZEBULON.....       | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (11)                                      |                                                           |                                         | (11)                                   |                                             | 1,264                                                                 | 1,264         |                                          |                                  | 0                             |
| 7000244138..... | MATTHEWS.....      | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (10)                                      |                                                           |                                         | (10)                                   |                                             | 755                                                                   | 755           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.48

| 1               | Location            |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000239882..... | WILMINGTON.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.9)                                      |                                                           |                                         | (.9)                                   |                                             | 1,546                                                                 | 1,546         |                                          |                                  | 0                             |
| 7000239513..... | STATESVILLE.....    | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.9)                                      |                                                           |                                         | (.9)                                   |                                             | 1,230                                                                 | 1,230         |                                          |                                  | 0                             |
| 7000240455..... | MOCKSVILLE.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.9)                                      |                                                           |                                         | (.9)                                   |                                             | 898                                                                   | 898           |                                          |                                  | 0                             |
| 7000242424..... | OXFORD.....         | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.8)                                      |                                                           |                                         | (.8)                                   |                                             | 829                                                                   | 829           |                                          |                                  | 0                             |
| 7000237897..... | CONOVER.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.8)                                      |                                                           |                                         | (.8)                                   |                                             | 857                                                                   | 857           |                                          |                                  | 0                             |
| 7000241458..... | RAEFORD.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.8)                                      |                                                           |                                         | (.8)                                   |                                             | 762                                                                   | 762           |                                          |                                  | 0                             |
| 7000242368..... | DOBSON.....         | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.8)                                      |                                                           |                                         | (.8)                                   |                                             | 763                                                                   | 763           |                                          |                                  | 0                             |
| 7000242245..... | SHELBY.....         | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.7)                                      |                                                           |                                         | (.7)                                   |                                             | 1,383                                                                 | 1,383         |                                          |                                  | 0                             |
| 7000243946..... | WENDELL.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.7)                                      |                                                           |                                         | (.7)                                   |                                             | 1,029                                                                 | 1,029         |                                          |                                  | 0                             |
| 7000237366..... | DURHAM.....         | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.6)                                      |                                                           |                                         | (.6)                                   |                                             | 884                                                                   | 884           |                                          |                                  | 0                             |
| 7000238265..... | WAKE FOREST.....    | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.6)                                      |                                                           |                                         | (.6)                                   |                                             | 1,316                                                                 | 1,316         |                                          |                                  | 0                             |
| 7000237551..... | KING.....           | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.6)                                      |                                                           |                                         | (.6)                                   |                                             | 786                                                                   | 786           |                                          |                                  | 0                             |
| 7000238026..... | GASTONIA.....       | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.6)                                      |                                                           |                                         | (.6)                                   |                                             | 534                                                                   | 534           |                                          |                                  | 0                             |
| 7000240224..... | RICHLANDS.....      | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.6)                                      |                                                           |                                         | (.6)                                   |                                             | 806                                                                   | 806           |                                          |                                  | 0                             |
| 7000239059..... | RALEIGH.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.5)                                      |                                                           |                                         | (.5)                                   |                                             | 624                                                                   | 624           |                                          |                                  | 0                             |
| 7000239903..... | YOUNGSVILLE.....    | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | 648                                                                   | 648           |                                          |                                  | 0                             |
| 7000242961..... | VALE.....           | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | 525                                                                   | 525           |                                          |                                  | 0                             |
| 7000239346..... | KINGS MOUNTAIN..... | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | 312                                                                   | 312           |                                          |                                  | 0                             |
| 7000240625..... | PILOT MOUNTAIN..... | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | 607                                                                   | 607           |                                          |                                  | 0                             |
| 7000243721..... | CHARLOTTE.....      | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | 679                                                                   | 679           |                                          |                                  | 0                             |
| 7000237664..... | CHARLOTTE.....      | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 861                                                                   | 861           |                                          |                                  | 0                             |
| 7000249085..... | LELAND.....         | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 770                                                                   | 770           |                                          |                                  | 0                             |
| 7000244281..... | WINSTON SALEM.....  | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 692                                                                   | 692           |                                          |                                  | 0                             |
| 7000243880..... | YOUNGSVILLE.....    | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 530                                                                   | 530           |                                          |                                  | 0                             |
| 7000242333..... | STOKESDALE.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 626                                                                   | 626           |                                          |                                  | 0                             |
| 7000238555..... | HOPE MILLS.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 863                                                                   | 863           |                                          |                                  | 0                             |
| 7000241550..... | CHARLOTTE.....      | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 689                                                                   | 689           |                                          |                                  | 0                             |
| 7000242093..... | GASTONIA.....       | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 626                                                                   | 626           |                                          |                                  | 0                             |
| 7000239873..... | KINGS MOUNTAIN..... | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 795                                                                   | 795           |                                          |                                  | 0                             |
| 7000243699..... | WINSTON SALEM.....  | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 468                                                                   | 468           |                                          |                                  | 0                             |
| 7000242971..... | SILER CITY.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 593                                                                   | 593           |                                          |                                  | 0                             |
| 7000240913..... | ABERDEEN.....       | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 486                                                                   | 486           |                                          |                                  | 0                             |
| 7000240265..... | CAROLINA BEACH..... | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 820                                                                   | 820           |                                          |                                  | 0                             |
| 7000242444..... | HENDERSON.....      | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 361                                                                   | 361           |                                          |                                  | 0                             |
| 7000237899..... | SANFORD.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 688                                                                   | 688           |                                          |                                  | 0                             |
| 7000242839..... | WENDELL.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 502                                                                   | 502           |                                          |                                  | 0                             |
| 7000242601..... | GREENSBORO.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 1,363                                                                 | 1,363         |                                          |                                  | 0                             |
| 7000242822..... | NEWPORT.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 467                                                                   | 467           |                                          |                                  | 0                             |
| 7000240267..... | MAPLE HILL.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 437                                                                   | 437           |                                          |                                  | 0                             |
| 7000238393..... | WILSON.....         | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 228                                                                   | 228           |                                          |                                  | 0                             |
| 7000237782..... | FAYETTEVILLE.....   | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 208                                                                   | 208           |                                          |                                  | 0                             |
| 7000244335..... | FAYETTEVILLE.....   | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 846                                                                   | 846           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.49

| 1               | Location           |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|--------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                  | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City               | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000239029..... | DURHAM.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....441                                                              | .....441      |                                          |                                  | .....0                        |
| 7000244242..... | ROCKY MOUNT.....   | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....654                                                              | .....654      |                                          |                                  | .....0                        |
| 7000243449..... | FRANKLINVILLE..... | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....317                                                              | .....317      |                                          |                                  | .....0                        |
| 7000241126..... | CLAYTON.....       | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....1,038                                                            | .....1,038    |                                          |                                  | .....0                        |
| 7000239721..... | MAYSVILLE.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....744                                                              | .....744      |                                          |                                  | .....0                        |
| 7000243056..... | SPRUCE PINE.....   | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....419                                                              | .....419      |                                          |                                  | .....0                        |
| 7000238750..... | SHELBY.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....426                                                              | .....426      |                                          |                                  | .....0                        |
| 7000243918..... | RALEIGH.....       | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....383                                                              | .....383      |                                          |                                  | .....0                        |
| 7000238083..... | ASHEBORO.....      | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....510                                                              | .....510      |                                          |                                  | .....0                        |
| 7000241595..... | GREENSBORO.....    | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....853                                                              | .....853      |                                          |                                  | .....0                        |
| 7000249101..... | WILMINGTON.....    | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....859                                                              | .....859      |                                          |                                  | .....0                        |
| 7000240931..... | CHARLOTTE.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....425                                                              | .....425      |                                          |                                  | .....0                        |
| 7000242618..... | FAYETTEVILLE.....  | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....483                                                              | .....483      |                                          |                                  | .....0                        |
| 7000249043..... | ROCKY POINT.....   | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....464                                                              | .....464      |                                          |                                  | .....0                        |
| 7000239633..... | STEDMAN.....       | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....553                                                              | .....553      |                                          |                                  | .....0                        |
| 7000240900..... | CHARLOTTE.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....333                                                              | .....333      |                                          |                                  | .....0                        |
| 7000238002..... | SALISBURY.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....234                                                              | .....234      |                                          |                                  | .....0                        |
| 7000238253..... | ALBEMARLE.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....356                                                              | .....356      |                                          |                                  | .....0                        |
| 7000242682..... | FAYETTEVILLE.....  | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....628                                                              | .....628      |                                          |                                  | .....0                        |
| 7000238701..... | STANLEY.....       | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....295                                                              | .....295      |                                          |                                  | .....0                        |
| 7000242977..... | STONY POINT.....   | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....736                                                              | .....736      |                                          |                                  | .....0                        |
| 7000240309..... | GREENVILLE.....    | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....349                                                              | .....349      |                                          |                                  | .....0                        |
| 7000237530..... | DURHAM.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....349                                                              | .....349      |                                          |                                  | .....0                        |
| 7000243475..... | GREENVILLE.....    | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....511                                                              | .....511      |                                          |                                  | .....0                        |
| 7000242243..... | RALEIGH.....       | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....869                                                              | .....869      |                                          |                                  | .....0                        |
| 7000239408..... | JACKSONVILLE.....  | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....554                                                              | .....554      |                                          |                                  | .....0                        |
| 7000243569..... | OLD FORT.....      | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....377                                                              | .....377      |                                          |                                  | .....0                        |
| 7000243216..... | STATESVILLE.....   | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....275                                                              | .....275      |                                          |                                  | .....0                        |
| 7000244031..... | KANNAPOLIS.....    | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....240                                                              | .....240      |                                          |                                  | .....0                        |
| 7000242412..... | FAYETTEVILLE.....  | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....619                                                              | .....619      |                                          |                                  | .....0                        |
| 7000239517..... | SHELBY.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....279                                                              | .....279      |                                          |                                  | .....0                        |
| 7000238283..... | FAYETTEVILLE.....  | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....541                                                              | .....541      |                                          |                                  | .....0                        |
| 7000238095..... | LIBERTY.....       | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....437                                                              | .....437      |                                          |                                  | .....0                        |
| 7000242418..... | STEDMAN.....       | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....277                                                              | .....277      |                                          |                                  | .....0                        |
| 7000243700..... | WINSTON SALEM..... | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....270                                                              | .....270      |                                          |                                  | .....0                        |
| 7000242623..... | FAYETTEVILLE.....  | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....392                                                              | .....392      |                                          |                                  | .....0                        |
| 7000237471..... | RALEIGH.....       | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....477                                                              | .....477      |                                          |                                  | .....0                        |
| 7000240709..... | THOMASVILLE.....   | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....416                                                              | .....416      |                                          |                                  | .....0                        |
| 7000244358..... | SANFORD.....       | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....217                                                              | .....217      |                                          |                                  | .....0                        |
| 7000239559..... | MARION.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....539                                                              | .....539      |                                          |                                  | .....0                        |
| 7000240932..... | RALEIGH.....       | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....419                                                              | .....419      |                                          |                                  | .....0                        |
| 7000241806..... | CHARLOTTE.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....360                                                              | .....360      |                                          |                                  | .....0                        |
| 7000237562..... | SILER CITY.....    | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....769                                                              | .....769      |                                          |                                  | .....0                        |



SCHEDULE B - PART 3

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

E06.50

| 1               | Location            |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000241582..... | DURHAM.....         | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....293                                                              | .....293      |                                          |                                  | .....0                        |
| 7000240463..... | WALLACE.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....511                                                              | .....511      |                                          |                                  | .....0                        |
| 7000242992..... | ROCKINGHAM.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....574                                                              | .....574      |                                          |                                  | .....0                        |
| 7000243244..... | GASTONIA.....       | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....265                                                              | .....265      |                                          |                                  | .....0                        |
| 7000242609..... | CHARLOTTE.....      | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....214                                                              | .....214      |                                          |                                  | .....0                        |
| 7000240816..... | RALEIGH.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....729                                                              | .....729      |                                          |                                  | .....0                        |
| 7000243760..... | MOCKSVILLE.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....194                                                              | .....194      |                                          |                                  | .....0                        |
| 7000239893..... | WINTERVILLE.....    | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....424                                                              | .....424      |                                          |                                  | .....0                        |
| 7000242710..... | ASHEVILLE.....      | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....189                                                              | .....189      |                                          |                                  | .....0                        |
| 7000244025..... | RALEIGH.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....355                                                              | .....355      |                                          |                                  | .....0                        |
| 7000237338..... | FAYETTEVILLE.....   | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....269                                                              | .....269      |                                          |                                  | .....0                        |
| 7000240458..... | ROCKWELL.....       | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....453                                                              | .....453      |                                          |                                  | .....0                        |
| 7000241575..... | HIGH POINT.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....449                                                              | .....449      |                                          |                                  | .....0                        |
| 7000241444..... | AYDEN.....          | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....282                                                              | .....282      |                                          |                                  | .....0                        |
| 7000243333..... | HARMONY.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....190                                                              | .....190      |                                          |                                  | .....0                        |
| 7000237394..... | RAEFORD.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....1,411                                                            | .....1,411    |                                          |                                  | .....0                        |
| 7000243388..... | HAVELOCK.....       | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....710                                                              | .....710      |                                          |                                  | .....0                        |
| 7000239173..... | SHERRILLS FORD..... | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....808                                                              | .....808      |                                          |                                  | .....0                        |
| 7000243276..... | HICKORY.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....146                                                              | .....146      |                                          |                                  | .....0                        |
| 7000244336..... | FAYETTEVILLE.....   | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....549                                                              | .....549      |                                          |                                  | .....0                        |
| 7000242811..... | KNIGHTDALE.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....333                                                              | .....333      |                                          |                                  | .....0                        |
| 7000242729..... | HOPE MILLS.....     | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....219                                                              | .....219      |                                          |                                  | .....0                        |
| 7000238938..... | EDEN.....           | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....170                                                              | .....170      |                                          |                                  | .....0                        |
| 7000239233..... | LOCUST.....         | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....238                                                              | .....238      |                                          |                                  | .....0                        |
| 7000243221..... | VALE.....           | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....241                                                              | .....241      |                                          |                                  | .....0                        |
| 7000243931..... | STEDMAN.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....179                                                              | .....179      |                                          |                                  | .....0                        |
| 7000244275..... | RALEIGH.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....128                                                              | .....128      |                                          |                                  | .....0                        |
| 7000243719..... | WINSTON SALEM.....  | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....139                                                              | .....139      |                                          |                                  | .....0                        |
| 7000240931..... | CHARLOTTE.....      | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....163                                                              | .....163      |                                          |                                  | .....0                        |
| 7000243190..... | PINETOPS.....       | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....189                                                              | .....189      |                                          |                                  | .....0                        |
| 7000238057..... | FOREST CITY.....    | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....275                                                              | .....275      |                                          |                                  | .....0                        |
| 7000238022..... | DOVER.....          | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....281                                                              | .....281      |                                          |                                  | .....0                        |
| 7000237771..... | CHARLOTTE.....      | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....221                                                              | .....221      |                                          |                                  | .....0                        |
| 7000240924..... | YOUNGSVILLE.....    | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....413                                                              | .....413      |                                          |                                  | .....0                        |
| 7000242244..... | WINTERVILLE.....    | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....189                                                              | .....189      |                                          |                                  | .....0                        |
| 7000240292..... | FAYETTEVILLE.....   | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....261                                                              | .....261      |                                          |                                  | .....0                        |
| 7000238345..... | FAYETTEVILLE.....   | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....128                                                              | .....128      |                                          |                                  | .....0                        |
| 7000240288..... | KINSTON.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....154                                                              | .....154      |                                          |                                  | .....0                        |
| 7000240766..... | MCGRADY.....        | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....148                                                              | .....148      |                                          |                                  | .....0                        |
| 7000238081..... | NEWTON.....         | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....229                                                              | .....229      |                                          |                                  | .....0                        |
| 7000243668..... | WILSON.....         | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....158                                                              | .....158      |                                          |                                  | .....0                        |
| 7000243176..... | KINGS MOUNTAIN..... | NC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....204                                                              | .....204      |                                          |                                  | .....0                        |

SCHEDULE B - PART 3

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

| 1               | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000244725..... | RALEIGH.....          | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 142                                                                   | 142           |                                          |                                  | 0                             |
| 7000241865..... | HOLLY SPRINGS.....    | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 219                                                                   | 219           |                                          |                                  | 0                             |
| 7000237518..... | FAYETTEVILLE.....     | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 124                                                                   | 124           |                                          |                                  | 0                             |
| 7000243674..... | CAMERON.....          | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 580                                                                   | 580           |                                          |                                  | 0                             |
| 7000240931..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 181                                                                   | 181           |                                          |                                  | 0                             |
| 7000243539..... | NORTH WILKESBORO..... | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 163                                                                   | 163           |                                          |                                  | 0                             |
| 7000243466..... | NORTH WILKESBORO..... | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 244                                                                   | 244           |                                          |                                  | 0                             |
| 7000238982..... | BELMONT.....          | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 216                                                                   | 216           |                                          |                                  | 0                             |
| 7000242843..... | WEST END.....         | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 316                                                                   | 316           |                                          |                                  | 0                             |
| 7000243086..... | MURPHY.....           | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 139                                                                   | 139           |                                          |                                  | 0                             |
| 7000239348..... | WALNUT COVE.....      | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 256                                                                   | 256           |                                          |                                  | 0                             |
| 7000242528..... | KINSTON.....          | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 150                                                                   | 150           |                                          |                                  | 0                             |
| 7000241934..... | GRAHAM.....           | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 262                                                                   | 262           |                                          |                                  | 0                             |
| 7000241943..... | GARYSBURG.....        | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 117                                                                   | 117           |                                          |                                  | 0                             |
| 7000237521..... | RALEIGH.....          | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 252                                                                   | 252           |                                          |                                  | 0                             |
| 7000242373..... | ROXBORO.....          | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 199                                                                   | 199           |                                          |                                  | 0                             |
| 7000237988..... | DUNN.....             | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 347                                                                   | 347           |                                          |                                  | 0                             |
| 7000238809..... | MONROE.....           | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 279                                                                   | 279           |                                          |                                  | 0                             |
| 7000244236..... | KNIGHTDALE.....       | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 428                                                                   | 428           |                                          |                                  | 0                             |
| 7000239274..... | MT HOLLY.....         | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 856                                                                   | 856           |                                          |                                  | 0                             |
| 7000237445..... | RALEIGH.....          | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 412                                                                   | 412           |                                          |                                  | 0                             |
| 7000243826..... | HUNTERSVILLE.....     | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 150                                                                   | 150           |                                          |                                  | 0                             |
| 7000242454..... | HOPE MILLS.....       | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 327                                                                   | 327           |                                          |                                  | 0                             |
| 7000244313..... | GREENVILLE.....       | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 482                                                                   | 482           |                                          |                                  | 0                             |
| 7000243038..... | WENDELL.....          | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 522                                                                   | 522           |                                          |                                  | 0                             |
| 7000237418..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 206                                                                   | 206           |                                          |                                  | 0                             |
| 7000241858..... | WINSTON SALEM.....    | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 181                                                                   | 181           |                                          |                                  | 0                             |
| 7000243103..... | CLINTON.....          | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 238                                                                   | 238           |                                          |                                  | 0                             |
| 7000241806..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 177                                                                   | 177           |                                          |                                  | 0                             |
| 7000241635..... | KENLY.....            | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 209                                                                   | 209           |                                          |                                  | 0                             |
| 7000238317..... | HAMPSTEAD.....        | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 285                                                                   | 285           |                                          |                                  | 0                             |
| 7000237530..... | DURHAM.....           | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 669                                                                   | 669           |                                          |                                  | 0                             |
| 7000243746..... | VALE.....             | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 206                                                                   | 206           |                                          |                                  | 0                             |
| 7000238288..... | WILLOW SPRING.....    | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 520                                                                   | 520           |                                          |                                  | 0                             |
| 7000238090..... | SHELBY.....           | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 471                                                                   | 471           |                                          |                                  | 0                             |
| 7000240931..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 262                                                                   | 262           |                                          |                                  | 0                             |
| 7000242832..... | VALE.....             | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 221                                                                   | 221           |                                          |                                  | 0                             |
| 7000240956..... | LELAND.....           | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 445                                                                   | 445           |                                          |                                  | 0                             |
| 7000240400..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 367                                                                   | 367           |                                          |                                  | 0                             |
| 7000237991..... | LILLINGTON.....       | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 377                                                                   | 377           |                                          |                                  | 0                             |
| 7000242335..... | RAEFORD.....          | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 794                                                                   | 794           |                                          |                                  | 0                             |
| 7000240390..... | RICHLANDS.....        | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 287                                                                   | 287           |                                          |                                  | 0                             |
| 7000240577..... | MAIDEN.....           | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 240                                                                   | 240           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

| 1               | Location            |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000239881..... | STANLEY.....        | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 266.....                                                              | 266.....      |                                          |                                  | 0.....                        |
| 7000238944..... | RALEIGH.....        | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 578.....                                                              | 578.....      |                                          |                                  | 0.....                        |
| 7000241931..... | MC LEANSVILLE.....  | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 357.....                                                              | 357.....      |                                          |                                  | 0.....                        |
| 7000241118..... | WILMINGTON.....     | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 461.....                                                              | 461.....      |                                          |                                  | 0.....                        |
| 7000239987..... | SUGAR MOUNTAIN..... | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 592.....                                                              | 592.....      |                                          |                                  | 0.....                        |
| 7000244271..... | FAYETTEVILLE.....   | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 1,285.....                                                            | 1,285.....    |                                          |                                  | 0.....                        |
| 7000243096..... | OXFORD.....         | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 672.....                                                              | 672.....      |                                          |                                  | 0.....                        |
| 7000238593..... | WEST JEFFERSON..... | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 238.....                                                              | 238.....      |                                          |                                  | 0.....                        |
| 7000241842..... | DALLAS.....         | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 309.....                                                              | 309.....      |                                          |                                  | 0.....                        |
| 7000237682..... | CHARLOTTE.....      | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 418.....                                                              | 418.....      |                                          |                                  | 0.....                        |
| 7000241829..... | CHARLOTTE.....      | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 390.....                                                              | 390.....      |                                          |                                  | 0.....                        |
| 7000249062..... | PISGAH FOREST.....  | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 335.....                                                              | 335.....      |                                          |                                  | 0.....                        |
| 7000243200..... | RALIEGH.....        | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 644.....                                                              | 644.....      |                                          |                                  | 0.....                        |
| 7000239994..... | AYDEN.....          | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 409.....                                                              | 409.....      |                                          |                                  | 0.....                        |
| 7000237790..... | RURAL HALL.....     | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 766.....                                                              | 766.....      |                                          |                                  | 0.....                        |
| 7000242122..... | WILMINGTON.....     | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 498.....                                                              | 498.....      |                                          |                                  | 0.....                        |
| 7000238765..... | HAMPSTEAD.....      | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 427.....                                                              | 427.....      |                                          |                                  | 0.....                        |
| 7000237361..... | SALUDA.....         | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 307.....                                                              | 307.....      |                                          |                                  | 0.....                        |
| 7000237792..... | HAVELOCK.....       | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 553.....                                                              | 553.....      |                                          |                                  | 0.....                        |
| 7000242141..... | NEW BERN.....       | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 670.....                                                              | 670.....      |                                          |                                  | 0.....                        |
| 7000240931..... | CHARLOTTE.....      | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 513.....                                                              | 513.....      |                                          |                                  | 0.....                        |
| 7000238595..... | YOUNGSVILLE.....    | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 805.....                                                              | 805.....      |                                          |                                  | 0.....                        |
| 7000239692..... | WILMINGTON.....     | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 350.....                                                              | 350.....      |                                          |                                  | 0.....                        |
| 7000242965..... | ZEBULON.....        | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 402.....                                                              | 402.....      |                                          |                                  | 0.....                        |
| 7000244285..... | RALEIGH.....        | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 99.....                                                               | 99.....       |                                          |                                  | 0.....                        |
| 7000242249..... | CHARLOTTE.....      | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 364.....                                                              | 364.....      |                                          |                                  | 0.....                        |
| 7000240071..... | SNEADS FERRY.....   | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 824.....                                                              | 824.....      |                                          |                                  | 0.....                        |
| 7000243695..... | ASHEVILLE.....      | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 461.....                                                              | 461.....      |                                          |                                  | 0.....                        |
| 7000242817..... | JONESVILLE.....     | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 118.....                                                              | 118.....      |                                          |                                  | 0.....                        |
| 7000239891..... | WAXHAW.....         | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 404.....                                                              | 404.....      |                                          |                                  | 0.....                        |
| 7000238441..... | STATESVILLE.....    | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 491.....                                                              | 491.....      |                                          |                                  | 0.....                        |
| 7000241851..... | HUNTERSVILLE.....   | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 1,311.....                                                            | 1,311.....    |                                          |                                  | 0.....                        |
| 7000240227..... | SOUTHPORT.....      | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 1,162.....                                                            | 1,162.....    |                                          |                                  | 0.....                        |
| 7000237418..... | CHARLOTTE.....      | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 167.....                                                              | 167.....      |                                          |                                  | 0.....                        |
| 7000242049..... | SPRING HOPE.....    | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 142.....                                                              | 142.....      |                                          |                                  | 0.....                        |
| 7000241416..... | NASHVILLE.....      | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 299.....                                                              | 299.....      |                                          |                                  | 0.....                        |
| 7000239189..... | GREENVILLE.....     | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 180.....                                                              | 180.....      |                                          |                                  | 0.....                        |
| 7000237727..... | RALEIGH.....        | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 668.....                                                              | 668.....      |                                          |                                  | 0.....                        |
| 7000243318..... | ROCKY POINT.....    | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 240.....                                                              | 240.....      |                                          |                                  | 0.....                        |
| 7000239874..... | HOLLY SPRINGS.....  | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 1,084.....                                                            | 1,084.....    |                                          |                                  | 0.....                        |
| 7000242209..... | CHARLOTTE.....      | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 263.....                                                              | 263.....      |                                          |                                  | 0.....                        |
| 7000237918..... | WILMINGTON.....     | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 303.....                                                              | 303.....      |                                          |                                  | 0.....                        |

SCHEDULE B - PART 3

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

E06.53

| 1               | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000243457..... | PITTSBORO.....        | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 326                                                                   | 326           |                                          |                                  | 0                             |
| 7000241429..... | CHARLOTTE.....        | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 331                                                                   | 331           |                                          |                                  | 0                             |
| 7000242645..... | HAVELOCK.....         | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 358                                                                   | 358           |                                          |                                  | 0                             |
| 7000243773..... | MONROE.....           | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 390                                                                   | 390           |                                          |                                  | 0                             |
| 7000241921..... | INDIAN TRAIL.....     | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 589                                                                   | 589           |                                          |                                  | 0                             |
| 7000237922..... | CREEDMOOR.....        | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 442                                                                   | 442           |                                          |                                  | 0                             |
| 7000243312..... | WILMINGTON.....       | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 4                                         |                                                           |                                         | 4                                      |                                             | 509                                                                   | 509           |                                          |                                  | 0                             |
| 7000240053..... | HAMPSTEAD.....        | NC..... |           | 10/23/2019..... |               |                                                                      |                                          | 4                                         |                                                           |                                         | 4                                      |                                             | 1,602                                                                 | 1,602         |                                          |                                  | 0                             |
| 7000244382..... | OMAHA.....            | NE..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 414                                                                   | 414           |                                          |                                  | 0                             |
| 7000237914..... | SCOTTSBLUFF.....      | NE..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 187                                                                   | 187           |                                          |                                  | 0                             |
| 7000239511..... | SCOTTSBLUFF.....      | NE..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 169                                                                   | 169           |                                          |                                  | 0                             |
| 7000244656..... | OMAHA.....            | NE..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 144                                                                   | 144           |                                          |                                  | 0                             |
| 7000244495..... | OMAHA.....            | NE..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 220                                                                   | 220           |                                          |                                  | 0                             |
| 7000243630..... | OMAHA.....            | NE..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 206                                                                   | 206           |                                          |                                  | 0                             |
| 7000243468..... | GERING.....           | NE..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 284                                                                   | 284           |                                          |                                  | 0                             |
| 7000243633..... | BELLEVUE.....         | NE..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 288                                                                   | 288           |                                          |                                  | 0                             |
| 7000244121..... | OMAHA.....            | NE..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 193                                                                   | 193           |                                          |                                  | 0                             |
| 7000242215..... | HILLSBOROUGH.....     | NH..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 743                                                                   | 743           |                                          |                                  | 0                             |
| 7000241096..... | SWANZEY.....          | NH..... |           | 10/23/2019..... |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 645                                                                   | 645           |                                          |                                  | 0                             |
| 7000237915..... | ALTON BAY.....        | NH..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 959                                                                   | 959           |                                          |                                  | 0                             |
| 7000244391..... | CENTER BARNSTEAD..... | NH..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 380                                                                   | 380           |                                          |                                  | 0                             |
| 7000238984..... | LACONIA.....          | NH..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 357                                                                   | 357           |                                          |                                  | 0                             |
| 7000238807..... | MASON.....            | NH..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 538                                                                   | 538           |                                          |                                  | 0                             |
| 7000238613..... | NEWTON.....           | NH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 461                                                                   | 461           |                                          |                                  | 0                             |
| 7000244500..... | HUDSON.....           | NH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 67                                                                    | 67            |                                          |                                  | 0                             |
| 7000239601..... | HOPKINTON.....        | NH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 269                                                                   | 269           |                                          |                                  | 0                             |
| 7000238619..... | TEMPLE.....           | NH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 528                                                                   | 528           |                                          |                                  | 0                             |
| 7000244438..... | BOSCAWEN.....         | NH..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 553                                                                   | 553           |                                          |                                  | 0                             |
| 7000237657..... | SALEM.....            | NH..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 431                                                                   | 431           |                                          |                                  | 0                             |
| 7000239515..... | ALTON.....            | NH..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 347                                                                   | 347           |                                          |                                  | 0                             |
| 7000244598..... | SPRINGFIELD.....      | NH..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 795                                                                   | 795           |                                          |                                  | 0                             |
| 7000239455..... | MANCHESTER.....       | NH..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 293                                                                   | 293           |                                          |                                  | 0                             |
| 7000243854..... | UPPER DEERFIELD.....  | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (492)                                     |                                                           |                                         | (492)                                  |                                             | 38,205                                                                | 38,205        |                                          |                                  | 0                             |
| 7000242529..... | ROSELLE.....          | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (23)                                      |                                                           |                                         | (23)                                   |                                             | 3,335                                                                 | 3,335         |                                          |                                  | 0                             |
| 7000240095..... | NEPTUNE.....          | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (13)                                      |                                                           |                                         | (13)                                   |                                             | 1,503                                                                 | 1,503         |                                          |                                  | 0                             |
| 7000244213..... | COLONIA.....          | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (10)                                      |                                                           |                                         | (10)                                   |                                             | 1,968                                                                 | 1,968         |                                          |                                  | 0                             |
| 7000244352..... | JACKSON TOWNSHIP..... | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 1,499                                                                 | 1,499         |                                          |                                  | 0                             |
| 7000239413..... | NEWARK.....           | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 1,448                                                                 | 1,448         |                                          |                                  | 0                             |
| 7000244606..... | CARTERET.....         | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 1,312                                                                 | 1,312         |                                          |                                  | 0                             |
| 7000243894..... | ABSECON.....          | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 612                                                                   | 612           |                                          |                                  | 0                             |
| 7000237415..... | JERSEY CITY.....      | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 1,269                                                                 | 1,269         |                                          |                                  | 0                             |
| 7000240155..... | JERSEY CITY.....      | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 870                                                                   | 870           |                                          |                                  | 0                             |
| 7000241697..... | BELLEVILLE.....       | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 1,542                                                                 | 1,542         |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.54

| 1               | Location               |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|------------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                      | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000239419..... | WILLIAMSTOWN.....      | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | 900                                                                   | 900           |                                          |                                  | 0                             |
| 7000244509..... | RIVERSIDE.....         | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | 686                                                                   | 686           |                                          |                                  | 0                             |
| 7000239347..... | HOWELL.....            | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | 1,998                                                                 | 1,998         |                                          |                                  | 0                             |
| 7000241923..... | IRVINGTON.....         | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 1,321                                                                 | 1,321         |                                          |                                  | 0                             |
| 7000243905..... | ATLANTIC CITY.....     | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 518                                                                   | 518           |                                          |                                  | 0                             |
| 7000244626..... | WILLIAMSTOWN.....      | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 1,075                                                                 | 1,075         |                                          |                                  | 0                             |
| 7000237342..... | CAMDEN.....            | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 453                                                                   | 453           |                                          |                                  | 0                             |
| 7000239100..... | DOVER.....             | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 817                                                                   | 817           |                                          |                                  | 0                             |
| 7000244504..... | SOUTH RIVER.....       | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 545                                                                   | 545           |                                          |                                  | 0                             |
| 7000249174..... | PILESGROVE.....        | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 1,149                                                                 | 1,149         |                                          |                                  | 0                             |
| 7000241991..... | KEYPORT.....           | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 626                                                                   | 626           |                                          |                                  | 0                             |
| 7000241787..... | HASBROUCK HEIGHTS..... | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 2,566                                                                 | 2,566         |                                          |                                  | 0                             |
| 7000240076..... | PITMAN.....            | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 336                                                                   | 336           |                                          |                                  | 0                             |
| 7000241914..... | WINSLOW TOWNSHIP.....  | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 666                                                                   | 666           |                                          |                                  | 0                             |
| 7000243895..... | HAMILTON TOWNSHIP..... | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 288                                                                   | 288           |                                          |                                  | 0                             |
| 7000241603..... | UNION.....             | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 959                                                                   | 959           |                                          |                                  | 0                             |
| 7000242505..... | HAMILTON.....          | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 648                                                                   | 648           |                                          |                                  | 0                             |
| 7000249188..... | RED BANK.....          | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 1,614                                                                 | 1,614         |                                          |                                  | 0                             |
| 7000239414..... | FLORHAM PARK.....      | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | 715                                                                   | 715           |                                          |                                  | 0                             |
| 7000241398..... | UNION CITY.....        | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | 309                                                                   | 309           |                                          |                                  | 0                             |
| 7000244680..... | PATERSON.....          | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | 544                                                                   | 544           |                                          |                                  | 0                             |
| 7000242493..... | BURLINGTON.....        | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | 643                                                                   | 643           |                                          |                                  | 0                             |
| 7000241397..... | CAMDEN.....            | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | 130                                                                   | 130           |                                          |                                  | 0                             |
| 7000240797..... | GALLOWAY.....          | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | 300                                                                   | 300           |                                          |                                  | 0                             |
| 7000243588..... | GALLOWAY TWP.....      | NJ..... |           | 10/23/2019..... |               |                                                                      | 0                                        | 0                                         |                                                           | 0                                       | 0                                      |                                             | 160                                                                   | 160           |                                          |                                  | 0                             |
| 7000241399..... | GLASSBORO.....         | NJ..... |           | 10/23/2019..... |               |                                                                      | 0                                        | 0                                         |                                                           | 0                                       | 0                                      |                                             | 270                                                                   | 270           |                                          |                                  | 0                             |
| 7000241021..... | NORTH ARLINGTON.....   | NJ..... |           | 10/23/2019..... |               |                                                                      | 0                                        | 0                                         |                                                           | 0                                       | 0                                      |                                             | 583                                                                   | 583           |                                          |                                  | 0                             |
| 7000240251..... | MILLVILLE.....         | NJ..... |           | 10/23/2019..... |               |                                                                      | 0                                        | 0                                         |                                                           | 0                                       | 0                                      |                                             | 89                                                                    | 89            |                                          |                                  | 0                             |
| 7000240837..... | EGG HARBOR TWP.....    | NJ..... |           | 10/23/2019..... |               |                                                                      | 0                                        | 0                                         |                                                           | 0                                       | 0                                      |                                             | 560                                                                   | 560           |                                          |                                  | 0                             |
| 7000249160..... | WESTVILLE.....         | NJ..... |           | 10/23/2019..... |               |                                                                      | 0                                        | 0                                         |                                                           | 0                                       | 0                                      |                                             | 143                                                                   | 143           |                                          |                                  | 0                             |
| 7000238802..... | LANOKA HARBOR.....     | NJ..... |           | 10/23/2019..... |               |                                                                      | 0                                        | 0                                         |                                                           | 0                                       | 0                                      |                                             | 257                                                                   | 257           |                                          |                                  | 0                             |
| 7000240217..... | MATAWAN.....           | NJ..... |           | 10/23/2019..... |               |                                                                      | 0                                        | 0                                         |                                                           | 0                                       | 0                                      |                                             | 150                                                                   | 150           |                                          |                                  | 0                             |
| 7000238749..... | NEWTON.....            | NJ..... |           | 10/23/2019..... |               |                                                                      | 0                                        | 0                                         |                                                           | 0                                       | 0                                      |                                             | 611                                                                   | 611           |                                          |                                  | 0                             |
| 7000237609..... | TOMS RIVER.....        | NJ..... |           | 10/23/2019..... |               |                                                                      | 0                                        | 0                                         |                                                           | 0                                       | 0                                      |                                             | 422                                                                   | 422           |                                          |                                  | 0                             |
| 7000243914..... | PENNSAUKEN TWP.....    | NJ..... |           | 10/23/2019..... |               |                                                                      | 0                                        | 0                                         |                                                           | 0                                       | 0                                      |                                             | 132                                                                   | 132           |                                          |                                  | 0                             |
| 7000242095..... | BURLINGTON.....        | NJ..... |           | 10/23/2019..... |               |                                                                      | 0                                        | 0                                         |                                                           | 0                                       | 0                                      |                                             | 183                                                                   | 183           |                                          |                                  | 0                             |
| 7000249151..... | JERSEY CITY.....       | NJ..... |           | 10/23/2019..... |               |                                                                      | 0                                        | 0                                         |                                                           | 0                                       | 0                                      |                                             | 464                                                                   | 464           |                                          |                                  | 0                             |
| 7000240830..... | BUTLER.....            | NJ..... |           | 10/23/2019..... |               |                                                                      | 0                                        | 0                                         |                                                           | 0                                       | 0                                      |                                             | 190                                                                   | 190           |                                          |                                  | 0                             |
| 7000238366..... | PLEASANTVILLE.....     | NJ..... |           | 10/23/2019..... |               |                                                                      | 0                                        | 0                                         |                                                           | 0                                       | 0                                      |                                             | 330                                                                   | 330           |                                          |                                  | 0                             |
| 7000241993..... | SOUTH AMBOY.....       | NJ..... |           | 10/23/2019..... |               |                                                                      | 0                                        | 0                                         |                                                           | 0                                       | 0                                      |                                             | 460                                                                   | 460           |                                          |                                  | 0                             |
| 7000241907..... | BELLEVILLE.....        | NJ..... |           | 10/23/2019..... |               |                                                                      | 0                                        | 0                                         |                                                           | 0                                       | 0                                      |                                             | 699                                                                   | 699           |                                          |                                  | 0                             |
| 7000238539..... | BURLINGTON.....        | NJ..... |           | 10/23/2019..... |               |                                                                      | 0                                        | 0                                         |                                                           | 0                                       | 0                                      |                                             | 416                                                                   | 416           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.55

| 1               | Location                  |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                         | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                      | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000242354..... | DEPTFORD.....             | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 434                                                                   | 434           |                                          |                                  | 0                             |
| 7000244175..... | NEWARK.....               | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 311                                                                   | 311           |                                          |                                  | 0                             |
| 7000240397..... | WEST DEPTFORD.....        | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,048                                                                 | 1,048         |                                          |                                  | 0                             |
| 7000239614..... | BARNEGAT.....             | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 387                                                                   | 387           |                                          |                                  | 0                             |
| 7000243883..... | EAST ORANGE.....          | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 449                                                                   | 449           |                                          |                                  | 0                             |
| 7000240256..... | MEDFORD LAKES.....        | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 786                                                                   | 786           |                                          |                                  | 0                             |
| 7000243888..... | WEST ORANGE.....          | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 823                                                                   | 823           |                                          |                                  | 0                             |
| 7000240252..... | DOVER TWP.....            | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 918                                                                   | 918           |                                          |                                  | 0                             |
| 7000240203..... | WILLIAMSTOWN.....         | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 987                                                                   | 987           |                                          |                                  | 0                             |
| 7000242011..... | TRENTON.....              | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 757                                                                   | 757           |                                          |                                  | 0                             |
| 7000244718..... | RINGOES.....              | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 732                                                                   | 732           |                                          |                                  | 0                             |
| 7000244559..... | HAMMONTON.....            | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 512                                                                   | 512           |                                          |                                  | 0                             |
| 7000241898..... | JERSEY CITY.....          | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,313                                                                 | 1,313         |                                          |                                  | 0                             |
| 7000237758..... | CHERRY HILL TOWNSHIP..... | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 555                                                                   | 555           |                                          |                                  | 0                             |
| 7000241716..... | SUCCASUNNA.....           | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 728                                                                   | 728           |                                          |                                  | 0                             |
| 7000241703..... | PALMYRA.....              | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 797                                                                   | 797           |                                          |                                  | 0                             |
| 7000244613..... | CHATHAM.....              | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 808                                                                   | 808           |                                          |                                  | 0                             |
| 7000244724..... | BRICK.....                | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 1,321                                                                 | 1,321         |                                          |                                  | 0                             |
| 7000242461..... | WILLINGBORO.....          | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 252                                                                   | 252           |                                          |                                  | 0                             |
| 7000241791..... | TOTOWA.....               | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 1,236                                                                 | 1,236         |                                          |                                  | 0                             |
| 7000237417..... | DELRAN.....               | NJ..... |           | 10/23/2019..... |               |                                                                      |                                          | 35                                        |                                                           |                                         | 35                                     |                                             | 21,863                                                                | 21,863        |                                          |                                  | 0                             |
| 7000239121..... | BOSQUE.....               | NM..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 1,226                                                                 | 1,226         |                                          |                                  | 0                             |
| 7000239212..... | LAS VEGAS.....            | NM..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 483                                                                   | 483           |                                          |                                  | 0                             |
| 7000237770..... | RIO RANCHO.....           | NM..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 365                                                                   | 365           |                                          |                                  | 0                             |
| 7000237678..... | ALBUQUERQUE.....          | NM..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 409                                                                   | 409           |                                          |                                  | 0                             |
| 7000239182..... | RANCHOS DE TAOS.....      | NM..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 308                                                                   | 308           |                                          |                                  | 0                             |
| 7000242230..... | CLOVIS.....               | NM..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 982                                                                   | 982           |                                          |                                  | 0                             |
| 7000243534..... | LOVINGTON.....            | NM..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 237                                                                   | 237           |                                          |                                  | 0                             |
| 7000243010..... | LOS LUNAS.....            | NM..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 346                                                                   | 346           |                                          |                                  | 0                             |
| 7000244130..... | ALBUQUERQUE.....          | NM..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 342                                                                   | 342           |                                          |                                  | 0                             |
| 7000242478..... | ALBUQUERQUE.....          | NM..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 688                                                                   | 688           |                                          |                                  | 0                             |
| 7000242048..... | LAS CRUCES.....           | NM..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 749                                                                   | 749           |                                          |                                  | 0                             |
| 7000238391..... | LOVINGTON.....            | NM..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 98                                                                    | 98            |                                          |                                  | 0                             |
| 7000240145..... | LAS CRUCES.....           | NM..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 590                                                                   | 590           |                                          |                                  | 0                             |
| 7000239487..... | ALBUQUERQUE.....          | NM..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 559                                                                   | 559           |                                          |                                  | 0                             |
| 7000243664..... | RIO RANCHO.....           | NM..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 822                                                                   | 822           |                                          |                                  | 0                             |
| 7000249182..... | ALBUQUERQUE.....          | NM..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 744                                                                   | 744           |                                          |                                  | 0                             |
| 7000242149..... | BLOOMFIELD.....           | NM..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 151                                                                   | 151           |                                          |                                  | 0                             |
| 7000242432..... | SILVER SPRINGS.....       | NV..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 874                                                                   | 874           |                                          |                                  | 0                             |
| 7000243793..... | IMLAY.....                | NV..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 579                                                                   | 579           |                                          |                                  | 0                             |
| 7000242588..... | LAS VEGAS.....            | NV..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 1,410                                                                 | 1,410         |                                          |                                  | 0                             |
| 7000244604..... | DAYTON.....               | NV..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 776                                                                   | 776           |                                          |                                  | 0                             |
| 7000239026..... | HENDERSON.....            | NV..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 774                                                                   | 774           |                                          |                                  | 0                             |

**SCHEDULE B - PART 3**

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

| 1               | Location             |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                    | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                 | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000239045..... | LAS VEGAS.....       | NV..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....534                                                              | .....534      |                                          |                                  | .....0                        |
| 7000242440..... | LAS VEGAS.....       | NV..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....165                                                              | .....165      |                                          |                                  | .....0                        |
| 7000244554..... | NORTH LAS VEGAS..... | NV..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....111                                                              | .....111      |                                          |                                  | .....0                        |
| 7000241675..... | HENDERSON.....       | NV..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....812                                                              | .....812      |                                          |                                  | .....0                        |
| 7000239773..... | PAHRUMP.....         | NV..... |           | 10/23/2019..... |               |                                                                      |                                          | .....2                                    |                                                           |                                         | .....2                                 |                                             | .....338                                                              | .....338      |                                          |                                  | .....0                        |
| 7000244209..... | BRONX.....           | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(116)                                |                                                           |                                         | .....(116)                             |                                             | .....114,397                                                          | .....114,397  |                                          |                                  | .....0                        |
| 7000241392..... | FRANKFORT.....       | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(80)                                 |                                                           |                                         | .....(80)                              |                                             | .....13,769                                                           | .....13,769   |                                          |                                  | .....0                        |
| 7000242561..... | BROOKLYN.....        | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(35)                                 |                                                           |                                         | .....(35)                              |                                             | .....3,388                                                            | .....3,388    |                                          |                                  | .....0                        |
| 7000243632..... | QUEENS VILLAGE.....  | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(35)                                 |                                                           |                                         | .....(35)                              |                                             | .....2,982                                                            | .....2,982    |                                          |                                  | .....0                        |
| 7000237451..... | SCHENECTADY.....     | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(24)                                 |                                                           |                                         | .....(24)                              |                                             | .....1,890                                                            | .....1,890    |                                          |                                  | .....0                        |
| 7000242024..... | FISHKILL.....        | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(23)                                 |                                                           |                                         | .....(23)                              |                                             | .....2,733                                                            | .....2,733    |                                          |                                  | .....0                        |
| 7000241978..... | LYNBROOK.....        | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(18)                                 |                                                           |                                         | .....(18)                              |                                             | .....1,785                                                            | .....1,785    |                                          |                                  | .....0                        |
| 7000239024..... | SEAFORD.....         | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(16)                                 |                                                           |                                         | .....(16)                              |                                             | .....2,447                                                            | .....2,447    |                                          |                                  | .....0                        |
| 7000237631..... | MOHEGAN LAKE.....    | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(12)                                 |                                                           |                                         | .....(12)                              |                                             | .....1,393                                                            | .....1,393    |                                          |                                  | .....0                        |
| 7000240067..... | BROOKLYN.....        | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(10)                                 |                                                           |                                         | .....(10)                              |                                             | .....9,175                                                            | .....9,175    |                                          |                                  | .....0                        |
| 7000240826..... | BROOKLYN.....        | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(10)                                 |                                                           |                                         | .....(10)                              |                                             | .....1,545                                                            | .....1,545    |                                          |                                  | .....0                        |
| 7000239012..... | SILVER CREEK.....    | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(8)                                  |                                                           |                                         | .....(8)                               |                                             | .....772                                                              | .....772      |                                          |                                  | .....0                        |
| 7000244532..... | BROOKLYN.....        | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(7)                                  |                                                           |                                         | .....(7)                               |                                             | .....2,215                                                            | .....2,215    |                                          |                                  | .....0                        |
| 7000237701..... | BREWSTER.....        | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(7)                                  |                                                           |                                         | .....(7)                               |                                             | .....1,513                                                            | .....1,513    |                                          |                                  | .....0                        |
| 7000242542..... | BRONX.....           | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(5)                                  |                                                           |                                         | .....(5)                               |                                             | .....1,052                                                            | .....1,052    |                                          |                                  | .....0                        |
| 7000237472..... | SYRACUSE.....        | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(4)                                  |                                                           |                                         | .....(4)                               |                                             | .....497                                                              | .....497      |                                          |                                  | .....0                        |
| 7000239087..... | BROOKLYN.....        | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(4)                                  |                                                           |                                         | .....(4)                               |                                             | .....1,629                                                            | .....1,629    |                                          |                                  | .....0                        |
| 7000240199..... | BRONX.....           | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(4)                                  |                                                           |                                         | .....(4)                               |                                             | .....1,343                                                            | .....1,343    |                                          |                                  | .....0                        |
| 7000241428..... | BROOKLYN.....        | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....3,002                                                            | .....3,002    |                                          |                                  | .....0                        |
| 7000241781..... | CHILI.....           | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....501                                                              | .....501      |                                          |                                  | .....0                        |
| 7000241953..... | HOLLAND PATENT.....  | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....610                                                              | .....610      |                                          |                                  | .....0                        |
| 7000242033..... | BELLMORE.....        | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....1,174                                                            | .....1,174    |                                          |                                  | .....0                        |
| 7000239441..... | SAINT ALBANS.....    | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....1,852                                                            | .....1,852    |                                          |                                  | .....0                        |
| 7000240124..... | BRIDGEPORT.....      | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....459                                                              | .....459      |                                          |                                  | .....0                        |
| 7000241678..... | FAR ROCKAWAY.....    | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....1,056                                                            | .....1,056    |                                          |                                  | .....0                        |
| 7000242366..... | BOSTON.....          | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....505                                                              | .....505      |                                          |                                  | .....0                        |
| 7000239137..... | CUBA.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....271                                                              | .....271      |                                          |                                  | .....0                        |
| 7000242081..... | SAINT ALBANS.....    | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....1,405                                                            | .....1,405    |                                          |                                  | .....0                        |
| 7000243877..... | MALTA.....           | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....450                                                              | .....450      |                                          |                                  | .....0                        |
| 7000240843..... | OSSINING.....        | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....1,229                                                            | .....1,229    |                                          |                                  | .....0                        |
| 7000243714..... | TONAWANDA.....       | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....450                                                              | .....450      |                                          |                                  | .....0                        |
| 7000240286..... | BRONX.....           | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....960                                                              | .....960      |                                          |                                  | .....0                        |
| 7000238522..... | MOUNT MORRIS.....    | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....354                                                              | .....354      |                                          |                                  | .....0                        |
| 7000240151..... | YOUNGSTOWN.....      | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....990                                                              | .....990      |                                          |                                  | .....0                        |
| 7000240800..... | PULASKI.....         | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....442                                                              | .....442      |                                          |                                  | .....0                        |
| 7000249169..... | QUEENS VILLAGE.....  | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....1,409                                                            | .....1,409    |                                          |                                  | .....0                        |
| 7000240845..... | BROOKLYN.....        | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....854                                                              | .....854      |                                          |                                  | .....0                        |

SCHEDULE B - PART 3

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

E06.57

| 1               | Location                 |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|--------------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                        | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                     | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000239498..... | ROCHESTER.....           | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....405                                                              | .....405      |                                          |                                  | .....0                        |
| 7000241683..... | BRONX.....               | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....1,596                                                            | .....1,596    |                                          |                                  | .....0                        |
| 7000243578..... | WALLKILL.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....645                                                              | .....645      |                                          |                                  | .....0                        |
| 7000244709..... | PERU.....                | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....574                                                              | .....574      |                                          |                                  | .....0                        |
| 7000244622..... | AUBURN.....              | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....347                                                              | .....347      |                                          |                                  | .....0                        |
| 7000243899..... | MARYLAND.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....628                                                              | .....628      |                                          |                                  | .....0                        |
| 7000242527..... | BRONX.....               | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....589                                                              | .....589      |                                          |                                  | .....0                        |
| 7000243019..... | BATH.....                | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....291                                                              | .....291      |                                          |                                  | .....0                        |
| 7000239496..... | JAMESTOWN.....           | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....401                                                              | .....401      |                                          |                                  | .....0                        |
| 7000239495..... | SCOTIA.....              | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....500                                                              | .....500      |                                          |                                  | .....0                        |
| 7000238772..... | PALATINE BRIDGE.....     | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....201                                                              | .....201      |                                          |                                  | .....0                        |
| 7000241394..... | BROOKLYN.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....261                                                              | .....261      |                                          |                                  | .....0                        |
| 7000241917..... | LIVERPOOL.....           | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....356                                                              | .....356      |                                          |                                  | .....0                        |
| 7000238549..... | STEPHENTOWN.....         | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....296                                                              | .....296      |                                          |                                  | .....0                        |
| 7000243878..... | RENSSELAER.....          | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....200                                                              | .....200      |                                          |                                  | .....0                        |
| 7000237939..... | BATAVIA.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....122                                                              | .....122      |                                          |                                  | .....0                        |
| 7000243342..... | APALACHIN.....           | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....169                                                              | .....169      |                                          |                                  | .....0                        |
| 7000243624..... | MOUNT MARION.....        | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....269                                                              | .....269      |                                          |                                  | .....0                        |
| 7000237514..... | BUFFALO.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....138                                                              | .....138      |                                          |                                  | .....0                        |
| 7000240750..... | STEPHENTOWN.....         | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....102                                                              | .....102      |                                          |                                  | .....0                        |
| 7000243892..... | PLATTSBURGH.....         | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....214                                                              | .....214      |                                          |                                  | .....0                        |
| 7000243553..... | NEWFANE.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....139                                                              | .....139      |                                          |                                  | .....0                        |
| 7000241817..... | BROOKLYN.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....1,069                                                            | .....1,069    |                                          |                                  | .....0                        |
| 7000238787..... | LYONS.....               | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....140                                                              | .....140      |                                          |                                  | .....0                        |
| 7000239755..... | NEWFANE.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....158                                                              | .....158      |                                          |                                  | .....0                        |
| 7000244374..... | AUBURN.....              | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....127                                                              | .....127      |                                          |                                  | .....0                        |
| 7000238967..... | OAKFIELD.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....113                                                              | .....113      |                                          |                                  | .....0                        |
| 7000241393..... | FREEPORT.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....521                                                              | .....521      |                                          |                                  | .....0                        |
| 7000241344..... | SOUTH RICHMOND HILL..... | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....646                                                              | .....646      |                                          |                                  | .....0                        |
| 7000241439..... | CALEDONIA.....           | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....219                                                              | .....219      |                                          |                                  | .....0                        |
| 7000242559..... | SALT POINT.....          | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....587                                                              | .....587      |                                          |                                  | .....0                        |
| 7000239758..... | HIGHLAND.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....503                                                              | .....503      |                                          |                                  | .....0                        |
| 7000237428..... | SAINT ALBANS.....        | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....499                                                              | .....499      |                                          |                                  | .....0                        |
| 7000244370..... | ROCHESTER.....           | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....332                                                              | .....332      |                                          |                                  | .....0                        |
| 7000244634..... | SYRACUSE.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....186                                                              | .....186      |                                          |                                  | .....0                        |
| 7000240229..... | BINGHAMTON.....          | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....274                                                              | .....274      |                                          |                                  | .....0                        |
| 7000240818..... | MATTITUCK.....           | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....768                                                              | .....768      |                                          |                                  | .....0                        |
| 7000239494..... | JAMAICA.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....432                                                              | .....432      |                                          |                                  | .....0                        |
| 7000237837..... | OLEAN.....               | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....224                                                              | .....224      |                                          |                                  | .....0                        |
| 7000241696..... | TROY.....                | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....306                                                              | .....306      |                                          |                                  | .....0                        |
| 7000238373..... | JAMAICA.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....888                                                              | .....888      |                                          |                                  | .....0                        |
| 7000237654..... | HAMBURG.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....441                                                              | .....441      |                                          |                                  | .....0                        |
| 7000243291..... | SCOTTSVILLE.....         | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....274                                                              | .....274      |                                          |                                  | .....0                        |



SCHEDULE B - PART 3

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

E06.58

| 1               | Location               |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|------------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                      | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000239554..... | BROADALBIN.....        | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 253                                                                   | 253           |                                          |                                  | 0                             |
| 7000240352..... | BRONX.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,524                                                                 | 1,524         |                                          |                                  | 0                             |
| 7000237967..... | STAATSBURG.....        | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 392                                                                   | 392           |                                          |                                  | 0                             |
| 7000239493..... | HAMPTON BAYS.....      | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 676                                                                   | 676           |                                          |                                  | 0                             |
| 7000240838..... | LIVINGSTON MANOR.....  | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 461                                                                   | 461           |                                          |                                  | 0                             |
| 7000242077..... | BROOKLYN.....          | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 653                                                                   | 653           |                                          |                                  | 0                             |
| 7000240994..... | BRONX.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 981                                                                   | 981           |                                          |                                  | 0                             |
| 7000241425..... | CAMDEN.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 83                                                                    | 83            |                                          |                                  | 0                             |
| 7000239475..... | COPIAGUE.....          | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 328                                                                   | 328           |                                          |                                  | 0                             |
| 7000240139..... | MOUNT VERNON.....      | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,254                                                                 | 1,254         |                                          |                                  | 0                             |
| 7000237618..... | HEMPSTEAD.....         | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 832                                                                   | 832           |                                          |                                  | 0                             |
| 7000241883..... | LINDENHURST.....       | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 543                                                                   | 543           |                                          |                                  | 0                             |
| 7000240126..... | BRONX.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,795                                                                 | 1,795         |                                          |                                  | 0                             |
| 7000238374..... | NORTH BALDWIN.....     | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 766                                                                   | 766           |                                          |                                  | 0                             |
| 7000244674..... | BRONX.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,509                                                                 | 1,509         |                                          |                                  | 0                             |
| 7000241102..... | CHESTERTOWN.....       | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 118                                                                   | 118           |                                          |                                  | 0                             |
| 7000241401..... | BROOKLYN.....          | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 606                                                                   | 606           |                                          |                                  | 0                             |
| 7000240202..... | BRONX.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,218                                                                 | 1,218         |                                          |                                  | 0                             |
| 7000240338..... | BAY SHORE.....         | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,085                                                                 | 1,085         |                                          |                                  | 0                             |
| 7000242553..... | BROOKLYN.....          | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,235                                                                 | 1,235         |                                          |                                  | 0                             |
| 7000240845..... | BROOKLYN.....          | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,484                                                                 | 1,484         |                                          |                                  | 0                             |
| 7000240327..... | LYNBROOK.....          | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 529                                                                   | 529           |                                          |                                  | 0                             |
| 7000237411..... | BRONX.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 921                                                                   | 921           |                                          |                                  | 0                             |
| 7000242051..... | MOUNT SINAI.....       | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 199                                                                   | 199           |                                          |                                  | 0                             |
| 7000241888..... | SPRINGFIELD GARDE..... | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,047                                                                 | 1,047         |                                          |                                  | 0                             |
| 7000240116..... | BRONX.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 531                                                                   | 531           |                                          |                                  | 0                             |
| 7000239053..... | BRONX.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,306                                                                 | 1,306         |                                          |                                  | 0                             |
| 7000238833..... | CLAY.....              | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 161                                                                   | 161           |                                          |                                  | 0                             |
| 7000240841..... | QUEENS.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,103                                                                 | 1,103         |                                          |                                  | 0                             |
| 7000240833..... | BRONX.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 921                                                                   | 921           |                                          |                                  | 0                             |
| 7000241388..... | RICHMOND HILL.....     | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,608                                                                 | 1,608         |                                          |                                  | 0                             |
| 7000242059..... | BRONX.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,636                                                                 | 1,636         |                                          |                                  | 0                             |
| 7000240361..... | BROOKLYN.....          | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 816                                                                   | 816           |                                          |                                  | 0                             |
| 7000240176..... | BRONX.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,722                                                                 | 1,722         |                                          |                                  | 0                             |
| 7000240086..... | BROOKLYN.....          | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,412                                                                 | 1,412         |                                          |                                  | 0                             |
| 7000241902..... | BRONX.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 2,399                                                                 | 2,399         |                                          |                                  | 0                             |
| 7000240304..... | BRONX.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 712                                                                   | 712           |                                          |                                  | 0                             |
| 7000241782..... | BRONX.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,440                                                                 | 1,440         |                                          |                                  | 0                             |
| 7000242790..... | NORTH ROSE.....        | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 301                                                                   | 301           |                                          |                                  | 0                             |
| 7000242567..... | SALISBURY MILLS.....   | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,027                                                                 | 1,027         |                                          |                                  | 0                             |
| 7000238354..... | WATERTOWN.....         | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,095                                                                 | 1,095         |                                          |                                  | 0                             |
| 7000242044..... | ELMONT.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 830                                                                   | 830           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

| 1               | Location                 |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|--------------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                        | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                     | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000241707..... | STATEN ISLAND.....       | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 1,194                                                                 | 1,194         |                                          |                                  | 0                             |
| 7000242577..... | SAINT ALBANS.....        | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 715                                                                   | 715           |                                          |                                  | 0                             |
| 7000239385..... | SPRINGFIELD GARDENS..... | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 1,148                                                                 | 1,148         |                                          |                                  | 0                             |
| 7000239104..... | LYNBROOK.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 2,988                                                                 | 2,988         |                                          |                                  | 0                             |
| 7000242091..... | ROCKVILLE CENTRE.....    | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 2,479                                                                 | 2,479         |                                          |                                  | 0                             |
| 7000237388..... | BRONX.....               | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 1,618                                                                 | 1,618         |                                          |                                  | 0                             |
| 7000242572..... | BRONX.....               | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 1,301                                                                 | 1,301         |                                          |                                  | 0                             |
| 7000239494..... | JAMAICA.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 1,704                                                                 | 1,704         |                                          |                                  | 0                             |
| 7000239410..... | STATEN ISLAND.....       | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 965                                                                   | 965           |                                          |                                  | 0                             |
| 7000239016..... | JAMAICA.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 1,736                                                                 | 1,736         |                                          |                                  | 0                             |
| 7000241952..... | BROOKLYN.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 2,795                                                                 | 2,795         |                                          |                                  | 0                             |
| 7000242441..... | RICHMOND HILL.....       | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 1,826                                                                 | 1,826         |                                          |                                  | 0                             |
| 7000240834..... | BROOKLYN.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 1,312                                                                 | 1,312         |                                          |                                  | 0                             |
| 7000239051..... | BROOKLYN.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 1,433                                                                 | 1,433         |                                          |                                  | 0                             |
| 7000243912..... | WOODHAVEN.....           | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 2,219                                                                 | 2,219         |                                          |                                  | 0                             |
| 7000240142..... | JAMAICA.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 447                                                                   | 447           |                                          |                                  | 0                             |
| 7000240833..... | BRONX.....               | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 482                                                                   | 482           |                                          |                                  | 0                             |
| 7000237724..... | DELANSON.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 4                                         |                                                           |                                         | 4                                      |                                             | 1,829                                                                 | 1,829         |                                          |                                  | 0                             |
| 7000237413..... | QUEENS VILLAGE.....      | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 4                                         |                                                           |                                         | 4                                      |                                             | 581                                                                   | 581           |                                          |                                  | 0                             |
| 7000240328..... | BROOKLYN.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 5                                         |                                                           |                                         | 5                                      |                                             | 709                                                                   | 709           |                                          |                                  | 0                             |
| 7000244505..... | JAMAICA.....             | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 5                                         |                                                           |                                         | 5                                      |                                             | 3,608                                                                 | 3,608         |                                          |                                  | 0                             |
| 7000237708..... | BROOKLYN.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 8                                         |                                                           |                                         | 8                                      |                                             | 1,023                                                                 | 1,023         |                                          |                                  | 0                             |
| 7000242060..... | SOUTH OZONE PARK.....    | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 11                                        |                                                           |                                         | 11                                     |                                             | 1,534                                                                 | 1,534         |                                          |                                  | 0                             |
| 7000240805..... | BROOKLYN.....            | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 11                                        |                                                           |                                         | 11                                     |                                             | 1,700                                                                 | 1,700         |                                          |                                  | 0                             |
| 7000241895..... | CLARKSVILLE.....         | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 13                                        |                                                           |                                         | 13                                     |                                             | 1,354                                                                 | 1,354         |                                          |                                  | 0                             |
| 7000242547..... | LAKE GROVE.....          | NY..... |           | 10/23/2019..... |               |                                                                      |                                          | 15                                        |                                                           |                                         | 15                                     |                                             | 1,436                                                                 | 1,436         |                                          |                                  | 0                             |
| 7000238770..... | ROCKFORD.....            | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | (30)                                      |                                                           |                                         | (30)                                   |                                             | 1,236                                                                 | 1,236         |                                          |                                  | 0                             |
| 7000241735..... | CLEVELAND.....           | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | (19)                                      |                                                           |                                         | (19)                                   |                                             | 1,225                                                                 | 1,225         |                                          |                                  | 0                             |
| 7000241976..... | COLUMBUS.....            | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | (16)                                      |                                                           |                                         | (16)                                   |                                             | 883                                                                   | 883           |                                          |                                  | 0                             |
| 7000239835..... | MARYSVILLE.....          | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | (14)                                      |                                                           |                                         | (14)                                   |                                             | 1,562                                                                 | 1,562         |                                          |                                  | 0                             |
| 7000237848..... | BELLEFONTAINE.....       | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | (13)                                      |                                                           |                                         | (13)                                   |                                             | 833                                                                   | 833           |                                          |                                  | 0                             |
| 7000238100..... | CAMDEN.....              | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | (13)                                      |                                                           |                                         | (13)                                   |                                             | 1,186                                                                 | 1,186         |                                          |                                  | 0                             |
| 7000239001..... | RIVERSIDE.....           | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | (13)                                      |                                                           |                                         | (13)                                   |                                             | 798                                                                   | 798           |                                          |                                  | 0                             |
| 7000244360..... | CLEVELAND.....           | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | (10)                                      |                                                           |                                         | (10)                                   |                                             | 660                                                                   | 660           |                                          |                                  | 0                             |
| 7000238761..... | PERRY.....               | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | (10)                                      |                                                           |                                         | (10)                                   |                                             | 1,008                                                                 | 1,008         |                                          |                                  | 0                             |
| 7000237846..... | WEST ALEXANDRIA.....     | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 835                                                                   | 835           |                                          |                                  | 0                             |
| 7000242190..... | STRONGSVILLE.....        | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 630                                                                   | 630           |                                          |                                  | 0                             |
| 7000238620..... | ZANESVILLE.....          | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 653                                                                   | 653           |                                          |                                  | 0                             |
| 7000239943..... | MOUNT STERLING.....      | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 928                                                                   | 928           |                                          |                                  | 0                             |
| 7000239234..... | COLUMBIANA.....          | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 602                                                                   | 602           |                                          |                                  | 0                             |
| 7000244345..... | NEW LEBANON.....         | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 587                                                                   | 587           |                                          |                                  | 0                             |
| 7000241737..... | CAMPBELL.....            | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 682                                                                   | 682           |                                          |                                  | 0                             |
| 7000239936..... | JEFFERSON.....           | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 964                                                                   | 964           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.60

| 1               | Location              |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000237804..... | RUTLAND.....          | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.5)                                      |                                                           |                                         | (.5)                                   |                                             | 378                                                                   | 378           |                                          |                                  | 0                             |
| 7000244133..... | AKRON.....            | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.5)                                      |                                                           |                                         | (.5)                                   |                                             | 525                                                                   | 525           |                                          |                                  | 0                             |
| 7000249129..... | COLUMBUS.....         | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.5)                                      |                                                           |                                         | (.5)                                   |                                             | 975                                                                   | 975           |                                          |                                  | 0                             |
| 7000241474..... | ROSSFORD.....         | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.5)                                      |                                                           |                                         | (.5)                                   |                                             | 1,107                                                                 | 1,107         |                                          |                                  | 0                             |
| 7000242050..... | POLAND.....           | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | 532                                                                   | 532           |                                          |                                  | 0                             |
| 7000249128..... | COLUMBUS.....         | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 355                                                                   | 355           |                                          |                                  | 0                             |
| 7000244339..... | CAMDEN.....           | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 489                                                                   | 489           |                                          |                                  | 0                             |
| 7000239977..... | ORRVILLE.....         | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 648                                                                   | 648           |                                          |                                  | 0                             |
| 7000239484..... | NEWTON FALLS.....     | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 849                                                                   | 849           |                                          |                                  | 0                             |
| 7000249181..... | ALLIANCE.....         | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 522                                                                   | 522           |                                          |                                  | 0                             |
| 7000237799..... | MCGUFFEY.....         | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 246                                                                   | 246           |                                          |                                  | 0                             |
| 7000239337..... | WINTERSVILLE.....     | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 515                                                                   | 515           |                                          |                                  | 0                             |
| 7000239037..... | CANAL WINCHESTER..... | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 572                                                                   | 572           |                                          |                                  | 0                             |
| 7000242501..... | TRENTON.....          | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 637                                                                   | 637           |                                          |                                  | 0                             |
| 7000239231..... | STOUTSVILLE.....      | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 373                                                                   | 373           |                                          |                                  | 0                             |
| 7000238933..... | MILLERSPORT.....      | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 597                                                                   | 597           |                                          |                                  | 0                             |
| 7000241471..... | COLUMBUS.....         | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 342                                                                   | 342           |                                          |                                  | 0                             |
| 7000237786..... | NEW WATERFORD.....    | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 754                                                                   | 754           |                                          |                                  | 0                             |
| 7000241904..... | AKRON.....            | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 339                                                                   | 339           |                                          |                                  | 0                             |
| 7000239203..... | SIDNEY.....           | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 309                                                                   | 309           |                                          |                                  | 0                             |
| 7000238934..... | NEW CONCORD.....      | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 410                                                                   | 410           |                                          |                                  | 0                             |
| 7000238038..... | FAIRBORN.....         | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 480                                                                   | 480           |                                          |                                  | 0                             |
| 7000237719..... | SHAKER HEIGHTS.....   | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 2,169                                                                 | 2,169         |                                          |                                  | 0                             |
| 7000243517..... | MIDDLETON.....        | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 267                                                                   | 267           |                                          |                                  | 0                             |
| 7000242694..... | CANFIELD.....         | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 1,690                                                                 | 1,690         |                                          |                                  | 0                             |
| 7000237816..... | SIDNEY.....           | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 521                                                                   | 521           |                                          |                                  | 0                             |
| 7000237934..... | ARCANUM.....          | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 359                                                                   | 359           |                                          |                                  | 0                             |
| 7000239325..... | FREMONT.....          | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 487                                                                   | 487           |                                          |                                  | 0                             |
| 7000239257..... | MIDDLETOWN.....       | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 929                                                                   | 929           |                                          |                                  | 0                             |
| 7000241138..... | WEST LAFAYETTE.....   | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 624                                                                   | 624           |                                          |                                  | 0                             |
| 7000238225..... | LANCASTER.....        | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 503                                                                   | 503           |                                          |                                  | 0                             |
| 7000238190..... | COLUMBIANA.....       | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 413                                                                   | 413           |                                          |                                  | 0                             |
| 7000237898..... | DAYTON.....           | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 249                                                                   | 249           |                                          |                                  | 0                             |
| 7000244342..... | SPRINGBORO.....       | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 597                                                                   | 597           |                                          |                                  | 0                             |
| 7000249092..... | HILLSBORO.....        | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 271                                                                   | 271           |                                          |                                  | 0                             |
| 7000238047..... | SIDNEY.....           | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 325                                                                   | 325           |                                          |                                  | 0                             |
| 7000240307..... | BRUNSWICK.....        | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 383                                                                   | 383           |                                          |                                  | 0                             |
| 7000237828..... | CALDWELL.....         | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 374                                                                   | 374           |                                          |                                  | 0                             |
| 7000240583..... | LOUDONVILLE.....      | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 453                                                                   | 453           |                                          |                                  | 0                             |
| 7000242302..... | LIMA.....             | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 258                                                                   | 258           |                                          |                                  | 0                             |
| 7000238491..... | WAYNE.....            | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 343                                                                   | 343           |                                          |                                  | 0                             |
| 7000239960..... | SANDUSKY.....         | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | 401                                                                   | 401           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.61

| 1               | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000244123..... | PARMA.....            | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....513                                                              | .....513      |                                          |                                  | .....0                        |
| 7000240035..... | FRANKFORT.....        | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....325                                                              | .....325      |                                          |                                  | .....0                        |
| 7000241734..... | CLEVELAND.....        | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....336                                                              | .....336      |                                          |                                  | .....0                        |
| 7000237318..... | CINCINNATI.....       | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....375                                                              | .....375      |                                          |                                  | .....0                        |
| 7000239164..... | CAMBRIDGE.....        | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....160                                                              | .....160      |                                          |                                  | .....0                        |
| 7000240010..... | CELINA.....           | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....292                                                              | .....292      |                                          |                                  | .....0                        |
| 7000240760..... | EATON.....            | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....331                                                              | .....331      |                                          |                                  | .....0                        |
| 7000242028..... | EUCLID.....           | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....306                                                              | .....306      |                                          |                                  | .....0                        |
| 7000239876..... | VAN WERT.....         | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....312                                                              | .....312      |                                          |                                  | .....0                        |
| 7000240445..... | GALION.....           | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....156                                                              | .....156      |                                          |                                  | .....0                        |
| 7000239775..... | CORNING.....          | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....102                                                              | .....102      |                                          |                                  | .....0                        |
| 7000241044..... | BELLEFONTAINE.....    | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....183                                                              | .....183      |                                          |                                  | .....0                        |
| 7000242030..... | WILLIAMSBURG.....     | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....274                                                              | .....274      |                                          |                                  | .....0                        |
| 7000240117..... | BEDFORD.....          | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....251                                                              | .....251      |                                          |                                  | .....0                        |
| 7000239158..... | CAREY.....            | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....161                                                              | .....161      |                                          |                                  | .....0                        |
| 7000240448..... | SIDNEY.....           | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....120                                                              | .....120      |                                          |                                  | .....0                        |
| 7000243303..... | NEW MATAMORAS.....    | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....214                                                              | .....214      |                                          |                                  | .....0                        |
| 7000243570..... | BELLAIRE.....         | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....207                                                              | .....207      |                                          |                                  | .....0                        |
| 7000238397..... | SAINT MARYS.....      | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....226                                                              | .....226      |                                          |                                  | .....0                        |
| 7000241658..... | CINCINNATI.....       | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....392                                                              | .....392      |                                          |                                  | .....0                        |
| 7000243622..... | MENTOR.....           | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....478                                                              | .....478      |                                          |                                  | .....0                        |
| 7000239056..... | WHITEHALL.....        | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....126                                                              | .....126      |                                          |                                  | .....0                        |
| 7000237704..... | CINCINNATI.....       | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....141                                                              | .....141      |                                          |                                  | .....0                        |
| 7000237656..... | ORIENT.....           | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....228                                                              | .....228      |                                          |                                  | .....0                        |
| 7000241591..... | COLUMBUS.....         | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....45                                                               | .....45       |                                          |                                  | .....0                        |
| 7000240117..... | BEDFORD.....          | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....235                                                              | .....235      |                                          |                                  | .....0                        |
| 7000240078..... | ELYRIA.....           | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....145                                                              | .....145      |                                          |                                  | .....0                        |
| 7000238048..... | TIFFIN.....           | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....77                                                               | .....77       |                                          |                                  | .....0                        |
| 7000243315..... | LISBON.....           | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....141                                                              | .....141      |                                          |                                  | .....0                        |
| 7000238116..... | GERMANTOWN.....       | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....208                                                              | .....208      |                                          |                                  | .....0                        |
| 7000240334..... | STRONGSVILLE.....     | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....232                                                              | .....232      |                                          |                                  | .....0                        |
| 7000239688..... | BETHEL.....           | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....157                                                              | .....157      |                                          |                                  | .....0                        |
| 7000239507..... | MONROEVILLE.....      | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....149                                                              | .....149      |                                          |                                  | .....0                        |
| 7000244735..... | REYNOLDSBURG.....     | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....148                                                              | .....148      |                                          |                                  | .....0                        |
| 7000242823..... | MINGO JUNCTION.....   | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....74                                                               | .....74       |                                          |                                  | .....0                        |
| 7000237838..... | WEST LAFAYETTE.....   | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....301                                                              | .....301      |                                          |                                  | .....0                        |
| 7000242427..... | DAYTON.....           | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....98                                                               | .....98       |                                          |                                  | .....0                        |
| 7000240620..... | APPLE CREEK.....      | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....286                                                              | .....286      |                                          |                                  | .....0                        |
| 7000242146..... | FRANKLIN FURNACE..... | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....79                                                               | .....79       |                                          |                                  | .....0                        |
| 7000242676..... | CLEVELAND.....        | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....175                                                              | .....175      |                                          |                                  | .....0                        |
| 7000238767..... | BATAVIA.....          | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....397                                                              | .....397      |                                          |                                  | .....0                        |
| 7000242525..... | MC CLURE.....         | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....126                                                              | .....126      |                                          |                                  | .....0                        |
| 7000241950..... | TOLEDO.....           | OH..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....327                                                              | .....327      |                                          |                                  | .....0                        |

SCHEDULE B - PART 3

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

E06.62

| 1               | Location               |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|------------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                      | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                   | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000241738..... | MASSILLON.....         | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 634                                                                   | 634           |                                          |                                  | 0                             |
| 7000237866..... | MARTINS FERRY.....     | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 156                                                                   | 156           |                                          |                                  | 0                             |
| 7000238711..... | HARRISON.....          | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 149                                                                   | 149           |                                          |                                  | 0                             |
| 7000238331..... | BELLAIRE.....          | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 370                                                                   | 370           |                                          |                                  | 0                             |
| 7000242701..... | WEST JEFFERSON.....    | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 131                                                                   | 131           |                                          |                                  | 0                             |
| 7000238677..... | ATWATER.....           | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 250                                                                   | 250           |                                          |                                  | 0                             |
| 7000243030..... | MADISON.....           | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 203                                                                   | 203           |                                          |                                  | 0                             |
| 7000240484..... | SALINEVILLE.....       | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 133                                                                   | 133           |                                          |                                  | 0                             |
| 7000238751..... | HAMILTON.....          | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 688                                                                   | 688           |                                          |                                  | 0                             |
| 7000237620..... | COLUMBUS.....          | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 366                                                                   | 366           |                                          |                                  | 0                             |
| 7000238156..... | SHELBY.....            | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 130                                                                   | 130           |                                          |                                  | 0                             |
| 7000241708..... | COLUMBUS.....          | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 158                                                                   | 158           |                                          |                                  | 0                             |
| 7000241566..... | MOGADORE.....          | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 255                                                                   | 255           |                                          |                                  | 0                             |
| 7000238043..... | PATASKALA.....         | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 798                                                                   | 798           |                                          |                                  | 0                             |
| 7000237836..... | MT VERNON.....         | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 328                                                                   | 328           |                                          |                                  | 0                             |
| 7000240609..... | NEVADA.....            | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 259                                                                   | 259           |                                          |                                  | 0                             |
| 7000239473..... | GROVE CITY.....        | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 161                                                                   | 161           |                                          |                                  | 0                             |
| 7000238546..... | MOUNT STERLING.....    | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 286                                                                   | 286           |                                          |                                  | 0                             |
| 7000242962..... | BURGHILL.....          | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 150                                                                   | 150           |                                          |                                  | 0                             |
| 7000239901..... | URBANA.....            | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 132                                                                   | 132           |                                          |                                  | 0                             |
| 7000239256..... | DELTA.....             | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 301                                                                   | 301           |                                          |                                  | 0                             |
| 7000242505..... | HAMILTON.....          | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 171                                                                   | 171           |                                          |                                  | 0                             |
| 7000238378..... | NEW WATERFORD.....     | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 375                                                                   | 375           |                                          |                                  | 0                             |
| 7000244205..... | DAYTON.....            | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 322                                                                   | 322           |                                          |                                  | 0                             |
| 7000239073..... | ATTICA.....            | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 298                                                                   | 298           |                                          |                                  | 0                             |
| 7000239280..... | URBANA.....            | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 154                                                                   | 154           |                                          |                                  | 0                             |
| 7000237426..... | MAUMEE.....            | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 200                                                                   | 200           |                                          |                                  | 0                             |
| 7000237505..... | BEREA.....             | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 145                                                                   | 145           |                                          |                                  | 0                             |
| 7000240330..... | COLUMBUS.....          | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 170                                                                   | 170           |                                          |                                  | 0                             |
| 7000239674..... | HAMILTON.....          | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 200                                                                   | 200           |                                          |                                  | 0                             |
| 7000244738..... | COLUMBUS.....          | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 444                                                                   | 444           |                                          |                                  | 0                             |
| 7000239215..... | LISBON.....            | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 205                                                                   | 205           |                                          |                                  | 0                             |
| 7000238859..... | PORT CLINTON.....      | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 193                                                                   | 193           |                                          |                                  | 0                             |
| 7000237546..... | GROVE CITY.....        | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 685                                                                   | 685           |                                          |                                  | 0                             |
| 7000243081..... | DELPHOS.....           | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 323                                                                   | 323           |                                          |                                  | 0                             |
| 7000239075..... | AKRON.....             | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 320                                                                   | 320           |                                          |                                  | 0                             |
| 7000243293..... | JEFFERSON.....         | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 366                                                                   | 366           |                                          |                                  | 0                             |
| 7000243370..... | SAYBROOK TOWNSHIP..... | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 314                                                                   | 314           |                                          |                                  | 0                             |
| 7000243095..... | SALEM.....             | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 221                                                                   | 221           |                                          |                                  | 0                             |
| 7000239600..... | HUBBARD.....           | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 269                                                                   | 269           |                                          |                                  | 0                             |
| 7000239997..... | EATON.....             | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 390                                                                   | 390           |                                          |                                  | 0                             |
| 7000238552..... | AMANDA.....            | OH..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 488                                                                   | 488           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.63

| 1               | Location              |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000241614..... | LIMA.....             | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 441                                                                   | 441           |                                          |                                  | 0                             |
| 7000241656..... | HARROD.....           | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 458                                                                   | 458           |                                          |                                  | 0                             |
| 7000243939..... | COLUMBUS.....         | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 231                                                                   | 231           |                                          |                                  | 0                             |
| 7000244496..... | GENOA.....            | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 404                                                                   | 404           |                                          |                                  | 0                             |
| 7000239064..... | STRONGSVILLE.....     | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 459                                                                   | 459           |                                          |                                  | 0                             |
| 7000238893..... | DELPHOS.....          | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 667                                                                   | 667           |                                          |                                  | 0                             |
| 7000239078..... | NEW WATERFORD.....    | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 291                                                                   | 291           |                                          |                                  | 0                             |
| 7000239400..... | SOUTH POINT.....      | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 584                                                                   | 584           |                                          |                                  | 0                             |
| 7000242477..... | REYNOLDSBURG.....     | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 328                                                                   | 328           |                                          |                                  | 0                             |
| 7000244338..... | CENTERVILLE.....      | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 307                                                                   | 307           |                                          |                                  | 0                             |
| 7000242523..... | DELAWARE.....         | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 545                                                                   | 545           |                                          |                                  | 0                             |
| 7000239803..... | WEST LAFAYETTE.....   | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 503                                                                   | 503           |                                          |                                  | 0                             |
| 7000238436..... | GALLIPOLIS.....       | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 103                                                                   | 103           |                                          |                                  | 0                             |
| 7000238349..... | GROVE CITY.....       | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 99                                                                    | 99            |                                          |                                  | 0                             |
| 7000239003..... | HUBBARD.....          | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 116                                                                   | 116           |                                          |                                  | 0                             |
| 7000241724..... | CANAL WINCHESTER..... | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 790                                                                   | 790           |                                          |                                  | 0                             |
| 7000239576..... | LANCASTER.....        | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 225                                                                   | 225           |                                          |                                  | 0                             |
| 7000241563..... | CINCINNATI.....       | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 707                                                                   | 707           |                                          |                                  | 0                             |
| 7000242514..... | MAYFIELD HEIGHTS..... | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 878                                                                   | 878           |                                          |                                  | 0                             |
| 7000239262..... | BYESVILLE.....        | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 137                                                                   | 137           |                                          |                                  | 0                             |
| 7000242786..... | BYESVILLE.....        | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 153                                                                   | 153           |                                          |                                  | 0                             |
| 7000241736..... | LONDON.....           | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 202                                                                   | 202           |                                          |                                  | 0                             |
| 7000241063..... | CORTLAND.....         | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 211                                                                   | 211           |                                          |                                  | 0                             |
| 7000243923..... | CENTERVILLE.....      | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 867                                                                   | 867           |                                          |                                  | 0                             |
| 7000239398..... | SOUTH POINT.....      | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 205                                                                   | 205           |                                          |                                  | 0                             |
| 7000244740..... | DAYTON.....           | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 227                                                                   | 227           |                                          |                                  | 0                             |
| 7000242688..... | MONROE.....           | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 397                                                                   | 397           |                                          |                                  | 0                             |
| 7000237373..... | CANAL WINCHESTER..... | OH..... |           | 10/23/2019.   |               |                                                                      |                                          | 6                                         |                                                           |                                         | 6                                      |                                             | 1,270                                                                 | 1,270         |                                          |                                  | 0                             |
| 7000242273..... | DEL CITY.....         | OK..... |           | 10/23/2019.   |               |                                                                      |                                          | (29)                                      |                                                           |                                         | (29)                                   |                                             | 1,172                                                                 | 1,172         |                                          |                                  | 0                             |
| 7000240661..... | NEWCASTLE.....        | OK..... |           | 10/23/2019.   |               |                                                                      |                                          | (10)                                      |                                                           |                                         | (10)                                   |                                             | 896                                                                   | 896           |                                          |                                  | 0                             |
| 7000238208..... | GLENPOOL.....         | OK..... |           | 10/23/2019.   |               |                                                                      |                                          | (10)                                      |                                                           |                                         | (10)                                   |                                             | 846                                                                   | 846           |                                          |                                  | 0                             |
| 7000242854..... | BIXBY.....            | OK..... |           | 10/23/2019.   |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 637                                                                   | 637           |                                          |                                  | 0                             |
| 7000242615..... | EL RENO.....          | OK..... |           | 10/23/2019.   |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 338                                                                   | 338           |                                          |                                  | 0                             |
| 7000243140..... | OKMULGEE.....         | OK..... |           | 10/23/2019.   |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 1,305                                                                 | 1,305         |                                          |                                  | 0                             |
| 7000241751..... | OKLAHOMA CI.....      | OK..... |           | 10/23/2019.   |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 309                                                                   | 309           |                                          |                                  | 0                             |
| 7000238123..... | KINGFISHER.....       | OK..... |           | 10/23/2019.   |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 639                                                                   | 639           |                                          |                                  | 0                             |
| 7000238935..... | PRYOR.....            | OK..... |           | 10/23/2019.   |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 451                                                                   | 451           |                                          |                                  | 0                             |
| 7000244567..... | TULSA.....            | OK..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 647                                                                   | 647           |                                          |                                  | 0                             |
| 7000237962..... | MCALESTER.....        | OK..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 412                                                                   | 412           |                                          |                                  | 0                             |
| 7000240745..... | COWETA.....           | OK..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 331                                                                   | 331           |                                          |                                  | 0                             |
| 7000239579..... | MCALESTER.....        | OK..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 533                                                                   | 533           |                                          |                                  | 0                             |
| 7000240588..... | NEWKIRK.....          | OK..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 618                                                                   | 618           |                                          |                                  | 0                             |
| 7000241642..... | OKLAHOMA CITY.....    | OK..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 351                                                                   | 351           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.64

| 1               | Location           |        | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|--------------------|--------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                  | 3      |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City               | State  | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000239316..... | ALTUS.....         | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....372                                                              | .....372      | .....                                    | .....                            | .....0                        |
| 7000244450..... | GLENPOOL.....      | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....335                                                              | .....335      | .....                                    | .....                            | .....0                        |
| 7000239582..... | CHELSEA.....       | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....343                                                              | .....343      | .....                                    | .....                            | .....0                        |
| 7000239500..... | COLLINSVILLE.....  | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....384                                                              | .....384      | .....                                    | .....                            | .....0                        |
| 7000242805..... | ROLAND.....        | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....342                                                              | .....342      | .....                                    | .....                            | .....0                        |
| 7000238612..... | WAGONER.....       | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....214                                                              | .....214      | .....                                    | .....                            | .....0                        |
| 7000240545..... | MCCURTAIN.....     | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....367                                                              | .....367      | .....                                    | .....                            | .....0                        |
| 7000242227..... | MIDWEST CITY.....  | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....341                                                              | .....341      | .....                                    | .....                            | .....0                        |
| 7000243663..... | TULSA.....         | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....199                                                              | .....199      | .....                                    | .....                            | .....0                        |
| 7000242957..... | MCALESTER.....     | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....227                                                              | .....227      | .....                                    | .....                            | .....0                        |
| 7000242848..... | MARLOW.....        | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....103                                                              | .....103      | .....                                    | .....                            | .....0                        |
| 7000242012..... | OKLAHOMA CITY..... | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....352                                                              | .....352      | .....                                    | .....                            | .....0                        |
| 7000239525..... | COWETA.....        | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....280                                                              | .....280      | .....                                    | .....                            | .....0                        |
| 7000238752..... | MCALESTER.....     | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....220                                                              | .....220      | .....                                    | .....                            | .....0                        |
| 7000241821..... | EDMOND.....        | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....361                                                              | .....361      | .....                                    | .....                            | .....0                        |
| 7000238148..... | MCALESTER.....     | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....150                                                              | .....150      | .....                                    | .....                            | .....0                        |
| 7000238037..... | PARK HILL.....     | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....278                                                              | .....278      | .....                                    | .....                            | .....0                        |
| 7000238159..... | BROKEN ARROW.....  | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....342                                                              | .....342      | .....                                    | .....                            | .....0                        |
| 7000243334..... | ADAIR.....         | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....91                                                               | .....91       | .....                                    | .....                            | .....0                        |
| 7000243803..... | BROKEN ARROW.....  | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....156                                                              | .....156      | .....                                    | .....                            | .....0                        |
| 7000240188..... | MOORE.....         | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....309                                                              | .....309      | .....                                    | .....                            | .....0                        |
| 7000237576..... | TULSA.....         | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....138                                                              | .....138      | .....                                    | .....                            | .....0                        |
| 7000242616..... | OKLAHOMA CITY..... | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....126                                                              | .....126      | .....                                    | .....                            | .....0                        |
| 7000242152..... | OKLAHOMA CITY..... | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....246                                                              | .....246      | .....                                    | .....                            | .....0                        |
| 7000249058..... | BROKEN ARROW.....  | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....228                                                              | .....228      | .....                                    | .....                            | .....0                        |
| 7000241780..... | MUSTANG.....       | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....834                                                              | .....834      | .....                                    | .....                            | .....0                        |
| 7000244088..... | YUKON.....         | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....168                                                              | .....168      | .....                                    | .....                            | .....0                        |
| 7000242855..... | GLENPOOL.....      | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....243                                                              | .....243      | .....                                    | .....                            | .....0                        |
| 7000239613..... | CLAREMORE.....     | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....1                                   | .....                                     | .....                                                     | .....                                   | .....1                                 | .....                                       | .....415                                                              | .....415      | .....                                    | .....                            | .....0                        |
| 7000243348..... | OKMULGEE.....      | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....1                                   | .....                                     | .....                                                     | .....                                   | .....1                                 | .....                                       | .....65                                                               | .....65       | .....                                    | .....                            | .....0                        |
| 7000239171..... | PRYOR.....         | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....1                                   | .....                                     | .....                                                     | .....                                   | .....1                                 | .....                                       | .....462                                                              | .....462      | .....                                    | .....                            | .....0                        |
| 7000237481..... | MUSKOGEE.....      | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....1                                   | .....                                     | .....                                                     | .....                                   | .....1                                 | .....                                       | .....378                                                              | .....378      | .....                                    | .....                            | .....0                        |
| 7000240291..... | FLETCHER.....      | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....1                                   | .....                                     | .....                                                     | .....                                   | .....1                                 | .....                                       | .....509                                                              | .....509      | .....                                    | .....                            | .....0                        |
| 7000238028..... | VERDIGRIS.....     | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....1                                   | .....                                     | .....                                                     | .....                                   | .....1                                 | .....                                       | .....636                                                              | .....636      | .....                                    | .....                            | .....0                        |
| 7000237860..... | CHOUTEAU.....      | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....1                                   | .....                                     | .....                                                     | .....                                   | .....1                                 | .....                                       | .....1,110                                                            | .....1,110    | .....                                    | .....                            | .....0                        |
| 7000244713..... | OKLAHOMA CITY..... | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....1                                   | .....                                     | .....                                                     | .....                                   | .....1                                 | .....                                       | .....295                                                              | .....295      | .....                                    | .....                            | .....0                        |
| 7000240626..... | OWASSO.....        | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....1                                   | .....                                     | .....                                                     | .....                                   | .....1                                 | .....                                       | .....190                                                              | .....190      | .....                                    | .....                            | .....0                        |
| 7000244053..... | MOORE.....         | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....2                                   | .....                                     | .....                                                     | .....                                   | .....2                                 | .....                                       | .....236                                                              | .....236      | .....                                    | .....                            | .....0                        |
| 7000240438..... | ROLAND.....        | OK.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....2                                   | .....                                     | .....                                                     | .....                                   | .....2                                 | .....                                       | .....248                                                              | .....248      | .....                                    | .....                            | .....0                        |
| 7000241026..... | IRRIGON.....       | OR.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(13)                                 | .....                                                     | .....                                   | .....(13)                              | .....                                       | .....802                                                              | .....802      | .....                                    | .....                            | .....0                        |
| 7000244425..... | CORVALLIS.....     | OR.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(13)                                 | .....                                                     | .....                                   | .....(13)                              | .....                                       | .....1,175                                                            | .....1,175    | .....                                    | .....                            | .....0                        |
| 7000243119..... | ROGUE RIVER.....   | OR.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(11)                                 | .....                                                     | .....                                   | .....(11)                              | .....                                       | .....1,386                                                            | .....1,386    | .....                                    | .....                            | .....0                        |
| 7000243029..... | SANDY.....         | OR.... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(7)                                  | .....                                                     | .....                                   | .....(7)                               | .....                                       | .....986                                                              | .....986      | .....                                    | .....                            | .....0                        |

SCHEDULE B - PART 3

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

E06.65

| 1               | Location           |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|--------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                  | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City               | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000249038..... | SANDY.....         | OR..... |           | 10/23/2019..... |               |                                                                      |                                          | (6).....                                  |                                                           |                                         | (6).....                               |                                             | 1,205.....                                                            | 1,205.....    |                                          |                                  | 0.....                        |
| 7000242944..... | KLAMATH FALLS..... | OR..... |           | 10/23/2019..... |               |                                                                      |                                          | (3).....                                  |                                                           |                                         | (3).....                               |                                             | 790.....                                                              | 790.....      |                                          |                                  | 0.....                        |
| 7000242453..... | LEBANON.....       | OR..... |           | 10/23/2019..... |               |                                                                      |                                          | (2).....                                  |                                                           |                                         | (2).....                               |                                             | 631.....                                                              | 631.....      |                                          |                                  | 0.....                        |
| 7000243501..... | SCAPOOSE.....      | OR..... |           | 10/23/2019..... |               |                                                                      |                                          | (2).....                                  |                                                           |                                         | (2).....                               |                                             | 634.....                                                              | 634.....      |                                          |                                  | 0.....                        |
| 7000238766..... | IRRIGON.....       | OR..... |           | 10/23/2019..... |               |                                                                      |                                          | (1).....                                  |                                                           |                                         | (1).....                               |                                             | 524.....                                                              | 524.....      |                                          |                                  | 0.....                        |
| 7000238364..... | GRESHAM.....       | OR..... |           | 10/23/2019..... |               |                                                                      |                                          | (1).....                                  |                                                           |                                         | (1).....                               |                                             | 768.....                                                              | 768.....      |                                          |                                  | 0.....                        |
| 7000249066..... | WHITE CITY.....    | OR..... |           | 10/23/2019..... |               |                                                                      |                                          | (1).....                                  |                                                           |                                         | (1).....                               |                                             | 600.....                                                              | 600.....      |                                          |                                  | 0.....                        |
| 7000243665..... | KLAMATH FALLS..... | OR..... |           | 10/23/2019..... |               |                                                                      |                                          | (1).....                                  |                                                           |                                         | (1).....                               |                                             | 339.....                                                              | 339.....      |                                          |                                  | 0.....                        |
| 7000238618..... | UMATILLA.....      | OR..... |           | 10/23/2019..... |               |                                                                      |                                          | (1).....                                  |                                                           |                                         | (1).....                               |                                             | 626.....                                                              | 626.....      |                                          |                                  | 0.....                        |
| 7000239534..... | LA GRANDE.....     | OR..... |           | 10/23/2019..... |               |                                                                      |                                          | (1).....                                  |                                                           |                                         | (1).....                               |                                             | 342.....                                                              | 342.....      |                                          |                                  | 0.....                        |
| 7000239723..... | STANFIELD.....     | OR..... |           | 10/23/2019..... |               |                                                                      |                                          | (0).....                                  |                                                           |                                         | (0).....                               |                                             | 250.....                                                              | 250.....      |                                          |                                  | 0.....                        |
| 7000239952..... | GERVAIS.....       | OR..... |           | 10/23/2019..... |               |                                                                      |                                          | (0).....                                  |                                                           |                                         | (0).....                               |                                             | 409.....                                                              | 409.....      |                                          |                                  | 0.....                        |
| 7000239794..... | LEBANON.....       | OR..... |           | 10/23/2019..... |               |                                                                      | 0.....                                   |                                           |                                                           |                                         | 0.....                                 |                                             | 155.....                                                              | 155.....      |                                          |                                  | 0.....                        |
| 7000243661..... | GRESHAM.....       | OR..... |           | 10/23/2019..... |               |                                                                      | 0.....                                   |                                           |                                                           |                                         | 0.....                                 |                                             | 222.....                                                              | 222.....      |                                          |                                  | 0.....                        |
| 7000239663..... | SILVERTON.....     | OR..... |           | 10/23/2019..... |               |                                                                      | 1.....                                   |                                           |                                                           |                                         | 1.....                                 |                                             | 515.....                                                              | 515.....      |                                          |                                  | 0.....                        |
| 7000242780..... | LA PINE.....       | OR..... |           | 10/23/2019..... |               |                                                                      | 1.....                                   |                                           |                                                           |                                         | 1.....                                 |                                             | 111.....                                                              | 111.....      |                                          |                                  | 0.....                        |
| 7000240575..... | SCIO.....          | OR..... |           | 10/23/2019..... |               |                                                                      | 1.....                                   |                                           |                                                           |                                         | 1.....                                 |                                             | 894.....                                                              | 894.....      |                                          |                                  | 0.....                        |
| 7000240701..... | NEWBERG.....       | OR..... |           | 10/23/2019..... |               |                                                                      | 2.....                                   |                                           |                                                           |                                         | 2.....                                 |                                             | 253.....                                                              | 253.....      |                                          |                                  | 0.....                        |
| 7000243098..... | SHERWOOD.....      | OR..... |           | 10/23/2019..... |               |                                                                      | 2.....                                   |                                           |                                                           |                                         | 2.....                                 |                                             | 271.....                                                              | 271.....      |                                          |                                  | 0.....                        |
| 7000237580..... | MECHANICSBURG..... | PA..... |           | 10/23/2019..... |               |                                                                      | (125).....                               |                                           |                                                           |                                         | (125).....                             |                                             | 3,428.....                                                            | 3,428.....    |                                          |                                  | 0.....                        |
| 7000244474..... | MANHEIM.....       | PA..... |           | 10/23/2019..... |               |                                                                      | (45).....                                |                                           |                                                           |                                         | (45).....                              |                                             | 2,697.....                                                            | 2,697.....    |                                          |                                  | 0.....                        |
| 7000238128..... | MOUNT JOY.....     | PA..... |           | 10/23/2019..... |               |                                                                      | (45).....                                |                                           |                                                           |                                         | (45).....                              |                                             | 1,964.....                                                            | 1,964.....    |                                          |                                  | 0.....                        |
| 7000240738..... | YOE.....           | PA..... |           | 10/23/2019..... |               |                                                                      | (31).....                                |                                           |                                                           |                                         | (31).....                              |                                             | 1,555.....                                                            | 1,555.....    |                                          |                                  | 0.....                        |
| 7000237645..... | YORK.....          | PA..... |           | 10/23/2019..... |               |                                                                      | (25).....                                |                                           |                                                           |                                         | (25).....                              |                                             | 1,294.....                                                            | 1,294.....    |                                          |                                  | 0.....                        |
| 7000249067..... | FLEETWOOD.....     | PA..... |           | 10/23/2019..... |               |                                                                      | (16).....                                |                                           |                                                           |                                         | (16).....                              |                                             | 1,172.....                                                            | 1,172.....    |                                          |                                  | 0.....                        |
| 7000238920..... | NEW PARIS.....     | PA..... |           | 10/23/2019..... |               |                                                                      | (14).....                                |                                           |                                                           |                                         | (14).....                              |                                             | 1,372.....                                                            | 1,372.....    |                                          |                                  | 0.....                        |
| 7000238959..... | BLAIRSVILLE.....   | PA..... |           | 10/23/2019..... |               |                                                                      | (13).....                                |                                           |                                                           |                                         | (13).....                              |                                             | 724.....                                                              | 724.....      |                                          |                                  | 0.....                        |
| 7000242220..... | GETTYSBURG.....    | PA..... |           | 10/23/2019..... |               |                                                                      | (12).....                                |                                           |                                                           |                                         | (12).....                              |                                             | 969.....                                                              | 969.....      |                                          |                                  | 0.....                        |
| 7000244596..... | WHITEHALL.....     | PA..... |           | 10/23/2019..... |               |                                                                      | (12).....                                |                                           |                                                           |                                         | (12).....                              |                                             | 798.....                                                              | 798.....      |                                          |                                  | 0.....                        |
| 7000242067..... | READING.....       | PA..... |           | 10/23/2019..... |               |                                                                      | (12).....                                |                                           |                                                           |                                         | (12).....                              |                                             | 842.....                                                              | 842.....      |                                          |                                  | 0.....                        |
| 7000241490..... | RICHLAND.....      | PA..... |           | 10/23/2019..... |               |                                                                      | (11).....                                |                                           |                                                           |                                         | (11).....                              |                                             | 960.....                                                              | 960.....      |                                          |                                  | 0.....                        |
| 7000243625..... | EASTON.....        | PA..... |           | 10/23/2019..... |               |                                                                      | (11).....                                |                                           |                                                           |                                         | (11).....                              |                                             | 1,448.....                                                            | 1,448.....    |                                          |                                  | 0.....                        |
| 7000242954..... | GREENCASTLE.....   | PA..... |           | 10/23/2019..... |               |                                                                      | (10).....                                |                                           |                                                           |                                         | (10).....                              |                                             | 808.....                                                              | 808.....      |                                          |                                  | 0.....                        |
| 7000238078..... | WRIGHTSVILLE.....  | PA..... |           | 10/23/2019..... |               |                                                                      | (10).....                                |                                           |                                                           |                                         | (10).....                              |                                             | 1,044.....                                                            | 1,044.....    |                                          |                                  | 0.....                        |
| 7000237446..... | SCRANTON.....      | PA..... |           | 10/23/2019..... |               |                                                                      | (10).....                                |                                           |                                                           |                                         | (10).....                              |                                             | 786.....                                                              | 786.....      |                                          |                                  | 0.....                        |
| 7000243718..... | PILLOW.....        | PA..... |           | 10/23/2019..... |               |                                                                      | (7).....                                 |                                           |                                                           |                                         | (7).....                               |                                             | 883.....                                                              | 883.....      |                                          |                                  | 0.....                        |
| 7000244577..... | WEST CHESTER.....  | PA..... |           | 10/23/2019..... |               |                                                                      | (6).....                                 |                                           |                                                           |                                         | (6).....                               |                                             | 958.....                                                              | 958.....      |                                          |                                  | 0.....                        |
| 7000240413..... | NOTTINGHAM.....    | PA..... |           | 10/23/2019..... |               |                                                                      | (6).....                                 |                                           |                                                           |                                         | (6).....                               |                                             | 833.....                                                              | 833.....      |                                          |                                  | 0.....                        |
| 7000241709..... | LONG POND.....     | PA..... |           | 10/23/2019..... |               |                                                                      | (6).....                                 |                                           |                                                           |                                         | (6).....                               |                                             | 939.....                                                              | 939.....      |                                          |                                  | 0.....                        |
| 7000243879..... | BETHLEHEM.....     | PA..... |           | 10/23/2019..... |               |                                                                      | (5).....                                 |                                           |                                                           |                                         | (5).....                               |                                             | 1,237.....                                                            | 1,237.....    |                                          |                                  | 0.....                        |
| 7000237761..... | ERIE.....          | PA..... |           | 10/23/2019..... |               |                                                                      | (5).....                                 |                                           |                                                           |                                         | (5).....                               |                                             | 564.....                                                              | 564.....      |                                          |                                  | 0.....                        |
| 7000240631..... | MCDONALD.....      | PA..... |           | 10/23/2019..... |               |                                                                      | (5).....                                 |                                           |                                                           |                                         | (5).....                               |                                             | 691.....                                                              | 691.....      |                                          |                                  | 0.....                        |



SCHEDULE B - PART 3

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

E06.66

| 1               | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000241430..... | PHILADELPHIA.....     | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.5)                                      |                                                           |                                         | (.5)                                   |                                             | .549                                                                  | .549          |                                          |                                  | .0                            |
| 7000240538..... | WALNUTPORT.....       | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | .937                                                                  | .937          |                                          |                                  | .0                            |
| 7000249125..... | HOMESTEAD.....        | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 1,289                                                                 | 1,289         |                                          |                                  | .0                            |
| 7000244381..... | HARRISBURG.....       | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | .644                                                                  | .644          |                                          |                                  | .0                            |
| 7000242222..... | NEW OXFORD.....       | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | .654                                                                  | .654          |                                          |                                  | .0                            |
| 7000239826..... | MACUNGIE.....         | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | .839                                                                  | .839          |                                          |                                  | .0                            |
| 7000242491..... | MONROEVILLE.....      | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .259                                                                  | .259          |                                          |                                  | .0                            |
| 7000240331..... | GREENSBURG.....       | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .439                                                                  | .439          |                                          |                                  | .0                            |
| 7000242967..... | GETTYSBURG.....       | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .559                                                                  | .559          |                                          |                                  | .0                            |
| 7000239365..... | LEHMAN.....           | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .310                                                                  | .310          |                                          |                                  | .0                            |
| 7000239272..... | DUBOIS.....           | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .328                                                                  | .328          |                                          |                                  | .0                            |
| 7000237407..... | WHITEHALL.....        | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .478                                                                  | .478          |                                          |                                  | .0                            |
| 7000238322..... | MARIETTA.....         | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .923                                                                  | .923          |                                          |                                  | .0                            |
| 7000238651..... | EVERSON.....          | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .352                                                                  | .352          |                                          |                                  | .0                            |
| 7000238644..... | GLENVILLE.....        | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .329                                                                  | .329          |                                          |                                  | .0                            |
| 7000240393..... | PHILADELPHIA.....     | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .479                                                                  | .479          |                                          |                                  | .0                            |
| 7000238487..... | SCHUYLKILL HAVEN..... | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .221                                                                  | .221          |                                          |                                  | .0                            |
| 7000240643..... | MACUNGIE.....         | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .804                                                                  | .804          |                                          |                                  | .0                            |
| 7000243100..... | DOVER.....            | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .732                                                                  | .732          |                                          |                                  | .0                            |
| 7000244413..... | PORTAGE.....          | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .253                                                                  | .253          |                                          |                                  | .0                            |
| 7000241989..... | SOUTH PARK.....       | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .178                                                                  | .178          |                                          |                                  | .0                            |
| 7000244665..... | SHIPPENSBURG.....     | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .324                                                                  | .324          |                                          |                                  | .0                            |
| 7000243458..... | MYERSTOWN.....        | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .536                                                                  | .536          |                                          |                                  | .0                            |
| 7000243180..... | LAJOSE.....           | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .282                                                                  | .282          |                                          |                                  | .0                            |
| 7000238004..... | COALPORT.....         | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .284                                                                  | .284          |                                          |                                  | .0                            |
| 7000237998..... | CREEKSIDE.....        | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .274                                                                  | .274          |                                          |                                  | .0                            |
| 7000240153..... | CARNEGIE.....         | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .310                                                                  | .310          |                                          |                                  | .0                            |
| 7000240246..... | WARREN.....           | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .326                                                                  | .326          |                                          |                                  | .0                            |
| 7000238608..... | CURWENSVILLE.....     | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .384                                                                  | .384          |                                          |                                  | .0                            |
| 7000241437..... | DOYLESTOWN.....       | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .416                                                                  | .416          |                                          |                                  | .0                            |
| 7000243145..... | TYRONE.....           | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .169                                                                  | .169          |                                          |                                  | .0                            |
| 7000244351..... | PHILADELPHI.....      | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .231                                                                  | .231          |                                          |                                  | .0                            |
| 7000240272..... | PHILADELPHIA.....     | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .696                                                                  | .696          |                                          |                                  | .0                            |
| 7000240380..... | PITTSBURGH.....       | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | .431                                                                  | .431          |                                          |                                  | .0                            |
| 7000240039..... | WAYNESBURG.....       | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | .603                                                                  | .603          |                                          |                                  | .0                            |
| 7000242040..... | POTTSTOWN.....        | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | .459                                                                  | .459          |                                          |                                  | .0                            |
| 7000242759..... | ETTERS.....           | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | .355                                                                  | .355          |                                          |                                  | .0                            |
| 7000238753..... | CLAYSBURG.....        | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | .864                                                                  | .864          |                                          |                                  | .0                            |
| 7000240056..... | MECHANICSBURG.....    | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | 1,066                                                                 | 1,066         |                                          |                                  | .0                            |
| 7000238319..... | SNOW SHOE.....        | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | .419                                                                  | .419          |                                          |                                  | .0                            |
| 7000240495..... | LATROBE.....          | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | .348                                                                  | .348          |                                          |                                  | .0                            |
| 7000240705..... | POCONO SUMMIT.....    | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | .404                                                                  | .404          |                                          |                                  | .0                            |
| 7000239861..... | UNIONTOWN.....        | PA..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | .808                                                                  | .808          |                                          |                                  | .0                            |

SCHEDULE B - PART 3

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

E06.67

| 1               | Location                  |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                         | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                      | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000238625..... | SENECA.....               | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....357                                                              | .....357      |                                          |                                  | .....0                        |
| 7000244426..... | MARIETTA.....             | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....504                                                              | .....504      |                                          |                                  | .....0                        |
| 7000241956..... | VANDERGRIFT.....          | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....118                                                              | .....118      |                                          |                                  | .....0                        |
| 7000238876..... | CLIFFORD TOWNSHIP.....    | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....597                                                              | .....597      |                                          |                                  | .....0                        |
| 7000237330..... | PITTSBURGH.....           | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....188                                                              | .....188      |                                          |                                  | .....0                        |
| 7000242804..... | RURAL VALLEY.....         | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....91                                                               | .....91       |                                          |                                  | .....0                        |
| 7000244477..... | PHILADELPHIA.....         | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....195                                                              | .....195      |                                          |                                  | .....0                        |
| 7000241891..... | LYKENS.....               | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....366                                                              | .....366      |                                          |                                  | .....0                        |
| 7000244238..... | HARRISBURG.....           | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....69                                                               | .....69       |                                          |                                  | .....0                        |
| 7000237399..... | DUNMORE.....              | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....266                                                              | .....266      |                                          |                                  | .....0                        |
| 7000240310..... | YORK.....                 | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....304                                                              | .....304      |                                          |                                  | .....0                        |
| 7000238062..... | YOUNGWOOD.....            | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....111                                                              | .....111      |                                          |                                  | .....0                        |
| 7000241207..... | LONG POND.....            | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....114                                                              | .....114      |                                          |                                  | .....0                        |
| 7000238642..... | BUFFALO MILLS.....        | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....123                                                              | .....123      |                                          |                                  | .....0                        |
| 7000243879..... | BETHLEHEM.....            | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....110                                                              | .....110      |                                          |                                  | .....0                        |
| 7000239307..... | NEW PARIS.....            | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....112                                                              | .....112      |                                          |                                  | .....0                        |
| 7000240730..... | LATROBE.....              | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....110                                                              | .....110      |                                          |                                  | .....0                        |
| 7000237359..... | CITY OF PHILADELPHIA..... | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....373                                                              | .....373      |                                          |                                  | .....0                        |
| 7000240487..... | POTTSVILLE.....           | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....218                                                              | .....218      |                                          |                                  | .....0                        |
| 7000237529..... | PHILADELPHIA.....         | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....234                                                              | .....234      |                                          |                                  | .....0                        |
| 7000244511..... | ERIE.....                 | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....109                                                              | .....109      |                                          |                                  | .....0                        |
| 7000242057..... | PHILADELPHIA.....         | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....103                                                              | .....103      |                                          |                                  | .....0                        |
| 7000240595..... | CHAMBERSBURG.....         | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....199                                                              | .....199      |                                          |                                  | .....0                        |
| 7000244579..... | SCRANTON.....             | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....122                                                              | .....122      |                                          |                                  | .....0                        |
| 7000237480..... | CITY OF CHESTER.....      | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....201                                                              | .....201      |                                          |                                  | .....0                        |
| 7000237595..... | PHILADELPHIA.....         | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....299                                                              | .....299      |                                          |                                  | .....0                        |
| 7000244618..... | BROOKHAVEN.....           | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....265                                                              | .....265      |                                          |                                  | .....0                        |
| 7000243032..... | CARLISLE.....             | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....525                                                              | .....525      |                                          |                                  | .....0                        |
| 7000237928..... | LYKENS.....               | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....143                                                              | .....143      |                                          |                                  | .....0                        |
| 7000241432..... | READING.....              | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....150                                                              | .....150      |                                          |                                  | .....0                        |
| 7000244132..... | WINDSOR.....              | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....303                                                              | .....303      |                                          |                                  | .....0                        |
| 7000243345..... | NEW ENTERPRISE.....       | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....186                                                              | .....186      |                                          |                                  | .....0                        |
| 7000237675..... | ABINGTON.....             | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....665                                                              | .....665      |                                          |                                  | .....0                        |
| 7000243407..... | BUTLER.....               | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....194                                                              | .....194      |                                          |                                  | .....0                        |
| 7000239594..... | BIRDSBORO.....            | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....60                                                               | .....60       |                                          |                                  | .....0                        |
| 7000244707..... | TOBYHANNA.....            | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....198                                                              | .....198      |                                          |                                  | .....0                        |
| 7000240652..... | DOUGLASSVILLE.....        | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....225                                                              | .....225      |                                          |                                  | .....0                        |
| 7000242090..... | CHESTERBROOK.....         | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....246                                                              | .....246      |                                          |                                  | .....0                        |
| 7000244208..... | GRINDSTONE.....           | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....235                                                              | .....235      |                                          |                                  | .....0                        |
| 7000244296..... | BEAVER FALLS.....         | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....282                                                              | .....282      |                                          |                                  | .....0                        |
| 7000240146..... | SALFORD TWP.....          | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....232                                                              | .....232      |                                          |                                  | .....0                        |
| 7000237410..... | OAKDALE.....              | PA..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....472                                                              | .....472      |                                          |                                  | .....0                        |

SCHEDULE B - PART 3

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

E06.68

| 1               | Location              |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000242057..... | PHILADELPHIA.....     | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 70                                                                    | 70            |                                          |                                  | 0                             |
| 7000241381..... | READING.....          | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 303                                                                   | 303           |                                          |                                  | 0                             |
| 7000244746..... | UPPER DARBY.....      | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 103                                                                   | 103           |                                          |                                  | 0                             |
| 7000237439..... | TAYLOR.....           | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 235                                                                   | 235           |                                          |                                  | 0                             |
| 7000240790..... | MYERSTOWN.....        | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 308                                                                   | 308           |                                          |                                  | 0                             |
| 7000238231..... | SOMERSET.....         | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 210                                                                   | 210           |                                          |                                  | 0                             |
| 7000237693..... | READING.....          | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 402                                                                   | 402           |                                          |                                  | 0                             |
| 7000240392..... | MOSCOW.....           | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 208                                                                   | 208           |                                          |                                  | 0                             |
| 7000238779..... | STRASBURG.....        | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 244                                                                   | 244           |                                          |                                  | 0                             |
| 7000249176..... | BELLE VERNON.....     | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 260                                                                   | 260           |                                          |                                  | 0                             |
| 7000238740..... | ELLWOOD CITY.....     | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 135                                                                   | 135           |                                          |                                  | 0                             |
| 7000239102..... | ALLISON PARK.....     | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 394                                                                   | 394           |                                          |                                  | 0                             |
| 7000237958..... | HARLEYSVILLE.....     | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 421                                                                   | 421           |                                          |                                  | 0                             |
| 7000238924..... | QUAKERTOWN.....       | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 763                                                                   | 763           |                                          |                                  | 0                             |
| 7000244698..... | GLEN ROCK.....        | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 301                                                                   | 301           |                                          |                                  | 0                             |
| 7000240259..... | LANCASTER.....        | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 718                                                                   | 718           |                                          |                                  | 0                             |
| 7000239459..... | WHITEHALL.....        | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 96                                                                    | 96            |                                          |                                  | 0                             |
| 7000239832..... | DUNCANNON.....        | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 660                                                                   | 660           |                                          |                                  | 0                             |
| 7000239678..... | LOCK HAVEN.....       | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 114                                                                   | 114           |                                          |                                  | 0                             |
| 7000241609..... | PAXINOS.....          | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 463                                                                   | 463           |                                          |                                  | 0                             |
| 7000241913..... | PHILADELPHIA.....     | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 109                                                                   | 109           |                                          |                                  | 0                             |
| 7000239927..... | AIRVILLE.....         | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 665                                                                   | 665           |                                          |                                  | 0                             |
| 7000239845..... | NEWVILLE.....         | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 640                                                                   | 640           |                                          |                                  | 0                             |
| 7000241770..... | PITTSBURGH.....       | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 634                                                                   | 634           |                                          |                                  | 0                             |
| 7000241380..... | NORRISTOWN.....       | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 514                                                                   | 514           |                                          |                                  | 0                             |
| 7000242079..... | BARNESVILLE.....      | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 129                                                                   | 129           |                                          |                                  | 0                             |
| 7000242392..... | PHILADELPHIA.....     | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 535                                                                   | 535           |                                          |                                  | 0                             |
| 7000241705..... | HARLEYSVILLE.....     | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 438                                                                   | 438           |                                          |                                  | 0                             |
| 7000242105..... | LEVITTOWN.....        | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 782                                                                   | 782           |                                          |                                  | 0                             |
| 7000242062..... | PHILADELPHIA.....     | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 180                                                                   | 180           |                                          |                                  | 0                             |
| 7000240391..... | NORWOOD.....          | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 932                                                                   | 932           |                                          |                                  | 0                             |
| 7000240374..... | UPPER DARBY.....      | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,988                                                                 | 1,988         |                                          |                                  | 0                             |
| 7000243628..... | WEST MIDDLETOWN.....  | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 220                                                                   | 220           |                                          |                                  | 0                             |
| 7000243202..... | WAYNESBORO.....       | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 221                                                                   | 221           |                                          |                                  | 0                             |
| 7000241659..... | BETHLEHEM.....        | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 773                                                                   | 773           |                                          |                                  | 0                             |
| 7000239695..... | ROCHESTER.....        | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 278                                                                   | 278           |                                          |                                  | 0                             |
| 7000239090..... | KENNETT TOWNSHIP..... | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 316                                                                   | 316           |                                          |                                  | 0                             |
| 7000242080..... | SCRANTON.....         | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 290                                                                   | 290           |                                          |                                  | 0                             |
| 7000242468..... | LANSDALE.....         | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 359                                                                   | 359           |                                          |                                  | 0                             |
| 7000244453..... | HARRISBURG.....       | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 323                                                                   | 323           |                                          |                                  | 0                             |
| 7000243882..... | NORWOOD.....          | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 370                                                                   | 370           |                                          |                                  | 0                             |
| 7000241586..... | LITITZ.....           | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 396                                                                   | 396           |                                          |                                  | 0                             |
| 7000240273..... | PHILADELPHIA.....     | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 363                                                                   | 363           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.69

| 1               | Location              |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000240560..... | ROYERSFORD.....       | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 5                                         |                                                           |                                         | 5                                      |                                             | 736                                                                   | 736           |                                          |                                  | 0                             |
| 7000242355..... | PHILADELPHIA.....     | PA..... |           | 10/23/2019..  |               |                                                                      |                                          | 9                                         |                                                           |                                         | 9                                      |                                             | 96                                                                    | 96            |                                          |                                  | 0                             |
| 7000244590..... | SMITHFIELD.....       | RI..... |           | 10/23/2019..  |               |                                                                      |                                          | (21)                                      |                                                           |                                         | (21)                                   |                                             | 1,449                                                                 | 1,449         |                                          |                                  | 0                             |
| 7000241718..... | WOONSOCKET.....       | RI..... |           | 10/23/2019..  |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 869                                                                   | 869           |                                          |                                  | 0                             |
| 7000239544..... | BURRILLVILLE.....     | RI..... |           | 10/23/2019..  |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 1,007                                                                 | 1,007         |                                          |                                  | 0                             |
| 7000242214..... | PAWTUCKET.....        | RI..... |           | 10/23/2019..  |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 1,001                                                                 | 1,001         |                                          |                                  | 0                             |
| 7000238674..... | WESTERLY.....         | RI..... |           | 10/23/2019..  |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 1,052                                                                 | 1,052         |                                          |                                  | 0                             |
| 7000244619..... | WARWICK.....          | RI..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 607                                                                   | 607           |                                          |                                  | 0                             |
| 7000240096..... | PAWTUCKET.....        | RI..... |           | 10/23/2019..  |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 768                                                                   | 768           |                                          |                                  | 0                             |
| 7000244103..... | NORTH PROVIDENCE..... | RI..... |           | 10/23/2019..  |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 276                                                                   | 276           |                                          |                                  | 0                             |
| 7000241607..... | JOHNSTON.....         | RI..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 311                                                                   | 311           |                                          |                                  | 0                             |
| 7000249131..... | PROVIDENCE.....       | RI..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 719                                                                   | 719           |                                          |                                  | 0                             |
| 7000244584..... | JOHNSTON.....         | RI..... |           | 10/23/2019..  |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 480                                                                   | 480           |                                          |                                  | 0                             |
| 7000240791..... | LYMAN.....            | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (168)                                     |                                                           |                                         | (168)                                  |                                             | 4,037                                                                 | 4,037         |                                          |                                  | 0                             |
| 7000243712..... | ROCK HILL.....        | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (11)                                      |                                                           |                                         | (11)                                   |                                             | 1,157                                                                 | 1,157         |                                          |                                  | 0                             |
| 7000243020..... | PACOLET.....          | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 594                                                                   | 594           |                                          |                                  | 0                             |
| 7000239320..... | BLYTHEWOOD.....       | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 696                                                                   | 696           |                                          |                                  | 0                             |
| 7000242360..... | CLOVER.....           | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 856                                                                   | 856           |                                          |                                  | 0                             |
| 7000238347..... | SUMTER.....           | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 485                                                                   | 485           |                                          |                                  | 0                             |
| 7000241557..... | ELGIN.....            | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 942                                                                   | 942           |                                          |                                  | 0                             |
| 7000237806..... | BENNETTSTVILLE.....   | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 484                                                                   | 484           |                                          |                                  | 0                             |
| 7000239110..... | TRAVELERS REST.....   | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 334                                                                   | 334           |                                          |                                  | 0                             |
| 7000238801..... | ST HELENA ISLAND..... | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 390                                                                   | 390           |                                          |                                  | 0                             |
| 7000237925..... | YORK.....             | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 904                                                                   | 904           |                                          |                                  | 0                             |
| 7000244302..... | NORTH CHARLES.....    | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 316                                                                   | 316           |                                          |                                  | 0                             |
| 7000240279..... | HARDEEVILLE.....      | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 641                                                                   | 641           |                                          |                                  | 0                             |
| 7000238380..... | FLORENCE.....         | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 744                                                                   | 744           |                                          |                                  | 0                             |
| 7000242650..... | FOUNTAIN INN.....     | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 630                                                                   | 630           |                                          |                                  | 0                             |
| 7000238110..... | GREENVILLE.....       | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 496                                                                   | 496           |                                          |                                  | 0                             |
| 7000240733..... | ORANGEBURG.....       | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 604                                                                   | 604           |                                          |                                  | 0                             |
| 7000244359..... | SENECA.....           | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 768                                                                   | 768           |                                          |                                  | 0                             |
| 7000242707..... | BOILING SPRINGS.....  | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 673                                                                   | 673           |                                          |                                  | 0                             |
| 7000240779..... | ORANGEBURG.....       | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 483                                                                   | 483           |                                          |                                  | 0                             |
| 7000237791..... | GAFFNEY.....          | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 520                                                                   | 520           |                                          |                                  | 0                             |
| 7000242948..... | LONGS.....            | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 694                                                                   | 694           |                                          |                                  | 0                             |
| 7000239503..... | CLOVER.....           | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 473                                                                   | 473           |                                          |                                  | 0                             |
| 7000240788..... | BLUFFTON.....         | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 660                                                                   | 660           |                                          |                                  | 0                             |
| 7000249108..... | LANCASTER.....        | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 471                                                                   | 471           |                                          |                                  | 0                             |
| 7000243321..... | ORANGEBURG.....       | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 476                                                                   | 476           |                                          |                                  | 0                             |
| 7000238590..... | UNION.....            | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 152                                                                   | 152           |                                          |                                  | 0                             |
| 7000243525..... | ST MATTHEWS.....      | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 534                                                                   | 534           |                                          |                                  | 0                             |
| 7000249097..... | GAFFNEY.....          | SC..... |           | 10/23/2019..  |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 411                                                                   | 411           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.70

| 1               | Location             |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|----------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                    | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                 | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000238314..... | NORTH AUGUSTA.....   | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....510                                                              | .....510      |                                          |                                  | .....0                        |
| 7000241104..... | YORK.....            | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....429                                                              | .....429      |                                          |                                  | .....0                        |
| 7000238542..... | FOUNTAIN INN.....    | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....480                                                              | .....480      |                                          |                                  | .....0                        |
| 7000239469..... | CHARLESTON.....      | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....847                                                              | .....847      |                                          |                                  | .....0                        |
| 7000243512..... | GREENVILLE.....      | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....667                                                              | .....667      |                                          |                                  | .....0                        |
| 7000240624..... | ORANGEBURG.....      | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....509                                                              | .....509      |                                          |                                  | .....0                        |
| 7000242869..... | LATTA.....           | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....225                                                              | .....225      |                                          |                                  | .....0                        |
| 7000243560..... | TRAVELERS REST.....  | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....358                                                              | .....358      |                                          |                                  | .....0                        |
| 7000241172..... | LUGOFF.....          | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....258                                                              | .....258      |                                          |                                  | .....0                        |
| 7000238694..... | DILLON.....          | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....337                                                              | .....337      |                                          |                                  | .....0                        |
| 7000243416..... | MULLINS.....         | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....277                                                              | .....277      |                                          |                                  | .....0                        |
| 7000242769..... | MONCKS CORNER.....   | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....563                                                              | .....563      |                                          |                                  | .....0                        |
| 7000239656..... | SIMPSONVILLE.....    | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....209                                                              | .....209      |                                          |                                  | .....0                        |
| 7000237526..... | SPARTANBURG.....     | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....131                                                              | .....131      |                                          |                                  | .....0                        |
| 7000237841..... | JOHNSTON.....        | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....163                                                              | .....163      |                                          |                                  | .....0                        |
| 7000238915..... | LANDRUM.....         | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....402                                                              | .....402      |                                          |                                  | .....0                        |
| 7000237847..... | GREER.....           | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....270                                                              | .....270      |                                          |                                  | .....0                        |
| 7000238841..... | LONGS.....           | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....393                                                              | .....393      |                                          |                                  | .....0                        |
| 7000243480..... | ELGIN.....           | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....463                                                              | .....463      |                                          |                                  | .....0                        |
| 7000239248..... | AIKEN.....           | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....306                                                              | .....306      |                                          |                                  | .....0                        |
| 7000237878..... | SIMPSONVILLE.....    | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....360                                                              | .....360      |                                          |                                  | .....0                        |
| 7000238993..... | ELGIN.....           | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....332                                                              | .....332      |                                          |                                  | .....0                        |
| 7000243346..... | UNION.....           | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....145                                                              | .....145      |                                          |                                  | .....0                        |
| 7000243596..... | WEST UNION.....      | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....338                                                              | .....338      |                                          |                                  | .....0                        |
| 7000243077..... | COPE.....            | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....169                                                              | .....169      |                                          |                                  | .....0                        |
| 7000249114..... | FORT MILL.....       | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....477                                                              | .....477      |                                          |                                  | .....0                        |
| 7000243215..... | BENNETTSVILLE.....   | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....112                                                              | .....112      |                                          |                                  | .....0                        |
| 7000241850..... | WALTERBORO.....      | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....104                                                              | .....104      |                                          |                                  | .....0                        |
| 7000241554..... | WINNSBORO.....       | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....188                                                              | .....188      |                                          |                                  | .....0                        |
| 7000240591..... | FORT MILL.....       | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....227                                                              | .....227      |                                          |                                  | .....0                        |
| 7000238578..... | DARLINGTON.....      | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....399                                                              | .....399      |                                          |                                  | .....0                        |
| 7000238296..... | ROEBUCK.....         | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....164                                                              | .....164      |                                          |                                  | .....0                        |
| 7000238640..... | LEXINGTON.....       | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....250                                                              | .....250      |                                          |                                  | .....0                        |
| 7000242713..... | SUMTER.....          | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....176                                                              | .....176      |                                          |                                  | .....0                        |
| 7000243824..... | COLUMBIA.....        | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....363                                                              | .....363      |                                          |                                  | .....0                        |
| 7000238482..... | CHESTER.....         | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....440                                                              | .....440      |                                          |                                  | .....0                        |
| 7000240764..... | ORANGEBURG.....      | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....240                                                              | .....240      |                                          |                                  | .....0                        |
| 7000239849..... | CONWAY.....          | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....197                                                              | .....197      |                                          |                                  | .....0                        |
| 7000242834..... | BOILING SPRINGS..... | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....393                                                              | .....393      |                                          |                                  | .....0                        |
| 7000241204..... | HARTSVILLE.....      | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....185                                                              | .....185      |                                          |                                  | .....0                        |
| 7000238830..... | PAGELAND.....        | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....512                                                              | .....512      |                                          |                                  | .....0                        |
| 7000239676..... | FLORENCE.....        | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....212                                                              | .....212      |                                          |                                  | .....0                        |
| 7000242799..... | COWPENS.....         | SC..... |           | 10/23/2019.   |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....67                                                               | .....67       |                                          |                                  | .....0                        |

SCHEDULE B - PART 3

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

E06.71

| 1               | Location            |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000242782..... | LEXINGTON.....      | SC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 376                                                                   | 376           |                                          |                                  | 0                             |
| 7000243451..... | INDIANLAND.....     | SC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 818                                                                   | 818           |                                          |                                  | 0                             |
| 7000239834..... | NORTH AUGUSTA.....  | SC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 424                                                                   | 424           |                                          |                                  | 0                             |
| 7000242704..... | ORANGEBURG.....     | SC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 374                                                                   | 374           |                                          |                                  | 0                             |
| 7000239720..... | CHESTER.....        | SC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 631                                                                   | 631           |                                          |                                  | 0                             |
| 7000243720..... | SUMMERVILLE.....    | SC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 969                                                                   | 969           |                                          |                                  | 0                             |
| 7000241945..... | CONWAY.....         | SC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 348                                                                   | 348           |                                          |                                  | 0                             |
| 7000242563..... | ROCK HILL.....      | SC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 595                                                                   | 595           |                                          |                                  | 0                             |
| 7000241769..... | GAFFNEY.....        | SC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 454                                                                   | 454           |                                          |                                  | 0                             |
| 7000243434..... | CONWAY.....         | SC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 153                                                                   | 153           |                                          |                                  | 0                             |
| 7000249090..... | LEXINGTON.....      | SC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,122                                                                 | 1,122         |                                          |                                  | 0                             |
| 7000237745..... | SUMTER.....         | SC..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 854                                                                   | 854           |                                          |                                  | 0                             |
| 7000238988..... | BARNWELL.....       | SC..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 230                                                                   | 230           |                                          |                                  | 0                             |
| 7000241729..... | CHARLESTON.....     | SC..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 253                                                                   | 253           |                                          |                                  | 0                             |
| 7000242993..... | ANDERSON.....       | SC..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 309                                                                   | 309           |                                          |                                  | 0                             |
| 7000243842..... | MYRTLE BEACH.....   | SC..... |           | 10/23/2019..... |               |                                                                      |                                          | 4                                         |                                                           |                                         | 4                                      |                                             | 548                                                                   | 548           |                                          |                                  | 0                             |
| 7000239764..... | PIEDMONT.....       | SD..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 411                                                                   | 411           |                                          |                                  | 0                             |
| 7000237997..... | BOX ELDER.....      | SD..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 355                                                                   | 355           |                                          |                                  | 0                             |
| 7000238937..... | RAPID CITY.....     | SD..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 222                                                                   | 222           |                                          |                                  | 0                             |
| 7000249064..... | BRANDON.....        | SD..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 578                                                                   | 578           |                                          |                                  | 0                             |
| 7000239781..... | STURGIS.....        | SD..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 219                                                                   | 219           |                                          |                                  | 0                             |
| 7000241948..... | CHATTANOOGA.....    | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (99)                                      |                                                           |                                         | (99)                                   |                                             | 1,665                                                                 | 1,665         |                                          |                                  | 0                             |
| 7000244011..... | ANTIOCH.....        | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (49)                                      |                                                           |                                         | (49)                                   |                                             | 1,830                                                                 | 1,830         |                                          |                                  | 0                             |
| 7000238309..... | TRACY CITY.....     | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (44)                                      |                                                           |                                         | (44)                                   |                                             | 2,138                                                                 | 2,138         |                                          |                                  | 0                             |
| 7000239698..... | CLARKSVILLE.....    | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (29)                                      |                                                           |                                         | (29)                                   |                                             | 2,126                                                                 | 2,126         |                                          |                                  | 0                             |
| 7000238956..... | MURFREESBORO.....   | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (28)                                      |                                                           |                                         | (28)                                   |                                             | 1,932                                                                 | 1,932         |                                          |                                  | 0                             |
| 7000239651..... | POWELL.....         | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (16)                                      |                                                           |                                         | (16)                                   |                                             | 1,130                                                                 | 1,130         |                                          |                                  | 0                             |
| 7000242556..... | SUMMERTOWN.....     | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (12)                                      |                                                           |                                         | (12)                                   |                                             | 1,042                                                                 | 1,042         |                                          |                                  | 0                             |
| 7000238592..... | CUNNINGHAM.....     | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (12)                                      |                                                           |                                         | (12)                                   |                                             | 918                                                                   | 918           |                                          |                                  | 0                             |
| 7000240453..... | SAVANNAH.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (11)                                      |                                                           |                                         | (11)                                   |                                             | 879                                                                   | 879           |                                          |                                  | 0                             |
| 7000242685..... | BURLISON.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (11)                                      |                                                           |                                         | (11)                                   |                                             | 1,485                                                                 | 1,485         |                                          |                                  | 0                             |
| 7000237833..... | COVINGTON.....      | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 744                                                                   | 744           |                                          |                                  | 0                             |
| 7000239562..... | SEVIERVILLE.....    | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 1,047                                                                 | 1,047         |                                          |                                  | 0                             |
| 7000243619..... | POWELL.....         | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 1,048                                                                 | 1,048         |                                          |                                  | 0                             |
| 7000237850..... | MCMINNVILLE.....    | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 729                                                                   | 729           |                                          |                                  | 0                             |
| 7000243801..... | MOORESBURG.....     | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 1,039                                                                 | 1,039         |                                          |                                  | 0                             |
| 7000237396..... | OLIVER SPRINGS..... | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 683                                                                   | 683           |                                          |                                  | 0                             |
| 7000241722..... | CROSSVILLE.....     | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 1,586                                                                 | 1,586         |                                          |                                  | 0                             |
| 7000239133..... | BRIGHTON.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 567                                                                   | 567           |                                          |                                  | 0                             |
| 7000244749..... | MEMPHIS.....        | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 846                                                                   | 846           |                                          |                                  | 0                             |
| 7000238008..... | HUMBOLDT.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 814                                                                   | 814           |                                          |                                  | 0                             |
| 7000238211..... | WARTBURG.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 386                                                                   | 386           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.72

| 1               | Location               |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|------------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                      | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                   | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000240525..... | GREENEVILLE.....       | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(5)                                  |                                                           |                                         | .....(5)                               |                                             | .....824                                                              | .....824      |                                          |                                  | .....0                        |
| 7000240978..... | THOMPSONS STATION..... | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(5)                                  |                                                           |                                         | .....(5)                               |                                             | .....756                                                              | .....756      |                                          |                                  | .....0                        |
| 7000237641..... | HENDERSONVILLE.....    | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(4)                                  |                                                           |                                         | .....(4)                               |                                             | .....1,257                                                            | .....1,257    |                                          |                                  | .....0                        |
| 7000242958..... | MIDDLETON.....         | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(4)                                  |                                                           |                                         | .....(4)                               |                                             | .....437                                                              | .....437      |                                          |                                  | .....0                        |
| 7000241032..... | SEVIERVILLE.....       | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(4)                                  |                                                           |                                         | .....(4)                               |                                             | .....648                                                              | .....648      |                                          |                                  | .....0                        |
| 7000244514..... | DUNLAP.....            | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....580                                                              | .....580      |                                          |                                  | .....0                        |
| 7000241573..... | MEMPHIS.....           | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....665                                                              | .....665      |                                          |                                  | .....0                        |
| 7000240464..... | SMYRNA.....            | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....701                                                              | .....701      |                                          |                                  | .....0                        |
| 7000242020..... | CLEVELAND.....         | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....653                                                              | .....653      |                                          |                                  | .....0                        |
| 7000240689..... | DICKSON.....           | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....598                                                              | .....598      |                                          |                                  | .....0                        |
| 7000239119..... | SPRINGFIELD.....       | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....555                                                              | .....555      |                                          |                                  | .....0                        |
| 7000240977..... | CHATTANOOGA.....       | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....618                                                              | .....618      |                                          |                                  | .....0                        |
| 7000239351..... | SPARTA.....            | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....448                                                              | .....448      |                                          |                                  | .....0                        |
| 7000240520..... | RIDDLETON.....         | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....719                                                              | .....719      |                                          |                                  | .....0                        |
| 7000241146..... | KNOXVILLE.....         | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....1,113                                                            | .....1,113    |                                          |                                  | .....0                        |
| 7000238862..... | DAYTON.....            | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....625                                                              | .....625      |                                          |                                  | .....0                        |
| 7000239226..... | JACKSON.....           | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....447                                                              | .....447      |                                          |                                  | .....0                        |
| 7000242812..... | CLEVELAND.....         | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....584                                                              | .....584      |                                          |                                  | .....0                        |
| 7000243309..... | GREENBRIER.....        | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....567                                                              | .....567      |                                          |                                  | .....0                        |
| 7000237898..... | DAYTON.....            | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....637                                                              | .....637      |                                          |                                  | .....0                        |
| 7000243544..... | ARLINGTON.....         | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....320                                                              | .....320      |                                          |                                  | .....0                        |
| 7000238599..... | LAFAYETTE.....         | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....370                                                              | .....370      |                                          |                                  | .....0                        |
| 7000241093..... | ERWIN.....             | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....613                                                              | .....613      |                                          |                                  | .....0                        |
| 7000243188..... | BROWNSVILLE.....       | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....441                                                              | .....441      |                                          |                                  | .....0                        |
| 7000240598..... | BELL BUCKLE.....       | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....665                                                              | .....665      |                                          |                                  | .....0                        |
| 7000243702..... | CHATTANOOGA.....       | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....414                                                              | .....414      |                                          |                                  | .....0                        |
| 7000238133..... | POCAHONTAS.....        | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....595                                                              | .....595      |                                          |                                  | .....0                        |
| 7000238055..... | FAYETTEVILLE.....      | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....405                                                              | .....405      |                                          |                                  | .....0                        |
| 7000240735..... | BRADYVILLE.....        | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....600                                                              | .....600      |                                          |                                  | .....0                        |
| 7000242929..... | ADAMSVILLE.....        | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....265                                                              | .....265      |                                          |                                  | .....0                        |
| 7000243231..... | MEDON.....             | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....294                                                              | .....294      |                                          |                                  | .....0                        |
| 7000238953..... | SPRINGFIELD.....       | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....606                                                              | .....606      |                                          |                                  | .....0                        |
| 7000243814..... | CORDOVA.....           | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....659                                                              | .....659      |                                          |                                  | .....0                        |
| 7000243678..... | HIXSON.....            | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....461                                                              | .....461      |                                          |                                  | .....0                        |
| 7000238782..... | NEWPORT.....           | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....302                                                              | .....302      |                                          |                                  | .....0                        |
| 7000238573..... | CORRYTON.....          | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....436                                                              | .....436      |                                          |                                  | .....0                        |
| 7000241686..... | CHARLOTTE.....         | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....856                                                              | .....856      |                                          |                                  | .....0                        |
| 7000239246..... | GATES.....             | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....335                                                              | .....335      |                                          |                                  | .....0                        |
| 7000238736..... | CENTERVILLE.....       | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....257                                                              | .....257      |                                          |                                  | .....0                        |
| 7000241168..... | TALBOTT.....           | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....460                                                              | .....460      |                                          |                                  | .....0                        |
| 7000239282..... | WAVERLY.....           | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....215                                                              | .....215      |                                          |                                  | .....0                        |
| 7000240920..... | MEMPHIS.....           | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....576                                                              | .....576      |                                          |                                  | .....0                        |
| 7000239725..... | JACKSBORO.....         | TN..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....349                                                              | .....349      |                                          |                                  | .....0                        |

SCHEDULE B - PART 3

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

| 1               | Location           |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|--------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                  | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City               | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000241463..... | MEMPHIS.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....471                                                              | .....471      |                                          |                                  | .....0                        |
| 7000242402..... | JONESBOROUGH.....  | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....324                                                              | .....324      |                                          |                                  | .....0                        |
| 7000239466..... | MEMPHIS.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....504                                                              | .....504      |                                          |                                  | .....0                        |
| 7000239223..... | MCMINNVILLE.....   | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....411                                                              | .....411      |                                          |                                  | .....0                        |
| 7000240938..... | CLARKSVILLE.....   | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....527                                                              | .....527      |                                          |                                  | .....0                        |
| 7000238215..... | UNIONVILLE.....    | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....282                                                              | .....282      |                                          |                                  | .....0                        |
| 7000244166..... | CLEVELAND.....     | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....391                                                              | .....391      |                                          |                                  | .....0                        |
| 7000243473..... | MUNFORD.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....334                                                              | .....334      |                                          |                                  | .....0                        |
| 7000241058..... | DYERSBURG.....     | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....427                                                              | .....427      |                                          |                                  | .....0                        |
| 7000240731..... | MCMINNVILLE.....   | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....255                                                              | .....255      |                                          |                                  | .....0                        |
| 7000239744..... | SELMER.....        | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....382                                                              | .....382      |                                          |                                  | .....0                        |
| 7000249103..... | DICKSON.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....405                                                              | .....405      |                                          |                                  | .....0                        |
| 7000241862..... | WOODLAWN.....      | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....571                                                              | .....571      |                                          |                                  | .....0                        |
| 7000238494..... | MUNFORD.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....405                                                              | .....405      |                                          |                                  | .....0                        |
| 7000238059..... | DAYTON.....        | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....332                                                              | .....332      |                                          |                                  | .....0                        |
| 7000240204..... | MURFREESBORO.....  | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....227                                                              | .....227      |                                          |                                  | .....0                        |
| 7000239691..... | DECATUR.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....293                                                              | .....293      |                                          |                                  | .....0                        |
| 7000239509..... | PARROTTSVILLE..... | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....280                                                              | .....280      |                                          |                                  | .....0                        |
| 7000241778..... | CORDOVA.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....1,124                                                            | .....1,124    |                                          |                                  | .....0                        |
| 7000239953..... | LA FOLLETTE.....   | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....391                                                              | .....391      |                                          |                                  | .....0                        |
| 7000239631..... | GREENBRIER.....    | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....238                                                              | .....238      |                                          |                                  | .....0                        |
| 7000238925..... | CALHOUN.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....356                                                              | .....356      |                                          |                                  | .....0                        |
| 7000241446..... | MEMPHIS.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....257                                                              | .....257      |                                          |                                  | .....0                        |
| 7000240511..... | DYERSBURG.....     | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....196                                                              | .....196      |                                          |                                  | .....0                        |
| 7000239268..... | RIDGELY.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....96                                                               | .....96       |                                          |                                  | .....0                        |
| 7000239178..... | RIPLEY.....        | TN..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....200                                                              | .....200      |                                          |                                  | .....0                        |
| 7000238768..... | PARIS.....         | TN..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....348                                                              | .....348      |                                          |                                  | .....0                        |
| 7000238845..... | GREENBRIEA.....    | TN..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....484                                                              | .....484      |                                          |                                  | .....0                        |
| 7000240622..... | MARYVILLE.....     | TN..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....177                                                              | .....177      |                                          |                                  | .....0                        |
| 7000241463..... | MEMPHIS.....       | TN..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....247                                                              | .....247      |                                          |                                  | .....0                        |
| 7000243607..... | WILDERSVILLE.....  | TN..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....200                                                              | .....200      |                                          |                                  | .....0                        |
| 7000243536..... | JACKSBORO.....     | TN..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....153                                                              | .....153      |                                          |                                  | .....0                        |
| 7000238425..... | CAMDEN.....        | TN..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....99                                                               | .....99       |                                          |                                  | .....0                        |
| 7000243251..... | LEBANON.....       | TN..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....358                                                              | .....358      |                                          |                                  | .....0                        |
| 7000242793..... | LEXINGTON.....     | TN..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....184                                                              | .....184      |                                          |                                  | .....0                        |
| 7000242390..... | CLARKSVILLE.....   | TN..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....476                                                              | .....476      |                                          |                                  | .....0                        |
| 7000243154..... | TULLAHOMA.....     | TN..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....384                                                              | .....384      |                                          |                                  | .....0                        |
| 7000239153..... | BOLIVAR.....       | TN..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....86                                                               | .....86       |                                          |                                  | .....0                        |
| 7000249052..... | RIDGELY.....       | TN..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....177                                                              | .....177      |                                          |                                  | .....0                        |
| 7000238778..... | LAKE CITY.....     | TN..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....178                                                              | .....178      |                                          |                                  | .....0                        |
| 7000238044..... | MILAN.....         | TN..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....156                                                              | .....156      |                                          |                                  | .....0                        |
| 7000240699..... | MILAN.....         | TN..... |           | 10/23/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           | 0                                       | 0                                      |                                             | .....553                                                              | .....553      |                                          |                                  | .....0                        |



SCHEDULE B - PART 3

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

| 1               | Location            |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000240781..... | CHARLOTTE.....      | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 147                                                                   | 147           |                                          |                                  | 0                             |
| 7000238732..... | CLEVELAND.....      | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 181                                                                   | 181           |                                          |                                  | 0                             |
| 7000241048..... | SMITHVILLE.....     | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 185                                                                   | 185           |                                          |                                  | 0                             |
| 7000242873..... | MEDINA.....         | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 648                                                                   | 648           |                                          |                                  | 0                             |
| 7000241151..... | MANCHESTER.....     | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 149                                                                   | 149           |                                          |                                  | 0                             |
| 7000238182..... | ARLINGTON.....      | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 261                                                                   | 261           |                                          |                                  | 0                             |
| 7000249161..... | ANTIOCH.....        | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 141                                                                   | 141           |                                          |                                  | 0                             |
| 7000241886..... | MEMPHIS.....        | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 223                                                                   | 223           |                                          |                                  | 0                             |
| 7000241547..... | LA FOLLETTE.....    | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 186                                                                   | 186           |                                          |                                  | 0                             |
| 7000238586..... | LAFAYETTE.....      | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 207                                                                   | 207           |                                          |                                  | 0                             |
| 7000239551..... | OAKFIELD.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 163                                                                   | 163           |                                          |                                  | 0                             |
| 7000242862..... | WHITE BLUFF.....    | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 127                                                                   | 127           |                                          |                                  | 0                             |
| 7000241164..... | SHELBYVILLE.....    | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 131                                                                   | 131           |                                          |                                  | 0                             |
| 7000243689..... | NASHVILLE.....      | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 178                                                                   | 178           |                                          |                                  | 0                             |
| 7000242754..... | CHAPMANSBORO.....   | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 373                                                                   | 373           |                                          |                                  | 0                             |
| 7000241159..... | HIXSON.....         | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 445                                                                   | 445           |                                          |                                  | 0                             |
| 7000244220..... | OLD HICKORY.....    | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 170                                                                   | 170           |                                          |                                  | 0                             |
| 7000240196..... | CHATTANOOGA.....    | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 200                                                                   | 200           |                                          |                                  | 0                             |
| 7000238901..... | BROWNSVILLE.....    | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 253                                                                   | 253           |                                          |                                  | 0                             |
| 7000238318..... | JACKSON.....        | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 412                                                                   | 412           |                                          |                                  | 0                             |
| 7000244154..... | CHATTANOOGA.....    | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 178                                                                   | 178           |                                          |                                  | 0                             |
| 7000241849..... | WOODLAWN.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 474                                                                   | 474           |                                          |                                  | 0                             |
| 7000237978..... | NORMANDY.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 381                                                                   | 381           |                                          |                                  | 0                             |
| 7000239673..... | DAYTON.....         | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 316                                                                   | 316           |                                          |                                  | 0                             |
| 7000237632..... | FRANKLIN.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 883                                                                   | 883           |                                          |                                  | 0                             |
| 7000249059..... | KNOXVILLE.....      | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 598                                                                   | 598           |                                          |                                  | 0                             |
| 7000243260..... | BRIGHTON.....       | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 372                                                                   | 372           |                                          |                                  | 0                             |
| 7000237927..... | WHITE HOUSE.....    | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 533                                                                   | 533           |                                          |                                  | 0                             |
| 7000240589..... | SEYMOUR.....        | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 252                                                                   | 252           |                                          |                                  | 0                             |
| 7000243650..... | MURFREESBORO.....   | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 424                                                                   | 424           |                                          |                                  | 0                             |
| 7000238183..... | DUNLAP.....         | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 537                                                                   | 537           |                                          |                                  | 0                             |
| 7000239920..... | BOLIVAR.....        | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 246                                                                   | 246           |                                          |                                  | 0                             |
| 7000244506..... | CORDOVA.....        | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 305                                                                   | 305           |                                          |                                  | 0                             |
| 7000241767..... | SMYRNA.....         | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 252                                                                   | 252           |                                          |                                  | 0                             |
| 7000240214..... | LENOIR CITY.....    | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 712                                                                   | 712           |                                          |                                  | 0                             |
| 7000239684..... | PLEASANT VIEW.....  | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 543                                                                   | 543           |                                          |                                  | 0                             |
| 7000244080..... | HENDERSONVILLE..... | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 715                                                                   | 715           |                                          |                                  | 0                             |
| 7000249079..... | PEGRAM.....         | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 712                                                                   | 712           |                                          |                                  | 0                             |
| 7000243205..... | DYERSBURG.....      | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 587                                                                   | 587           |                                          |                                  | 0                             |
| 7000239363..... | TULLAHOMA.....      | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 158                                                                   | 158           |                                          |                                  | 0                             |
| 7000243247..... | LENOIR CITY.....    | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 180                                                                   | 180           |                                          |                                  | 0                             |
| 7000240544..... | BROWNSVILLE.....    | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 328                                                                   | 328           |                                          |                                  | 0                             |
| 7000242897..... | MIDDLETON.....      | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 240                                                                   | 240           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.75

| 1               | Location            |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000242475..... | LA VERGNE.....      | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 1,517                                                                 | 1,517         |                                          |                                  | 0                             |
| 7000238878..... | MANCHESTER.....     | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 453                                                                   | 453           |                                          |                                  | 0                             |
| 7000243556..... | JACKSON.....        | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 241                                                                   | 241           |                                          |                                  | 0                             |
| 7000249102..... | JACKSBORO.....      | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 305                                                                   | 305           |                                          |                                  | 0                             |
| 7000243856..... | ANTIOCH.....        | TN..... |           | 10/23/2019..... |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 716                                                                   | 716           |                                          |                                  | 0                             |
| 7000241620..... | FORT WORTH.....     | TX..... |           | 10/23/2019..... |               |                                                                      | (116)                                    |                                           |                                                           |                                         | (116)                                  |                                             | 34,389                                                                | 34,389        |                                          |                                  | 0                             |
| 7000237669..... | LITTLE ELM.....     | TX..... |           | 10/23/2019..... |               |                                                                      | (61)                                     |                                           |                                                           |                                         | (61)                                   |                                             | 2,115                                                                 | 2,115         |                                          |                                  | 0                             |
| 7000241752..... | TYLER.....          | TX..... |           | 10/23/2019..... |               |                                                                      | (26)                                     |                                           |                                                           |                                         | (26)                                   |                                             | 1,663                                                                 | 1,663         |                                          |                                  | 0                             |
| 7000242276..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      | (24)                                     |                                           |                                                           |                                         | (24)                                   |                                             | 1,434                                                                 | 1,434         |                                          |                                  | 0                             |
| 7000244155..... | CIBOLO.....         | TX..... |           | 10/23/2019..... |               |                                                                      | (22)                                     |                                           |                                                           |                                         | (22)                                   |                                             | 1,936                                                                 | 1,936         |                                          |                                  | 0                             |
| 7000242113..... | PLAINVIEW.....      | TX..... |           | 10/23/2019..... |               |                                                                      | (18)                                     |                                           |                                                           |                                         | (18)                                   |                                             | 643                                                                   | 643           |                                          |                                  | 0                             |
| 7000244143..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... |               |                                                                      | (15)                                     |                                           |                                                           |                                         | (15)                                   |                                             | 1,009                                                                 | 1,009         |                                          |                                  | 0                             |
| 7000243298..... | WINTERS.....        | TX..... |           | 10/23/2019..... |               |                                                                      | (15)                                     |                                           |                                                           |                                         | (15)                                   |                                             | 570                                                                   | 570           |                                          |                                  | 0                             |
| 7000243234..... | LEANDER.....        | TX..... |           | 10/23/2019..... |               |                                                                      | (14)                                     |                                           |                                                           |                                         | (14)                                   |                                             | 1,602                                                                 | 1,602         |                                          |                                  | 0                             |
| 7000243981..... | DALLAS.....         | TX..... |           | 10/23/2019..... |               |                                                                      | (12)                                     |                                           |                                                           |                                         | (12)                                   |                                             | 741                                                                   | 741           |                                          |                                  | 0                             |
| 7000242261..... | SPRING.....         | TX..... |           | 10/23/2019..... |               |                                                                      | (12)                                     |                                           |                                                           |                                         | (12)                                   |                                             | 1,255                                                                 | 1,255         |                                          |                                  | 0                             |
| 7000240401..... | CYPRESS.....        | TX..... |           | 10/23/2019..... |               |                                                                      | (11)                                     |                                           |                                                           |                                         | (11)                                   |                                             | 1,105                                                                 | 1,105         |                                          |                                  | 0                             |
| 7000237441..... | FORT WORTH.....     | TX..... |           | 10/23/2019..... |               |                                                                      | (11)                                     |                                           |                                                           |                                         | (11)                                   |                                             | 921                                                                   | 921           |                                          |                                  | 0                             |
| 7000240180..... | BALCH SPRINGS.....  | TX..... |           | 10/23/2019..... |               |                                                                      | (10)                                     |                                           |                                                           |                                         | (10)                                   |                                             | 1,082                                                                 | 1,082         |                                          |                                  | 0                             |
| 7000240094..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      | (10)                                     |                                           |                                                           |                                         | (10)                                   |                                             | 691                                                                   | 691           |                                          |                                  | 0                             |
| 7000241968..... | ALLEN.....          | TX..... |           | 10/23/2019..... |               |                                                                      | (9)                                      |                                           |                                                           |                                         | (9)                                    |                                             | 942                                                                   | 942           |                                          |                                  | 0                             |
| 7000237494..... | ROSHARON.....       | TX..... |           | 10/23/2019..... |               |                                                                      | (9)                                      |                                           |                                                           |                                         | (9)                                    |                                             | 1,217                                                                 | 1,217         |                                          |                                  | 0                             |
| 7000238069..... | LEANDER.....        | TX..... |           | 10/23/2019..... |               |                                                                      | (8)                                      |                                           |                                                           |                                         | (8)                                    |                                             | 777                                                                   | 777           |                                          |                                  | 0                             |
| 7000240654..... | HOCKLEY.....        | TX..... |           | 10/23/2019..... |               |                                                                      | (8)                                      |                                           |                                                           |                                         | (8)                                    |                                             | 710                                                                   | 710           |                                          |                                  | 0                             |
| 7000243840..... | FORT WORTH.....     | TX..... |           | 10/23/2019..... |               |                                                                      | (8)                                      |                                           |                                                           |                                         | (8)                                    |                                             | 722                                                                   | 722           |                                          |                                  | 0                             |
| 7000238157..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... |               |                                                                      | (7)                                      |                                           |                                                           |                                         | (7)                                    |                                             | 789                                                                   | 789           |                                          |                                  | 0                             |
| 7000237492..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      | (7)                                      |                                           |                                                           |                                         | (7)                                    |                                             | 772                                                                   | 772           |                                          |                                  | 0                             |
| 7000242646..... | HUMBLE.....         | TX..... |           | 10/23/2019..... |               |                                                                      | (7)                                      |                                           |                                                           |                                         | (7)                                    |                                             | 576                                                                   | 576           |                                          |                                  | 0                             |
| 7000241514..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      | (6)                                      |                                           |                                                           |                                         | (6)                                    |                                             | 1,193                                                                 | 1,193         |                                          |                                  | 0                             |
| 7000242313..... | KILLEEN.....        | TX..... |           | 10/23/2019..... |               |                                                                      | (6)                                      |                                           |                                                           |                                         | (6)                                    |                                             | 845                                                                   | 845           |                                          |                                  | 0                             |
| 7000240759..... | GRANITE SHOALS..... | TX..... |           | 10/23/2019..... |               |                                                                      | (6)                                      |                                           |                                                           |                                         | (6)                                    |                                             | 548                                                                   | 548           |                                          |                                  | 0                             |
| 7000242250..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      | (6)                                      |                                           |                                                           |                                         | (6)                                    |                                             | 551                                                                   | 551           |                                          |                                  | 0                             |
| 7000237352..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... |               |                                                                      | (5)                                      |                                           |                                                           |                                         | (5)                                    |                                             | 756                                                                   | 756           |                                          |                                  | 0                             |
| 7000244376..... | WICHITA FALLS.....  | TX..... |           | 10/23/2019..... |               |                                                                      | (5)                                      |                                           |                                                           |                                         | (5)                                    |                                             | 293                                                                   | 293           |                                          |                                  | 0                             |
| 7000242585..... | BAYTOWN.....        | TX..... |           | 10/23/2019..... |               |                                                                      | (5)                                      |                                           |                                                           |                                         | (5)                                    |                                             | 1,038                                                                 | 1,038         |                                          |                                  | 0                             |
| 7000242301..... | NEWARK.....         | TX..... |           | 10/23/2019..... |               |                                                                      | (5)                                      |                                           |                                                           |                                         | (5)                                    |                                             | 825                                                                   | 825           |                                          |                                  | 0                             |
| 7000237753..... | HUMBLE.....         | TX..... |           | 10/23/2019..... |               |                                                                      | (5)                                      |                                           |                                                           |                                         | (5)                                    |                                             | 515                                                                   | 515           |                                          |                                  | 0                             |
| 7000237543..... | FORT WORTH.....     | TX..... |           | 10/23/2019..... |               |                                                                      | (5)                                      |                                           |                                                           |                                         | (5)                                    |                                             | 579                                                                   | 579           |                                          |                                  | 0                             |
| 7000242630..... | CHANNELVIEW.....    | TX..... |           | 10/23/2019..... |               |                                                                      | (5)                                      |                                           |                                                           |                                         | (5)                                    |                                             | 790                                                                   | 790           |                                          |                                  | 0                             |
| 7000238737..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... |               |                                                                      | (5)                                      |                                           |                                                           |                                         | (5)                                    |                                             | 728                                                                   | 728           |                                          |                                  | 0                             |
| 7000238697..... | LACY LAKEVIEW.....  | TX..... |           | 10/23/2019..... |               |                                                                      | (5)                                      |                                           |                                                           |                                         | (5)                                    |                                             | 504                                                                   | 504           |                                          |                                  | 0                             |
| 7000241522..... | ROWLETT.....        | TX..... |           | 10/23/2019..... |               |                                                                      | (5)                                      |                                           |                                                           |                                         | (5)                                    |                                             | 642                                                                   | 642           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.76

| 1               | Location            |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000242662..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.5)                                      |                                                           |                                         | (.5)                                   |                                             | 491                                                                   | 491           |                                          |                                  | 0                             |
| 7000244153..... | ROSENBERG.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.5)                                      |                                                           |                                         | (.5)                                   |                                             | 1,333                                                                 | 1,333         |                                          |                                  | 0                             |
| 7000243960..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.5)                                      |                                                           |                                         | (.5)                                   |                                             | 508                                                                   | 508           |                                          |                                  | 0                             |
| 7000243705..... | RICHMOND.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | 718                                                                   | 718           |                                          |                                  | 0                             |
| 7000237613..... | BURLESON.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | 847                                                                   | 847           |                                          |                                  | 0                             |
| 7000240289..... | CROWLEY.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | 558                                                                   | 558           |                                          |                                  | 0                             |
| 7000240611..... | RICHMOND.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | 823                                                                   | 823           |                                          |                                  | 0                             |
| 7000243713..... | LINDALE.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | 941                                                                   | 941           |                                          |                                  | 0                             |
| 7000243681..... | ARLINGTON.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | 870                                                                   | 870           |                                          |                                  | 0                             |
| 7000243886..... | KATY.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | 990                                                                   | 990           |                                          |                                  | 0                             |
| 7000243697..... | RAYMONDVILLE.....   | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | 430                                                                   | 430           |                                          |                                  | 0                             |
| 7000238405..... | HORIZON CITY.....   | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | 495                                                                   | 495           |                                          |                                  | 0                             |
| 7000244014..... | FRESNO.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 502                                                                   | 502           |                                          |                                  | 0                             |
| 7000243809..... | MIDLAND.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 573                                                                   | 573           |                                          |                                  | 0                             |
| 7000242649..... | EL PASO.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 993                                                                   | 993           |                                          |                                  | 0                             |
| 7000244100..... | WACO.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 922                                                                   | 922           |                                          |                                  | 0                             |
| 7000242595..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 774                                                                   | 774           |                                          |                                  | 0                             |
| 7000237485..... | WESLACO.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 720                                                                   | 720           |                                          |                                  | 0                             |
| 7000242586..... | WOLFE CITY.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 578                                                                   | 578           |                                          |                                  | 0                             |
| 7000241511..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 571                                                                   | 571           |                                          |                                  | 0                             |
| 7000242608..... | EL PASO.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 470                                                                   | 470           |                                          |                                  | 0                             |
| 7000242587..... | LEANDER.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 1,154                                                                 | 1,154         |                                          |                                  | 0                             |
| 7000239266..... | BRAZORIA.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 589                                                                   | 589           |                                          |                                  | 0                             |
| 7000244264..... | KATY.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 802                                                                   | 802           |                                          |                                  | 0                             |
| 7000244036..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 604                                                                   | 604           |                                          |                                  | 0                             |
| 7000242341..... | TOMBALL.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 472                                                                   | 472           |                                          |                                  | 0                             |
| 7000240094..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 585                                                                   | 585           |                                          |                                  | 0                             |
| 7000242153..... | CARROLLTON.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 577                                                                   | 577           |                                          |                                  | 0                             |
| 7000242385..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 601                                                                   | 601           |                                          |                                  | 0                             |
| 7000237393..... | CASTROVILLE.....    | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 760                                                                   | 760           |                                          |                                  | 0                             |
| 7000244308..... | WICHITA FALLS.....  | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 510                                                                   | 510           |                                          |                                  | 0                             |
| 7000242686..... | FORT WORTH.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 606                                                                   | 606           |                                          |                                  | 0                             |
| 7000242467..... | STAFFORD.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 581                                                                   | 581           |                                          |                                  | 0                             |
| 7000242340..... | ARLINGTON.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 595                                                                   | 595           |                                          |                                  | 0                             |
| 7000242649..... | EL PASO.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 692                                                                   | 692           |                                          |                                  | 0                             |
| 7000244267..... | RICHMOND.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 645                                                                   | 645           |                                          |                                  | 0                             |
| 7000241438..... | BEAUMONT.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | 263                                                                   | 263           |                                          |                                  | 0                             |
| 7000242256..... | TEMPLE.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 626                                                                   | 626           |                                          |                                  | 0                             |
| 7000238658..... | RICHMOND.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 656                                                                   | 656           |                                          |                                  | 0                             |
| 7000237378..... | LUBBOCK.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 618                                                                   | 618           |                                          |                                  | 0                             |
| 7000244160..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 630                                                                   | 630           |                                          |                                  | 0                             |
| 7000243986..... | GARLAND.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 532                                                                   | 532           |                                          |                                  | 0                             |
| 7000237384..... | CORPUS CHRISTI..... | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | 513                                                                   | 513           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

| 1               | Location            |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000237594..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 521                                                                   | 521           |                                          |                                  | 0                             |
| 7000242270..... | TEMPLE.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 296                                                                   | 296           |                                          |                                  | 0                             |
| 7000240640..... | MAGNOLIA.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 566                                                                   | 566           |                                          |                                  | 0                             |
| 7000237327..... | OAKHURST.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 617                                                                   | 617           |                                          |                                  | 0                             |
| 7000241516..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 455                                                                   | 455           |                                          |                                  | 0                             |
| 7000244616..... | ROSENBERG.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 552                                                                   | 552           |                                          |                                  | 0                             |
| 7000237390..... | HUMBLE.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 723                                                                   | 723           |                                          |                                  | 0                             |
| 7000239216..... | VIDOR.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 392                                                                   | 392           |                                          |                                  | 0                             |
| 7000237749..... | HOLLAND.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 545                                                                   | 545           |                                          |                                  | 0                             |
| 7000237670..... | WYLIE.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 856                                                                   | 856           |                                          |                                  | 0                             |
| 7000242795..... | RIO VISTA.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 388                                                                   | 388           |                                          |                                  | 0                             |
| 7000242156..... | GROESBECK.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 383                                                                   | 383           |                                          |                                  | 0                             |
| 7000240268..... | PASADENA.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 1,526                                                                 | 1,526         |                                          |                                  | 0                             |
| 7000240407..... | JUSTIN.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 659                                                                   | 659           |                                          |                                  | 0                             |
| 7000240617..... | ANNA.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 669                                                                   | 669           |                                          |                                  | 0                             |
| 7000240966..... | CARROLLTON.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 577                                                                   | 577           |                                          |                                  | 0                             |
| 7000243245..... | WOODVILLE.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 319                                                                   | 319           |                                          |                                  | 0                             |
| 7000240022..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 1,112                                                                 | 1,112         |                                          |                                  | 0                             |
| 7000238423..... | CARLSBAD.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 469                                                                   | 469           |                                          |                                  | 0                             |
| 7000237384..... | CORPUS CHRISTI..... | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 485                                                                   | 485           |                                          |                                  | 0                             |
| 7000242788..... | HORIZON CITY.....   | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 283                                                                   | 283           |                                          |                                  | 0                             |
| 7000238174..... | CROWLEY.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 603                                                                   | 603           |                                          |                                  | 0                             |
| 7000239046..... | LAREDO.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 582                                                                   | 582           |                                          |                                  | 0                             |
| 7000237371..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 641                                                                   | 641           |                                          |                                  | 0                             |
| 7000242297..... | DESOTO.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 435                                                                   | 435           |                                          |                                  | 0                             |
| 7000244256..... | PORTER.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 469                                                                   | 469           |                                          |                                  | 0                             |
| 7000237574..... | KATY.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 628                                                                   | 628           |                                          |                                  | 0                             |
| 7000237960..... | JACKSONVILLE.....   | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 386                                                                   | 386           |                                          |                                  | 0                             |
| 7000244219..... | KATY.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 579                                                                   | 579           |                                          |                                  | 0                             |
| 7000238808..... | HEARTLAND.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 576                                                                   | 576           |                                          |                                  | 0                             |
| 7000242589..... | CEDAR HILL.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 560                                                                   | 560           |                                          |                                  | 0                             |
| 7000242334..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 633                                                                   | 633           |                                          |                                  | 0                             |
| 7000244156..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 546                                                                   | 546           |                                          |                                  | 0                             |
| 7000243580..... | MANVEL.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 645                                                                   | 645           |                                          |                                  | 0                             |
| 7000241513..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 653                                                                   | 653           |                                          |                                  | 0                             |
| 7000240152..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 539                                                                   | 539           |                                          |                                  | 0                             |
| 7000241476..... | LAREDO.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 1,040                                                                 | 1,040         |                                          |                                  | 0                             |
| 7000237491..... | BAIRD.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 209                                                                   | 209           |                                          |                                  | 0                             |
| 7000243600..... | BRADY.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 260                                                                   | 260           |                                          |                                  | 0                             |
| 7000240917..... | FORT WORTH.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 378                                                                   | 378           |                                          |                                  | 0                             |
| 7000241421..... | EL PASO.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 375                                                                   | 375           |                                          |                                  | 0                             |
| 7000238679..... | HARLINGEN.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 555                                                                   | 555           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

| 1               | Location          |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                 | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City              | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000243169..... | LUFKIN.....       | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....308                                                              | .....308      | .....                                    | .....                            | .....0                        |
| 7000241498..... | PLANO.....        | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....316                                                              | .....316      | .....                                    | .....                            | .....0                        |
| 7000243305..... | HORIZON CITY..... | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....541                                                              | .....541      | .....                                    | .....                            | .....0                        |
| 7000242521..... | PEARLAND.....     | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....456                                                              | .....456      | .....                                    | .....                            | .....0                        |
| 7000239708..... | CELINA.....       | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....560                                                              | .....560      | .....                                    | .....                            | .....0                        |
| 7000237503..... | BROWNSVILLE.....  | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....306                                                              | .....306      | .....                                    | .....                            | .....0                        |
| 7000238089..... | HORIZON CITY..... | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....219                                                              | .....219      | .....                                    | .....                            | .....0                        |
| 7000242691..... | FORT WORTH.....   | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....922                                                              | .....922      | .....                                    | .....                            | .....0                        |
| 7000242596..... | PEARLAND.....     | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....403                                                              | .....403      | .....                                    | .....                            | .....0                        |
| 7000237961..... | SAN ANTONIO.....  | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....393                                                              | .....393      | .....                                    | .....                            | .....0                        |
| 7000242421..... | HASLET.....       | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....304                                                              | .....304      | .....                                    | .....                            | .....0                        |
| 7000238052..... | SAN ANTONIO.....  | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....500                                                              | .....500      | .....                                    | .....                            | .....0                        |
| 7000238404..... | CROSBYTON.....    | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....242                                                              | .....242      | .....                                    | .....                            | .....0                        |
| 7000237443..... | CROSBY.....       | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....255                                                              | .....255      | .....                                    | .....                            | .....0                        |
| 7000243691..... | VENUS.....        | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....316                                                              | .....316      | .....                                    | .....                            | .....0                        |
| 7000242551..... | TYLER.....        | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....562                                                              | .....562      | .....                                    | .....                            | .....0                        |
| 7000241512..... | HOUSTON.....      | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....383                                                              | .....383      | .....                                    | .....                            | .....0                        |
| 7000243659..... | SPRING.....       | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....549                                                              | .....549      | .....                                    | .....                            | .....0                        |
| 7000237436..... | SPRING.....       | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....224                                                              | .....224      | .....                                    | .....                            | .....0                        |
| 7000237737..... | SPRING.....       | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....278                                                              | .....278      | .....                                    | .....                            | .....0                        |
| 7000242395..... | CYPRESS.....      | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....597                                                              | .....597      | .....                                    | .....                            | .....0                        |
| 7000242500..... | BROWNSVILLE.....  | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....372                                                              | .....372      | .....                                    | .....                            | .....0                        |
| 7000239557..... | TOM BEAN.....     | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....168                                                              | .....168      | .....                                    | .....                            | .....0                        |
| 7000243764..... | LITTLE ELM.....   | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....553                                                              | .....553      | .....                                    | .....                            | .....0                        |
| 7000238075..... | MISSION.....      | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....264                                                              | .....264      | .....                                    | .....                            | .....0                        |
| 7000240801..... | ROUND ROCK.....   | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....343                                                              | .....343      | .....                                    | .....                            | .....0                        |
| 7000237764..... | SEAGOVILLE.....   | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....375                                                              | .....375      | .....                                    | .....                            | .....0                        |
| 7000239476..... | AZLE.....         | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(1)                                  | .....                                                     | .....                                   | .....(1)                               | .....                                       | .....328                                                              | .....328      | .....                                    | .....                            | .....0                        |
| 7000240305..... | PHARR.....        | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....223                                                              | .....223      | .....                                    | .....                            | .....0                        |
| 7000243230..... | HALE CENTER.....  | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....175                                                              | .....175      | .....                                    | .....                            | .....0                        |
| 7000240001..... | BROWNWOOD.....    | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....351                                                              | .....351      | .....                                    | .....                            | .....0                        |
| 7000241123..... | ALVIN.....        | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....597                                                              | .....597      | .....                                    | .....                            | .....0                        |
| 7000239791..... | HORIZON CITY..... | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....596                                                              | .....596      | .....                                    | .....                            | .....0                        |
| 7000238295..... | SAN ANTONIO.....  | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....551                                                              | .....551      | .....                                    | .....                            | .....0                        |
| 7000237672..... | BEDFORD.....      | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....582                                                              | .....582      | .....                                    | .....                            | .....0                        |
| 7000243755..... | MESQUITE.....     | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....415                                                              | .....415      | .....                                    | .....                            | .....0                        |
| 7000240136..... | LEAGUE CITY.....  | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....480                                                              | .....480      | .....                                    | .....                            | .....0                        |
| 7000237378..... | LUBBOCK.....      | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....341                                                              | .....341      | .....                                    | .....                            | .....0                        |
| 7000242208..... | KATY.....         | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....342                                                              | .....342      | .....                                    | .....                            | .....0                        |
| 7000243701..... | HOUSTON.....      | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....431                                                              | .....431      | .....                                    | .....                            | .....0                        |
| 7000242540..... | CEDAR HILL.....   | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....434                                                              | .....434      | .....                                    | .....                            | .....0                        |
| 7000242116..... | BEAUMONT.....     | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....418                                                              | .....418      | .....                                    | .....                            | .....0                        |
| 7000242541..... | THE COLONY.....   | TX..... | .....     | 10/23/2019.   | .....         | .....                                                                | .....                                    | .....(0)                                  | .....                                                     | .....                                   | .....(0)                               | .....                                       | .....399                                                              | .....399      | .....                                    | .....                            | .....0                        |

SCHEDULE B - PART 3

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

E06.79

| 1               | Location            |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000241487..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....284                                                              | .....284      |                                          |                                  | .....0                        |
| 7000239926..... | ROUND ROCK.....     | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....1,049                                                            | .....1,049    |                                          |                                  | .....0                        |
| 7000243218..... | ARANSAS PASS.....   | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....576                                                              | .....576      |                                          |                                  | .....0                        |
| 7000244134..... | KILLEEN.....        | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....447                                                              | .....447      |                                          |                                  | .....0                        |
| 7000237780..... | WESLACO.....        | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....494                                                              | .....494      |                                          |                                  | .....0                        |
| 7000243598..... | BAYTOWN.....        | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....283                                                              | .....283      |                                          |                                  | .....0                        |
| 7000242197..... | ROSENBERG.....      | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....203                                                              | .....203      |                                          |                                  | .....0                        |
| 7000243961..... | ROCKWALL.....       | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....960                                                              | .....960      |                                          |                                  | .....0                        |
| 7000241715..... | HUMBLE.....         | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....439                                                              | .....439      |                                          |                                  | .....0                        |
| 7000238477..... | LA VICTORIA.....    | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....277                                                              | .....277      |                                          |                                  | .....0                        |
| 7000241440..... | ARLINGTON.....      | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....338                                                              | .....338      |                                          |                                  | .....0                        |
| 7000237500..... | EL PASO.....        | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....146                                                              | .....146      |                                          |                                  | .....0                        |
| 7000238255..... | ROYSE CITY.....     | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....380                                                              | .....380      |                                          |                                  | .....0                        |
| 7000242229..... | HOUSTON.....        | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....1,798                                                            | .....1,798    |                                          |                                  | .....0                        |
| 7000242718..... | TAFT.....           | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....153                                                              | .....153      |                                          |                                  | .....0                        |
| 7000242644..... | PHARR.....          | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....328                                                              | .....328      |                                          |                                  | .....0                        |
| 7000243073..... | SNYDER.....         | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....172                                                              | .....172      |                                          |                                  | .....0                        |
| 7000242329..... | CEDAR PARK.....     | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....718                                                              | .....718      |                                          |                                  | .....0                        |
| 7000242658..... | GRAPEVINE.....      | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....440                                                              | .....440      |                                          |                                  | .....0                        |
| 7000243752..... | KILLEEN.....        | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....673                                                              | .....673      |                                          |                                  | .....0                        |
| 7000241497..... | LAKE JACKSON.....   | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....176                                                              | .....176      |                                          |                                  | .....0                        |
| 7000242252..... | CORPUS CHRISTI..... | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....144                                                              | .....144      |                                          |                                  | .....0                        |
| 7000237368..... | LAREDO.....         | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....170                                                              | .....170      |                                          |                                  | .....0                        |
| 7000242391..... | HEWITT.....         | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....255                                                              | .....255      |                                          |                                  | .....0                        |
| 7000239020..... | LA PORTE.....       | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....225                                                              | .....225      |                                          |                                  | .....0                        |
| 7000242251..... | HUMBLE.....         | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....237                                                              | .....237      |                                          |                                  | .....0                        |
| 7000238603..... | KYLE.....           | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....402                                                              | .....402      |                                          |                                  | .....0                        |
| 7000238690..... | HEMPHILL.....       | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....140                                                              | .....140      |                                          |                                  | .....0                        |
| 7000240094..... | HOUSTON.....        | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....728                                                              | .....728      |                                          |                                  | .....0                        |
| 7000243308..... | LORENZO.....        | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....288                                                              | .....288      |                                          |                                  | .....0                        |
| 7000241496..... | HOUSTON.....        | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....98                                                               | .....98       |                                          |                                  | .....0                        |
| 7000237464..... | FRIENDSWOOD.....    | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....295                                                              | .....295      |                                          |                                  | .....0                        |
| 7000238875..... | RED OAK.....        | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....184                                                              | .....184      |                                          |                                  | .....0                        |
| 7000243838..... | LANCASTER.....      | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....190                                                              | .....190      |                                          |                                  | .....0                        |
| 7000237389..... | LUBBOCK.....        | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....152                                                              | .....152      |                                          |                                  | .....0                        |
| 7000238905..... | PERRYTON.....       | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....82                                                               | .....82       |                                          |                                  | .....0                        |
| 7000242736..... | CAMP WOOD.....      | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....58                                                               | .....58       |                                          |                                  | .....0                        |
| 7000243127..... | SPRING BRANCH.....  | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....500                                                              | .....500      |                                          |                                  | .....0                        |
| 7000241753..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....192                                                              | .....192      |                                          |                                  | .....0                        |
| 7000237971..... | ALVIN.....          | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....579                                                              | .....579      |                                          |                                  | .....0                        |
| 7000241501..... | ALLEN.....          | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....325                                                              | .....325      |                                          |                                  | .....0                        |
| 7000244321..... | BEAUMONT.....       | TX..... |           | 10/23/2019.   |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....196                                                              | .....196      |                                          |                                  | .....0                        |

SCHEDULE B - PART 3

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

E06.80

| 1               | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000244019..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 361                                                                   | 361           |                                          |                                  | 0                             |
| 7000242325..... | CYPRESS.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 291                                                                   | 291           |                                          |                                  | 0                             |
| 7000241507..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 237                                                                   | 237           |                                          |                                  | 0                             |
| 7000237397..... | LEAGUE CITY.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 461                                                                   | 461           |                                          |                                  | 0                             |
| 7000241457..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 233                                                                   | 233           |                                          |                                  | 0                             |
| 7000241598..... | BELTON.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 218                                                                   | 218           |                                          |                                  | 0                             |
| 7000249075..... | GRANBURY.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 187                                                                   | 187           |                                          |                                  | 0                             |
| 7000237416..... | HOUSTON.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 229                                                                   | 229           |                                          |                                  | 0                             |
| 7000242291..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 312                                                                   | 312           |                                          |                                  | 0                             |
| 7000249057..... | FORNEY.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 420                                                                   | 420           |                                          |                                  | 0                             |
| 7000239737..... | COLLEGE STATION.....  | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 417                                                                   | 417           |                                          |                                  | 0                             |
| 7000242818..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 131                                                                   | 131           |                                          |                                  | 0                             |
| 7000240752..... | HEARTLAND.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 325                                                                   | 325           |                                          |                                  | 0                             |
| 7000244263..... | PORT ARTHUR.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 92                                                                    | 92            |                                          |                                  | 0                             |
| 7000240424..... | KATY.....             | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 197                                                                   | 197           |                                          |                                  | 0                             |
| 7000242291..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 289                                                                   | 289           |                                          |                                  | 0                             |
| 7000239136..... | ROYSE CITY.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 145                                                                   | 145           |                                          |                                  | 0                             |
| 7000237429..... | FORT WORTH.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 367                                                                   | 367           |                                          |                                  | 0                             |
| 7000242476..... | KILLEEN.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 374                                                                   | 374           |                                          |                                  | 0                             |
| 7000239549..... | INGLESIDE.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 218                                                                   | 218           |                                          |                                  | 0                             |
| 7000237710..... | HOUSTON.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 117                                                                   | 117           |                                          |                                  | 0                             |
| 7000237385..... | LAREDO.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 87                                                                    | 87            |                                          |                                  | 0                             |
| 7000242185..... | ARANSAS PASS.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 498                                                                   | 498           |                                          |                                  | 0                             |
| 7000243724..... | FORT WORTH.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 354                                                                   | 354           |                                          |                                  | 0                             |
| 7000238402..... | SEALY.....            | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 275                                                                   | 275           |                                          |                                  | 0                             |
| 7000240853..... | BROWNSVILLE.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 104                                                                   | 104           |                                          |                                  | 0                             |
| 7000241045..... | RICHMOND.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 546                                                                   | 546           |                                          |                                  | 0                             |
| 7000239376..... | HARLINGEN.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 244                                                                   | 244           |                                          |                                  | 0                             |
| 7000243832..... | ARLINGTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 353                                                                   | 353           |                                          |                                  | 0                             |
| 7000237995..... | RED OAK.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 584                                                                   | 584           |                                          |                                  | 0                             |
| 7000241035..... | MAGNOLIA.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 572                                                                   | 572           |                                          |                                  | 0                             |
| 7000242268..... | MAGNOLIA.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 230                                                                   | 230           |                                          |                                  | 0                             |
| 7000240088..... | LAKE JACKSON.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 489                                                                   | 489           |                                          |                                  | 0                             |
| 7000244141..... | CONVERSE.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 181                                                                   | 181           |                                          |                                  | 0                             |
| 7000243380..... | TENNESSEE COLONY..... | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 170                                                                   | 170           |                                          |                                  | 0                             |
| 7000238582..... | TAYLOR.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 166                                                                   | 166           |                                          |                                  | 0                             |
| 7000243711..... | GARLAND.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 190                                                                   | 190           |                                          |                                  | 0                             |
| 7000242235..... | DENISON.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 430                                                                   | 430           |                                          |                                  | 0                             |
| 7000242202..... | CORPUS CHRISTI.....   | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 130                                                                   | 130           |                                          |                                  | 0                             |
| 7000242387..... | SAN ANTONIO.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 530                                                                   | 530           |                                          |                                  | 0                             |
| 7000243772..... | EL PASO.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 191                                                                   | 191           |                                          |                                  | 0                             |
| 7000241792..... | PORTER.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 214                                                                   | 214           |                                          |                                  | 0                             |
| 7000244158..... | KILLEEN.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 341                                                                   | 341           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

| 1               | Location            |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000243241..... | LUMBERTON.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 199                                                                   | 199           |                                          |                                  | 0                             |
| 7000238295..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 185                                                                   | 185           |                                          |                                  | 0                             |
| 7000240849..... | CORPUS CHRISTI..... | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 141                                                                   | 141           |                                          |                                  | 0                             |
| 7000242151..... | EL PASO.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 273                                                                   | 273           |                                          |                                  | 0                             |
| 7000237642..... | LAMESA.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 230                                                                   | 230           |                                          |                                  | 0                             |
| 7000241504..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 237                                                                   | 237           |                                          |                                  | 0                             |
| 7000237617..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 188                                                                   | 188           |                                          |                                  | 0                             |
| 7000242438..... | TYLER.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 210                                                                   | 210           |                                          |                                  | 0                             |
| 7000238819..... | KYLE.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 532                                                                   | 532           |                                          |                                  | 0                             |
| 7000237617..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 197                                                                   | 197           |                                          |                                  | 0                             |
| 7000240427..... | CLEBURNE.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 140                                                                   | 140           |                                          |                                  | 0                             |
| 7000244325..... | BEAUMONT.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 300                                                                   | 300           |                                          |                                  | 0                             |
| 7000237746..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 125                                                                   | 125           |                                          |                                  | 0                             |
| 7000240918..... | PEARLAND.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 271                                                                   | 271           |                                          |                                  | 0                             |
| 7000243161..... | ITALY.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 217                                                                   | 217           |                                          |                                  | 0                             |
| 7000241507..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 152                                                                   | 152           |                                          |                                  | 0                             |
| 7000239350..... | FRANKLIN.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 193                                                                   | 193           |                                          |                                  | 0                             |
| 7000244044..... | COPPERAS COVE.....  | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 410                                                                   | 410           |                                          |                                  | 0                             |
| 7000243591..... | CROWLEY.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 169                                                                   | 169           |                                          |                                  | 0                             |
| 7000241527..... | LAREDO.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 212                                                                   | 212           |                                          |                                  | 0                             |
| 7000239843..... | BAYTOWN.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 296                                                                   | 296           |                                          |                                  | 0                             |
| 7000237358..... | LUBBOCK.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 274                                                                   | 274           |                                          |                                  | 0                             |
| 7000237723..... | FRISCO.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 605                                                                   | 605           |                                          |                                  | 0                             |
| 7000237603..... | AUSTIN.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 496                                                                   | 496           |                                          |                                  | 0                             |
| 7000244743..... | GARLAND.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 268                                                                   | 268           |                                          |                                  | 0                             |
| 7000237386..... | RICHMOND.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 189                                                                   | 189           |                                          |                                  | 0                             |
| 7000242617..... | FRESNO.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 491                                                                   | 491           |                                          |                                  | 0                             |
| 7000243016..... | PALMER.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 500                                                                   | 500           |                                          |                                  | 0                             |
| 7000239483..... | GRAND PRAIRIE.....  | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 443                                                                   | 443           |                                          |                                  | 0                             |
| 7000243942..... | CYPRESS.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 184                                                                   | 184           |                                          |                                  | 0                             |
| 7000239065..... | JOSHUA.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 212                                                                   | 212           |                                          |                                  | 0                             |
| 7000242299..... | JOSHUA.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 178                                                                   | 178           |                                          |                                  | 0                             |
| 7000240678..... | PRINCETON.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 218                                                                   | 218           |                                          |                                  | 0                             |
| 7000242637..... | GLENN HEIGHTS.....  | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 201                                                                   | 201           |                                          |                                  | 0                             |
| 7000243792..... | IRVING.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 197                                                                   | 197           |                                          |                                  | 0                             |
| 7000240294..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 416                                                                   | 416           |                                          |                                  | 0                             |
| 7000240864..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 260                                                                   | 260           |                                          |                                  | 0                             |
| 7000237710..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 311                                                                   | 311           |                                          |                                  | 0                             |
| 7000238217..... | PORTER.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 560                                                                   | 560           |                                          |                                  | 0                             |
| 7000240115..... | KATY.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 491                                                                   | 491           |                                          |                                  | 0                             |
| 7000243189..... | DEVINE.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 211                                                                   | 211           |                                          |                                  | 0                             |
| 7000242345..... | DAYTON.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 358                                                                   | 358           |                                          |                                  | 0                             |



SCHEDULE B - PART 3

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

| 1               | Location             |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                    | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                 | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000243806..... | FRIENDSWOOD.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 274                                                                   | 274           |                                          |                                  | 0                             |
| 7000238249..... | COLLEGE STATION..... | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 519                                                                   | 519           |                                          |                                  | 0                             |
| 7000241061..... | SAN ANTONIO.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 412                                                                   | 412           |                                          |                                  | 0                             |
| 7000237737..... | SPRING.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 1,450                                                                 | 1,450         |                                          |                                  | 0                             |
| 7000237421..... | SAN ANTONIO.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 216                                                                   | 216           |                                          |                                  | 0                             |
| 7000242761..... | MANOR.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 534                                                                   | 534           |                                          |                                  | 0                             |
| 7000238066..... | SAN ANTONIO.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 470                                                                   | 470           |                                          |                                  | 0                             |
| 7000240107..... | SUNDOWN.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 189                                                                   | 189           |                                          |                                  | 0                             |
| 7000240250..... | HOUSTON.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 200                                                                   | 200           |                                          |                                  | 0                             |
| 7000239319..... | NAVASOTA.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 635                                                                   | 635           |                                          |                                  | 0                             |
| 7000239101..... | HUMBLE.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 204                                                                   | 204           |                                          |                                  | 0                             |
| 7000241509..... | PEARSALL.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 62                                                                    | 62            |                                          |                                  | 0                             |
| 7000242638..... | EL PASO.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 664                                                                   | 664           |                                          |                                  | 0                             |
| 7000240111..... | PORT ARTHUR.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 366                                                                   | 366           |                                          |                                  | 0                             |
| 7000244016..... | KATY.....            | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 187                                                                   | 187           |                                          |                                  | 0                             |
| 7000242346..... | MANSFIELD.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 238                                                                   | 238           |                                          |                                  | 0                             |
| 7000240152..... | HOUSTON.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 569                                                                   | 569           |                                          |                                  | 0                             |
| 7000238776..... | RICHMOND.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 261                                                                   | 261           |                                          |                                  | 0                             |
| 7000243841..... | ELGIN.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 453                                                                   | 453           |                                          |                                  | 0                             |
| 7000237515..... | MANSFIELD.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 392                                                                   | 392           |                                          |                                  | 0                             |
| 7000241035..... | MAGNOLIA.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 293                                                                   | 293           |                                          |                                  | 0                             |
| 7000237617..... | HOUSTON.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 312                                                                   | 312           |                                          |                                  | 0                             |
| 7000241503..... | FORT WORTH.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 262                                                                   | 262           |                                          |                                  | 0                             |
| 7000237617..... | HOUSTON.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 403                                                                   | 403           |                                          |                                  | 0                             |
| 7000242002..... | TEXARKANA.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 65                                                                    | 65            |                                          |                                  | 0                             |
| 7000242524..... | BROOKSHIRE.....      | TX..... |           | 10/23/2019..... |               | 1                                                                    |                                          |                                           |                                                           |                                         | 1                                      |                                             | 661                                                                   | 661           |                                          |                                  | 0                             |
| 7000241062..... | BRIDGEPORT.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 287                                                                   | 287           |                                          |                                  | 0                             |
| 7000242291..... | SAN ANTONIO.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 372                                                                   | 372           |                                          |                                  | 0                             |
| 7000241710..... | SAN ANTONIO.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 241                                                                   | 241           |                                          |                                  | 0                             |
| 7000238226..... | HUTTO.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 305                                                                   | 305           |                                          |                                  | 0                             |
| 7000243725..... | GRAND PRAIRIE.....   | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 535                                                                   | 535           |                                          |                                  | 0                             |
| 7000243639..... | RHOME.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 433                                                                   | 433           |                                          |                                  | 0                             |
| 7000249186..... | FRIENDSWOOD.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 437                                                                   | 437           |                                          |                                  | 0                             |
| 7000241719..... | FORNEY.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 269                                                                   | 269           |                                          |                                  | 0                             |
| 7000243652..... | EL PASO.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 238                                                                   | 238           |                                          |                                  | 0                             |
| 7000239588..... | SAN ANTONIO.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 279                                                                   | 279           |                                          |                                  | 0                             |
| 7000240899..... | SPRING.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 457                                                                   | 457           |                                          |                                  | 0                             |
| 7000238365..... | SPRING.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 279                                                                   | 279           |                                          |                                  | 0                             |
| 7000239580..... | MANVEL.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 629                                                                   | 629           |                                          |                                  | 0                             |
| 7000242117..... | CORPUS CHRISTI.....  | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 458                                                                   | 458           |                                          |                                  | 0                             |
| 7000241528..... | HASLET.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 328                                                                   | 328           |                                          |                                  | 0                             |
| 7000240848..... | ALLEN.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 664                                                                   | 664           |                                          |                                  | 0                             |
| 7000237468..... | SAN ANTONIO.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 876                                                                   | 876           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

| 1               | Location            |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000241759..... | SHERMAN.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 303                                                                   | 303           |                                          |                                  | 0                             |
| 7000238036..... | HITCHCOCK.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 548                                                                   | 548           |                                          |                                  | 0                             |
| 7000239711..... | BRYAN.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 644                                                                   | 644           |                                          |                                  | 0                             |
| 7000237550..... | ROUND ROCK.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 398                                                                   | 398           |                                          |                                  | 0                             |
| 7000240312..... | KILLEEN.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 430                                                                   | 430           |                                          |                                  | 0                             |
| 7000240115..... | KATY.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 558                                                                   | 558           |                                          |                                  | 0                             |
| 7000244187..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 291                                                                   | 291           |                                          |                                  | 0                             |
| 7000239856..... | TROY.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 269                                                                   | 269           |                                          |                                  | 0                             |
| 7000243368..... | AUBREY.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 806                                                                   | 806           |                                          |                                  | 0                             |
| 7000238328..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 299                                                                   | 299           |                                          |                                  | 0                             |
| 7000240453..... | SAVANNAH.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 420                                                                   | 420           |                                          |                                  | 0                             |
| 7000244191..... | DESOTO.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 448                                                                   | 448           |                                          |                                  | 0                             |
| 7000239935..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 264                                                                   | 264           |                                          |                                  | 0                             |
| 7000239453..... | ABILENE.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 291                                                                   | 291           |                                          |                                  | 0                             |
| 7000242663..... | SAN ANTONIO.....    | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 320                                                                   | 320           |                                          |                                  | 0                             |
| 7000242008..... | MANSFIELD.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 384                                                                   | 384           |                                          |                                  | 0                             |
| 7000238865..... | LITTLE ELM.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 606                                                                   | 606           |                                          |                                  | 0                             |
| 7000240527..... | WACO.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 312                                                                   | 312           |                                          |                                  | 0                             |
| 7000238351..... | FRESNO.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 349                                                                   | 349           |                                          |                                  | 0                             |
| 7000243577..... | HORIZON CITY.....   | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 311                                                                   | 311           |                                          |                                  | 0                             |
| 7000244018..... | PEARLAND.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 403                                                                   | 403           |                                          |                                  | 0                             |
| 7000243740..... | HUTTO.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 502                                                                   | 502           |                                          |                                  | 0                             |
| 7000242160..... | ARLINGTON.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 324                                                                   | 324           |                                          |                                  | 0                             |
| 7000241839..... | DALLAS.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 595                                                                   | 595           |                                          |                                  | 0                             |
| 7000239679..... | RICHMOND.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 335                                                                   | 335           |                                          |                                  | 0                             |
| 7000243762..... | HUMBLE.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 386                                                                   | 386           |                                          |                                  | 0                             |
| 7000238430..... | NAVASOTA.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 638                                                                   | 638           |                                          |                                  | 0                             |
| 7000243115..... | OVERTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 702                                                                   | 702           |                                          |                                  | 0                             |
| 7000239639..... | AUBREY.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 326                                                                   | 326           |                                          |                                  | 0                             |
| 7000239375..... | BROWNSVILLE.....    | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 825                                                                   | 825           |                                          |                                  | 0                             |
| 7000237586..... | CARROLLTON.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 345                                                                   | 345           |                                          |                                  | 0                             |
| 7000237715..... | KATY.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,353                                                                 | 1,353         |                                          |                                  | 0                             |
| 7000241494..... | CONROE.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 580                                                                   | 580           |                                          |                                  | 0                             |
| 7000242162..... | PFLUGERVILLE.....   | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 701                                                                   | 701           |                                          |                                  | 0                             |
| 7000242632..... | FORT WORTH.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 234                                                                   | 234           |                                          |                                  | 0                             |
| 7000240802..... | LEWISVILLE.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 349                                                                   | 349           |                                          |                                  | 0                             |
| 7000238467..... | PITTSBURG.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 118                                                                   | 118           |                                          |                                  | 0                             |
| 7000242460..... | KIRBYVILLE.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 224                                                                   | 224           |                                          |                                  | 0                             |
| 7000242620..... | CORPUS CHRISTI..... | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 140                                                                   | 140           |                                          |                                  | 0                             |
| 7000241512..... | HOUSTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 136                                                                   | 136           |                                          |                                  | 0                             |
| 7000240243..... | CORPUS CHRISTI..... | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,193                                                                 | 1,193         |                                          |                                  | 0                             |
| 7000239429..... | KATY.....           | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 420                                                                   | 420           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.84

| 1               | Location           |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|--------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                  | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City               | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000241493..... | THE WOODLANDS..... | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 775.....                                                              | 775.....      |                                          |                                  | 0.....                        |
| 7000244193..... | SAN ANTONIO.....   | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 782.....                                                              | 782.....      |                                          |                                  | 0.....                        |
| 7000243979..... | CEDAR HILL.....    | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 127.....                                                              | 127.....      |                                          |                                  | 0.....                        |
| 7000242624..... | MANSFIELD.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 249.....                                                              | 249.....      |                                          |                                  | 0.....                        |
| 7000243750..... | HOUSTON.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 324.....                                                              | 324.....      |                                          |                                  | 0.....                        |
| 7000242201..... | DICKINSON.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 1,373.....                                                            | 1,373.....    |                                          |                                  | 0.....                        |
| 7000242486..... | MESQUITE.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 462.....                                                              | 462.....      |                                          |                                  | 0.....                        |
| 7000243654..... | PFLUGERVILLE.....  | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 1,146.....                                                            | 1,146.....    |                                          |                                  | 0.....                        |
| 7000238387..... | WEST COLUMBIA..... | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 137.....                                                              | 137.....      |                                          |                                  | 0.....                        |
| 7000238918..... | QUEEN CITY.....    | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 162.....                                                              | 162.....      |                                          |                                  | 0.....                        |
| 7000238575..... | PALESTINE.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 156.....                                                              | 156.....      |                                          |                                  | 0.....                        |
| 7000239851..... | SAN ELIZARIO.....  | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 181.....                                                              | 181.....      |                                          |                                  | 0.....                        |
| 7000243265..... | KYLE.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 1,139.....                                                            | 1,139.....    |                                          |                                  | 0.....                        |
| 7000243685..... | DENTON.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 1,083.....                                                            | 1,083.....    |                                          |                                  | 0.....                        |
| 7000239839..... | SAN ANTONIO.....   | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 194.....                                                              | 194.....      |                                          |                                  | 0.....                        |
| 7000237613..... | BURLESON.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 607.....                                                              | 607.....      |                                          |                                  | 0.....                        |
| 7000239805..... | HORIZON CITY.....  | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 199.....                                                              | 199.....      |                                          |                                  | 0.....                        |
| 7000241510..... | BOERNE.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 756.....                                                              | 756.....      |                                          |                                  | 0.....                        |
| 7000239249..... | GRANBURY.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 380.....                                                              | 380.....      |                                          |                                  | 0.....                        |
| 7000239837..... | PORTER.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 365.....                                                              | 365.....      |                                          |                                  | 0.....                        |
| 7000241523..... | HOUSTON.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 199.....                                                              | 199.....      |                                          |                                  | 0.....                        |
| 7000238386..... | QUANAH.....        | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 223.....                                                              | 223.....      |                                          |                                  | 0.....                        |
| 7000240234..... | HOUSTON.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 383.....                                                              | 383.....      |                                          |                                  | 0.....                        |
| 7000243382..... | SAN ANTONIO.....   | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 205.....                                                              | 205.....      |                                          |                                  | 0.....                        |
| 7000240250..... | HOUSTON.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 221.....                                                              | 221.....      |                                          |                                  | 0.....                        |
| 7000243347..... | RICHMOND.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 213.....                                                              | 213.....      |                                          |                                  | 0.....                        |
| 7000239188..... | TRENTON.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 218.....                                                              | 218.....      |                                          |                                  | 0.....                        |
| 7000239937..... | SANTA FE.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 1,262.....                                                            | 1,262.....    |                                          |                                  | 0.....                        |
| 7000240341..... | ROUND ROCK.....    | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 246.....                                                              | 246.....      |                                          |                                  | 0.....                        |
| 7000243182..... | LLANO.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 241.....                                                              | 241.....      |                                          |                                  | 0.....                        |
| 7000239822..... | SHELBYVILLE.....   | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 278.....                                                              | 278.....      |                                          |                                  | 0.....                        |
| 7000240854..... | EL PASO.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 1,958.....                                                            | 1,958.....    |                                          |                                  | 0.....                        |
| 7000244411..... | KATY.....          | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 273.....                                                              | 273.....      |                                          |                                  | 0.....                        |
| 7000243462..... | RICHMOND.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 226.....                                                              | 226.....      |                                          |                                  | 0.....                        |
| 7000240596..... | MANOR.....         | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 2,097.....                                                            | 2,097.....    |                                          |                                  | 0.....                        |
| 7000241711..... | BACLIFF.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 318.....                                                              | 318.....      |                                          |                                  | 0.....                        |
| 7000242003..... | LANCASTER.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 609.....                                                              | 609.....      |                                          |                                  | 0.....                        |
| 7000237722..... | ARLINGTON.....     | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 2.....                                    |                                                           |                                         | 2.....                                 |                                             | 756.....                                                              | 756.....      |                                          |                                  | 0.....                        |
| 7000238429..... | LOCKHART.....      | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 3.....                                    |                                                           |                                         | 3.....                                 |                                             | 280.....                                                              | 280.....      |                                          |                                  | 0.....                        |
| 7000244030..... | MISSOURI CITY..... | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 3.....                                    |                                                           |                                         | 3.....                                 |                                             | 406.....                                                              | 406.....      |                                          |                                  | 0.....                        |
| 7000241061..... | SAN ANTONIO.....   | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 3.....                                    |                                                           |                                         | 3.....                                 |                                             | 426.....                                                              | 426.....      |                                          |                                  | 0.....                        |
| 7000240152..... | HOUSTON.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 3.....                                    |                                                           |                                         | 3.....                                 |                                             | 750.....                                                              | 750.....      |                                          |                                  | 0.....                        |
| 7000243461..... | LAGUNA VISTA.....  | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 4.....                                    |                                                           |                                         | 4.....                                 |                                             | 479.....                                                              | 479.....      |                                          |                                  | 0.....                        |

SCHEDULE B - PART 3

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

E06.85

| 1               | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000244329..... | CORPUS CHRISTI.....   | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 5                                         |                                                           |                                         | 5                                      |                                             | 458                                                                   | 458           |                                          |                                  | 0                             |
| 7000242306..... | LAVON.....            | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 7                                         |                                                           |                                         | 7                                      |                                             | 696                                                                   | 696           |                                          |                                  | 0                             |
| 7000239995..... | ROUND ROCK.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 8                                         |                                                           |                                         | 8                                      |                                             | 5,806                                                                 | 5,806         |                                          |                                  | 0                             |
| 7000237441..... | FORT WORTH.....       | TX..... |           | 10/23/2019..... |               |                                                                      |                                          | 9                                         |                                                           |                                         | 9                                      |                                             | 739                                                                   | 739           |                                          |                                  | 0                             |
| 7000238293..... | VERNAL.....           | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | (11)                                      |                                                           |                                         | (11)                                   |                                             | 1,048                                                                 | 1,048         |                                          |                                  | 0                             |
| 7000241777..... | TOOELE.....           | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 812                                                                   | 812           |                                          |                                  | 0                             |
| 7000243210..... | PLYMOUTH.....         | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 821                                                                   | 821           |                                          |                                  | 0                             |
| 7000243941..... | CLINTON.....          | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 560                                                                   | 560           |                                          |                                  | 0                             |
| 7000239097..... | HERRIMAN.....         | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 711                                                                   | 711           |                                          |                                  | 0                             |
| 7000240775..... | PAROWAN.....          | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 460                                                                   | 460           |                                          |                                  | 0                             |
| 7000238084..... | PAYSON.....           | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 694                                                                   | 694           |                                          |                                  | 0                             |
| 7000240682..... | CEDAR CITY.....       | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 421                                                                   | 421           |                                          |                                  | 0                             |
| 7000241059..... | TOOELE.....           | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 573                                                                   | 573           |                                          |                                  | 0                             |
| 7000239261..... | NIBLEY.....           | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 1,008                                                                 | 1,008         |                                          |                                  | 0                             |
| 7000239776..... | TOOELE.....           | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 530                                                                   | 530           |                                          |                                  | 0                             |
| 7000244115..... | SALT LAKE CITY.....   | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 651                                                                   | 651           |                                          |                                  | 0                             |
| 7000239118..... | ROOSEVELT.....        | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 374                                                                   | 374           |                                          |                                  | 0                             |
| 7000243050..... | HYRUM.....            | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 392                                                                   | 392           |                                          |                                  | 0                             |
| 7000243310..... | HYRUM.....            | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 371                                                                   | 371           |                                          |                                  | 0                             |
| 7000244402..... | TOOELE.....           | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 683                                                                   | 683           |                                          |                                  | 0                             |
| 7000237952..... | PAYSON.....           | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 341                                                                   | 341           |                                          |                                  | 0                             |
| 7000239761..... | EAGLE MOUNTAIN.....   | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 285                                                                   | 285           |                                          |                                  | 0                             |
| 7000244529..... | RICHMOND.....         | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 278                                                                   | 278           |                                          |                                  | 0                             |
| 7000238835..... | SARATOGA SPRINGS..... | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 309                                                                   | 309           |                                          |                                  | 0                             |
| 7000240610..... | TOOELE.....           | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 709                                                                   | 709           |                                          |                                  | 0                             |
| 7000249150..... | SALT LAKE CITY.....   | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 322                                                                   | 322           |                                          |                                  | 0                             |
| 7000244083..... | SOUTH JORDAN.....     | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 639                                                                   | 639           |                                          |                                  | 0                             |
| 7000241378..... | WEST VALLEY CITY..... | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 371                                                                   | 371           |                                          |                                  | 0                             |
| 7000242239..... | LAYTON.....           | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 585                                                                   | 585           |                                          |                                  | 0                             |
| 7000239821..... | VERNAL.....           | UT..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 296                                                                   | 296           |                                          |                                  | 0                             |
| 7000239041..... | GLEN ALLEN.....       | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | (117)                                     |                                                           |                                         | (117)                                  |                                             | 3,655                                                                 | 3,655         |                                          |                                  | 0                             |
| 7000241925..... | VIRGINIA BEACH.....   | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | (28)                                      |                                                           |                                         | (28)                                   |                                             | 1,925                                                                 | 1,925         |                                          |                                  | 0                             |
| 7000240457..... | MCGAHEYSVILLE.....    | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | (26)                                      |                                                           |                                         | (26)                                   |                                             | 1,807                                                                 | 1,807         |                                          |                                  | 0                             |
| 7000239357..... | FOREST.....           | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | (21)                                      |                                                           |                                         | (21)                                   |                                             | 1,277                                                                 | 1,277         |                                          |                                  | 0                             |
| 7000238434..... | CHASE CITY.....       | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | (13)                                      |                                                           |                                         | (13)                                   |                                             | 784                                                                   | 784           |                                          |                                  | 0                             |
| 7000243602..... | LOCUST GROVE.....     | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | (10)                                      |                                                           |                                         | (10)                                   |                                             | 1,242                                                                 | 1,242         |                                          |                                  | 0                             |
| 7000238035..... | COURTLAND.....        | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 1,236                                                                 | 1,236         |                                          |                                  | 0                             |
| 7000244467..... | HAYES.....            | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 1,054                                                                 | 1,054         |                                          |                                  | 0                             |
| 7000237548..... | CHESTER.....          | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 883                                                                   | 883           |                                          |                                  | 0                             |
| 7000242064..... | NORFOLK.....          | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 909                                                                   | 909           |                                          |                                  | 0                             |
| 7000242642..... | RICHMOND.....         | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 640                                                                   | 640           |                                          |                                  | 0                             |
| 7000238754..... | STANLEY.....          | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 938                                                                   | 938           |                                          |                                  | 0                             |
| 7000243326..... | FAIRLAWN.....         | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 926                                                                   | 926           |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.86

| 1               | Location              |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000241424..... | MT SOLON.....         | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(5)                                  |                                                           |                                         | .....(5)                               |                                             | .....732                                                              | .....732      |                                          |                                  | .....0                        |
| 7000239954..... | LOCUST GROVE.....     | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(5)                                  |                                                           |                                         | .....(5)                               |                                             | .....1,425                                                            | .....1,425    |                                          |                                  | .....0                        |
| 7000238660..... | MARION.....           | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(4)                                  |                                                           |                                         | .....(4)                               |                                             | .....915                                                              | .....915      |                                          |                                  | .....0                        |
| 7000244478..... | GLEN ALLEN.....       | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(4)                                  |                                                           |                                         | .....(4)                               |                                             | .....799                                                              | .....799      |                                          |                                  | .....0                        |
| 7000239260..... | COLLINSVILLE.....     | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(4)                                  |                                                           |                                         | .....(4)                               |                                             | .....406                                                              | .....406      |                                          |                                  | .....0                        |
| 7000237317..... | CHESAPEAKE.....       | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(4)                                  |                                                           |                                         | .....(4)                               |                                             | .....1,014                                                            | .....1,014    |                                          |                                  | .....0                        |
| 7000241148..... | CHRISTIANSBURG.....   | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(4)                                  |                                                           |                                         | .....(4)                               |                                             | .....771                                                              | .....771      |                                          |                                  | .....0                        |
| 7000241427..... | CHESAPEAKE.....       | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(4)                                  |                                                           |                                         | .....(4)                               |                                             | .....440                                                              | .....440      |                                          |                                  | .....0                        |
| 7000238025..... | MARTINSVILLE.....     | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....503                                                              | .....503      |                                          |                                  | .....0                        |
| 7000242019..... | PALMYRA.....          | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....596                                                              | .....596      |                                          |                                  | .....0                        |
| 7000239369..... | MARION.....           | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....1,582                                                            | .....1,582    |                                          |                                  | .....0                        |
| 7000243843..... | MEHERRIN.....         | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....429                                                              | .....429      |                                          |                                  | .....0                        |
| 7000239395..... | BURKE.....            | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(3)                                  |                                                           |                                         | .....(3)                               |                                             | .....2,146                                                            | .....2,146    |                                          |                                  | .....0                        |
| 7000243887..... | PORTSMOUTH.....       | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....720                                                              | .....720      |                                          |                                  | .....0                        |
| 7000240632..... | STEPHENSON.....       | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....1,129                                                            | .....1,129    |                                          |                                  | .....0                        |
| 7000237341..... | PORTSMOUTH.....       | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....862                                                              | .....862      |                                          |                                  | .....0                        |
| 7000238535..... | BLAIRS.....           | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....706                                                              | .....706      |                                          |                                  | .....0                        |
| 7000242580..... | ALEXANDRIA.....       | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....1,582                                                            | .....1,582    |                                          |                                  | .....0                        |
| 7000237989..... | MAIDENS.....          | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....726                                                              | .....726      |                                          |                                  | .....0                        |
| 7000243867..... | ARLINGTON.....        | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....747                                                              | .....747      |                                          |                                  | .....0                        |
| 7000239132..... | MARTINSVILLE.....     | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....276                                                              | .....276      |                                          |                                  | .....0                        |
| 7000242075..... | FREDERICKSBURG.....   | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....1,046                                                            | .....1,046    |                                          |                                  | .....0                        |
| 7000238646..... | RUTHER GLEN.....      | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....557                                                              | .....557      |                                          |                                  | .....0                        |
| 7000239448..... | KING GEORGE.....      | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....1,179                                                            | .....1,179    |                                          |                                  | .....0                        |
| 7000240240..... | SUFFOLK.....          | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....779                                                              | .....779      |                                          |                                  | .....0                        |
| 7000242448..... | CHESAPEAKE.....       | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....819                                                              | .....819      |                                          |                                  | .....0                        |
| 7000244441..... | CLEAR BROOK.....      | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....1,380                                                            | .....1,380    |                                          |                                  | .....0                        |
| 7000244540..... | DINWIDDIE.....        | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....728                                                              | .....728      |                                          |                                  | .....0                        |
| 7000241405..... | EDINBURG.....         | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....603                                                              | .....603      |                                          |                                  | .....0                        |
| 7000238755..... | GORDONSVILLE.....     | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....434                                                              | .....434      |                                          |                                  | .....0                        |
| 7000243893..... | DUMFRIES.....         | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....435                                                              | .....435      |                                          |                                  | .....0                        |
| 7000242874..... | LYNCHBURG.....        | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....545                                                              | .....545      |                                          |                                  | .....0                        |
| 7000244586..... | WINCHESTER.....       | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....818                                                              | .....818      |                                          |                                  | .....0                        |
| 7000239714..... | AYLETT.....           | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....413                                                              | .....413      |                                          |                                  | .....0                        |
| 7000243850..... | WILLIAMSBURG.....     | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....1,350                                                            | .....1,350    |                                          |                                  | .....0                        |
| 7000239650..... | DANVILLE.....         | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....559                                                              | .....559      |                                          |                                  | .....0                        |
| 7000239852..... | ROCKY MOUNT.....      | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....724                                                              | .....724      |                                          |                                  | .....0                        |
| 7000243620..... | GWYNN.....            | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....409                                                              | .....409      |                                          |                                  | .....0                        |
| 7000244684..... | BRISTOW.....          | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....881                                                              | .....881      |                                          |                                  | .....0                        |
| 7000242142..... | PILOT.....            | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....299                                                              | .....299      |                                          |                                  | .....0                        |
| 7000240930..... | PROVIDENCE FORGE..... | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....296                                                              | .....296      |                                          |                                  | .....0                        |
| 7000243911..... | RICHMOND.....         | VA..... |           | 10/23/2019..  |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....553                                                              | .....553      |                                          |                                  | .....0                        |

SCHEDULE B - PART 3

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

| 1               | Location             |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                    | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                 | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000242104..... | GLEN ALLEN.....      | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....1,041                                                            | .....1,041    |                                          |                                  | .....0                        |
| 7000243519..... | FINCASTLE.....       | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....724                                                              | .....724      |                                          |                                  | .....0                        |
| 7000243629..... | REMINGTON.....       | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....611                                                              | .....611      |                                          |                                  | .....0                        |
| 7000242579..... | RICHMOND.....        | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....408                                                              | .....408      |                                          |                                  | .....0                        |
| 7000242112..... | GAINESVILLE.....     | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....1,481                                                            | .....1,481    |                                          |                                  | .....0                        |
| 7000241157..... | BUCHANAN.....        | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....417                                                              | .....417      |                                          |                                  | .....0                        |
| 7000239545..... | BASSETT.....         | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....317                                                              | .....317      |                                          |                                  | .....0                        |
| 7000242145..... | DUBLIN.....          | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....698                                                              | .....698      |                                          |                                  | .....0                        |
| 7000242442..... | RICHMOND.....        | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....459                                                              | .....459      |                                          |                                  | .....0                        |
| 7000239240..... | GLASGOW.....         | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....393                                                              | .....393      |                                          |                                  | .....0                        |
| 7000238502..... | COLONIAL BEACH.....  | VA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....377                                                              | .....377      |                                          |                                  | .....0                        |
| 7000243971..... | FREDERICKSBURG.....  | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....250                                                              | .....250      |                                          |                                  | .....0                        |
| 7000243136..... | PHENIX.....          | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....225                                                              | .....225      |                                          |                                  | .....0                        |
| 7000238675..... | AMHERST.....         | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....82                                                               | .....82       |                                          |                                  | .....0                        |
| 7000238228..... | FRONT ROYAL.....     | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....302                                                              | .....302      |                                          |                                  | .....0                        |
| 7000237759..... | RUTHER GLEN.....     | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....191                                                              | .....191      |                                          |                                  | .....0                        |
| 7000242753..... | GAINESVILLE.....     | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....445                                                              | .....445      |                                          |                                  | .....0                        |
| 7000242747..... | BRIDGEWATER.....     | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....216                                                              | .....216      |                                          |                                  | .....0                        |
| 7000242139..... | ROANOKE.....         | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....146                                                              | .....146      |                                          |                                  | .....0                        |
| 7000243638..... | RICHMOND.....        | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....94                                                               | .....94       |                                          |                                  | .....0                        |
| 7000242108..... | RICHMOND.....        | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....396                                                              | .....396      |                                          |                                  | .....0                        |
| 7000240222..... | NEWPORT NEWS.....    | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....248                                                              | .....248      |                                          |                                  | .....0                        |
| 7000243950..... | SUFFOLK.....         | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....86                                                               | .....86       |                                          |                                  | .....0                        |
| 7000237684..... | PORTSMOUTH.....      | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....424                                                              | .....424      |                                          |                                  | .....0                        |
| 7000249111..... | SPOTSYLVANIA.....    | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....284                                                              | .....284      |                                          |                                  | .....0                        |
| 7000238864..... | SALEM.....           | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....248                                                              | .....248      |                                          |                                  | .....0                        |
| 7000240514..... | CULPEPER.....        | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....534                                                              | .....534      |                                          |                                  | .....0                        |
| 7000241561..... | NORFOLK.....         | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....245                                                              | .....245      |                                          |                                  | .....0                        |
| 7000238074..... | HAYES.....           | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....255                                                              | .....255      |                                          |                                  | .....0                        |
| 7000240645..... | HILLSVILLE.....      | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....174                                                              | .....174      |                                          |                                  | .....0                        |
| 7000239628..... | DILLWYN.....         | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....188                                                              | .....188      |                                          |                                  | .....0                        |
| 7000242367..... | MANAKIN SABOT.....   | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....232                                                              | .....232      |                                          |                                  | .....0                        |
| 7000243392..... | STAUNTON.....        | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....1,029                                                            | .....1,029    |                                          |                                  | .....0                        |
| 7000243156..... | MADISON HEIGHTS..... | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....229                                                              | .....229      |                                          |                                  | .....0                        |
| 7000238699..... | RINGGOLD.....        | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....530                                                              | .....530      |                                          |                                  | .....0                        |
| 7000249110..... | CHURCHVILLE.....     | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....387                                                              | .....387      |                                          |                                  | .....0                        |
| 7000239680..... | WAYNESBORO.....      | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....230                                                              | .....230      |                                          |                                  | .....0                        |
| 7000240081..... | RUTHER GLEN.....     | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....540                                                              | .....540      |                                          |                                  | .....0                        |
| 7000241145..... | AMHERST.....         | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....328                                                              | .....328      |                                          |                                  | .....0                        |
| 7000239571..... | SALEM.....           | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....245                                                              | .....245      |                                          |                                  | .....0                        |
| 7000244702..... | CENTREVILLE.....     | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....346                                                              | .....346      |                                          |                                  | .....0                        |
| 7000238407..... | ALBERTA.....         | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....258                                                              | .....258      |                                          |                                  | .....0                        |
| 7000240432..... | CHARLOTTESVILLE..... | VA..... |           | 10/23/2019..... |               |                                                                      | .....0                                   |                                           |                                                           |                                         | .....0                                 |                                             | .....246                                                              | .....246      |                                          |                                  | .....0                        |

SCHEDULE B - PART 3

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

E06.88

| 1               | Location            |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                   | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000241546..... | RICHMOND.....       | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 245                                                                   | 245           |                                          |                                  | 0                             |
| 7000242316..... | HANOVER.....        | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 240                                                                   | 240           |                                          |                                  | 0                             |
| 7000240363..... | ROANOKE.....        | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 448                                                                   | 448           |                                          |                                  | 0                             |
| 7000242076..... | KING GEORGE.....    | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 814                                                                   | 814           |                                          |                                  | 0                             |
| 7000240674..... | FREDERICKSBURG..... | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 729                                                                   | 729           |                                          |                                  | 0                             |
| 7000237917..... | CHRISTIANSBURG..... | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 290                                                                   | 290           |                                          |                                  | 0                             |
| 7000242103..... | VIRGINIA BEACH..... | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 579                                                                   | 579           |                                          |                                  | 0                             |
| 7000243906..... | SOUTH BOSTON.....   | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 183                                                                   | 183           |                                          |                                  | 0                             |
| 7000242138..... | NEWPORT NEWS.....   | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 657                                                                   | 657           |                                          |                                  | 0                             |
| 7000242134..... | VIRGINIA BEACH..... | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 410                                                                   | 410           |                                          |                                  | 0                             |
| 7000239868..... | DANVILLE.....       | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 334                                                                   | 334           |                                          |                                  | 0                             |
| 7000237754..... | GLEN ALLEN.....     | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 517                                                                   | 517           |                                          |                                  | 0                             |
| 7000240446..... | GORDONSVILLE.....   | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 460                                                                   | 460           |                                          |                                  | 0                             |
| 7000241919..... | GLOUCESTER.....     | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 619                                                                   | 619           |                                          |                                  | 0                             |
| 7000240803..... | CULPEPER.....       | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,051                                                                 | 1,051         |                                          |                                  | 0                             |
| 7000240831..... | PORTSMOUTH.....     | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 152                                                                   | 152           |                                          |                                  | 0                             |
| 7000240997..... | PORTSMOUTH.....     | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 1,079                                                                 | 1,079         |                                          |                                  | 0                             |
| 7000241929..... | WOODBIDGE.....      | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 711                                                                   | 711           |                                          |                                  | 0                             |
| 7000243042..... | IRON GATE.....      | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 184                                                                   | 184           |                                          |                                  | 0                             |
| 7000243203..... | LYNCHBURG.....      | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 220                                                                   | 220           |                                          |                                  | 0                             |
| 7000239485..... | CHESTER.....        | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 767                                                                   | 767           |                                          |                                  | 0                             |
| 7000237545..... | CHESTERFIELD.....   | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 345                                                                   | 345           |                                          |                                  | 0                             |
| 7000241445..... | VIRGINIA BEACH..... | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 3                                         |                                                           |                                         | 3                                      |                                             | 363                                                                   | 363           |                                          |                                  | 0                             |
| 7000244490..... | CHESAPEAKE.....     | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 4                                         |                                                           |                                         | 4                                      |                                             | 492                                                                   | 492           |                                          |                                  | 0                             |
| 7000241662..... | ALEXANDRIA.....     | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 4                                         |                                                           |                                         | 4                                      |                                             | 3,763                                                                 | 3,763         |                                          |                                  | 0                             |
| 7000240382..... | CHESAPEAKE.....     | VA..... |           | 10/23/2019.   |               |                                                                      |                                          | 118                                       |                                                           |                                         | 118                                    |                                             | 59,938                                                                | 59,938        |                                          |                                  | 0                             |
| 7000237966..... | SAINT ALBANS.....   | VT..... |           | 10/23/2019.   |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 463                                                                   | 463           |                                          |                                  | 0                             |
| 7000243490..... | MORRISTOWN.....     | VT..... |           | 10/23/2019.   |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 584                                                                   | 584           |                                          |                                  | 0                             |
| 7000237930..... | CAMBRIDGE.....      | VT..... |           | 10/23/2019.   |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 659                                                                   | 659           |                                          |                                  | 0                             |
| 7000241196..... | BRADFORD.....       | VT..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 517                                                                   | 517           |                                          |                                  | 0                             |
| 7000244437..... | LYNDONVILLE.....    | VT..... |           | 10/23/2019.   |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 300                                                                   | 300           |                                          |                                  | 0                             |
| 7000242041..... | WINDSOR.....        | VT..... |           | 10/23/2019.   |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 595                                                                   | 595           |                                          |                                  | 0                             |
| 7000240241..... | KENT.....           | WA..... |           | 10/23/2019.   |               |                                                                      |                                          | (62)                                      |                                                           |                                         | (62)                                   |                                             | 3,172                                                                 | 3,172         |                                          |                                  | 0                             |
| 7000242626..... | LACEY.....          | WA....  |           | 10/23/2019.   |               |                                                                      |                                          | (25)                                      |                                                           |                                         | (25)                                   |                                             | 3,668                                                                 | 3,668         |                                          |                                  | 0                             |
| 7000243459..... | NORTH BEND.....     | WA..... |           | 10/23/2019.   |               |                                                                      |                                          | (11)                                      |                                                           |                                         | (11)                                   |                                             | 7,412                                                                 | 7,412         |                                          |                                  | 0                             |
| 7000238758..... | MONROE.....         | WA..... |           | 10/23/2019.   |               |                                                                      |                                          | (9)                                       |                                                           |                                         | (9)                                    |                                             | 1,675                                                                 | 1,675         |                                          |                                  | 0                             |
| 7000238358..... | YAKIMA.....         | WA....  |           | 10/23/2019.   |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 1,752                                                                 | 1,752         |                                          |                                  | 0                             |
| 7000241086..... | SNOHOMISH.....      | WA..... |           | 10/23/2019.   |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 1,334                                                                 | 1,334         |                                          |                                  | 0                             |
| 7000240280..... | MOUNT VERNON.....   | WA..... |           | 10/23/2019.   |               |                                                                      |                                          | (6)                                       |                                                           |                                         | (6)                                    |                                             | 1,319                                                                 | 1,319         |                                          |                                  | 0                             |
| 7000238209..... | SPANAWAY.....       | WA..... |           | 10/23/2019.   |               |                                                                      |                                          | (4)                                       |                                                           |                                         | (4)                                    |                                             | 890                                                                   | 890           |                                          |                                  | 0                             |
| 7000244661..... | SNOHOMISH.....      | WA..... |           | 10/23/2019.   |               |                                                                      |                                          | (3)                                       |                                                           |                                         | (3)                                    |                                             | 1,453                                                                 | 1,453         |                                          |                                  | 0                             |
| 7000238244..... | AUBURN.....         | WA....  |           | 10/23/2019.   |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 2,106                                                                 | 2,106         |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

E06.89

| 1               | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000240248..... | VANCOUVER.....        | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....717                                                              | .....717      |                                          |                                  | .....0                        |
| 7000238161..... | SPANAWAY.....         | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....705                                                              | .....705      |                                          |                                  | .....0                        |
| 7000241115..... | STANWOOD.....         | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(2)                                  |                                                           |                                         | .....(2)                               |                                             | .....936                                                              | .....936      |                                          |                                  | .....0                        |
| 7000242931..... | ARLINGTON.....        | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....1,897                                                            | .....1,897    |                                          |                                  | .....0                        |
| 7000237943..... | MOSES LAKE.....       | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....744                                                              | .....744      |                                          |                                  | .....0                        |
| 7000243464..... | MOSES LAKE.....       | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....871                                                              | .....871      |                                          |                                  | .....0                        |
| 7000240384..... | YAKIMA.....           | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....967                                                              | .....967      |                                          |                                  | .....0                        |
| 7000238850..... | BLACK DIAMOND.....    | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....949                                                              | .....949      |                                          |                                  | .....0                        |
| 7000239533..... | ARLINGTON.....        | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....448                                                              | .....448      |                                          |                                  | .....0                        |
| 7000239892..... | WENATCHEE.....        | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(1)                                  |                                                           |                                         | .....(1)                               |                                             | .....686                                                              | .....686      |                                          |                                  | .....0                        |
| 7000241473..... | UNIVERSITY PLACE..... | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....174                                                              | .....174      |                                          |                                  | .....0                        |
| 7000244676..... | VANCOUVER.....        | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(0)                                  |                                                           |                                         | .....(0)                               |                                             | .....419                                                              | .....419      |                                          |                                  | .....0                        |
| 7000249136..... | VANCOUVER.....        | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....215                                                              | .....215      |                                          |                                  | .....0                        |
| 7000241533..... | SPOKANE.....          | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....301                                                              | .....301      |                                          |                                  | .....0                        |
| 7000244635..... | OLYMPIA.....          | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....174                                                              | .....174      |                                          |                                  | .....0                        |
| 7000240174..... | SHELTON.....          | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....488                                                              | .....488      |                                          |                                  | .....0                        |
| 7000244327..... | KENNEWICK.....        | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....500                                                              | .....500      |                                          |                                  | .....0                        |
| 7000243582..... | CHEHALIS.....         | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....261                                                              | .....261      |                                          |                                  | .....0                        |
| 7000241887..... | PROSSER.....          | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....464                                                              | .....464      |                                          |                                  | .....0                        |
| 7000242435..... | KENNEWICK.....        | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....927                                                              | .....927      |                                          |                                  | .....0                        |
| 7000240024..... | LONGVIEW.....         | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....0                                    |                                                           |                                         | .....0                                 |                                             | .....364                                                              | .....364      |                                          |                                  | .....0                        |
| 7000238172..... | FERNDALE.....         | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....616                                                              | .....616      |                                          |                                  | .....0                        |
| 7000238656..... | LAKE STEVENS.....     | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....737                                                              | .....737      |                                          |                                  | .....0                        |
| 7000243339..... | FERNDALE.....         | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....439                                                              | .....439      |                                          |                                  | .....0                        |
| 7000240558..... | CHEHALIS.....         | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....313                                                              | .....313      |                                          |                                  | .....0                        |
| 7000239621..... | MARYSVILLE.....       | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....336                                                              | .....336      |                                          |                                  | .....0                        |
| 7000239824..... | PASCO.....            | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....409                                                              | .....409      |                                          |                                  | .....0                        |
| 7000237881..... | BONNEY LAKE.....      | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....622                                                              | .....622      |                                          |                                  | .....0                        |
| 7000241869..... | TACOMA.....           | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....1,075                                                            | .....1,075    |                                          |                                  | .....0                        |
| 7000238989..... | RIDGEFIELD.....       | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....465                                                              | .....465      |                                          |                                  | .....0                        |
| 7000244403..... | SPOKANE.....          | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....140                                                              | .....140      |                                          |                                  | .....0                        |
| 7000243288..... | EAST WENATCHEE.....   | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....1,053                                                            | .....1,053    |                                          |                                  | .....0                        |
| 7000243839..... | EVERETT.....          | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....678                                                              | .....678      |                                          |                                  | .....0                        |
| 7000238936..... | ORTING.....           | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....1                                    |                                                           |                                         | .....1                                 |                                             | .....194                                                              | .....194      |                                          |                                  | .....0                        |
| 7000242437..... | WARDEN.....           | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....2                                    |                                                           |                                         | .....2                                 |                                             | .....218                                                              | .....218      |                                          |                                  | .....0                        |
| 7000240708..... | OCEAN PARK.....       | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....2                                    |                                                           |                                         | .....2                                 |                                             | .....254                                                              | .....254      |                                          |                                  | .....0                        |
| 7000239532..... | PORT ANGELES.....     | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....2                                    |                                                           |                                         | .....2                                 |                                             | .....315                                                              | .....315      |                                          |                                  | .....0                        |
| 7000238024..... | MONROE.....           | WA..... |           | 10/23/2019..... |               |                                                                      |                                          | .....3                                    |                                                           |                                         | .....3                                 |                                             | .....370                                                              | .....370      |                                          |                                  | .....0                        |
| 7000244354..... | UNION GROVE.....      | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(10)                                 |                                                           |                                         | .....(10)                              |                                             | .....1,196                                                            | .....1,196    |                                          |                                  | .....0                        |
| 7000239626..... | BLACK EARTH.....      | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(8)                                  |                                                           |                                         | .....(8)                               |                                             | .....1,014                                                            | .....1,014    |                                          |                                  | .....0                        |
| 7000240711..... | DELAVAN.....          | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(8)                                  |                                                           |                                         | .....(8)                               |                                             | .....815                                                              | .....815      |                                          |                                  | .....0                        |
| 7000242582..... | MARSHALL.....         | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(6)                                  |                                                           |                                         | .....(6)                               |                                             | .....758                                                              | .....758      |                                          |                                  | .....0                        |
| 7000242939..... | NEKOOSA.....          | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .....(5)                                  |                                                           |                                         | .....(5)                               |                                             | .....936                                                              | .....936      |                                          |                                  | .....0                        |



SCHEDULE B - PART 3

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

| 1               | Location             |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                    | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                 | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000249130..... | MUSKEGO.....         | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | (.5)                                      |                                                           |                                         | (.5)                                   |                                             | .964                                                                  | .964          |                                          |                                  | .0                            |
| 7000238163..... | RICE LAKE.....       | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | (.5)                                      |                                                           |                                         | (.5)                                   |                                             | .556                                                                  | .556          |                                          |                                  | .0                            |
| 7000241803..... | CUDAHY.....          | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | .902                                                                  | .902          |                                          |                                  | .0                            |
| 7000238669..... | OCONTO FALLS.....    | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | .545                                                                  | .545          |                                          |                                  | .0                            |
| 7000244445..... | LA CROSSE.....       | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | .892                                                                  | .892          |                                          |                                  | .0                            |
| 7000240383..... | ALMOND.....          | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | (.4)                                      |                                                           |                                         | (.4)                                   |                                             | .665                                                                  | .665          |                                          |                                  | .0                            |
| 7000242560..... | RACINE.....          | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | .739                                                                  | .739          |                                          |                                  | .0                            |
| 7000241808..... | BELOIT.....          | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | .456                                                                  | .456          |                                          |                                  | .0                            |
| 7000237376..... | MILWAUKEE.....       | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | (.3)                                      |                                                           |                                         | (.3)                                   |                                             | .611                                                                  | .611          |                                          |                                  | .0                            |
| 7000240097..... | COMBINED LOCKS.....  | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .679                                                                  | .679          |                                          |                                  | .0                            |
| 7000243540..... | RICHLAND CENTER..... | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | (.2)                                      |                                                           |                                         | (.2)                                   |                                             | .495                                                                  | .495          |                                          |                                  | .0                            |
| 7000243393..... | CHIPPEWA FALLS.....  | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .344                                                                  | .344          |                                          |                                  | .0                            |
| 7000240586..... | KEWASKUM.....        | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .761                                                                  | .761          |                                          |                                  | .0                            |
| 7000240067..... | BROOKLYN.....        | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .859                                                                  | .859          |                                          |                                  | .0                            |
| 7000241041..... | WATERTOWN.....       | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .392                                                                  | .392          |                                          |                                  | .0                            |
| 7000241284..... | MILTON.....          | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | (.1)                                      |                                                           |                                         | (.1)                                   |                                             | .472                                                                  | .472          |                                          |                                  | .0                            |
| 7000242422..... | KENOSHA.....         | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | (.0)                                      |                                                           |                                         | (.0)                                   |                                             | .222                                                                  | .222          |                                          |                                  | .0                            |
| 7000242204..... | OSSEO.....           | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .109                                                                  | .109          |                                          |                                  | .0                            |
| 7000249135..... | RACINE.....          | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .63                                                                   | .63           |                                          |                                  | .0                            |
| 7000243594..... | GALESVILLE.....      | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .229                                                                  | .229          |                                          |                                  | .0                            |
| 7000238777..... | DRESSER.....         | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .184                                                                  | .184          |                                          |                                  | .0                            |
| 7000239093..... | MILWAUKEE.....       | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .447                                                                  | .447          |                                          |                                  | .0                            |
| 7000240509..... | CHIPPEWA FALLS.....  | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .97                                                                   | .97           |                                          |                                  | .0                            |
| 7000241964..... | GREEN BAY.....       | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .347                                                                  | .347          |                                          |                                  | .0                            |
| 7000240344..... | MILWAUKEE.....       | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .145                                                                  | .145          |                                          |                                  | .0                            |
| 7000243403..... | CHIPPEWA FALLS.....  | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .157                                                                  | .157          |                                          |                                  | .0                            |
| 7000243183..... | NEW LONDON.....      | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .258                                                                  | .258          |                                          |                                  | .0                            |
| 7000237864..... | WAUPUN.....          | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .73                                                                   | .73           |                                          |                                  | .0                            |
| 7000243613..... | ALMENA.....          | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .174                                                                  | .174          |                                          |                                  | .0                            |
| 7000240534..... | BEAVER DAM.....      | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .175                                                                  | .175          |                                          |                                  | .0                            |
| 7000244241..... | MILWAUKEE.....       | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .425                                                                  | .425          |                                          |                                  | .0                            |
| 7000242564..... | MILWAUKEE.....       | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .198                                                                  | .198          |                                          |                                  | .0                            |
| 7000237692..... | MILWAUKEE.....       | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .455                                                                  | .455          |                                          |                                  | .0                            |
| 7000239547..... | MERRILL.....         | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .226                                                                  | .226          |                                          |                                  | .0                            |
| 7000239790..... | RICHLAND CENTER..... | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .182                                                                  | .182          |                                          |                                  | .0                            |
| 7000239984..... | ONALASKA.....        | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .296                                                                  | .296          |                                          |                                  | .0                            |
| 7000249134..... | WEST BEND.....       | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .0                                        |                                                           |                                         | .0                                     |                                             | .515                                                                  | .515          |                                          |                                  | .0                            |
| 7000239767..... | PORTAGE.....         | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .1                                        |                                                           |                                         | .1                                     |                                             | .516                                                                  | .516          |                                          |                                  | .0                            |
| 7000237422..... | ELKHORN.....         | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .1                                        |                                                           |                                         | .1                                     |                                             | .476                                                                  | .476          |                                          |                                  | .0                            |
| 7000241124..... | WALDO.....           | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .1                                        |                                                           |                                         | .1                                     |                                             | .371                                                                  | .371          |                                          |                                  | .0                            |
| 7000242569..... | MILWAUKEE.....       | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .1                                        |                                                           |                                         | .1                                     |                                             | .416                                                                  | .416          |                                          |                                  | .0                            |
| 7000238508..... | OXFORD.....          | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | .1                                        |                                                           |                                         | .1                                     |                                             | .527                                                                  | .527          |                                          |                                  | .0                            |

SCHEDULE B - PART 3

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

| 1               | Location                  |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|-----------------|---------------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2                         | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number     | City                      | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7000239687..... | OCONTO.....               | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 555                                                                   | 555           |                                          |                                  | 0                             |
| 7000238553..... | BARRON.....               | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 98                                                                    | 98            |                                          |                                  | 0                             |
| 7000237508..... | GREENFIELD.....           | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 149                                                                   | 149           |                                          |                                  | 0                             |
| 7000238498..... | ARCADIA.....              | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 175                                                                   | 175           |                                          |                                  | 0                             |
| 7000242502..... | SUAMICO.....              | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 175                                                                   | 175           |                                          |                                  | 0                             |
| 7000240114..... | OREGON.....               | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 383                                                                   | 383           |                                          |                                  | 0                             |
| 7000242741..... | ARLINGTON.....            | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 237                                                                   | 237           |                                          |                                  | 0                             |
| 7000241944..... | WHITEWATER.....           | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 247                                                                   | 247           |                                          |                                  | 0                             |
| 7000240178..... | WAUPACA.....              | WI..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 512                                                                   | 512           |                                          |                                  | 0                             |
| 7000238311..... | INWOOD.....               | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | (8)                                       |                                                           |                                         | (8)                                    |                                             | 994                                                                   | 994           |                                          |                                  | 0                             |
| 7000239575..... | RANSON.....               | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 914                                                                   | 914           |                                          |                                  | 0                             |
| 7000243192..... | INWOOD.....               | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | (7)                                       |                                                           |                                         | (7)                                    |                                             | 951                                                                   | 951           |                                          |                                  | 0                             |
| 7000237348..... | CLARKSBURG.....           | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | (5)                                       |                                                           |                                         | (5)                                    |                                             | 550                                                                   | 550           |                                          |                                  | 0                             |
| 7000237826..... | SCOTT DEPOT.....          | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | (2)                                       |                                                           |                                         | (2)                                    |                                             | 1,034                                                                 | 1,034         |                                          |                                  | 0                             |
| 7000240859..... | CHARLES TOWN.....         | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 682                                                                   | 682           |                                          |                                  | 0                             |
| 7000239728..... | KEARNEYSVILLE.....        | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 937                                                                   | 937           |                                          |                                  | 0                             |
| 7000240505..... | MARTINSBURG.....          | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 585                                                                   | 585           |                                          |                                  | 0                             |
| 7000240499..... | MOUNDSVILLE.....          | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 284                                                                   | 284           |                                          |                                  | 0                             |
| 7000237349..... | MINERAL WELLS.....        | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 166                                                                   | 166           |                                          |                                  | 0                             |
| 7000243250..... | WHEELING.....             | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 105                                                                   | 105           |                                          |                                  | 0                             |
| 7000243324..... | CAMERON.....              | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 84                                                                    | 84            |                                          |                                  | 0                             |
| 7000242803..... | WHITE SULPHUR SPRING..... | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 102                                                                   | 102           |                                          |                                  | 0                             |
| 7000243163..... | MARTINSBURG.....          | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 312                                                                   | 312           |                                          |                                  | 0                             |
| 7000238137..... | HARPERS FERRY.....        | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 387                                                                   | 387           |                                          |                                  | 0                             |
| 7000240763..... | BUNKER HILL.....          | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 263                                                                   | 263           |                                          |                                  | 0                             |
| 7000241040..... | CHARLESTON.....           | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 401                                                                   | 401           |                                          |                                  | 0                             |
| 7000238054..... | MARTINSBURG.....          | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 286                                                                   | 286           |                                          |                                  | 0                             |
| 7000238151..... | TORNADO.....              | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 259                                                                   | 259           |                                          |                                  | 0                             |
| 7000241133..... | TERRA ALTA.....           | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 420                                                                   | 420           |                                          |                                  | 0                             |
| 7000239827..... | ELEANOR.....              | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 369                                                                   | 369           |                                          |                                  | 0                             |
| 7000242625..... | VALLEY BEND.....          | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 200                                                                   | 200           |                                          |                                  | 0                             |
| 7000243439..... | BARBOURSVILLE.....        | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 196                                                                   | 196           |                                          |                                  | 0                             |
| 7000238738..... | CHARLES TOWN.....         | WV..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 280                                                                   | 280           |                                          |                                  | 0                             |
| 7000249081..... | DOUGLAS.....              | WY..... |           | 10/23/2019..... |               |                                                                      |                                          | (28)                                      |                                                           |                                         | (28)                                   |                                             | 1,974                                                                 | 1,974         |                                          |                                  | 0                             |
| 7000243094..... | LANDER.....               | WY..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 453                                                                   | 453           |                                          |                                  | 0                             |
| 7000243146..... | GILLETTE.....             | WY..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 404                                                                   | 404           |                                          |                                  | 0                             |
| 7000239682..... | WORLAND.....              | WY..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 527                                                                   | 527           |                                          |                                  | 0                             |
| 7000238986..... | CHEYENNE.....             | WY..... |           | 10/23/2019..... |               |                                                                      |                                          | (1)                                       |                                                           |                                         | (1)                                    |                                             | 506                                                                   | 506           |                                          |                                  | 0                             |
| 7000242906..... | WRIGHT.....               | WY..... |           | 10/23/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 507                                                                   | 507           |                                          |                                  | 0                             |
| 7000241100..... | GREEN RIVER.....          | WY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 372                                                                   | 372           |                                          |                                  | 0                             |
| 7000243338..... | GILLETTE.....             | WY..... |           | 10/23/2019..... |               |                                                                      |                                          | 1                                         |                                                           |                                         | 1                                      |                                             | 152                                                                   | 152           |                                          |                                  | 0                             |
| 7000240762..... | CODY.....                 | WY..... |           | 10/23/2019..... |               |                                                                      |                                          | 2                                         |                                                           |                                         | 2                                      |                                             | 271                                                                   | 271           |                                          |                                  | 0                             |
| FLIGHTDEN.....  | Denver.....               | CO..... |           | 02/07/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 59,615                                                                | 59,615        |                                          |                                  | 0                             |

SCHEDULE B - PART 3

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

| 1              | Location             |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15            | 16                                       | 17                               | 18                            |
|----------------|----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                | 2                    | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |               |                                          |                                  |                               |
| Loan Number    | City                 | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| FLIGHTDEN..... | Denver.....          | CO..... |           | 02/07/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 5,250                                                                 | 5,250         |                                          |                                  | 0                             |
| LN0001337..... | San Luis Obispo..... | CA..... |           | 02/05/2019..... |               | 3,990,387                                                            |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 6,402,797                                                             | 6,402,797     |                                          |                                  | 0                             |
| LN0002867..... | Dallas.....          | TX..... |           | 02/22/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 6,840,968                                                             | 6,840,968     |                                          |                                  | 0                             |
| LN0003981..... | Clay.....            | NY..... |           | 06/07/2019..... |               | 642,973                                                              |                                          | 4,707                                     |                                                           |                                         | 4,707                                  |                                             | 1,006,007                                                             | 1,006,007     |                                          |                                  | 0                             |
| LN0004236..... | New York.....        | NY..... |           | 12/21/2018..... |               | 3,335,084                                                            |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 3,335,084                                                             | 3,335,084     |                                          |                                  | 0                             |
| LN0004333..... | Dallas.....          | TX..... |           | 02/22/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 211,046                                                               | 211,046       |                                          |                                  | 0                             |
| LN0004334..... | Dallas.....          | TX..... |           | 02/22/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 437,822                                                               | 437,822       |                                          |                                  | 0                             |
| LN0004335..... | Dallas.....          | TX..... |           | 02/22/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 13,507                                                                | 13,507        |                                          |                                  | 0                             |
| LN0004336..... | Dallas.....          | TX..... |           | 02/22/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 426,876                                                               | 426,876       |                                          |                                  | 0                             |
| LN0004337..... | Dallas.....          | TX..... |           | 02/22/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 13,169                                                                | 13,169        |                                          |                                  | 0                             |
| LN0005382..... | New Orleans.....     | LA..... |           | 12/06/2019..... |               | 5,162,525                                                            |                                          | 227,416                                   |                                                           |                                         | 227,416                                |                                             | 24,967,549                                                            | 24,967,549    |                                          |                                  | 0                             |
| LN0005385..... | New Orleans.....     | LA..... |           | 12/06/2019..... |               | 298,600                                                              |                                          | 13,154                                    |                                                           |                                         | 13,154                                 |                                             | 1,444,120                                                             | 1,444,120     |                                          |                                  | 0                             |
| LN0008476..... | Surprise.....        | AZ..... |           | 10/19/2018..... |               | 6,706,591                                                            |                                          | 15,975                                    |                                                           |                                         | 15,975                                 |                                             | 6,769,678                                                             | 6,769,678     |                                          |                                  | 0                             |
| LN0008575..... | New York.....        | NY..... |           | 08/01/2018..... |               | 8,060,610                                                            |                                          | 4,947                                     |                                                           |                                         | 4,947                                  |                                             | 8,065,557                                                             | 8,065,557     |                                          |                                  | 0                             |
| LN0008576..... | New York.....        | NY..... |           | 08/01/2018..... |               | 2,930,445                                                            |                                          | 1,798                                     |                                                           |                                         | 1,798                                  |                                             | 2,932,243                                                             | 2,932,243     |                                          |                                  | 0                             |
| LN0008577..... | New York.....        | NY..... |           | 08/01/2018..... |               | 1,739,133                                                            |                                          | 1,067                                     |                                                           |                                         | 1,067                                  |                                             | 1,740,200                                                             | 1,740,200     |                                          |                                  | 0                             |
| LN0008578..... | New York.....        | NY..... |           | 01/18/2019..... |               | 1,121,313                                                            |                                          | 749                                       |                                                           |                                         | 749                                    |                                             | 1,224,000                                                             | 1,224,000     |                                          |                                  | 0                             |
| LN0009142..... | Surprise.....        | AZ..... |           | 10/19/2018..... |               | 8,799,795                                                            |                                          | 21,120                                    |                                                           |                                         | 21,120                                 |                                             | 8,882,595                                                             | 8,882,595     |                                          |                                  | 0                             |
| LN0009247..... | Stateline.....       | NV..... |           | 01/25/2019..... |               |                                                                      |                                          | 82,359                                    |                                                           |                                         | 82,359                                 |                                             | 12,543,271                                                            | 12,543,271    |                                          |                                  | 0                             |
| LN0009265..... | Stamford.....        | CT..... |           | 06/03/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 914,288                                                               | 914,288       |                                          |                                  | 0                             |
| LN0009376..... | Surprise.....        | AZ..... |           | 10/28/2019..... |               | 35,182                                                               |                                          | 117                                       |                                                           |                                         | 117                                    |                                             | 59,836                                                                | 59,836        |                                          |                                  | 0                             |
| LN0009378..... | Surprise.....        | AZ..... |           | 10/28/2019..... |               | 46,163                                                               |                                          | 155                                       |                                                           |                                         | 155                                    |                                             | 78,512                                                                | 78,512        |                                          |                                  | 0                             |
| LN0009905..... | Hamburg.....         | NY..... |           | 05/01/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 44,167                                                                | 44,167        |                                          |                                  | 0                             |
| LN0009961..... | Greenbelt.....       | MD..... |           | 01/09/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 930,407                                                               | 930,407       |                                          |                                  | 0                             |
| LN0009964..... | Greenbelt.....       | MD..... |           | 09/12/2019..... |               |                                                                      |                                          | 30                                        |                                                           |                                         | 30                                     |                                             | 27,784                                                                | 27,784        |                                          |                                  | 0                             |
| LN0009966..... | Greenbelt.....       | MD..... |           | 01/09/2019..... |               | 0                                                                    |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 451,515                                                               | 451,515       |                                          |                                  | 0                             |
| LN0009967..... | Greenbelt.....       | MD..... |           | 09/12/2019..... |               |                                                                      |                                          | 17                                        |                                                           |                                         | 17                                     |                                             | 14,961                                                                | 14,961        |                                          |                                  | 0                             |
| LN0009968..... | Greenbelt.....       | MD..... |           | 01/09/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 49,473                                                                | 49,473        |                                          |                                  | 0                             |
| LN0010141..... | Hamburg.....         | NY..... |           | 05/01/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 280                                                                   | 280           |                                          |                                  | 0                             |
| LN0010471..... | San Luis Obispo..... | CA..... |           | 08/06/2019..... |               |                                                                      |                                          | 82                                        |                                                           |                                         | 82                                     |                                             | 60,000                                                                | 60,000        |                                          |                                  | 0                             |
| LN0010585..... | San Luis Obispo..... | CA..... |           | 08/06/2019..... |               |                                                                      |                                          | 25                                        |                                                           |                                         | 25                                     |                                             | 18,000                                                                | 18,000        |                                          |                                  | 0                             |
| LN0010619..... | New York City.....   | NY..... |           | 03/07/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 2,321,027                                                             | 2,321,027     |                                          |                                  | 0                             |
| LN0010620..... | New York City.....   | NY..... |           | 03/07/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 1,286,978                                                             | 1,286,978     |                                          |                                  | 0                             |
| LN0010621..... | New York City.....   | NY..... |           | 03/07/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 500,778                                                               | 500,778       |                                          |                                  | 0                             |
| LN0010622..... | New York City.....   | NY..... |           | 03/07/2019..... |               |                                                                      |                                          | 0                                         |                                                           |                                         | 0                                      |                                             | 352,231                                                               | 352,231       |                                          |                                  | 0                             |
| LN0011346..... | Stamford.....        | CT..... |           | 06/03/2019..... |               |                                                                      |                                          | (0)                                       |                                                           |                                         | (0)                                    |                                             | 23,444                                                                | 23,444        |                                          |                                  | 0                             |
| LN0011546..... | Fort Myers.....      | FL..... |           | 07/31/2019..... |               |                                                                      |                                          | 3,074                                     |                                                           |                                         | 3,074                                  |                                             | 499,135                                                               | 499,135       |                                          |                                  | 0                             |
| LN0011736..... | Irvine.....          | CA..... |           | 07/29/2019..... |               |                                                                      |                                          | (29)                                      |                                                           |                                         | (29)                                   |                                             | 431,315                                                               | 431,315       |                                          |                                  | 0                             |
| LN0011794..... | Myrtle Beach.....    | SC..... |           | 07/19/2019..... |               |                                                                      |                                          | 544                                       |                                                           |                                         | 544                                    |                                             | 70,572                                                                | 70,572        |                                          |                                  | 0                             |
| LN0011909..... | Greenwich.....       | CT..... |           | 08/01/2019..... |               |                                                                      |                                          | (2,470)                                   |                                                           |                                         | (2,470)                                |                                             | 414,654                                                               | 414,654       |                                          |                                  | 0                             |
| LN0011910..... | Greenwich.....       | CT..... |           | 08/01/2019..... |               |                                                                      |                                          | (1,359)                                   |                                                           |                                         | (1,359)                                |                                             | 228,123                                                               | 228,123       |                                          |                                  | 0                             |
| LN0011912..... | Greenwich.....       | CT..... |           | 08/01/2019..... |               |                                                                      |                                          | (288)                                     |                                                           |                                         | (288)                                  |                                             | 48,313                                                                | 48,313        |                                          |                                  | 0                             |

**SCHEDULE B - PART 3**

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

| 1              | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15              | 16                                       | 17                               | 18                            |
|----------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|-----------------|------------------------------------------|----------------------------------|-------------------------------|
|                | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |                 |                                          |                                  |                               |
| Loan Number    | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration   | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| LN0012022..... | Miami Beach.....      | FL..... |           | 08/02/2019..... |               |                                                                      |                                          | 474.....                                  |                                                           |                                         | 474.....                               |                                             | 117,574.....                                                          | 117,574.....    |                                          |                                  | 0.....                        |
| LN0012023..... | Miami Beach.....      | FL..... |           | 11/08/2019..... |               |                                                                      |                                          | (7).....                                  |                                                           |                                         | (7).....                               |                                             | 2,111.....                                                            | 2,111.....      |                                          |                                  | 0.....                        |
| LN0012028..... | Miami Beach.....      | FL..... |           | 08/02/2019..... |               |                                                                      |                                          | 1,067.....                                |                                                           |                                         | 1,067.....                             |                                             | 121,183.....                                                          | 121,183.....    |                                          |                                  | 0.....                        |
| LN0012029..... | Miami Beach.....      | FL..... |           | 11/08/2019..... |               |                                                                      |                                          | (8).....                                  |                                                           |                                         | (8).....                               |                                             | 2,333.....                                                            | 2,333.....      |                                          |                                  | 0.....                        |
| LN0012030..... | Miami Beach.....      | FL..... |           | 08/02/2019..... |               |                                                                      |                                          | 77.....                                   |                                                           |                                         | 77.....                                |                                             | 8,767.....                                                            | 8,767.....      |                                          |                                  | 0.....                        |
| LN0012033..... | Myrtle Beach.....     | SC..... |           | 07/19/2019..... |               |                                                                      |                                          | 12,967.....                               |                                                           |                                         | 12,967.....                            |                                             | 1,681,094.....                                                        | 1,681,094.....  |                                          |                                  | 0.....                        |
| LN0012035..... | Myrtle Beach.....     | SC..... |           | 07/19/2019..... |               |                                                                      |                                          | 5,013.....                                |                                                           |                                         | 5,013.....                             |                                             | 649,897.....                                                          | 649,897.....    |                                          |                                  | 0.....                        |
| LN0012087..... | Greenwich.....        | CT..... |           | 11/08/2019..... |               |                                                                      |                                          | (205).....                                |                                                           |                                         | (205).....                             |                                             | 22,816.....                                                           | 22,816.....     |                                          |                                  | 0.....                        |
| LN0012088..... | Greenwich.....        | CT..... |           | 11/08/2019..... |               |                                                                      |                                          | (137).....                                |                                                           |                                         | (137).....                             |                                             | 15,210.....                                                           | 15,210.....     |                                          |                                  | 0.....                        |
| LN1510111..... | Houston.....          | TX..... |           | 12/17/2015..... |               | 34,498,017.....                                                      |                                          | 1,983.....                                |                                                           |                                         | 1,983.....                             |                                             | 34,500,000.....                                                       | 34,500,000..... |                                          |                                  | 0.....                        |
| LN1520110..... | Houston.....          | TX..... |           | 12/17/2015..... |               | 2,299,774.....                                                       |                                          | 226.....                                  |                                                           |                                         | 226.....                               |                                             | 2,300,000.....                                                        | 2,300,000.....  |                                          |                                  | 0.....                        |
| LN1530119..... | Houston.....          | TX..... |           | 12/17/2015..... |               | 9,199,011.....                                                       |                                          | 989.....                                  |                                                           |                                         | 989.....                               |                                             | 9,200,000.....                                                        | 9,200,000.....  |                                          |                                  | 0.....                        |
| LN1610044..... | San Luis Obispo.....  | CA..... |           | 01/25/2016..... |               | 2,191,895.....                                                       |                                          | 23,577.....                               |                                                           |                                         | 23,577.....                            |                                             | 2,215,472.....                                                        | 2,215,472.....  |                                          |                                  | 0.....                        |
| LN1610051..... | Clearwater Beach..... | FL..... |           | 02/01/2016..... |               | 30,313,187.....                                                      |                                          | 11,813.....                               |                                                           |                                         | 11,813.....                            |                                             | 30,325,000.....                                                       | 30,325,000..... |                                          |                                  | 0.....                        |
| LN1610069..... | Rochester.....        | NY..... |           | 02/01/2016..... |               | 609,044.....                                                         |                                          | 298.....                                  |                                                           |                                         | 298.....                               |                                             | 609,469.....                                                          | 609,469.....    |                                          |                                  | 0.....                        |
| LN1620050..... | Clearwater Beach..... | FL..... |           | 02/01/2016..... |               | 1,499,416.....                                                       |                                          | 584.....                                  |                                                           |                                         | 584.....                               |                                             | 1,500,000.....                                                        | 1,500,000.....  |                                          |                                  | 0.....                        |
| LN1620068..... | Rochester.....        | NY..... |           | 02/01/2016..... |               | 208,256.....                                                         |                                          | 95.....                                   |                                                           |                                         | 95.....                                |                                             | 208,372.....                                                          | 208,372.....    |                                          |                                  | 0.....                        |
| LN1630034..... | Pasadena.....         | CA..... |           | 01/18/2019..... |               | 57,396.....                                                          |                                          | 56.....                                   |                                                           |                                         | 56.....                                |                                             | 63,567.....                                                           | 63,567.....     |                                          |                                  | 0.....                        |
| LN1630059..... | Clearwater Beach..... | FL..... |           | 02/01/2016..... |               | 1,499,416.....                                                       |                                          | 584.....                                  |                                                           |                                         | 584.....                               |                                             | 1,500,000.....                                                        | 1,500,000.....  |                                          |                                  | 0.....                        |
| LN1630067..... | Rochester.....        | NY..... |           | 02/01/2016..... |               | 85,028.....                                                          |                                          | 39.....                                   |                                                           |                                         | 39.....                                |                                             | 85,076.....                                                           | 85,076.....     |                                          |                                  | 0.....                        |
| LN1630091..... | Los Angeles.....      | CA..... |           | 02/04/2016..... |               | 4,137,409.....                                                       |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 4,137,409.....                                                        | 4,137,409.....  |                                          |                                  | 0.....                        |
| LN1640058..... | Clearwater Beach..... | FL..... |           | 02/01/2016..... |               | 8,302,432.....                                                       |                                          | 68.....                                   |                                                           |                                         | 68.....                                |                                             | 8,302,500.....                                                        | 8,302,500.....  |                                          |                                  | 0.....                        |
| LN1640090..... | Los Angeles.....      | CA..... |           | 02/04/2016..... |               | 1,370,017.....                                                       |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 1,370,017.....                                                        | 1,370,017.....  |                                          |                                  | 0.....                        |
| LN1650057..... | Clearwater Beach..... | FL..... |           | 02/01/2016..... |               | 1,372,489.....                                                       |                                          | 11.....                                   |                                                           |                                         | 11.....                                |                                             | 1,372,500.....                                                        | 1,372,500.....  |                                          |                                  | 0.....                        |
| LN2014220..... | Hopkinsville.....     | KY..... |           | 06/25/2018..... |               | 2,003,100.....                                                       |                                          | 152.....                                  | 429,899.....                                              |                                         | (429,748).....                         |                                             | 1,710,573.....                                                        | 1,710,573.....  |                                          |                                  | 0.....                        |
| LN6501297..... | Austin.....           | TX..... |           | 03/15/2016..... |               | 3,140,289.....                                                       |                                          | 4,371.....                                |                                                           |                                         | 4,371.....                             |                                             | 3,144,660.....                                                        | 3,144,660.....  |                                          |                                  | 0.....                        |
| LN6501305..... | Austin.....           | TX..... |           | 01/18/2019..... |               | 550,574.....                                                         |                                          | 1,064.....                                |                                                           |                                         | 1,064.....                             |                                             | 776,340.....                                                          | 776,340.....    |                                          |                                  | 0.....                        |
| LN6501396..... | Plano.....            | TX..... |           | 03/31/2016..... |               | 341,061.....                                                         |                                          | 1,114.....                                |                                                           |                                         | 1,114.....                             |                                             | 344,460.....                                                          | 344,460.....    |                                          |                                  | 0.....                        |
| LN6501404..... | Plano.....            | TX..... |           | 03/31/2016..... |               | 146,062.....                                                         |                                          | 528.....                                  |                                                           |                                         | 528.....                               |                                             | 147,626.....                                                          | 147,626.....    |                                          |                                  | 0.....                        |
| LN6501412..... | New York.....         | NY..... |           | 11/05/2019..... |               | 5,746.....                                                           |                                          | 71.....                                   |                                                           |                                         | 71.....                                |                                             | 5,863.....                                                            | 5,863.....      |                                          |                                  | 0.....                        |
| LN6501495..... | Pasadena.....         | CA..... |           | 08/08/2019..... |               | 6,592,467.....                                                       |                                          | 8.....                                    |                                                           |                                         | 8.....                                 |                                             | 7,322,318.....                                                        | 7,322,318.....  |                                          |                                  | 0.....                        |
| LN6501503..... | Pasadena.....         | CA..... |           | 08/08/2019..... |               | 2,738,274.....                                                       |                                          | (1).....                                  |                                                           |                                         | (1).....                               |                                             | 3,041,428.....                                                        | 3,041,428.....  |                                          |                                  | 0.....                        |
| LN6501511..... | Pasadena.....         | CA..... |           | 08/08/2019..... |               | 282,794.....                                                         |                                          | 26.....                                   |                                                           |                                         | 26.....                                |                                             | 375,476.....                                                          | 375,476.....    |                                          |                                  | 0.....                        |
| LN6501610..... | Plano.....            | TX..... |           | 04/26/2019..... |               | 797,831.....                                                         |                                          | 80.....                                   |                                                           |                                         | 80.....                                |                                             | 843,942.....                                                          | 843,942.....    |                                          |                                  | 0.....                        |
| LN6501719..... | Plano.....            | TX..... |           | 04/26/2019..... |               | 341,928.....                                                         |                                          | 105.....                                  |                                                           |                                         | 105.....                               |                                             | 361,689.....                                                          | 361,689.....    |                                          |                                  | 0.....                        |
| LN6502014..... | Plantation.....       | FL..... |           | 01/18/2019..... |               | 54,897.....                                                          |                                          | (7).....                                  |                                                           |                                         | (7).....                               |                                             | 59,448.....                                                           | 59,448.....     |                                          |                                  | 0.....                        |
| LN6510009..... | Austin.....           | TX..... |           | 05/04/2016..... |               | 18,351,308.....                                                      |                                          | 36,433.....                               |                                                           |                                         | 36,433.....                            |                                             | 18,387,741.....                                                       | 18,387,741..... |                                          |                                  | 0.....                        |
| LN6510017..... | Austin.....           | TX..... |           | 05/04/2016..... |               | 2,103,709.....                                                       |                                          | 4,494.....                                |                                                           |                                         | 4,494.....                             |                                             | 2,108,203.....                                                        | 2,108,203.....  |                                          |                                  | 0.....                        |
| LN6510025..... | Austin.....           | TX..... |           | 05/04/2016..... |               | 9,351,229.....                                                       |                                          | 21,814.....                               |                                                           |                                         | 21,814.....                            |                                             | 9,373,043.....                                                        | 9,373,043.....  |                                          |                                  | 0.....                        |
| LN6510033..... | Austin.....           | TX..... |           | 05/04/2016..... |               | 707,454.....                                                         |                                          | 1,691.....                                |                                                           |                                         | 1,691.....                             |                                             | 709,145.....                                                          | 709,145.....    |                                          |                                  | 0.....                        |
| LN6510108..... | Austin.....           | TX..... |           | 05/02/2019..... |               | 809,738.....                                                         |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 841,626.....                                                          | 841,626.....    |                                          |                                  | 0.....                        |
| LN6510157..... | Champaign.....        | IL..... |           | 06/01/2016..... |               | 20,240,503.....                                                      |                                          | 27,663.....                               |                                                           |                                         | 27,663.....                            |                                             | 20,268,166.....                                                       | 20,268,166..... |                                          |                                  | 0.....                        |
| LN6510165..... | Champaign.....        | IL..... |           | 06/01/2016..... |               | 1,858,705.....                                                       |                                          | 2,540.....                                |                                                           |                                         | 2,540.....                             |                                             | 1,861,246.....                                                        | 1,861,246.....  |                                          |                                  | 0.....                        |

SCHEDULE B - PART 3

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

E06.94

| 1              | Location            |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15              | 16                                       | 17                               | 18                            |
|----------------|---------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|-----------------|------------------------------------------|----------------------------------|-------------------------------|
|                | 2                   | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |                 |                                          |                                  |                               |
| Loan Number    | City                | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration   | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| LN6510173..... | Champaign.....      | IL..... |           | 06/01/2016..... |               | 6,105,710.....                                                       |                                          | 8,996.....                                |                                                           |                                         | 8,996.....                             |                                             | 6,114,706.....                                                        | 6,114,706.....  |                                          |                                  | 0.....                        |
| LN6510181..... | Champaign.....      | IL..... |           | 06/01/2016..... |               | 872,244.....                                                         |                                          | 1,285.....                                |                                                           |                                         | 1,285.....                             |                                             | 873,529.....                                                          | 873,529.....    |                                          |                                  | 0.....                        |
| LN6510199..... | Chicago.....        | IL..... |           | 06/14/2016..... |               | 2,240,171.....                                                       |                                          | 20,690.....                               |                                                           |                                         | 20,690.....                            |                                             | 2,260,861.....                                                        | 2,260,861.....  |                                          |                                  | 0.....                        |
| LN6510207..... | Chicago.....        | IL..... |           | 01/18/2019..... |               | 328,183.....                                                         |                                          | 5,753.....                                |                                                           |                                         | 5,753.....                             |                                             | 631,214.....                                                          | 631,214.....    |                                          |                                  | 0.....                        |
| LN6510371..... | Asheville.....      | NC....  |           | 07/08/2016..... |               | 14,306,290.....                                                      |                                          | 28,610.....                               |                                                           |                                         | 28,610.....                            |                                             | 14,334,900.....                                                       | 14,334,900..... |                                          |                                  | 0.....                        |
| LN6510389..... | Asheville.....      | NC....  |           | 07/08/2016..... |               | 1,100,430.....                                                       |                                          | 2,255.....                                |                                                           |                                         | 2,255.....                             |                                             | 1,102,685.....                                                        | 1,102,685.....  |                                          |                                  | 0.....                        |
| LN6510397..... | Asheville.....      | NC....  |           | 07/08/2016..... |               | 1,100,404.....                                                       |                                          | 2,281.....                                |                                                           |                                         | 2,281.....                             |                                             | 1,102,685.....                                                        | 1,102,685.....  |                                          |                                  | 0.....                        |
| LN6510405..... | Asheville.....      | NC....  |           | 07/08/2016..... |               | 5,500,999.....                                                       |                                          | 12,424.....                               |                                                           |                                         | 12,424.....                            |                                             | 5,513,423.....                                                        | 5,513,423.....  |                                          |                                  | 0.....                        |
| LN6510520..... | New York.....       | NY..... |           | 05/08/2018..... |               | 225,957.....                                                         |                                          | 16.....                                   |                                                           |                                         | 16.....                                |                                             | 225,957.....                                                          | 225,957.....    |                                          |                                  | 0.....                        |
| LN6510538..... | New York.....       | NY..... |           | 08/15/2016..... |               | 6,834.....                                                           |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 6,834.....                                                            | 6,834.....      |                                          |                                  | 0.....                        |
| LN6510546..... | New York.....       | NY..... |           | 09/19/2016..... |               | 938.....                                                             |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 938.....                                                              | 938.....        |                                          |                                  | 0.....                        |
| LN6510553..... | New York.....       | NY..... |           | 08/15/2016..... |               | 1,270.....                                                           |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 1,270.....                                                            | 1,270.....      |                                          |                                  | 0.....                        |
| LN6510728..... | Chicago.....        | IL..... |           | 01/05/2017..... |               | 444,053.....                                                         |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 444,053.....                                                          | 444,053.....    |                                          |                                  | 0.....                        |
| LN6510736..... | Tallahassee.....    | FL..... |           | 09/08/2016..... |               | 6,425,369.....                                                       |                                          | 13,464.....                               |                                                           |                                         | 13,464.....                            |                                             | 6,438,833.....                                                        | 6,438,833.....  |                                          |                                  | 0.....                        |
| LN6510744..... | Tallahassee.....    | FL..... |           | 09/08/2016..... |               | 1,606,356.....                                                       |                                          | 3,352.....                                |                                                           |                                         | 3,352.....                             |                                             | 1,609,708.....                                                        | 1,609,708.....  |                                          |                                  | 0.....                        |
| LN6510751..... | Tallahassee.....    | FL..... |           | 09/08/2016..... |               | 2,173,984.....                                                       |                                          | 4,488.....                                |                                                           |                                         | 4,488.....                             |                                             | 2,178,472.....                                                        | 2,178,472.....  |                                          |                                  | 0.....                        |
| LN6510769..... | Tallahassee.....    | FL..... |           | 09/08/2016..... |               | 503,364.....                                                         |                                          | 1,011.....                                |                                                           |                                         | 1,011.....                             |                                             | 504,375.....                                                          | 504,375.....    |                                          |                                  | 0.....                        |
| LN6510777..... | Rochester.....      | NY..... |           | 11/29/2017..... |               | 539,054.....                                                         |                                          | 5.....                                    |                                                           |                                         | 5.....                                 |                                             | 539,054.....                                                          | 539,054.....    |                                          |                                  | 0.....                        |
| LN6510785..... | Rochester.....      | NY..... |           | 11/29/2017..... |               | 259,544.....                                                         |                                          | 12.....                                   |                                                           |                                         | 12.....                                |                                             | 259,544.....                                                          | 259,544.....    |                                          |                                  | 0.....                        |
| LN6510843..... | Pittsburgh.....     | PA..... |           | 01/18/2019..... |               | 992.....                                                             |                                          | 992.....                                  |                                                           |                                         | 992.....                               |                                             | 432,432.....                                                          | 432,432.....    |                                          |                                  | 0.....                        |
| LN6510918..... | San Bernardino..... | CA..... |           | 09/30/2016..... |               | 16,675,268.....                                                      |                                          | 21,202.....                               |                                                           |                                         | 21,202.....                            |                                             | 16,696,470.....                                                       | 16,696,470..... |                                          |                                  | 0.....                        |
| LN6510926..... | San Bernardino..... | CA..... |           | 09/30/2016..... |               | 2,779,344.....                                                       |                                          | 3,401.....                                |                                                           |                                         | 3,401.....                             |                                             | 2,782,745.....                                                        | 2,782,745.....  |                                          |                                  | 0.....                        |
| LN6510934..... | San Bernardino..... | CA..... |           | 09/30/2016..... |               | 6,628,673.....                                                       |                                          | 7,103.....                                |                                                           |                                         | 7,103.....                             |                                             | 6,635,777.....                                                        | 6,635,777.....  |                                          |                                  | 0.....                        |
| LN6510942..... | San Bernardino..... | CA..... |           | 09/30/2016..... |               | 1,710,953.....                                                       |                                          | 1,506.....                                |                                                           |                                         | 1,506.....                             |                                             | 1,712,458.....                                                        | 1,712,458.....  |                                          |                                  | 0.....                        |
| LN6511007..... | New York.....       | NY..... |           | 05/08/2018..... |               | 30,979.....                                                          |                                          | 16.....                                   |                                                           |                                         | 16.....                                |                                             | 31,002.....                                                           | 31,002.....     |                                          |                                  | 0.....                        |
| LN6511080..... | Asheville.....      | NC....  |           | 07/06/2018..... |               | 2,373,308.....                                                       |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 2,373,308.....                                                        | 2,373,308.....  |                                          |                                  | 0.....                        |
| LN6511098..... | Asheville.....      | NC....  |           | 07/06/2018..... |               | 182,562.....                                                         |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 182,562.....                                                          | 182,562.....    |                                          |                                  | 0.....                        |
| LN6511106..... | Asheville.....      | NC....  |           | 07/06/2018..... |               | 182,562.....                                                         |                                          | (0).....                                  |                                                           |                                         | (0).....                               |                                             | 182,562.....                                                          | 182,562.....    |                                          |                                  | 0.....                        |
| LN6511114..... | Asheville.....      | NC....  |           | 07/06/2018..... |               | 912,811.....                                                         |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 912,811.....                                                          | 912,811.....    |                                          |                                  | 0.....                        |
| LN6511155..... | Atlanta.....        | GA....  |           | 10/21/2016..... |               | 5,832,518.....                                                       |                                          | 23,722.....                               |                                                           |                                         | 23,722.....                            |                                             | 5,856,239.....                                                        | 5,856,239.....  |                                          |                                  | 0.....                        |
| LN6511163..... | Atlanta.....        | GA....  |           | 10/21/2016..... |               | 1,110,956.....                                                       |                                          | 4,518.....                                |                                                           |                                         | 4,518.....                             |                                             | 1,115,474.....                                                        | 1,115,474.....  |                                          |                                  | 0.....                        |
| LN6511221..... | Clay.....           | NY..... |           | 10/24/2016..... |               | 429,272.....                                                         |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 429,272.....                                                          | 429,272.....    |                                          |                                  | 0.....                        |
| LN6511239..... | Clay.....           | NY..... |           | 10/24/2016..... |               | 735,000.....                                                         |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 735,000.....                                                          | 735,000.....    |                                          |                                  | 0.....                        |
| LN6511478..... | Mill Valley.....    | CA..... |           | 09/14/2018..... |               | 6,871,517.....                                                       |                                          | 28,518.....                               |                                                           |                                         | 28,518.....                            |                                             | 6,900,035.....                                                        | 6,900,035.....  |                                          |                                  | 0.....                        |
| LN6511486..... | North Hills.....    | NY..... |           | 11/21/2016..... |               | 8,739,229.....                                                       |                                          | 116,053.....                              |                                                           |                                         | 116,053.....                           |                                             | 8,855,281.....                                                        | 8,855,281.....  |                                          |                                  | 0.....                        |
| LN6511494..... | North Hills.....    | NY..... |           | 11/21/2016..... |               | 434,810.....                                                         |                                          | 6,117.....                                |                                                           |                                         | 6,117.....                             |                                             | 440,927.....                                                          | 440,927.....    |                                          |                                  | 0.....                        |
| LN6511502..... | North Hills.....    | NY..... |           | 09/20/2018..... |               | 19,238,830.....                                                      |                                          | 21,746.....                               |                                                           |                                         | 21,746.....                            |                                             | 19,260,734.....                                                       | 19,260,734..... |                                          |                                  | 0.....                        |
| LN6511510..... | North Hills.....    | NY..... |           | 09/20/2018..... |               | 13,666,758.....                                                      |                                          | 8,691.....                                |                                                           |                                         | 8,691.....                             |                                             | 13,674,989.....                                                       | 13,674,989..... |                                          |                                  | 0.....                        |
| LN6511544..... | North Hills.....    | NY..... |           | 11/21/2016..... |               | 1,532,759.....                                                       |                                          | 14,303.....                               |                                                           |                                         | 14,303.....                            |                                             | 1,554,322.....                                                        | 1,554,322.....  |                                          |                                  | 0.....                        |
| LN6511551..... | New York.....       | NY..... |           | 11/30/2016..... |               | 7,972,333.....                                                       |                                          | 53,417.....                               |                                                           |                                         | 53,417.....                            |                                             | 8,025,750.....                                                        | 8,025,750.....  |                                          |                                  | 0.....                        |
| LN6511569..... | New York.....       | NY..... |           | 11/30/2016..... |               | 7,972,332.....                                                       |                                          | 53,417.....                               |                                                           |                                         | 53,417.....                            |                                             | 8,025,749.....                                                        | 8,025,749.....  |                                          |                                  | 0.....                        |
| LN6511577..... | New York.....       | NY..... |           | 11/30/2016..... |               | 7,012,125.....                                                       |                                          | 48,489.....                               |                                                           |                                         | 48,489.....                            |                                             | 7,060,615.....                                                        | 7,060,615.....  |                                          |                                  | 0.....                        |

SCHEDULE B - PART 3

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

E06.95

| 1              | Location          |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15              | 16                                       | 17                               | 18                            |
|----------------|-------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|-----------------|------------------------------------------|----------------------------------|-------------------------------|
|                | 2                 | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |                 |                                          |                                  |                               |
| Loan Number    | City              | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration   | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| LN6511585..... | New York.....     | NY..... |           | 03/27/2018..... |               | 2,924,740.....                                                       |                                          | 7,143.....                                |                                                           |                                         | 7,143.....                             |                                             | 2,931,883.....                                                        | 2,931,883.....  |                                          |                                  | 0.....                        |
| LN6511593..... | New York.....     | NY..... |           | 12/21/2018..... |               | 2,792,962.....                                                       |                                          | 4,573.....                                |                                                           |                                         | 4,573.....                             |                                             | 2,797,535.....                                                        | 2,797,535.....  |                                          |                                  | 0.....                        |
| LN6511601..... | New York.....     | NY..... |           | 11/30/2016..... |               | 1,571,632.....                                                       |                                          | 10,868.....                               |                                                           |                                         | 10,868.....                            |                                             | 1,582,500.....                                                        | 1,582,500.....  |                                          |                                  | 0.....                        |
| LN6511627..... | Kohala Coast..... | HI..... |           | 08/29/2018..... |               | 1,186,714.....                                                       |                                          | 5,934.....                                |                                                           |                                         | 5,934.....                             |                                             | 1,198,415.....                                                        | 1,198,415.....  |                                          |                                  | 0.....                        |
| LN6511635..... | Kohala Coast..... | HI..... |           | 08/29/2018..... |               | 197,792.....                                                         |                                          | 989.....                                  |                                                           |                                         | 989.....                               |                                             | 199,736.....                                                          | 199,736.....    |                                          |                                  | 0.....                        |
| LN6511643..... | Kohala Coast..... | HI..... |           | 08/29/2018..... |               | 484,853.....                                                         |                                          | 2,382.....                                |                                                           |                                         | 2,382.....                             |                                             | 489,493.....                                                          | 489,493.....    |                                          |                                  | 0.....                        |
| LN6511650..... | Kohala Coast..... | HI..... |           | 01/18/2019..... |               | 108,595.....                                                         |                                          | 732.....                                  |                                                           |                                         | 732.....                               |                                             | 141,079.....                                                          | 141,079.....    |                                          |                                  | 0.....                        |
| LN6511726..... | Roseland.....     | NJ..... |           | 12/09/2016..... |               | 3,077,633.....                                                       |                                          | 14,082.....                               |                                                           |                                         | 14,082.....                            |                                             | 3,091,715.....                                                        | 3,091,715.....  |                                          |                                  | 0.....                        |
| LN6511734..... | Roseland.....     | NJ..... |           | 12/09/2016..... |               | 492,424.....                                                         |                                          | 2,251.....                                |                                                           |                                         | 2,251.....                             |                                             | 494,674.....                                                          | 494,674.....    |                                          |                                  | 0.....                        |
| LN6511742..... | Roseland.....     | NJ..... |           | 12/09/2016..... |               | 4,797,043.....                                                       |                                          | 21,792.....                               |                                                           |                                         | 21,792.....                            |                                             | 4,818,835.....                                                        | 4,818,835.....  |                                          |                                  | 0.....                        |
| LN6511759..... | Roseland.....     | NJ..... |           | 12/09/2016..... |               | 892,944.....                                                         |                                          | 4,056.....                                |                                                           |                                         | 4,056.....                             |                                             | 897,000.....                                                          | 897,000.....    |                                          |                                  | 0.....                        |
| LN6511767..... | Austin.....       | TX..... |           | 11/30/2018..... |               | 9,227,380.....                                                       |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 9,227,380.....                                                        | 9,227,380.....  |                                          |                                  | 0.....                        |
| LN6511775..... | Austin.....       | TX..... |           | 11/30/2018..... |               | 1,057,944.....                                                       |                                          | (0).....                                  |                                                           |                                         | (0).....                               |                                             | 1,057,944.....                                                        | 1,057,944.....  |                                          |                                  | 0.....                        |
| LN6511783..... | Austin.....       | TX..... |           | 11/30/2018..... |               | 5,059,468.....                                                       |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 5,059,468.....                                                        | 5,059,468.....  |                                          |                                  | 0.....                        |
| LN6511825..... | Dallas.....       | TX..... |           | 12/21/2016..... |               | 14,065,694.....                                                      |                                          | 37,007.....                               |                                                           |                                         | 37,007.....                            |                                             | 14,102,701.....                                                       | 14,102,701..... |                                          |                                  | 0.....                        |
| LN6511833..... | Dallas.....       | TX..... |           | 12/21/2016..... |               | 1,966,950.....                                                       |                                          | 5,175.....                                |                                                           |                                         | 5,175.....                             |                                             | 1,972,125.....                                                        | 1,972,125.....  |                                          |                                  | 0.....                        |
| LN6511841..... | Austin.....       | TX..... |           | 12/29/2016..... |               | 2,246,764.....                                                       |                                          | 6,637.....                                |                                                           |                                         | 6,637.....                             |                                             | 2,253,401.....                                                        | 2,253,401.....  |                                          |                                  | 0.....                        |
| LN6511858..... | Middletown.....   | CT..... |           | 01/18/2019..... |               | 20,560,471.....                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 24,266,640.....                                                       | 24,266,640..... |                                          |                                  | 0.....                        |
| LN6511866..... | Middletown.....   | CT..... |           | 01/18/2019..... |               | 8,811,630.....                                                       |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 10,399,989.....                                                       | 10,399,989..... |                                          |                                  | 0.....                        |
| LN6511916..... | Chicago.....      | IL..... |           | 07/26/2019..... |               | 4,718,865.....                                                       |                                          | (0).....                                  |                                                           |                                         | (0).....                               |                                             | 6,424,414.....                                                        | 6,424,414.....  |                                          |                                  | 0.....                        |
| LN6511924..... | Chicago.....      | IL..... |           | 07/26/2019..... |               | 544,484.....                                                         |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 741,278.....                                                          | 741,278.....    |                                          |                                  | 0.....                        |
| LN6511932..... | Kohala Coast..... | HI..... |           | 12/06/2019..... |               | 1,085,635.....                                                       |                                          | 3,828.....                                |                                                           |                                         | 3,828.....                             |                                             | 1,917,893.....                                                        | 1,917,893.....  |                                          |                                  | 0.....                        |
| LN6511940..... | Kohala Coast..... | HI..... |           | 12/06/2019..... |               | 180,937.....                                                         |                                          | 650.....                                  |                                                           |                                         | 650.....                               |                                             | 319,649.....                                                          | 319,649.....    |                                          |                                  | 0.....                        |
| LN6511957..... | Kohala Coast..... | HI..... |           | 12/06/2019..... |               | 542,800.....                                                         |                                          | 2,015.....                                |                                                           |                                         | 2,015.....                             |                                             | 958,946.....                                                          | 958,946.....    |                                          |                                  | 0.....                        |
| LN6512252..... | Floral Park.....  | NY..... |           | 07/13/2018..... |               | 4,225,187.....                                                       |                                          | 192.....                                  |                                                           |                                         | 192.....                               |                                             | 4,225,379.....                                                        | 4,225,379.....  |                                          |                                  | 0.....                        |
| LN6512492..... | Rochester.....    | NY..... |           | 03/30/2017..... |               | 72,781.....                                                          |                                          | 153.....                                  |                                                           |                                         | 153.....                               |                                             | 73,080.....                                                           | 73,080.....     |                                          |                                  | 0.....                        |
| LN6512500..... | Rochester.....    | NY..... |           | 03/30/2017..... |               | 15,822.....                                                          |                                          | 34.....                                   |                                                           |                                         | 34.....                                |                                             | 15,887.....                                                           | 15,887.....     |                                          |                                  | 0.....                        |
| LN6512518..... | Rochester.....    | NY..... |           | 03/30/2017..... |               | 34,175.....                                                          |                                          | 75.....                                   |                                                           |                                         | 75.....                                |                                             | 34,316.....                                                           | 34,316.....     |                                          |                                  | 0.....                        |
| LN6512526..... | Rochester.....    | NY..... |           | 03/30/2017..... |               | 3,797.....                                                           |                                          | 8.....                                    |                                                           |                                         | 8.....                                 |                                             | 3,812.....                                                            | 3,812.....      |                                          |                                  | 0.....                        |
| LN6512575..... | Wanship.....      | UT..... |           | 05/05/2017..... |               | 3,631,182.....                                                       |                                          | 43,818.....                               |                                                           |                                         | 43,818.....                            |                                             | 3,675,000.....                                                        | 3,675,000.....  |                                          |                                  | 0.....                        |
| LN6512583..... | Wanship.....      | UT..... |           | 05/05/2017..... |               | 605,133.....                                                         |                                          | 7,367.....                                |                                                           |                                         | 7,367.....                             |                                             | 612,500.....                                                          | 612,500.....    |                                          |                                  | 0.....                        |
| LN6512591..... | Wanship.....      | UT..... |           | 05/05/2017..... |               | 7,866,473.....                                                       |                                          | 96,027.....                               |                                                           |                                         | 96,027.....                            |                                             | 7,962,500.....                                                        | 7,962,500.....  |                                          |                                  | 0.....                        |
| LN6512609..... | Roseland.....     | NJ..... |           | 08/08/2019..... |               | 1,044,376.....                                                       |                                          | (0).....                                  |                                                           |                                         | (0).....                               |                                             | 1,685,130.....                                                        | 1,685,130.....  |                                          |                                  | 0.....                        |
| LN6512666..... | Brooklyn.....     | NY..... |           | 05/16/2017..... |               | 5,603,480.....                                                       |                                          | 11,520.....                               |                                                           |                                         | 11,520.....                            |                                             | 5,615,000.....                                                        | 5,615,000.....  |                                          |                                  | 0.....                        |
| LN6512674..... | Brooklyn.....     | NY..... |           | 05/16/2017..... |               | 5,323,005.....                                                       |                                          | 11,245.....                               |                                                           |                                         | 11,245.....                            |                                             | 5,334,250.....                                                        | 5,334,250.....  |                                          |                                  | 0.....                        |
| LN6512682..... | Brooklyn.....     | NY..... |           | 05/16/2017..... |               | 280,158.....                                                         |                                          | 592.....                                  |                                                           |                                         | 592.....                               |                                             | 280,750.....                                                          | 280,750.....    |                                          |                                  | 0.....                        |
| LN6512708..... | Dallas.....       | TX..... |           | 05/18/2017..... |               | 2,466,843.....                                                       |                                          | 15,657.....                               |                                                           |                                         | 15,657.....                            |                                             | 2,482,500.....                                                        | 2,482,500.....  |                                          |                                  | 0.....                        |
| LN6512716..... | Dallas.....       | TX..... |           | 05/18/2017..... |               | 4,781,912.....                                                       |                                          | 30,451.....                               |                                                           |                                         | 30,451.....                            |                                             | 4,812,364.....                                                        | 4,812,364.....  |                                          |                                  | 0.....                        |
| LN6512724..... | Dallas.....       | TX..... |           | 05/18/2017..... |               | 562,802.....                                                         |                                          | 3,584.....                                |                                                           |                                         | 3,584.....                             |                                             | 566,386.....                                                          | 566,386.....    |                                          |                                  | 0.....                        |
| LN6512732..... | Los Angeles.....  | CA..... |           | 06/22/2018..... |               | 572,343.....                                                         |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 572,343.....                                                          | 572,343.....    |                                          |                                  | 0.....                        |
| LN6512765..... | Wanship.....      | UT..... |           | 03/08/2019..... |               | 8,732,122.....                                                       |                                          | (0).....                                  |                                                           |                                         | (0).....                               |                                             | 9,838,069.....                                                        | 9,838,069.....  |                                          |                                  | 0.....                        |
| LN6512807..... | Falls Church..... | VA..... |           | 06/06/2017..... |               | 4,987,021.....                                                       |                                          | 10,575.....                               |                                                           |                                         | 10,575.....                            |                                             | 4,997,596.....                                                        | 4,997,596.....  |                                          |                                  | 0.....                        |
| LN6512815..... | Falls Church..... | VA..... |           | 06/06/2017..... |               | 712,432.....                                                         |                                          | 1,511.....                                |                                                           |                                         | 1,511.....                             |                                             | 713,942.....                                                          | 713,942.....    |                                          |                                  | 0.....                        |

**SCHEDULE B - PART 3**

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

| 1              | Location              |         | 4         | 5               | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15             | 16                                       | 17                               | 18                            |
|----------------|-----------------------|---------|-----------|-----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|----------------|------------------------------------------|----------------------------------|-------------------------------|
|                | 2                     | 3       |           |                 |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |                |                                          |                                  |                               |
| Loan Number    | City                  | State   | Loan Type | Date Acquired   | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration  | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| LN6512849..... | Dallas.....           | TX..... |           | 06/19/2017..... |               | 1,158,307.....                                                       |                                          | 1,409.....                                |                                                           |                                         | 1,409.....                             |                                             | 1,162,204.....                                                        | 1,162,204..... |                                          |                                  | 0.....                        |
| LN6512856..... | Dallas.....           | TX..... |           | 06/19/2017..... |               | 89,218.....                                                          |                                          | 74.....                                   |                                                           |                                         | 74.....                                |                                             | 89,400.....                                                           | 89,400.....    |                                          |                                  | 0.....                        |
| LN6512864..... | Dallas.....           | TX..... |           | 06/19/2017..... |               | 89,262.....                                                          |                                          | 61.....                                   |                                                           |                                         | 61.....                                |                                             | 89,400.....                                                           | 89,400.....    |                                          |                                  | 0.....                        |
| LN6512872..... | Dallas.....           | TX..... |           | 06/19/2017..... |               | 89,333.....                                                          |                                          | 39.....                                   |                                                           |                                         | 39.....                                |                                             | 89,400.....                                                           | 89,400.....    |                                          |                                  | 0.....                        |
| LN6512880..... | Dallas.....           | TX..... |           | 06/19/2017..... |               | 214,417.....                                                         |                                          | 121.....                                  |                                                           |                                         | 121.....                               |                                             | 214,561.....                                                          | 214,561.....   |                                          |                                  | 0.....                        |
| LN6512898..... | Dallas.....           | TX..... |           | 06/19/2017..... |               | 142,943.....                                                         |                                          | 59.....                                   |                                                           |                                         | 59.....                                |                                             | 143,039.....                                                          | 143,039.....   |                                          |                                  | 0.....                        |
| LN6512955..... | Dallas.....           | TX..... |           | 06/23/2017..... |               | 1,876,515.....                                                       |                                          | 7,115.....                                |                                                           |                                         | 7,115.....                             |                                             | 1,883,630.....                                                        | 1,883,630..... |                                          |                                  | 0.....                        |
| LN6512963..... | Dallas.....           | TX..... |           | 06/23/2017..... |               | 5,060,956.....                                                       |                                          | 15,042.....                               |                                                           |                                         | 15,042.....                            |                                             | 5,075,998.....                                                        | 5,075,998..... |                                          |                                  | 0.....                        |
| LN6512971..... | Dallas.....           | TX..... |           | 06/23/2017..... |               | 573,189.....                                                         |                                          | 1,704.....                                |                                                           |                                         | 1,704.....                             |                                             | 574,893.....                                                          | 574,893.....   |                                          |                                  | 0.....                        |
| LN6512989..... | New York.....         | NY..... |           | 07/09/2018..... |               | 6,186,161.....                                                       |                                          | (43).....                                 |                                                           |                                         | (43).....                              |                                             | 6,186,118.....                                                        | 6,186,118..... |                                          |                                  | 0.....                        |
| LN6512997..... | New York.....         | NY..... |           | 12/21/2018..... |               | 5,126,801.....                                                       |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 5,126,801.....                                                        | 5,126,801..... |                                          |                                  | 0.....                        |
| LN6513029..... | Cupertino.....        | CA..... |           | 06/30/2017..... |               | 2,555,328.....                                                       |                                          | 9,673.....                                |                                                           |                                         | 9,673.....                             |                                             | 2,565,000.....                                                        | 2,565,000..... |                                          |                                  | 0.....                        |
| LN6513037..... | Cupertino.....        | CA..... |           | 06/30/2017..... |               | 8,945,240.....                                                       |                                          | 32,260.....                               |                                                           |                                         | 32,260.....                            |                                             | 8,977,500.....                                                        | 8,977,500..... |                                          |                                  | 0.....                        |
| LN6513045..... | Cupertino.....        | CA..... |           | 06/30/2017..... |               | 1,277,891.....                                                       |                                          | 4,609.....                                |                                                           |                                         | 4,609.....                             |                                             | 1,282,500.....                                                        | 1,282,500..... |                                          |                                  | 0.....                        |
| LN6513235..... | Mill Valley.....      | CA..... |           | 03/29/2019..... |               | 1,034,978.....                                                       |                                          | 3,844.....                                |                                                           |                                         | 3,844.....                             |                                             | 1,367,875.....                                                        | 1,367,875..... |                                          |                                  | 0.....                        |
| LN6513276..... | Eagan.....            | MN....  |           | 08/03/2017..... |               | 40,866.....                                                          |                                          | 80.....                                   |                                                           |                                         | 80.....                                |                                             | 41,126.....                                                           | 41,126.....    |                                          |                                  | 0.....                        |
| LN6513284..... | Eagan.....            | MN....  |           | 08/03/2017..... |               | 8,918.....                                                           |                                          | 17.....                                   |                                                           |                                         | 17.....                                |                                             | 8,973.....                                                            | 8,973.....     |                                          |                                  | 0.....                        |
| LN6513292..... | Eagan.....            | MN....  |           | 08/03/2017..... |               | 22,596.....                                                          |                                          | 40.....                                   |                                                           |                                         | 40.....                                |                                             | 22,727.....                                                           | 22,727.....    |                                          |                                  | 0.....                        |
| LN6513300..... | Eagan.....            | MN....  |           | 08/03/2017..... |               | 1,937.....                                                           |                                          | 3.....                                    |                                                           |                                         | 3.....                                 |                                             | 1,948.....                                                            | 1,948.....     |                                          |                                  | 0.....                        |
| LN6513318..... | Austin.....           | TX..... |           | 11/30/2018..... |               | 867,785.....                                                         |                                          | 3,796.....                                |                                                           |                                         | 3,796.....                             |                                             | 871,582.....                                                          | 871,582.....   |                                          |                                  | 0.....                        |
| LN6513326..... | Clay.....             | NY..... |           | 02/08/2018..... |               | 8,004,724.....                                                       |                                          | 35,119.....                               |                                                           |                                         | 35,119.....                            |                                             | 8,039,843.....                                                        | 8,039,843..... |                                          |                                  | 0.....                        |
| LN6513334..... | Clay.....             | NY..... |           | 11/07/2018..... |               | 594,429.....                                                         |                                          | 1,457.....                                |                                                           |                                         | 1,457.....                             |                                             | 595,886.....                                                          | 595,886.....   |                                          |                                  | 0.....                        |
| LN6513391..... | Atlanta.....          | GA..... |           | 01/18/2019..... |               | 1,030,864.....                                                       |                                          | (0).....                                  |                                                           |                                         | (0).....                               |                                             | 1,054,298.....                                                        | 1,054,298..... |                                          |                                  | 0.....                        |
| LN6513417..... | Dallas.....           | TX..... |           | 05/17/2019..... |               | 321,243.....                                                         |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 915,818.....                                                          | 915,818.....   |                                          |                                  | 0.....                        |
| LN6513425..... | Dallas.....           | TX..... |           | 05/17/2019..... |               | 696,027.....                                                         |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 1,984,272.....                                                        | 1,984,272..... |                                          |                                  | 0.....                        |
| LN6513458..... | Colorado Springs..... | CO..... |           | 09/21/2017..... |               | 26,395.....                                                          |                                          | 23.....                                   |                                                           |                                         | 23.....                                |                                             | 26,438.....                                                           | 26,438.....    |                                          |                                  | 0.....                        |
| LN6513466..... | Colorado Springs..... | CO..... |           | 09/21/2017..... |               | 4,067.....                                                           |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 4,067.....                                                            | 4,067.....     |                                          |                                  | 0.....                        |
| LN6513474..... | Colorado Springs..... | CO....  |           | 09/21/2017..... |               | 9,014.....                                                           |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 9,014.....                                                            | 9,014.....     |                                          |                                  | 0.....                        |
| LN6513482..... | Colorado Springs..... | CO....  |           | 09/21/2017..... |               | 1,154.....                                                           |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 1,154.....                                                            | 1,154.....     |                                          |                                  | 0.....                        |
| LN6513508..... | Roseland.....         | NJ..... |           | 09/23/2019..... |               | 1,570,600.....                                                       |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 2,358,286.....                                                        | 2,358,286..... |                                          |                                  | 0.....                        |
| LN6513516..... | Roseland.....         | NJ..... |           | 09/23/2019..... |               | 251,296.....                                                         |                                          | (0).....                                  |                                                           |                                         | (0).....                               |                                             | 377,326.....                                                          | 377,326.....   |                                          |                                  | 0.....                        |
| LN6513524..... | Roseland.....         | NJ..... |           | 09/23/2019..... |               | 740,003.....                                                         |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 1,091,728.....                                                        | 1,091,728..... |                                          |                                  | 0.....                        |
| LN6513680..... | Eagan.....            | MN....  |           | 08/16/2019..... |               | 699.....                                                             |                                          | (0).....                                  |                                                           |                                         | (0).....                               |                                             | 1,728.....                                                            | 1,728.....     |                                          |                                  | 0.....                        |
| LN6513698..... | Eagan.....            | MN....  |           | 08/16/2019..... |               | 153.....                                                             |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 377.....                                                              | 377.....       |                                          |                                  | 0.....                        |
| LN6513706..... | Eagan.....            | MN....  |           | 08/16/2019..... |               | 419.....                                                             |                                          | (0).....                                  |                                                           |                                         | (0).....                               |                                             | 1,037.....                                                            | 1,037.....     |                                          |                                  | 0.....                        |
| LN6513755..... | Clearwater Beach..... | FL....  |           | 04/27/2018..... |               | 2,131,250.....                                                       |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 2,131,250.....                                                        | 2,131,250..... |                                          |                                  | 0.....                        |
| LN6513763..... | Clearwater Beach..... | FL....  |           | 04/27/2018..... |               | 618,750.....                                                         |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 618,750.....                                                          | 618,750.....   |                                          |                                  | 0.....                        |
| LN6513771..... | Newark.....           | CA..... |           | 10/16/2019..... |               | 6,933,718.....                                                       |                                          | 71,320.....                               |                                                           |                                         | 71,320.....                            |                                             | 7,011,765.....                                                        | 7,011,765..... |                                          |                                  | 0.....                        |
| LN6513789..... | Newark.....           | CA..... |           | 10/16/2019..... |               | 6,934,004.....                                                       |                                          | 71,034.....                               |                                                           |                                         | 71,034.....                            |                                             | 7,011,765.....                                                        | 7,011,765..... |                                          |                                  | 0.....                        |
| LN6513797..... | Dallas.....           | TX..... |           | 12/17/2018..... |               | 495,914.....                                                         |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 495,914.....                                                          | 495,914.....   |                                          |                                  | 0.....                        |
| LN6513805..... | Dallas.....           | TX..... |           | 01/04/2019..... |               | 184,637.....                                                         |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 282,754.....                                                          | 282,754.....   |                                          |                                  | 0.....                        |
| LN6513813..... | Dallas.....           | TX..... |           | 01/04/2019..... |               | 553,910.....                                                         |                                          | (0).....                                  |                                                           |                                         | (0).....                               |                                             | 848,261.....                                                          | 848,261.....   |                                          |                                  | 0.....                        |

SCHEDULE B - PART 3

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

| 1                                                       | Location               |         | 4         | 5               | 6               | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15               | 16                                       | 17                               | 18                            |
|---------------------------------------------------------|------------------------|---------|-----------|-----------------|-----------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|------------------|------------------------------------------|----------------------------------|-------------------------------|
|                                                         | 2                      | 3       |           |                 |                 |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |                  |                                          |                                  |                               |
| Loan Number                                             | City                   | State   | Loan Type | Date Acquired   | Disposal Date   | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration    | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| LN6513854.....                                          | Austin.....            | TX..... |           | 09/24/2019..... |                 | 20,110,051.....                                                      |                                          | 85,326.....                               |                                                           |                                         | 85,326.....                            |                                             | 20,280,612.....                                                       | 20,280,612.....  |                                          |                                  | 0.....                        |
| LN6513920.....                                          | Miami.....             | FL..... |           | 07/08/2018..... |                 | 34,397,939.....                                                      |                                          | 224,134.....                              |                                                           |                                         | 224,134.....                           |                                             | 34,622,073.....                                                       | 34,622,073.....  |                                          |                                  | 0.....                        |
| LN6513938.....                                          | Miami.....             | FL..... |           | 12/22/2017..... |                 | 9,828,168.....                                                       |                                          | 63,853.....                               |                                                           |                                         | 63,853.....                            |                                             | 9,892,021.....                                                        | 9,892,021.....   |                                          |                                  | 0.....                        |
| LN6513946.....                                          | Miami.....             | FL..... |           | 12/22/2017..... |                 | 21,943,141.....                                                      |                                          | 137,263.....                              |                                                           |                                         | 137,263.....                           |                                             | 22,080,404.....                                                       | 22,080,404.....  |                                          |                                  | 0.....                        |
| LN6513953.....                                          | Miami.....             | FL..... |           | 12/22/2017..... |                 | 1,696,951.....                                                       |                                          | 10,600.....                               |                                                           |                                         | 10,600.....                            |                                             | 1,707,551.....                                                        | 1,707,551.....   |                                          |                                  | 0.....                        |
| LN6514027.....                                          | Newark.....            | CA..... |           | 11/08/2019..... |                 | 1,077,982.....                                                       |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 3,161,887.....                                                        | 3,161,887.....   |                                          |                                  | 0.....                        |
| LN6514035.....                                          | Newark.....            | CA..... |           | 11/08/2019..... |                 | 1,077,982.....                                                       |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 3,161,887.....                                                        | 3,161,887.....   |                                          |                                  | 0.....                        |
| LN6514159.....                                          | Clay.....              | NY..... |           | 06/07/2019..... |                 | 10,955,781.....                                                      |                                          | 100,726.....                              |                                                           |                                         | 100,726.....                           |                                             | 13,693,993.....                                                       | 13,693,993.....  |                                          |                                  | 0.....                        |
| LN6514191.....                                          | Orem.....              | UT..... |           | 02/14/2018..... |                 | 1,586,930.....                                                       |                                          | 1,634.....                                |                                                           |                                         | 1,634.....                             |                                             | 1,706,249.....                                                        | 1,706,249.....   |                                          |                                  | 0.....                        |
| LN6514209.....                                          | Orem.....              | UT..... |           | 02/14/2018..... |                 | 453,623.....                                                         |                                          | 350.....                                  |                                                           |                                         | 350.....                               |                                             | 486,059.....                                                          | 486,059.....     |                                          |                                  | 0.....                        |
| LN6514217.....                                          | Orem.....              | UT..... |           | 02/14/2018..... |                 | 77,172.....                                                          |                                          | 60.....                                   |                                                           |                                         | 60.....                                |                                             | 82,691.....                                                           | 82,691.....      |                                          |                                  | 0.....                        |
| LN6514407.....                                          | New York.....          | NY..... |           | 12/21/2018..... |                 | 2,263,540.....                                                       |                                          | (0).....                                  |                                                           |                                         | (0).....                               |                                             | 2,263,540.....                                                        | 2,263,540.....   |                                          |                                  | 0.....                        |
| LN6514431.....                                          | Milpitas.....          | CA..... |           | 03/28/2018..... |                 | 249,259.....                                                         |                                          | 498.....                                  |                                                           |                                         | 498.....                               |                                             | 249,906.....                                                          | 249,906.....     |                                          |                                  | 0.....                        |
| LN6514472.....                                          | San Luis Obispo.....   | CA..... |           | 10/29/2018..... |                 | 8,284,528.....                                                       |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 8,284,528.....                                                        | 8,284,528.....   |                                          |                                  | 0.....                        |
| LN6514480.....                                          | Pittsburgh.....        | PA..... |           | 09/06/2019..... |                 | 9,441,405.....                                                       |                                          | (20,413).....                             |                                                           |                                         | (20,413).....                          |                                             | 14,652,820.....                                                       | 14,652,820.....  |                                          |                                  | 0.....                        |
| LN6514498.....                                          | Pittsburgh.....        | PA..... |           | 09/06/2019..... |                 | 3,708,925.....                                                       |                                          | (7,821).....                              |                                                           |                                         | (7,821).....                           |                                             | 5,756,465.....                                                        | 5,756,465.....   |                                          |                                  | 0.....                        |
| LN6514506.....                                          | Pittsburgh.....        | PA..... |           | 09/06/2019..... |                 | 337,175.....                                                         |                                          | (711).....                                |                                                           |                                         | (711).....                             |                                             | 523,315.....                                                          | 523,315.....     |                                          |                                  | 0.....                        |
| LN6514704.....                                          | Colorado Springs.....  | CO..... |           | 10/02/2019..... |                 | 1,258.....                                                           |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 3,573.....                                                            | 3,573.....       |                                          |                                  | 0.....                        |
| LN6514712.....                                          | Colorado Springs.....  | CO..... |           | 10/02/2019..... |                 | 194.....                                                             |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 550.....                                                              | 550.....         |                                          |                                  | 0.....                        |
| LN6514720.....                                          | Colorado Springs.....  | CO..... |           | 10/02/2019..... |                 | 484.....                                                             |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 1,374.....                                                            | 1,374.....       |                                          |                                  | 0.....                        |
| LN6514779.....                                          | Houston.....           | TX..... |           | 06/07/2018..... |                 | 3,157,136.....                                                       |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 3,157,136.....                                                        | 3,157,136.....   |                                          |                                  | 0.....                        |
| LN6514787.....                                          | Houston.....           | TX..... |           | 06/07/2018..... |                 | 210,476.....                                                         |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 210,476.....                                                          | 210,476.....     |                                          |                                  | 0.....                        |
| LN6514795.....                                          | Houston.....           | TX..... |           | 06/07/2018..... |                 | 841,903.....                                                         |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 841,903.....                                                          | 841,903.....     |                                          |                                  | 0.....                        |
| LN6514803.....                                          | Austin.....            | TX..... |           | 12/06/2019..... |                 | 32,208,522.....                                                      |                                          | 336,837.....                              |                                                           |                                         | 336,837.....                           |                                             | 48,505,282.....                                                       | 48,505,282.....  |                                          |                                  | 0.....                        |
| LN6514811.....                                          | Orem.....              | UT..... |           | 03/27/2019..... |                 | 66,788.....                                                          |                                          | 1.....                                    |                                                           |                                         | 1.....                                 |                                             | 69,784.....                                                           | 69,784.....      |                                          |                                  | 0.....                        |
| LN6514829.....                                          | Orem.....              | UT..... |           | 03/27/2019..... |                 | 22,263.....                                                          |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 23,261.....                                                           | 23,261.....      |                                          |                                  | 0.....                        |
| LN6514910.....                                          | New York.....          | NY..... |           | 06/22/2018..... |                 | 9,808,675.....                                                       |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 9,808,675.....                                                        | 9,808,675.....   |                                          |                                  | 0.....                        |
| LOAN15085.....                                          | Woodbridge/Edison..... | NJ..... |           | 04/05/2019..... |                 | 32,460,461.....                                                      |                                          | 358,007.....                              |                                                           |                                         | 358,007.....                           |                                             | 34,128,883.....                                                       | 34,128,883.....  |                                          |                                  | 0.....                        |
| LOAN15093.....                                          | New York.....          | NY..... |           | 06/01/2018..... |                 | 902,018.....                                                         |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 902,018.....                                                          | 902,018.....     |                                          |                                  | 0.....                        |
| LOAN150Y8.....                                          | New York.....          | NY..... |           | 07/01/2016..... |                 | 1,910,918.....                                                       |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 1,910,918.....                                                        | 1,910,918.....   |                                          |                                  | 0.....                        |
| LOAN15168.....                                          | Stamford.....          | CT..... |           | 06/22/2017..... |                 | 2,251,250.....                                                       |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 2,251,250.....                                                        | 2,251,250.....   |                                          |                                  | 0.....                        |
| LOAN15259.....                                          | New York.....          | NY..... |           | 03/18/2015..... |                 | 337,147.....                                                         |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 337,147.....                                                          | 337,147.....     |                                          |                                  | 0.....                        |
| LOAN15366.....                                          | Brooklyn.....          | NY..... |           | 11/10/2015..... |                 | 900,500.....                                                         |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 900,500.....                                                          | 900,500.....     |                                          |                                  | 0.....                        |
| LOAN15515.....                                          | New York.....          | NY..... |           | 03/31/2016..... |                 | 1,205,573.....                                                       |                                          | (0).....                                  |                                                           |                                         | (0).....                               |                                             | 1,205,573.....                                                        | 1,205,573.....   |                                          |                                  | 0.....                        |
| LOAN15606.....                                          | Somerset.....          | NJ..... |           | 04/05/2019..... |                 | 18,332,375.....                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 19,613,573.....                                                       | 19,613,573.....  |                                          |                                  | 0.....                        |
| LOAN80303.....                                          | Sandy Springs.....     | GA..... |           | 11/19/2015..... |                 | 5,163,347.....                                                       |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 5,163,347.....                                                        | 5,163,347.....   |                                          |                                  | 0.....                        |
| LOAN85104.....                                          | Woodbridge/Edison..... | NJ..... |           | 11/08/2019..... |                 | 7,294,063.....                                                       |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 7,496,380.....                                                        | 7,496,380.....   |                                          |                                  | 0.....                        |
| LOAN91110.....                                          | Pembroke Pines.....    | FL..... |           | 06/25/2018..... |                 | 3,970,740.....                                                       |                                          | (79,274).....                             |                                                           |                                         | (79,274).....                          |                                             | 3,891,466.....                                                        | 3,891,466.....   |                                          |                                  | 0.....                        |
| MARCOUR16.....                                          | Cambridge.....         | MA..... |           | 12/26/2017..... |                 | 24,370,155.....                                                      |                                          | 454,845.....                              |                                                           |                                         | 454,845.....                           |                                             | 24,825,000.....                                                       | 24,825,000.....  |                                          |                                  | 0.....                        |
| 0299999. Total - Mortgages With Partial Repayments..... |                        |         |           |                 |                 | 847,185,406.....                                                     | 0.....                                   | 3,331,850.....                            | 429,899.....                                              | 0.....                                  | 2,901,951.....                         | 0.....                                      | 958,020,769.....                                                      | 958,020,769..... | 0.....                                   | 0.....                           | 0.....                        |
| Mortgages Disposed                                      |                        |         |           |                 |                 |                                                                      |                                          |                                           |                                                           |                                         |                                        |                                             |                                                                       |                  |                                          |                                  |                               |
| LN0004345.....                                          | Greenbelt.....         | MD..... |           | 01/07/2019..... | 03/01/2019..... |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 1,133,531.....                                                        | 1,133,531.....   |                                          |                                  | 0.....                        |
| LN0004347.....                                          | Greenbelt.....         | MD..... |           | 01/07/2019..... | 03/01/2019..... |                                                                      |                                          | 0.....                                    |                                                           |                                         | 0.....                                 |                                             | 175,746.....                                                          | 175,746.....     |                                          |                                  | 0.....                        |



SCHEDULE B - PART 3

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

| 1                                           | Location         |         | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                        |                                             | 14                                                                    | 15                 | 16                                       | 17                               | 18                            |
|---------------------------------------------|------------------|---------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|--------------------|------------------------------------------|----------------------------------|-------------------------------|
|                                             | 2                | 3       |           |               |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |                    |                                          |                                  |                               |
| Loan Number                                 | City             | State   | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration      | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| LN6512179.....                              | Roseland.....    | NJ..... | .....     | 10/07/2019.   | 11/01/2019.   | .....31,780,798                                                      | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....31,780,798                                                       | .....31,780,798    | .....                                    | .....                            | .....0                        |
| LN6512187.....                              | Roseland.....    | NJ..... | .....     | 10/07/2019.   | 11/01/2019.   | .....4,889,354                                                       | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....4,889,354                                                        | .....4,889,354     | .....                                    | .....                            | .....0                        |
| LN6512195.....                              | Roseland.....    | NJ..... | .....     | 10/07/2019.   | 11/01/2019.   | .....15,482,735                                                      | .....                                    | .....80,135                               | .....                                                     | .....                                   | .....80,135                            | .....                                       | .....15,562,870                                                       | .....15,562,870    | .....                                    | .....                            | .....0                        |
| LN6512203.....                              | Roseland.....    | NJ..... | .....     | 10/07/2019.   | 11/01/2019.   | .....2,339,889                                                       | .....                                    | .....12,111                               | .....                                                     | .....                                   | .....12,111                            | .....                                       | .....2,352,000                                                        | .....2,352,000     | .....                                    | .....                            | .....0                        |
| LN6512211.....                              | Floral Park..... | NY..... | .....     | 01/27/2017.   | 06/01/2019.   | .....27,875,356                                                      | .....                                    | .....108,644                              | .....                                                     | .....                                   | .....108,644                           | .....                                       | .....27,984,000                                                       | .....27,984,000    | .....                                    | .....                            | .....0                        |
| LN6512229.....                              | Floral Park..... | NY..... | .....     | 01/27/2017.   | 06/01/2019.   | .....3,801,605                                                       | .....                                    | .....14,395                               | .....                                                     | .....                                   | .....14,395                            | .....                                       | .....3,816,000                                                        | .....3,816,000     | .....                                    | .....                            | .....0                        |
| LN6512237.....                              | Floral Park..... | NY..... | .....     | 01/27/2017.   | 06/01/2019.   | .....9,095,855                                                       | .....                                    | .....34,145                               | .....                                                     | .....                                   | .....34,145                            | .....                                       | .....9,130,000                                                        | .....9,130,000     | .....                                    | .....                            | .....0                        |
| LN6512245.....                              | Floral Park..... | NY..... | .....     | 01/27/2017.   | 06/01/2019.   | .....1,464,502                                                       | .....                                    | .....5,498                                | .....                                                     | .....                                   | .....5,498                             | .....                                       | .....1,470,000                                                        | .....1,470,000     | .....                                    | .....                            | .....0                        |
| LN6512260.....                              | Floral Park..... | NY..... | .....     | 07/13/2018.   | 06/01/2019.   | .....576,163                                                         | .....                                    | .....25                                   | .....                                                     | .....                                   | .....25                                | .....                                       | .....576,188                                                          | .....576,188       | .....                                    | .....                            | .....0                        |
| LN6512278.....                              | Floral Park..... | NY..... | .....     | 07/13/2018.   | 06/01/2019.   | .....1,600,452                                                       | .....                                    | .....70                                   | .....                                                     | .....                                   | .....70                                | .....                                       | .....1,600,522                                                        | .....1,600,522     | .....                                    | .....                            | .....0                        |
| LN6512740.....                              | Wanship.....     | UT..... | .....     | 03/08/2019.   | 05/01/2019.   | .....4,030,210                                                       | .....                                    | .....0                                    | .....                                                     | .....                                   | .....0                                 | .....                                       | .....4,565,257                                                        | .....4,565,257     | .....                                    | .....                            | .....0                        |
| LN6512757.....                              | Wanship.....     | UT..... | .....     | 03/08/2019.   | 05/01/2019.   | .....671,707                                                         | .....                                    | .....(5)                                  | .....                                                     | .....                                   | .....(5)                               | .....                                       | .....760,876                                                          | .....760,876       | .....                                    | .....                            | .....0                        |
| LN6514605.....                              | Roseland.....    | NJ..... | .....     | 10/07/2019.   | 11/01/2019.   | .....1,852,712                                                       | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....2,989,403                                                        | .....2,989,403     | .....                                    | .....                            | .....0                        |
| LN6514613.....                              | Roseland.....    | NJ..... | .....     | 10/07/2019.   | 11/01/2019.   | .....285,033                                                         | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....459,908                                                          | .....459,908       | .....                                    | .....                            | .....0                        |
| LOAN15333.....                              | Chatham.....     | NJ..... | .....     | 03/20/2019.   | 12/19/2019.   | .....1,002,380                                                       | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....1,010,470                                                        | .....1,010,470     | .....                                    | .....(0)                         | .....(0)                      |
| LOAN15390.....                              | West Orange..... | NJ..... | .....     | 03/20/2019.   | 12/19/2019.   | .....2,154,454                                                       | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....2,172,394                                                        | .....2,172,394     | .....                                    | .....(0)                         | .....(0)                      |
| 0399999. Total - Mortgages Disposed.....    |                  |         |           |               |               | .....108,903,206                                                     | .....0                                   | .....255,017                              | .....0                                                    | .....0                                  | .....255,017                           | .....0                                      | .....112,429,318                                                      | .....112,429,318   | .....0                                   | .....(0)                         | .....(0)                      |
| Mortgages Transferred                       |                  |         |           |               |               |                                                                      |                                          |                                           |                                                           |                                         |                                        |                                             |                                                                       |                    |                                          |                                  |                               |
| 7000239150.....                             | McKenzie.....    | TN..... | .....     | 11/01/2019.   | .....         | .....                                                                | .....                                    | .....480                                  | .....                                                     | .....                                   | .....480                               | .....                                       | .....49,863                                                           | .....49,863        | .....                                    | .....                            | .....0                        |
| 7000243117.....                             | Clarksburg.....  | PA..... | .....     | 11/01/2019.   | .....         | .....                                                                | .....                                    | .....328                                  | .....                                                     | .....                                   | .....328                               | .....                                       | .....34,028                                                           | .....34,028        | .....                                    | .....                            | .....0                        |
| LN2016134.....                              | Buffalo.....     | NY..... | .....     | 06/25/2018.   | .....         | .....12,304,695                                                      | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....12,304,695                                                       | .....12,304,695    | .....                                    | .....                            | .....0                        |
| LOAN80188.....                              | Ann Arbor.....   | MI..... | .....     | 01/30/2019.   | .....         | .....11,866,328                                                      | .....0                                   | .....                                     | .....                                                     | .....                                   | .....0                                 | .....                                       | .....13,582,162                                                       | .....13,582,162    | .....                                    | .....                            | .....0                        |
| 0499999. Total - Mortgages Transferred..... |                  |         |           |               |               | .....24,171,023                                                      | .....0                                   | .....808                                  | .....0                                                    | .....0                                  | .....808                               | .....0                                      | .....25,970,747                                                       | .....25,970,747    | .....0                                   | .....0                           | .....0                        |
| 0599999. Total Mortgages.....               |                  |         |           |               |               | .....1,081,596,917                                                   | .....0                                   | .....3,905,389                            | .....429,899                                              | .....0                                  | .....3,475,489                         | .....0                                      | .....1,217,075,611                                                    | .....1,217,075,611 | .....0                                   | .....(0)                         | .....(0)                      |

SCHEDULE BA - PART 1

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

| 1                                                                                                                                                                                                                                  | 2                   |   |                                                      | 3    | Location       |       | 6                                                    | 7                                          | 8                        | 9                 | 10          | 11          | 12                                             | Change in Book/Adjusted Carrying Value   |                                                             |                                                           |                                         |                                            | 18                | 19                                   | 20                      |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|---|------------------------------------------------------|------|----------------|-------|------------------------------------------------------|--------------------------------------------|--------------------------|-------------------|-------------|-------------|------------------------------------------------|------------------------------------------|-------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------|--------------------------------------------|-------------------|--------------------------------------|-------------------------|
|                                                                                                                                                                                                                                    |                     |   |                                                      |      | 4              | 5     |                                                      |                                            |                          |                   |             |             |                                                | 13                                       | 14                                                          | 15                                                        | 16                                      | 17                                         |                   |                                      |                         |
| CUSIP Identification                                                                                                                                                                                                               | Name or Description |   |                                                      | Code | City           | State | Name of Vendor or General Partner                    | NAIC Designation and Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value  | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in B./A.C.V. | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated |                     |   |                                                      |      |                |       |                                                      |                                            |                          |                   |             |             |                                                |                                          |                                                             |                                                           |                                         |                                            |                   |                                      |                         |
| ALTGUG                                                                                                                                                                                                                             | G1                  | 0 | GUGGENHEIM PARTNERS OPPORTUNISTIC IG SECURITIES FUND |      | Santa Monica   | CA    | GUGGENHEIM PARTNERS OPPORTUNISTIC IG SECURITIES FUND | 4                                          | 08/02/2010               | 11                | 14,200,835  | 19,616,324  | 19,616,324                                     | 1,298,927                                |                                                             |                                                           |                                         |                                            | 288,280           |                                      | 0.981                   |
| 1799999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Design Not Assigned - Unaffiliated                              |                     |   |                                                      |      |                |       |                                                      |                                            |                          |                   | 14,200,835  | 19,616,324  | 19,616,324                                     | 1,298,927                                | 0                                                           | 0                                                         | 0                                       | 0                                          | 288,280           | 0                                    | XXX                     |
| Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Mortgage Loans - Affiliated                                                                          |                     |   |                                                      |      |                |       |                                                      |                                            |                          |                   |             |             |                                                |                                          |                                                             |                                                           |                                         |                                            |                   |                                      |                         |
| RE2013                                                                                                                                                                                                                             | 1A                  | 9 | FLAT ROCK HOLDINGS, LLC, SERIES 2013 - 1A            |      | Philadelphia   | PA    | FLAT ROCK HOLDINGS, LLC                              |                                            | 08/12/2013               |                   | 2,360,372   | 392,335     | 392,335                                        | (14,448)                                 |                                                             |                                                           |                                         |                                            |                   |                                      | 23.612                  |
| RE2013                                                                                                                                                                                                                             | 1B                  | 7 | FLAT ROCK HOLDINGS, LLC, SERIES 2013 - 1B            |      | Philadelphia   | PA    | FLAT ROCK HOLDINGS, LLC                              |                                            | 08/12/2013               |                   | 714,535     | 334,345     | 334,345                                        | (38,816)                                 |                                                             |                                                           |                                         |                                            |                   |                                      | 26.568                  |
| RE2013                                                                                                                                                                                                                             | 2A                  | 8 | FLAT ROCK HOLDINGS, LLC, SERIES 2013 - 2A            |      | Philadelphia   | PA    | FLAT ROCK HOLDINGS, LLC                              |                                            | 09/19/2013               |                   | 564,202     | 748,345     | 748,345                                        | (71,904)                                 |                                                             |                                                           |                                         |                                            |                   |                                      | 11.715                  |
| RE2013                                                                                                                                                                                                                             | 2B                  | 6 | FLAT ROCK HOLDINGS, LLC, SERIES 2013 - 2B            |      | Philadelphia   | PA    | FLAT ROCK HOLDINGS, LLC                              |                                            | 09/19/2013               |                   | 34,160      | 329,607     | 329,607                                        | (7,130)                                  |                                                             |                                                           |                                         |                                            |                   |                                      | 16.989                  |
| 2499999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Mortgage Loans - Affiliated                                                         |                     |   |                                                      |      |                |       |                                                      |                                            |                          |                   | 3,673,269   | 1,804,632   | 1,804,632                                      | (132,298)                                | 0                                                           | 0                                                         | 0                                       | 0                                          | 0                 | 0                                    | XXX                     |
| Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated                                                                                 |                     |   |                                                      |      |                |       |                                                      |                                            |                          |                   |             |             |                                                |                                          |                                                             |                                                           |                                         |                                            |                   |                                      |                         |
| ALTBLD                                                                                                                                                                                                                             | CA                  | P | BUILD CAPITAL L.P.                                   |      | New York       | NY    | BUILD CAPITAL                                        |                                            | 02/01/2019               | 11                | 17,798,960  | 16,050,805  | 16,050,805                                     | (1,748,155)                              |                                                             |                                                           |                                         |                                            |                   |                                      | 24.231                  |
| ALTEG                                                                                                                                                                                                                              | EW                  | 8 | EGCP INVESTMENT PARTNERS V, L.P.                     |      | Chicago        | IL    | EGCP INVESTMENT PARTNERS V, L.P.                     |                                            | 12/20/2016               | 5                 | 11,415,403  | 11,415,403  | 11,415,403                                     | 1,762,656                                |                                                             |                                                           |                                         |                                            | 4,469,660         |                                      | 49.900                  |
| ALTELL                                                                                                                                                                                                                             | IO                  | 2 | ELLIOTT ASSOCIATES, L.P.                             |      | New York       | NY    | ELLIOTT ASSOCIATES, L.P.                             |                                            | 07/01/2005               | 5                 | 4,258,894   | 5,720,724   | 5,720,724                                      | 354,034                                  |                                                             |                                                           |                                         |                                            |                   |                                      | 0.047                   |
| ALTFCP                                                                                                                                                                                                                             | CA                  | 6 | FITNESS CAPITAL PARTNERS LP - CLASS A                |      | Palm Beach     | FL    | FITNESS CAPITAL PARTNERS LP - CLASS A                |                                            | 05/28/2014               | 5                 | 1,376,632   | 1,529,398   | 1,529,398                                      | 42,355                                   |                                                             | 458,877                                                   |                                         |                                            |                   |                                      | 0.649                   |
| ALTFCP                                                                                                                                                                                                                             | CB                  | 4 | FITNESS CAPITAL PARTNERS LP - CLASS B                |      | Palm Beach     | FL    | FITNESS CAPITAL PARTNERS LP - CLASS B                |                                            | 05/28/2014               | 5                 | 10,321,112  | 18,595,711  | 18,595,711                                     | 1,915,084                                |                                                             |                                                           |                                         |                                            | 23,516            |                                      | 5.039                   |
| ALTGOL                                                                                                                                                                                                                             | B0                  | 3 | GOLUB CAPITAL PARTNERS 9, L.P.                       |      | New York       | NY    | GOLUB CAPITAL PARTNERS 9, L.P.                       |                                            | 07/01/2015               | 11                | 3,166,078   | 3,281,250   | 3,281,250                                      | 273,626                                  |                                                             |                                                           |                                         |                                            | 268,825           |                                      | 0.881                   |
| ALTGOL                                                                                                                                                                                                                             | B1                  | 1 | GOLUB CAPITAL PARTNERS 10, L.P.                      |      | New York       | NY    | GOLUB CAPITAL PARTNERS 10, L.P.                      |                                            | 07/01/2015               | 11                | 3,167,156   | 3,281,250   | 3,281,250                                      | 272,094                                  |                                                             |                                                           |                                         |                                            | 264,955           |                                      | 0.503                   |
| ALTHIG                                                                                                                                                                                                                             | BA                  | 7 | H.I.G. BAYSIDE LOAN OPPORTUNITY FUND IV, L.P.        |      | Miami          | FL    | H.I.G. BAYSIDE LOAN OPPORTUNITY FUND IV              |                                            | 07/15/2016               | 11                | 2,518,769   | 2,471,125   | 2,471,125                                      | (61,191)                                 |                                                             |                                                           |                                         |                                            | 78,032            |                                      | 0.751                   |
| ALTOZD                                                                                                                                                                                                                             | OM                  | 0 | SCULPTOR DOMESTIC PARTNERS, L.P.                     |      | New York       | NY    | SCULPTOR DOMESTIC PARTNERS, L.P.                     |                                            | 03/20/2009               | 13                | 23,904      | 11,129      | 11,129                                         | (47,966)                                 |                                                             |                                                           |                                         |                                            |                   |                                      | 3.670                   |
| ALTPET                                                                                                                                                                                                                             | ER                  | 5 | PETERSHILL II LP                                     |      | New York       | NY    | PETERSHILL II LP                                     |                                            | 12/16/2014               | 5                 | 5,796,304   | 5,905,931   | 5,905,931                                      | 573,364                                  |                                                             |                                                           |                                         |                                            | 960,888           |                                      | 1.223                   |
| ALTPIN                                                                                                                                                                                                                             | E1                  | 1 | PINE RIVER FIXED INCOME FUND LP                      |      | Minnetonka     | MN    | PINE RIVER FIXED INCOME FUND LP                      |                                            | 01/03/2011               | 11                | 507,483     | 44,022      | 44,022                                         | 7,487                                    |                                                             |                                                           |                                         |                                            |                   |                                      | 0.237                   |
| ALTROC                                                                                                                                                                                                                             | KS                  | 8 | ROCK SPRINGS CAPITAL LP                              |      | Baltimore      | MD    | ROCK SPRINGS CAPITAL LP                              |                                            | 05/01/2014               | 5                 | 6,500,000   | 11,953,288  | 11,953,288                                     | 2,061,873                                |                                                             |                                                           |                                         |                                            |                   |                                      | 0.352                   |
| ALTSHA                                                                                                                                                                                                                             | WL                  | 0 | D.E. SHAW COMPOSITE FUND, L.L.C.                     |      | New York       | NY    | D.E. SHAW COMPOSITE FUND, L.L.C.                     |                                            | 03/20/2009               | 5                 | 144,699     | 97,838      | 97,838                                         | (18,141)                                 |                                                             |                                                           |                                         |                                            |                   |                                      | 0.002                   |
| ALTSLF                                                                                                                                                                                                                             | UH                  | 5 | SLF UNITRANCHE HOLDINGS, LLC                         |      | New York       | NY    | SLF UNITRANCHE HOLDINGS, LLC                         |                                            | 12/14/2017               | 11                | 19,901,722  | 20,375,290  | 20,375,290                                     | 2,584,814                                |                                                             |                                                           |                                         |                                            | 3,026,080         |                                      | 4.531                   |
| ALTTUR                                                                                                                                                                                                                             | NM                  | 4 | TURNER MULTIFAMILY IMPACT FUND, L.P.                 |      | Santa Monica   | CA    | TURNER MULTIFAMILY IMPACT FUND, L.P.                 |                                            | 09/01/2015               | 10                | 12,374,839  | 13,411,442  | 13,411,442                                     | 1,802,493                                |                                                             |                                                           |                                         |                                            | 2,114,605         |                                      | 5.406                   |
| ALTZPU                                                                                                                                                                                                                             | TI                  | 2 | ZP UTILITY FUND                                      |      | New York       | NY    | ZP UTILITY FUND                                      |                                            | 12/31/2018               | 5                 | 2,600,000   | 2,865,149   | 2,865,149                                      | 265,149                                  |                                                             |                                                           |                                         |                                            |                   |                                      | 0.319                   |
| 2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated                                                                |                     |   |                                                      |      |                |       |                                                      |                                            |                          |                   | 101,871,956 | 117,009,755 | 117,009,755                                    | 10,039,576                               | 0                                                           | 458,877                                                   | 0                                       | 0                                          | 11,206,561        | 0                                    | XXX                     |
| Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated                                                                                   |                     |   |                                                      |      |                |       |                                                      |                                            |                          |                   |             |             |                                                |                                          |                                                             |                                                           |                                         |                                            |                   |                                      |                         |
| ALTTER                                                                                                                                                                                                                             | SK                  | 1 | TERSK INVESTORS, LLC                                 |      | Wilmington     | DE    | TERSK INVESTORS, LLC                                 |                                            | 07/31/2012               | 4                 | 46,806      | 52,374      | 52,374                                         |                                          |                                                             |                                                           |                                         |                                            |                   |                                      | 22.580                  |
| 2699999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated                                                                  |                     |   |                                                      |      |                |       |                                                      |                                            |                          |                   | 46,806      | 52,374      | 52,374                                         | 0                                        | 0                                                           | 0                                                         | 0                                       | 0                                          | 0                 | 0                                    | XXX                     |
| Surplus Debentures - Unaffiliated                                                                                                                                                                                                  |                     |   |                                                      |      |                |       |                                                      |                                            |                          |                   |             |             |                                                |                                          |                                                             |                                                           |                                         |                                            |                   |                                      |                         |
| 023138                                                                                                                                                                                                                             | AA                  | 8 | AMBAC ASSURANCE CORP                                 |      | New York       | NY    | AMBAC ASSURANCE CORP                                 | 5                                          | 02/05/2018               |                   |             | 51,135      | 22,241                                         |                                          | 19,656                                                      |                                                           |                                         |                                            | 21,418            |                                      |                         |
| 309588                                                                                                                                                                                                                             | AC                  | 5 | FARMERS EXCHANGE CAPITAL                             |      | Newark         | DE    | FARMERS EXCHANGE CAPITAL                             | 2FE                                        | 10/24/2016               |                   | 3,068,823   | 3,210,281   | 3,010,939                                      | (35,722)                                 |                                                             |                                                           |                                         |                                            | 149,129           |                                      |                         |
| 309601                                                                                                                                                                                                                             | AA                  | 0 | FARMERS INSURANCE EXCHANGE                           |      | Woodland Hills | CA    | FARMERS INSURANCE EXCHANGE                           | 2FE                                        | 04/25/2018               |                   | 3,940,453   | 3,891,515   | 3,771,720                                      | (107,620)                                |                                                             |                                                           |                                         |                                            | 172,347           |                                      |                         |
| 401378                                                                                                                                                                                                                             | AA                  | 2 | GUARDIAN LIFE INSURANCE CO OF AMERICA                |      | New York       | NY    | GUARDIAN LIFE INSURANCE CO OF AMERICA                | 1FE                                        | 04/26/2019               |                   | 3,669,506   | 3,916,561   | 3,649,265                                      | (20,241)                                 |                                                             |                                                           |                                         |                                            | 96,653            |                                      |                         |
| 401378                                                                                                                                                                                                                             | AC                  | 8 | GUARDIAN LIFE INSURANCE COMPANY OF AMERICA           |      | New York       | NY    | GUARDIAN LIFE INSURANCE COMPANY OF AMERICA           | 1FE                                        | 07/10/2019               |                   | 2,056,320   | 2,132,704   | 2,055,703                                      | (617)                                    |                                                             |                                                           |                                         |                                            | 39,227            |                                      |                         |
| 41020V                                                                                                                                                                                                                             | AA                  | 9 | JOHN HANCOCK MUTUAL LIFE INSURANCE COMPANY           |      | Boston         | MA    | JOHN HANCOCK MUTUAL LIFE INSURANCE COMPA             | 1FE                                        | 07/13/2016               |                   | 5,815,470   | 5,612,156   | 5,402,335                                      | (131,604)                                |                                                             |                                                           |                                         |                                            | 222,396           |                                      |                         |

SCHEDULE BA - PART 1

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

| 1                                                       |    |   | 2                                                     |        | 3    | Location           |         | 6                                          | 7                                          | 8                        | 9                 | 10               | 11               | 12                                             | Change in Book/Adjusted Carrying Value   |                                                             |                                                           |                                         |                                            | 18                | 19                                   | 20                      |
|---------------------------------------------------------|----|---|-------------------------------------------------------|--------|------|--------------------|---------|--------------------------------------------|--------------------------------------------|--------------------------|-------------------|------------------|------------------|------------------------------------------------|------------------------------------------|-------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------|--------------------------------------------|-------------------|--------------------------------------|-------------------------|
|                                                         |    |   |                                                       |        |      | 4                  | 5       |                                            |                                            |                          |                   |                  |                  |                                                | 13                                       | 14                                                          | 15                                                        | 16                                      | 17                                         |                   |                                      |                         |
| CUSIP Identification                                    |    |   | Name or Description                                   |        | Code | City               | State   | Name of Vendor or General Partner          | NAIC Designation and Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost      | Fair Value       | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in B./A.C.V. | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 468502                                                  | AA | 7 | JACKSON NATIONAL LIFE INSURANCE COMPANY               | .....  |      | Lansing.....       | MI..... | JACKSON NATIONAL LIFE INSURANCE COMPANY    | 1FE.....                                   | 01/23/2014               | .....             | .....7,648,281   | .....8,003,724   | .....7,102,868                                 | .....                                    | .....(121,371)                                              | .....                                                     | .....                                   | .....                                      | .....369,259      | .....                                | .....                   |
| 53079Q                                                  | AC | 1 | LIBERTY MUTUAL INSURANCE COMPANY.....                 | .....  |      | Boston.....        | MA..... | LIBERTY MUTUAL INSURANCE COMPANY.....      | 2FE.....                                   | 01/30/2014               | .....             | .....6,429,210   | .....6,646,505   | .....5,979,092                                 | .....                                    | .....(86,490)                                               | .....                                                     | .....                                   | .....                                      | .....326,947      | .....                                | .....                   |
| 575767                                                  | AG | 3 | MASSACHUSETTS MUTUAL LIFE INSURANCE CO.               | .....  |      | Springfield.....   | MA..... | MASSACHUSETTS MUTUAL LIFE INSURANCE CO.    | 1FE.....                                   | 01/28/2014               | .....             | .....6,984,128   | .....7,874,886   | .....6,687,522                                 | .....                                    | .....(58,258)                                               | .....                                                     | .....                                   | .....                                      | .....349,992      | .....                                | .....                   |
| 575767                                                  | AJ | 7 | MASSACHUSETTS MUTUAL LIFE INSURANCE CO.               | .....  |      | Springfield.....   | MA..... | MASSACHUSETTS MUTUAL LIFE INSURANCE CO.    | 1FE.....                                   | 04/26/2019               | .....             | .....2,846,171   | .....7,874,886   | .....2,839,848                                 | .....                                    | .....(6,323)                                                | .....                                                     | .....                                   | .....                                      | .....74,490       | .....                                | .....                   |
| 592173                                                  | AE | 8 | METROPOLITAN LIFE INSURANCE COMPANY.....              | C..... |      | New York.....      | NY..... | METROPOLITAN LIFE INSURANCE COMPANY.....   | 1FE.....                                   | 06/09/2011               | .....             | .....6,349,950   | .....6,321,477   | .....5,683,639                                 | .....                                    | .....(98,179)                                               | .....                                                     | .....                                   | .....                                      | .....291,821      | .....                                | .....                   |
| 59260A                                                  | AA | 6 | METROPOLITAN TOWER LIFE INSURANCE CO.....             | .....  |      | New York.....      | NY..... | METROPOLITAN TOWER LIFE INSURANCE CO.....  | 1FE.....                                   | 01/25/2017               | .....             | .....2,408,220   | .....2,368,610   | .....2,251,219                                 | .....                                    | .....(55,968)                                               | .....                                                     | .....                                   | .....                                      | .....96,532       | .....                                | .....                   |
| 638671                                                  | AC | 1 | NATIONWIDE MUTUAL INSURANCE COMPANY.....              | .....  |      | Columbus.....      | OH..... | NATIONWIDE MUTUAL INSURANCE COMPANY.....   | 1FE.....                                   | 04/16/2015               | .....             | .....1,821,712   | .....1,856,800   | .....1,710,107                                 | .....                                    | .....(25,839)                                               | .....                                                     | .....                                   | .....                                      | .....80,586       | .....                                | .....                   |
| 638671                                                  | AE | 7 | NATIONWIDE MUTUAL INSURANCE COMPANY.....              | .....  |      | Columbus.....      | OH..... | NATIONWIDE MUTUAL INSURANCE COMPANY.....   | 1FE.....                                   | 01/29/2013               | .....             | .....7,305,114   | .....8,340,662   | .....7,023,570                                 | .....                                    | .....(54,063)                                               | .....                                                     | .....                                   | .....                                      | .....572,744      | .....                                | .....                   |
| 638671                                                  | AK | 3 | NATIONWIDE MUTUAL INSURANCE CO.....                   | .....  |      | Columbus.....      | OH..... | NATIONWIDE MUTUAL INSURANCE CO.....        | 1FE.....                                   | 02/11/2014               | .....             | .....2,671,487   | .....3,102,579   | .....2,569,732                                 | .....                                    | .....(34,899)                                               | .....                                                     | .....                                   | .....                                      | .....171,094      | .....                                | .....                   |
| 638671                                                  | AK | 3 | NATIONWIDE MUTUAL INSURANCE CO.....                   | C..... |      | Columbus.....      | OH..... | NATIONWIDE MUTUAL INSURANCE CO.....        | 1FE.....                                   | 05/05/2014               | .....             | .....7,779,000   | .....8,500,216   | .....7,436,135                                 | .....                                    | .....(52,383)                                               | .....                                                     | .....                                   | .....                                      | .....846,087      | .....                                | .....                   |
| 638671                                                  | AL | 1 | NATIONWIDE MUTUAL INSURANCE CO.....                   | .....  |      | Columbus.....      | OH..... | NATIONWIDE MUTUAL INSURANCE CO.....        | 1FE.....                                   | 04/12/2019               | .....             | .....2,277,510   | .....11,602,795  | .....2,276,266                                 | .....                                    | .....(1,244)                                                | .....                                                     | .....                                   | .....                                      | .....75,718       | .....                                | .....                   |
| 64952G                                                  | AE | 8 | NEW YORK LIFE INSURANCE COMPANY.....                  | .....  |      | New York.....      | NY..... | NEW YORK LIFE INSURANCE COMPANY.....       | 1FE.....                                   | 11/10/2017               | .....             | .....4,836,035   | .....4,991,008   | .....4,748,921                                 | .....                                    | .....(42,571)                                               | .....                                                     | .....                                   | .....                                      | .....138,643      | .....                                | .....                   |
| 64952G                                                  | AQ | 1 | NEW YORK LIFE INSURANCE CO.....                       | .....  |      | New York.....      | NY..... | NEW YORK LIFE INSURANCE CO.....            | 1FE.....                                   | 04/01/2019               | .....             | .....6,035,820   | .....6,877,920   | .....6,036,107                                 | .....                                    | .....287                                                    | .....                                                     | .....                                   | .....                                      | .....194,233      | .....                                | .....                   |
| 668131                                                  | AA | 3 | NORTHWESTERN MUTUAL LIFE INSURANCE CO..               | .....  |      | Milwaukee.....     | WI..... | NORTHWESTERN MUTUAL LIFE INSURANCE CO..    | 1FE.....                                   | 11/05/2019               | .....             | .....2,485,656   | .....2,455,924   | .....2,482,133                                 | .....                                    | .....(3,523)                                                | .....                                                     | .....                                   | .....                                      | .....12,847       | .....                                | .....                   |
| 668138                                                  | AA | 8 | NORTHWESTERN MUTUAL LIFE INSURANCE CO..               | .....  |      | Milwaukee.....     | WI..... | NORTHWESTERN MUTUAL LIFE INSURANCE CO..    | 1FE.....                                   | 09/21/2017               | .....             | .....478,384     | .....505,950     | .....478,476                                   | .....                                    | .....52                                                     | .....                                                     | .....                                   | .....                                      | .....18,480       | .....                                | .....                   |
| 694475                                                  | AA | 2 | PACIFIC LIFE INSURANCE CO.....                        | .....  |      | Newport Beach..... | CA..... | PACIFIC LIFE INSURANCE CO.....             | 1FE.....                                   | 06/27/2011               | .....             | .....10,338,759  | .....12,166,377  | .....9,988,417                                 | .....                                    | .....(69,001)                                               | .....                                                     | .....                                   | .....                                      | .....612,631      | .....                                | .....                   |
| 69448F                                                  | AA | 9 | PACIFIC LIFE INSURANCE CO.....                        | .....  |      | Newport Beach..... | CA..... | PACIFIC LIFE INSURANCE CO.....             | 1FE.....                                   | 06/05/2019               | .....             | .....3,339,010   | .....3,736,250   | .....3,339,700                                 | .....                                    | .....690                                                    | .....                                                     | .....                                   | .....                                      | .....85,974       | .....                                | .....                   |
| 707567                                                  | AA | 1 | PENN MUTUAL LIFE INSURANCE CO.....                    | .....  |      | Horsham.....       | PA..... | PENN MUTUAL LIFE INSURANCE CO.....         | 1FE.....                                   | 05/02/2019               | .....             | .....3,701,550   | .....3,859,815   | .....3,680,067                                 | .....                                    | .....(21,483)                                               | .....                                                     | .....                                   | .....                                      | .....108,746      | .....                                | .....                   |
| 743917                                                  | AH | 9 | PRUDENTIAL INSURANCE COMPANY OF AMERICA (THE)         | C..... |      | Newark.....        | NJ..... | PRUDENTIAL INSURANCE COMPANY OF AMERICA    | 1FE.....                                   | 05/09/2011               | .....             | .....6,297,950   | .....6,420,041   | .....5,647,005                                 | .....                                    | .....(98,142)                                               | .....                                                     | .....                                   | .....                                      | .....361,890      | .....                                | .....                   |
| 878091                                                  | BF | 3 | TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA | .....  |      | New York.....      | NY..... | TEACHERS INSURANCE AND ANNUITY ASSOCIATION | 1FE.....                                   | 05/03/2017               | .....             | .....159,488     | .....181,991     | .....159,519                                   | .....                                    | .....16                                                     | .....                                                     | .....                                   | .....                                      | .....6,848        | .....                                | .....                   |
| 2799999. Total - Surplus Debentures - Unaffiliated..... |    |   |                                                       |        |      |                    |         |                                            |                                            |                          |                   | .....110,744,008 | .....132,502,768 | .....106,032,548                               | .....0                                   | .....(1,104,840)                                            | .....0                                                    | .....0                                  | .....0                                     | .....5,496,735    | .....0                               | XXX                     |
| Surplus Debentures - Affiliated                         |    |   |                                                       |        |      |                    |         |                                            |                                            |                          |                   |                  |                  |                                                |                                          |                                                             |                                                           |                                         |                                            |                   |                                      |                         |
| SNCCSU                                                  | RP | 1 | SAFETY NATIONAL CASUALTY CORPORATION.....             | .....  |      | St. Louis.....     | MO..... | SAFETY NATIONAL CASUALTY CORPORATION.....  | 1.....                                     | 12/31/2014               | .....             | .....40,000,000  | .....40,000,000  | .....40,000,000                                | .....                                    | .....                                                       | .....                                                     | .....                                   | .....                                      | .....2,027,778    | .....                                | .....                   |
| 2899999. Total - Surplus Debentures - Affiliated.....   |    |   |                                                       |        |      |                    |         |                                            |                                            |                          |                   | .....40,000,000  | .....40,000,000  | .....40,000,000                                | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....2,027,778    | .....0                               | XXX                     |
| 4899999. Subtotal - Unaffiliated.....                   |    |   |                                                       |        |      |                    |         |                                            |                                            |                          |                   | .....226,816,799 | .....269,128,847 | .....242,658,627                               | .....11,338,503                          | .....(1,104,840)                                            | .....458,877                                              | .....0                                  | .....0                                     | .....16,991,576   | .....0                               | XXX                     |
| 4999999. Subtotal - Affiliated.....                     |    |   |                                                       |        |      |                    |         |                                            |                                            |                          |                   | .....43,720,075  | .....41,857,006  | .....41,857,006                                | .....(132,298)                           | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....2,027,778    | .....0                               | XXX                     |
| 5099999. Totals.....                                    |    |   |                                                       |        |      |                    |         |                                            |                                            |                          |                   | .....270,536,874 | .....310,985,853 | .....284,515,633                               | .....11,206,205                          | .....(1,104,840)                                            | .....458,877                                              | .....0                                  | .....0                                     | .....19,019,354   | .....0                               | XXX                     |

E07.1

SCHEDULE BA - PART 2

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

| 1                                                                                                                                                                              | 2                   |   |                                                   | Location           |         | 5                                               | 6                        | 7                 | 8                                  | 9                                            | 10                     | 11                      |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|---|---------------------------------------------------|--------------------|---------|-------------------------------------------------|--------------------------|-------------------|------------------------------------|----------------------------------------------|------------------------|-------------------------|
|                                                                                                                                                                                |                     |   |                                                   | 3                  | 4       |                                                 |                          |                   |                                    |                                              |                        |                         |
| CUSIP Identification                                                                                                                                                           | Name or Description |   |                                                   | City               | State   | Name of Vendor or General Partner               | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated                      |                     |   |                                                   |                    |         |                                                 |                          |                   |                                    |                                              |                        |                         |
| PCKSQU                                                                                                                                                                         | AR                  | E | PACKARD SQUARE.....                               | Ann Arbor.....     | MI..... | CANYON PARTNERS.....                            | 06/30/2019.              | .....11           | .....13,582,161                    | .....                                        | .....                  | .....18.530             |
| 219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated..... |                     |   |                                                   |                    |         |                                                 |                          |                   | .....13,582,161                    | .....0                                       | .....0                 | XXX                     |
| Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated                            |                     |   |                                                   |                    |         |                                                 |                          |                   |                                    |                                              |                        |                         |
| ALTBLD                                                                                                                                                                         | CA                  | P | BUILD CAPITAL L.P.....                            | New York.....      | NY..... | BUILD CAPITAL.....                              | 02/01/2019.              | .....11           | .....25,000,000                    | .....                                        | .....                  | .....24.231             |
| ALTEDG                                                                                                                                                                         | EW                  | 8 | EGCP INVESTMENT PARTNERS V, L.P.....              | Chicago.....       | IL..... | EGCP INVESTMENT PARTNERS V, L.P.....            | 12/20/2016.              | .....5            | .....4,193,747                     | .....                                        | .....                  | .....49.900             |
| ALTFCP                                                                                                                                                                         | CA                  | 6 | FITNESS CAPITAL PARTNERS LP - CLASS A.....        | Palm Beach.....    | FL..... | FITNESS CAPITAL PARTNERS LP - CLASS A.....      | 05/28/2014.              | .....5            | .....13,392                        | .....                                        | .....                  | .....0.649              |
| ALTFCP                                                                                                                                                                         | CB                  | 4 | FITNESS CAPITAL PARTNERS LP - CLASS B.....        | Palm Beach.....    | FL..... | FITNESS CAPITAL PARTNERS LP - CLASS B.....      | 05/28/2014.              | .....5            | .....46,562                        | .....                                        | .....                  | .....5.039              |
| ALTHIG                                                                                                                                                                         | BA                  | 7 | H.I.G. BAYSIDE LOAN OPPORTUNITY FUND IV, L.P..... | Miami.....         | FL..... | H.I.G. BAYSIDE LOAN OPPORTUNITY FUND IV.....    | 07/15/2016.              | .....11           | .....980,313                       | .....                                        | .....                  | .....0.751              |
| ALTPET                                                                                                                                                                         | ER                  | 5 | PETERSHILL II LP.....                             | New York.....      | NY..... | PETERSHILL II LP.....                           | 12/16/2014.              | .....5            | .....559,368                       | .....                                        | .....                  | .....1.223              |
| ALTSLF                                                                                                                                                                         | UH                  | 5 | SLF UNITRANCHE HOLDINGS, LLC.....                 | New York.....      | NY..... | SLF UNITRANCHE HOLDINGS, LLC.....               | 12/14/2017.              | .....11           | .....4,971,337                     | .....                                        | .....                  | .....4.531              |
| ALTTUR                                                                                                                                                                         | NM                  | 4 | TURNER MULTIFAMILY IMPACT FUND, L.P.....          | Santa Monica.....  | CA..... | TURNER MULTIFAMILY IMPACT FUND, L.P.....        | 09/01/2015.              | .....10           | .....2,849,878                     | .....                                        | .....                  | .....5.406              |
| ALTZPU                                                                                                                                                                         | TI                  | 2 | ZP UTILITY FUND.....                              | New York.....      | NY..... | ZP UTILITY FUND.....                            | 12/31/2018.              | .....5            | .....2,600,000                     | .....                                        | .....                  | .....0.319              |
| 2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....      |                     |   |                                                   |                    |         |                                                 |                          |                   | .....25,000,000                    | .....16,214,596                              | .....0                 | XXX                     |
| Surplus Debentures - Unaffiliated                                                                                                                                              |                     |   |                                                   |                    |         |                                                 |                          |                   |                                    |                                              |                        |                         |
| 401378                                                                                                                                                                         | AA                  | 2 | GUARDIAN LIFE INSURANCE CO OF AMERICA.....        | New York.....      | NY..... | GUARDIAN LIFE INSURANCE CO OF AMERICA.....      | 04/26/2019.              | .....             | .....3,669,506                     | .....                                        | .....                  | .....                   |
| 401378                                                                                                                                                                         | AC                  | 8 | GUARDIAN LIFE INSURANCE COMPANY OF AMERICA.....   | New York.....      | NY..... | GUARDIAN LIFE INSURANCE COMPANY OF AMERICA..... | 07/10/2019.              | .....             | .....2,056,320                     | .....                                        | .....                  | .....                   |
| 575767                                                                                                                                                                         | AG                  | 3 | MASSACHUSETTS MUTUAL LIFE INSURANCE CO.....       | Springfield.....   | MA..... | MASSACHUSETTS MUTUAL LIFE INSURANCE CO.....     | 01/28/2014.              | .....             | .....235,158                       | .....                                        | .....                  | .....                   |
| 575767                                                                                                                                                                         | AJ                  | 7 | MASSACHUSETTS MUTUAL LIFE INSURANCE CO.....       | Springfield.....   | MA..... | MASSACHUSETTS MUTUAL LIFE INSURANCE CO.....     | 04/26/2019.              | .....             | .....2,846,171                     | .....                                        | .....                  | .....                   |
| 638671                                                                                                                                                                         | AE                  | 7 | NATIONWIDE MUTUAL INSURANCE COMPANY.....          | Columbus.....      | OH..... | NATIONWIDE MUTUAL INSURANCE COMPANY.....        | 01/22/2014.              | .....             | .....279,579                       | .....                                        | .....                  | .....                   |
| 638671                                                                                                                                                                         | AL                  | 1 | NATIONWIDE MUTUAL INSURANCE CO.....               | Columbus.....      | OH..... | NATIONWIDE MUTUAL INSURANCE CO.....             | 04/12/2019.              | .....             | .....2,277,510                     | .....                                        | .....                  | .....                   |
| 64952G                                                                                                                                                                         | AE                  | 8 | NEW YORK LIFE INSURANCE COMPANY.....              | New York.....      | NY..... | NEW YORK LIFE INSURANCE COMPANY.....            | 11/10/2017.              | .....             | .....1,036,355                     | .....                                        | .....                  | .....                   |
| 64952G                                                                                                                                                                         | AQ                  | 1 | NEW YORK LIFE INSURANCE CO.....                   | New York.....      | NY..... | NEW YORK LIFE INSURANCE CO.....                 | 04/01/2019.              | .....             | .....6,035,820                     | .....                                        | .....                  | .....                   |
| 668131                                                                                                                                                                         | AA                  | 3 | NORTHWESTERN MUTUAL LIFE INSURANCE CO.....        | Milwaukee.....     | WI..... | NORTHWESTERN MUTUAL LIFE INSURANCE CO.....      | 11/05/2019.              | .....             | .....2,485,656                     | .....                                        | .....                  | .....                   |
| 69448F                                                                                                                                                                         | AA                  | 9 | PACIFIC LIFE INSURANCE CO.....                    | Newport Beach..... | CA..... | PACIFIC LIFE INSURANCE CO.....                  | 06/05/2019.              | .....             | .....3,339,010                     | .....                                        | .....                  | .....                   |
| 707567                                                                                                                                                                         | AA                  | 1 | PENN MUTUAL LIFE INSURANCE CO.....                | Horsham.....       | PA..... | PENN MUTUAL LIFE INSURANCE CO.....              | 05/02/2019.              | .....             | .....3,701,550                     | .....                                        | .....                  | .....                   |
| 2799999. Total - Surplus Debentures - Unaffiliated.....                                                                                                                        |                     |   |                                                   |                    |         |                                                 |                          |                   | .....26,411,543                    | .....1,551,092                               | .....0                 | XXX                     |
| Non-Collateral Loans - Affiliated                                                                                                                                              |                     |   |                                                   |                    |         |                                                 |                          |                   |                                    |                                              |                        |                         |
| 247131                                                                                                                                                                         | D#                  | 9 | DFG REVOLVING LOAN.....                           | Wilmington.....    | DE..... | DFG REVOLVING LOAN.....                         | 04/12/2019.              | .....             | .....20,000,000                    | .....                                        | .....                  | .....                   |
| 3299999. Total - Non-Collateral Loans - Affiliated.....                                                                                                                        |                     |   |                                                   |                    |         |                                                 |                          |                   | .....20,000,000                    | .....0                                       | .....0                 | XXX                     |
| 4899999. Subtotal - Unaffiliated.....                                                                                                                                          |                     |   |                                                   |                    |         |                                                 |                          |                   | .....64,993,704                    | .....17,765,688                              | .....0                 | XXX                     |
| 4999999. Subtotal - Affiliated.....                                                                                                                                            |                     |   |                                                   |                    |         |                                                 |                          |                   | .....20,000,000                    | .....0                                       | .....0                 | XXX                     |
| 5099999. Totals.....                                                                                                                                                           |                     |   |                                                   |                    |         |                                                 |                          |                   | .....84,993,704                    | .....17,765,688                              | .....0                 | XXX                     |

SCHEDULE BA - PART 3

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

| 1                                                                                                                                                                                          | 2                                                    |  | Location          |       | 5                                             | 6                        | 7             | 8                                                          | Change in Book/Adjusted Carrying Value   |                                                             |                                                           |                                         |                                        |                                           | 15                                                         | 16              | 17                                       | 18                               | 19                            | 20                |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------|--|-------------------|-------|-----------------------------------------------|--------------------------|---------------|------------------------------------------------------------|------------------------------------------|-------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|-------------------------------------------|------------------------------------------------------------|-----------------|------------------------------------------|----------------------------------|-------------------------------|-------------------|
|                                                                                                                                                                                            |                                                      |  | 3                 | 4     |                                               |                          |               |                                                            | 9                                        | 10                                                          | 11                                                        | 12                                      | 13                                     | 14                                        |                                                            |                 |                                          |                                  |                               |                   |
| CUSIP Identification                                                                                                                                                                       | Name or Description                                  |  | City              | State | Name of Purchaser or Nature of Disposal       | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration   | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income - NAIC Desig Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated |                                                      |  |                   |       |                                               |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                           |                                                            |                 |                                          |                                  |                               |                   |
| ALTGUG G1 0                                                                                                                                                                                | GUGGENHEIM PARTNERS OPPORTUNISTIC IG SECURITIES FUND |  | Santa Monica..... | CA..  | GUGGENHEIM PARTNERS ASSET MANAGEMENT, INC.    | 08/02/2010.              | 12/01/2019.   | .....288,280                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                     | .....288,280                                               | .....288,280    | .....                                    | .....                            | .....0                        | .....             |
| 1799999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income -NAIC Desig Not Assigned - Unaffiliated.....                     |                                                      |  |                   |       |                                               |                          |               | .....288,280                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....288,280                                               | .....288,280    | .....0                                   | .....0                           | .....0                        | .....0            |
| Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated                                                         |                                                      |  |                   |       |                                               |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                           |                                                            |                 |                                          |                                  |                               |                   |
| PCKSQU AR E                                                                                                                                                                                | PACKARD SQUARE.....                                  |  | Ann Arbor.....    | MI..  | Internal Transfer.....                        | 06/30/2019.              | 09/30/2019.   | .....                                                      | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                     | .....13,582,161                                            | .....13,582,161 | .....                                    | .....                            | .....0                        | .....             |
| 2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....                                   |                                                      |  |                   |       |                                               |                          |               | .....0                                                     | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....13,582,161                                            | .....13,582,161 | .....0                                   | .....0                           | .....0                        | .....0            |
| Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Mortgage Loans - Affiliated                                                        |                                                      |  |                   |       |                                               |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                           |                                                            |                 |                                          |                                  |                               |                   |
| RE2013 1B 7                                                                                                                                                                                | FLAT ROCK HOLDINGS, LLC, SERIES 2013 - 1B.....       |  | Philadelphia..... | PA..  | FLAT ROCK HOLDINGS, LLC                       | 08/12/2013.              | 05/01/2019.   | .....473,306                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                     | .....473,306                                               | .....473,306    | .....                                    | .....                            | .....0                        | .....             |
| RE2013 2B 6                                                                                                                                                                                | FLAT ROCK HOLDINGS, LLC, SERIES 2013 - 2B.....       |  | Philadelphia..... | PA..  | FLAT ROCK HOLDINGS, LLC                       | 09/19/2013.              | 05/01/2019.   | .....473,306                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                     | .....473,306                                               | .....473,306    | .....                                    | .....                            | .....0                        | .....             |
| 2499999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Mortgage Loans - Affiliated.....                                  |                                                      |  |                   |       |                                               |                          |               | .....946,612                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....946,612                                               | .....946,612    | .....0                                   | .....0                           | .....0                        | .....0            |
| Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated                                                               |                                                      |  |                   |       |                                               |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                           |                                                            |                 |                                          |                                  |                               |                   |
| ALTBLD CA P                                                                                                                                                                                | BUILD CAPITAL.....                                   |  | New York.....     | NY..  | BUILD CAPITAL.....                            | 02/01/2019.              | 12/03/2019.   | .....                                                      | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                     | .....7,201,040                                             | .....7,201,040  | .....                                    | .....                            | .....0                        | .....             |
| ALTCAP TL 3                                                                                                                                                                                | CAPITAL Z PARTNERS CO-INVEST (BMS), L.P.....         |  | New York.....     | NY..  | CAPITAL Z PARTNERS.....                       | 05/12/2014.              | 10/09/2019.   | .....11,471,291                                            | .....2,809,310                           | .....                                                       | .....                                                     | .....                                   | .....2,809,310                         | .....                                     | .....14,280,601                                            | .....14,280,601 | .....                                    | .....                            | .....0                        | .....5,826,366    |
| ALTEDG EW 8                                                                                                                                                                                | EGCP INVESTMENT PARTNERS V, L.P.....                 |  | Chicago.....      | IL... | EGCM SMA, L.P.....                            | 12/20/2016.              | 12/24/2019.   | .....4,212,727                                             | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                     | .....3,324,351                                             | .....7,794,011  | .....                                    | .....                            | .....0                        | .....4,469,660    |
| ALTFCP CB 4                                                                                                                                                                                | FITNESS CAPITAL PARTNERS LP - CLASS B.....           |  | Palm Beach.....   | FL... | FITNESS CAPITAL PARTNERS LP                   | 05/28/2014.              | 12/01/2019.   | .....23,516                                                | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                     | .....23,516                                                | .....23,516     | .....                                    | .....                            | .....0                        | .....             |
| ALTGOL B0 3                                                                                                                                                                                | GOLUB CAPITAL PARTNERS 9, L.P.....                   |  | New York.....     | NY..  | GOLUB CAPITAL.....                            | 07/01/2015.              | 04/29/2019.   | .....4,976                                                 | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                     | .....273,626                                               | .....273,626    | .....                                    | .....                            | .....0                        | .....268,825      |
| ALTGOL B1 1                                                                                                                                                                                | GOLUB CAPITAL PARTNERS 10, L.P.....                  |  | New York.....     | NY..  | GOLUB CAPITAL.....                            | 07/01/2015.              | 04/29/2019.   | .....7,396                                                 | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                     | .....272,094                                               | .....272,094    | .....                                    | .....                            | .....0                        | .....264,955      |
| ALTHIG BA 7                                                                                                                                                                                | H.I.G. BAYSIDE LOAN OPPORTUNITY FUND IV, L.P.....    |  | Miami.....        | FL... | H.I.G. BAYSIDE LOAN OPPORTUNITY FUND IV, L.P. | 07/15/2016.              | 11/27/2019.   | .....479,033                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                     | .....655,924                                               | .....655,924    | .....                                    | .....                            | .....0                        | .....78,032       |
| ALTPET ER 5                                                                                                                                                                                | PETERSHILL II LP.....                                |  | New York.....     | NY..  | PETERSHILL II LP.....                         | 12/16/2014.              | 10/15/2019.   | .....1,839,239                                             | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                     | .....2,411,216                                             | .....2,411,216  | .....                                    | .....                            | .....0                        | .....960,888      |
| ALTPIN E1 1                                                                                                                                                                                | PINE RIVER FIXED INCOME FUND LP.....                 |  | Minnetonka.....   | MN.   | PINE RIVER CAPITAL MANAGEMENT, L.P.           | 01/03/2011.              | 11/07/2019.   | .....277,049                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                     | .....207,826                                               | .....207,826    | .....                                    | .....                            | .....0                        | .....3,026,080    |
| ALTSHA WL 0                                                                                                                                                                                | D.E. SHAW COMPOSITE FUND, L.L.C.....                 |  | New York.....     | NY..  | D.E. SHAW AND COMPANY, L.L.C.                 | 03/20/2009.              | 12/01/2019.   | .....165,121                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                     | .....98,667                                                | .....98,667     | .....                                    | .....                            | .....0                        | .....             |
| ALTSLF UH 5                                                                                                                                                                                | SLF UNITRANCHE HOLDINGS, LLC.....                    |  | New York.....     | NY..  | SLF UNITRANCHE HOLDINGS LLC                   | 12/14/2017.              | 11/29/2019.   | .....2,082,578                                             | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                     | .....5,130,127                                             | .....5,130,127  | .....                                    | .....                            | .....0                        | .....3,026,080    |
| ALTSPi ND 2                                                                                                                                                                                | SPINDRIFT PARTNERS, L.P.....                         |  | Boston.....       | MA.   | WELLINGTON HEDGE MANAGEMENT LLC               | 03/20/2009.              | 06/30/2019.   | .....3,241                                                 | .....1,309                               | .....                                                       | .....                                                     | .....                                   | .....1,309                             | .....                                     | .....366                                                   | .....366        | .....                                    | .....(4,184)                     | .....(4,184)                  | .....             |
| ALTTUR NM 4                                                                                                                                                                                | TURNER MULTIFAMILY IMPACT FUND, L.P.....             |  | Santa Monica..... | CA..  | TMIF GP, LLC.....                             | 09/01/2015.              | 08/20/2019.   | .....575,717                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                     | .....2,114,605                                             | .....2,114,605  | .....                                    | .....                            | .....0                        | .....2,114,605    |
| 2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....                                         |                                                      |  |                   |       |                                               |                          |               | .....21,141,883                                            | .....2,810,619                           | .....0                                                      | .....0                                                    | .....0                                  | .....2,810,619                         | .....0                                    | .....35,993,959                                            | .....40,463,619 | .....0                                   | .....(4,184)                     | .....(4,184)                  | .....20,035,491   |
| Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated                                                                 |                                                      |  |                   |       |                                               |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                           |                                                            |                 |                                          |                                  |                               |                   |
| ALTWHT BO 7                                                                                                                                                                                | TER 1, LLC.....                                      |  | Wilmington.....   | DE..  | TER 1, LLC.....                               | 07/01/2003.              | 12/31/2019.   | .....19,135                                                | .....(19,069)                            | .....                                                       | .....                                                     | .....                                   | .....(19,069)                          | .....                                     | .....                                                      | .....           | .....                                    | .....(66)                        | .....(66)                     | .....             |
| 2699999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated.....                                           |                                                      |  |                   |       |                                               |                          |               | .....19,135                                                | .....(19,069)                            | .....0                                                      | .....0                                                    | .....0                                  | .....(19,069)                          | .....0                                    | .....                                                      | .....           | .....0                                   | .....(66)                        | .....(66)                     | .....0            |
| Non-Collateral Loans - Affiliated                                                                                                                                                          |                                                      |  |                   |       |                                               |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                           |                                                            |                 |                                          |                                  |                               |                   |
| 247131 D# 9                                                                                                                                                                                | DFG REVOLVING LOAN.....                              |  | Wilmington.....   | DE..  | DFG REVOLVING LOAN.....                       | 04/12/2019.              | 10/22/2019.   | .....                                                      | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                     | .....20,000,000                                            | .....20,000,000 | .....                                    | .....                            | .....0                        | .....25,168       |

SCHEDULE BA - PART 3

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

| 1                                                       | 2                   | Location |       | 5                                       | 6                        | 7             | 8                                                          | Change in Book/Adjusted Carrying Value   |                                                             |                                                           |                                         |                                        |                                           | 15                                                         | 16            | 17                                       | 18                               | 19                            | 20                |
|---------------------------------------------------------|---------------------|----------|-------|-----------------------------------------|--------------------------|---------------|------------------------------------------------------------|------------------------------------------|-------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|-------------------------------------------|------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|-------------------|
|                                                         |                     | 3        | 4     |                                         |                          |               |                                                            | 9                                        | 10                                                          | 11                                                        | 12                                      | 13                                     | 14                                        |                                                            |               |                                          |                                  |                               |                   |
| CUSIP Identification                                    | Name or Description | City     | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| 3299999. Total - Non-Collateral Loans - Affiliated..... |                     |          |       |                                         |                          |               | .....0                                                     | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....20,000,000                                            | ...20,000,000 | .....0                                   | .....0                           | .....0                        | .....25,168       |
| 4899999. Subtotal - Unaffiliated.....                   |                     |          |       |                                         |                          |               | .....21,430,163                                            | ....2,810,619                            | .....0                                                      | .....0                                                    | .....0                                  | ....2,810,619                          | .....0                                    | .....49,864,400                                            | ...54,334,060 | .....0                                   | .....(4,184)                     | .....(4,184)                  | ....20,035,491    |
| 4999999. Subtotal - Affiliated.....                     |                     |          |       |                                         |                          |               | .....965,747                                               | .....(19,069)                            | .....0                                                      | .....0                                                    | .....0                                  | .....(19,069)                          | .....0                                    | .....20,946,612                                            | ...20,946,612 | .....0                                   | .....(66)                        | .....(66)                     | .....25,168       |
| 5099999. Totals.....                                    |                     |          |       |                                         |                          |               | .....22,395,910                                            | ....2,791,550                            | .....0                                                      | .....0                                                    | .....0                                  | ....2,791,550                          | .....0                                    | .....70,811,012                                            | ...75,280,672 | .....0                                   | .....(4,250)                     | .....(4,250)                  | ....20,060,659    |

SCHEDULE D - PART 1

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

| 1                                                        |                                                               | 2           |                                              |  | Codes                                      |             |                                | 6          | 7    |       | Fair Value |            | 10        | 11                           | Change in Book/Adjusted Carrying Value |            |       |            | Interest |       |       |       |       | Dates                                    |                                           |                                                           |
|----------------------------------------------------------|---------------------------------------------------------------|-------------|----------------------------------------------|--|--------------------------------------------|-------------|--------------------------------|------------|------|-------|------------|------------|-----------|------------------------------|----------------------------------------|------------|-------|------------|----------|-------|-------|-------|-------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|
|                                                          |                                                               |             |                                              |  | 3                                          | 4           | 5                              |            | 8    | 9     | 12         | 13         |           |                              | 14                                     | 15         | 16    | 17         | 18       | 19    | 20    | 21    | 22    |                                          |                                           |                                                           |
|                                                          |                                                               |             |                                              |  | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value |      |       |            |            | Par Value | Book/Adjusted Carrying Value |                                        |            |       |            |          |       |       |       |       | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized |
| CUSIP Identification                                     |                                                               | Description |                                              |  |                                            |             |                                |            | Code | n     | Bond CHAR  |            |           |                              |                                        |            |       |            |          |       |       |       |       |                                          |                                           |                                                           |
| U.S. Government - Issuer Obligations                     |                                                               |             |                                              |  |                                            |             |                                |            |      |       |            |            |           |                              |                                        |            |       |            |          |       |       |       |       |                                          |                                           |                                                           |
| 228027                                                   | AB                                                            | 4           | CROWLEY BLUE WATER PARTNERS LLC.....         |  |                                            | .....       | ..                             | .....      | 1    | ..... | 379,729    | ...104,839 | .....     | 390,002                      | .....                                  | 372,000    | ..... | 378,840    | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 63556*                                                   | BY                                                            | 1           | NATIONAL CONSUMER COOPERATIVE BANK /DC/..... |  |                                            | .....       | ..                             | .....      | 1    | ..... | 2,676,454  | ...99,500  | .....     | 2,588,648                    | .....                                  | 2,601,657  | ..... | 2,601,545  | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 737518                                                   | AC                                                            | 4           | POSTAL SQUARE LIMITED PARTNERSHIP.....       |  |                                            | .....       | ..                             | .....      | 1    | ..... | 475,085    | ...104,578 | .....     | 493,771                      | .....                                  | 472,157    | ..... | 472,260    | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 759330                                                   | AA                                                            | 1           | REINAUER MARITIME CO LLC.....                |  |                                            | .....       | ..                             | .....      | 1    | ..... | 1,378,000  | ...111,370 | .....     | 1,534,675                    | .....                                  | 1,378,000  | ..... | 1,378,000  | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 912810                                                   | EV                                                            | 6           | UNITED STATES TREASURY.....                  |  |                                            | SD..        | ..                             | .....      | 1    | ..... | 149,563    | ...127,570 | .....     | 127,570                      | .....                                  | 100,000    | ..... | 124,455    | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 912810                                                   | QA                                                            | 9           | UNITED STATES TREASURY.....                  |  |                                            | SD..        | ..                             | .....      | 1    | ..... | 1,288,375  | ...120,035 | .....     | 1,320,387                    | .....                                  | 1,100,000  | ..... | 1,264,258  | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 912810                                                   | SF                                                            | 6           | UNITED STATES TREASURY.....                  |  |                                            | .....       | ..                             | .....      | 1    | ..... | 151,900    | ...113,109 | .....     | 158,353                      | .....                                  | 140,000    | ..... | 151,782    | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 912810                                                   | SH                                                            | 2           | UNITED STATES TREASURY.....                  |  |                                            | .....       | ..                             | .....      | 1    | ..... | 2,403,340  | ...110,520 | .....     | 2,265,650                    | .....                                  | 2,050,000  | ..... | 2,401,404  | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 912810                                                   | SJ                                                            | 8           | UNITED STATES TREASURY.....                  |  |                                            | .....       | ..                             | .....      | 1    | ..... | 1,035,642  | ...97,281  | .....     | 1,011,724                    | .....                                  | 1,040,000  | ..... | 1,035,658  | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 912810                                                   | SK                                                            | 5           | UNITED STATES TREASURY.....                  |  |                                            | .....       | ..                             | .....      | 1    | ..... | 243,508    | ...99,949  | .....     | 239,878                      | .....                                  | 240,000    | ..... | 243,504    | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 912828                                                   | U2                                                            | 4           | UNITED STATES TREASURY.....                  |  |                                            | SD..        | ..                             | .....      | 1    | ..... | 586,031    | ...101,160 | .....     | 606,961                      | .....                                  | 600,000    | ..... | 589,666    | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 912828                                                   | X8                                                            | 8           | UNITED STATES TREASURY.....                  |  |                                            | SD..        | ..                             | .....      | 1    | ..... | 50,617     | ...103,731 | .....     | 51,865                       | .....                                  | 50,000     | ..... | 50,485     | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 912828                                                   | YS                                                            | 3           | UNITED STATES TREASURY.....                  |  |                                            | .....       | ..                             | .....      | 1    | ..... | 2,714,978  | ...98,570  | .....     | 2,710,683                    | .....                                  | 2,750,000  | ..... | 2,715,085  | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 912828                                                   | YV                                                            | 6           | UNITED STATES TREASURY.....                  |  |                                            | .....       | ..                             | .....      | 1    | ..... | 336,334    | ...99,191  | .....     | 337,251                      | .....                                  | 340,000    | ..... | 336,355    | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 912833                                                   | LT                                                            | 5           | UNITED STATES TREASURY.....                  |  |                                            | SD..        | ..                             | .....      | 1    | ..... | 762,680    | ...91,756  | .....     | 917,563                      | .....                                  | 1,000,000  | ..... | 894,726    | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 0199999                                                  | U.S. Government - Issuer Obligations.....                     |             |                                              |  |                                            |             |                                |            |      | ..... | 14,632,237 | XXX        | .....     | 14,754,983                   | .....                                  | 14,233,814 | ..... | 14,638,022 | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| U.S. Government - Residential Mortgage-Backed Securities |                                                               |             |                                              |  |                                            |             |                                |            |      |       |            |            |           |                              |                                        |            |       |            |          |       |       |       |       |                                          |                                           |                                                           |
| 36179R                                                   | LP                                                            | 2           | G2 MA3034 - RMBS.....                        |  |                                            | .....       | ..                             | .....      | 4    | ..... | 13,302,386 | ...104,260 | .....     | 13,869,059                   | .....                                  | 13,302,386 | ..... | 13,965,982 | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 36202D                                                   | X7                                                            | 1           | G2 003402 - RMBS.....                        |  |                                            | C.....      | ..                             | .....      | 4    | ..... | 52,970     | ...110,012 | .....     | 60,666                       | .....                                  | 55,144     | ..... | 54,332     | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 3620AN                                                   | RT                                                            | 9           | GN 734998 - RMBS.....                        |  |                                            | C.....      | ..                             | .....      | 4    | ..... | 135,096    | ...99,904  | .....     | 134,966                      | .....                                  | 135,096    | ..... | 135,096    | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 3620AN                                                   | RW                                                            | 2           | GN 735001 - RMBS.....                        |  |                                            | C.....      | ..                             | .....      | 4    | ..... | 5,955,526  | ...101,137 | .....     | 6,023,240                    | .....                                  | 5,955,526  | ..... | 5,955,523  | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 36225C                                                   | TZ                                                            | 9           | G2 080567 - RMBS.....                        |  |                                            | C.....      | ..                             | .....      | 4,5  | ..... | 326,671    | ...103,586 | .....     | 342,727                      | .....                                  | 330,861    | ..... | 334,817    | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 36225C                                                   | U6                                                            | 1           | G2 080604 - RMBS.....                        |  |                                            | C.....      | ..                             | .....      | 4,5  | ..... | 90,336     | ...103,858 | .....     | 95,260                       | .....                                  | 91,721     | ..... | 93,289     | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 36225C                                                   | UU                                                            | 8           | G2 080594 - RMBS.....                        |  |                                            | C.....      | ..                             | .....      | 4,5  | ..... | 3,271      | ...103,821 | .....     | 3,379                        | .....                                  | 3,255      | ..... | 3,310      | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 36230M                                                   | EN                                                            | 3           | GN 752841 - RMBS.....                        |  |                                            | C.....      | ..                             | .....      | 4    | ..... | 707,590    | ...103,922 | .....     | 735,342                      | .....                                  | 707,590    | ..... | 707,589    | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 38373A                                                   | GF                                                            | 7           | GNR 0972A LG - CMO/RMBS.....                 |  |                                            | C.....      | ..                             | .....      | 4    | ..... | 1,156,337  | ...111,152 | .....     | 1,270,210                    | .....                                  | 1,142,767  | ..... | 1,146,439  | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 38374B                                                   | 6Z                                                            | 1           | GNR 0380B SG - CMO/RMBS.....                 |  |                                            | .....       | ..                             | .....      | 3    | ..... | 47,514     | ...9,838   | .....     | 66,189                       | .....                                  | .....      | ..... | 5,142      | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 38374B                                                   | YY                                                            | 3           | GNR 0369A SB - CMO/RMBS.....                 |  |                                            | .....       | ..                             | .....      | 3    | ..... | 45,255     | ...8,437   | .....     | 50,331                       | .....                                  | 19,356     | ..... | 19,356     | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 38374C                                                   | F6                                                            | 3           | GNR 0386C ZC - CMO/RMBS.....                 |  |                                            | C.....      | ..                             | .....      | 4    | ..... | 1,748,783  | ...108,139 | .....     | 1,729,191                    | .....                                  | 1,599,043  | ..... | 1,734,504  | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 38374C                                                   | K2                                                            | 6           | GNR 0386F ZK - CMO/RMBS.....                 |  |                                            | C.....      | ..                             | .....      | 4    | ..... | 1,937,814  | ...110,470 | .....     | 2,122,315                    | .....                                  | 1,921,176  | ..... | 1,932,860  | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 38374C                                                   | XE                                                            | 6           | GNR 0394D SD - CMO/RMBS.....                 |  |                                            | .....       | ..                             | .....      | 3    | ..... | 11,418     | ...1,967   | .....     | 2,071                        | .....                                  | .....      | ..... | 3,960      | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 38374E                                                   | Z3                                                            | 4           | GNR 03112A S - CMO/RMBS.....                 |  |                                            | .....       | ..                             | .....      | 3    | ..... | 32,845     | ...12,352  | .....     | 50,565                       | .....                                  | .....      | ..... | 6,743      | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 38374N                                                   | GD                                                            | 3           | GNR 0628A VS - CMO/RMBS.....                 |  |                                            | CF..        | ..                             | .....      | 4    | ..... | 65,810     | ...294,758 | .....     | 109,410                      | .....                                  | 37,118     | ..... | 63,737     | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 38376V                                                   | TB                                                            | 3           | GNR 1021G PB - CMO/RMBS.....                 |  |                                            | C.....      | ..                             | .....      | 4    | ..... | 385,632    | ...100,109 | .....     | 375,206                      | .....                                  | 374,798    | ..... | 375,771    | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 83162C                                                   | LD                                                            | 3           | SBAP 0020L A - ABS.....                      |  |                                            | C.....      | ..                             | .....      | 4    | ..... | 8,368      | ...101,156 | .....     | 8,464                        | .....                                  | 8,368      | ..... | 8,371      | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 83162C                                                   | NF                                                            | 6           | SBAP 0320I A - ABS.....                      |  |                                            | C.....      | ..                             | .....      | 4    | ..... | 99,374     | ...103,452 | .....     | 101,787                      | .....                                  | 98,390     | ..... | 95,956     | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 83162C                                                   | RG                                                            | 0           | SBAP 0720I A - ABS.....                      |  |                                            | C.....      | ..                             | .....      | 4    | ..... | 274,026    | ...105,911 | .....     | 282,285                      | .....                                  | 266,530    | ..... | 262,548    | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 83162C                                                   | SE                                                            | 4           | SBAP 0820L A - ABS.....                      |  |                                            | C.....      | ..                             | .....      | 4    | ..... | 566,170    | ...109,362 | .....     | 618,646                      | .....                                  | 565,685    | ..... | 565,850    | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 0299999                                                  | U.S. Government - Residential Mortgage-Backed Securities..... |             |                                              |  |                                            |             |                                |            |      | ..... | 26,953,191 | XXX        | .....     | 28,051,308                   | .....                                  | 26,595,456 | ..... | 27,471,174 | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     |                                                           |
| 0599999                                                  | Total - U.S. Government.....                                  |             |                                              |  |                                            |             |                                |            |      | ..... | 41,585,429 | XXX        | .....     | 42,806,291                   | .....                                  | 40,829,270 | ..... | 42,109,197 | .....    | ..... | ..... | ..... | ..... | .....                                    | .....                                     | .....                                                     |

SCHEDULE D - PART 1

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

| 1                                                                                   |                                                                        | 2           |                                          |  | Codes |     |           | 6           | 7                                          |             | Fair Value  |             | 10                             | 11         | Change in Book/Adjusted Carrying Value |           |           |        | Interest |           |           |        |             | Dates       |             |
|-------------------------------------------------------------------------------------|------------------------------------------------------------------------|-------------|------------------------------------------|--|-------|-----|-----------|-------------|--------------------------------------------|-------------|-------------|-------------|--------------------------------|------------|----------------------------------------|-----------|-----------|--------|----------|-----------|-----------|--------|-------------|-------------|-------------|
|                                                                                     |                                                                        |             |                                          |  | 3     | 4   | 5         |             | NAIC Designation and Administrative Symbol | 8           | 9           | 12          |                                |            | 13                                     | 14        | 15        | 16     | 17       | 18        | 19        | 20     | 21          | 22          |             |
| CUSIP Identification                                                                |                                                                        | Description |                                          |  | Code  | n   | Bond CHAR | Actual Cost |                                            |             |             |             | Rate Used to Obtain Fair Value | Fair Value |                                        |           |           |        |          |           |           |        |             |             | Par Value   |
| All Other Governments - Issuer Obligations                                          |                                                                        |             |                                          |  |       |     |           |             |                                            |             |             |             |                                |            |                                        |           |           |        |          |           |           |        |             |             |             |
| 000000                                                                              | 00                                                                     | 0           | EXPORT-IMPORT BANK OF KOREA              |  | B     | 5   | 1FE       | 1,022,260   | 104.685                                    | 1,078,530   | 1,030,259   | 1,052,502   |                                | (2,097)    |                                        | 32,339    | 8.000     | 7.386  | MAY      | 51,742    |           |        | 06/18/2019. | 05/15/2024. |             |
| 040114                                                                              | HK                                                                     | 9           | ARGENTINA, REPUBLIC OF (GOVERNMENT)      |  | C     |     | 5FE       | 3,162,500   | 51.750                                     | 3,881,250   | 7,500,000   | 3,349,306   |                                | 186,806    |                                        |           | 5.625     | 52.610 | JJ       | 181,641   |           |        | 11/13/2019. | 01/26/2022. |             |
| 105756                                                                              | CB                                                                     | 4           | BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME |  | C     | 1,2 | 3FE       | 2,923,230   | 98.783                                     | 2,963,490   | 3,000,000   | 2,923,228   |                                | (2)        |                                        |           | 4.750     | 4.914  | JJ       | 18,604    |           |        | 11/04/2019. | 01/14/2050. |             |
| 279158                                                                              | AK                                                                     | 5           | ECOPETROL SA                             |  | C     | 1   | 2FE       | 2,632,500   | 105.001                                    | 2,835,027   | 2,700,000   | 2,642,123   |                                | 9,623      |                                        |           | 4.125     | 4.606  | JJ       | 51,047    | 111,375   |        | 01/11/2019. | 01/16/2025. |             |
| 71654Q                                                                              | CC                                                                     | 4           | PETROLEOS MEXICANOS                      |  | C     | 1   | 2FE       | 920,000     | 100.188                                    | 1,001,880   | 1,000,000   | 921,409     |                                | 1,001      |                                        |           | 6.750     | 7.423  | MS       | 18,750    | 67,500    |        | 08/10/2018. | 09/21/2047. |             |
| 71654Q                                                                              | CG                                                                     | 5           | PETROLEOS MEXICANOS                      |  | C     |     | 2FE       | 4,528,156   | 106.172                                    | 4,570,705   | 4,305,000   | 4,500,178   |                                | (21,153)   |                                        |           | 6.500     | 5.719  | MS       | 83,948    | 279,825   |        | 10/05/2018. | 03/13/2027. |             |
| 71654Q                                                                              | CT                                                                     | 7           | PETROLEOS MEXICANOS                      |  | C     | 1,2 | 2FE       | 499,695     | 106.634                                    | 533,170     | 500,000     | 499,650     |                                | (45)       |                                        |           | 6.840     | 6.850  | JJ       | 9,310     |           |        | 09/12/2019. | 01/23/2030. |             |
| 74727P                                                                              | AL                                                                     | 5           | QATAR, STATE OF (GOVERNMENT)             |  | C     | 1   | 1FE       | 1,696,345   | 145.353                                    | 2,471,008   | 1,700,000   | 1,700,000   |                                |            |                                        |           | 6.400     | 6.400  | JJ       | 48,658    | 108,800   |        | 11/17/2009. | 01/20/2040. |             |
| P3579E                                                                              | BE                                                                     | 6           | DOMINICAN REPUBLIC (GOVERNMENT)          |  | C     |     | 3FE       | 2,634,375   | 114.125                                    | 2,853,125   | 2,500,000   | 2,629,779   |                                | (1,884)    |                                        |           | 6.850     | 6.430  | JJ       | 73,257    | 171,250   |        | 05/19/2017. | 01/27/2045. |             |
| P80551                                                                              | PC                                                                     | 5           | BRAZIL (FEDERATIVE REPUBLIC OF)          |  | B     |     | 3FE       | 1,374,336   | 105.119                                    | 1,307,776   | 1,244,091   | 1,276,893   |                                | (27,787)   |                                        | (69,656)  | 9.762     | 6.902  | JJ       | 60,723    | 63,552    |        | 03/12/2019. | 01/01/2021. |             |
| P8T60M                                                                              | DM                                                                     | 2           | BRAZIL (FEDERATIVE REPUBLIC OF)          |  | B     |     | 3FE       | 15,553,295  | 111.650                                    | 15,678,627  | 14,042,708  | 14,686,951  | 323,976                        | (6,729)    |                                        | (623,879) | 6.000     | 5.422  | MN       | 107,661   | 747,084   |        | 11/13/2019. | 05/15/2023. |             |
| P8T60M                                                                              | WZ                                                                     | 2           | BRAZIL (FEDERATIVE REPUBLIC OF)          |  | B     |     | 3FE       | 19,822,673  | 121.679                                    | 19,725,336  | 16,210,918  | 16,690,027  | 490,751                        | 22,489     |                                        | (702,643) | 6.000     | 6.206  | FA       | 360,361   | 985,695   |        | 11/17/2017. | 08/15/2026. |             |
| P8T60M                                                                              | ZC                                                                     | 0           | BRAZIL (FEDERATIVE REPUBLIC OF)          |  | B     |     | 3FE       | 10,691,784  | 120.707                                    | 11,142,666  | 9,231,152   | 10,846,523  |                                | (41,114)   |                                        | 195,853   | 10.000    | 7.312  | JJ       | 450,562   |           |        | 08/23/2019. | 01/01/2029. |             |
| P8T60M                                                                              | ZE                                                                     | 6           | BRAZIL (FEDERATIVE REPUBLIC OF)          |  | B     |     | 3FE       | 1,453,880   | 124.437                                    | 1,512,932   | 1,215,819   | 1,367,353   | 33,016                         | (12,491)   |                                        | (107,052) | 6.000     | 4.212  | FA       | 27,027    | 35,952    |        | 02/19/2019. | 08/15/2028. |             |
| P8T64Z                                                                              | KV                                                                     | 1           | BRAZIL (FEDERATIVE REPUBLIC OF)          |  | B     |     | 3FE       | 2,019,591   | 113.149                                    | 1,834,255   | 1,621,092   | 1,655,039   | 48,664                         |            |                                        | 14,843    | (198,888) | 6.000  | 7.160    | FA        | 36,745    | 98,570 |             | 08/24/2017. | 08/15/2022. |
| P9767G                                                                              | 6N                                                                     | 6           | MEXICO (UNITED MEXICAN STATES)           |  | B     |     | 1FE       | 19,500,799  | 111.303                                    | 20,555,032  | 18,467,635  | 19,655,562  |                                | (35,242)   |                                        | 190,005   | 8.500     | 7.654  | JD       | 91,569    | 789,227   |        | 08/01/2019. | 05/31/2029. |             |
| P9767G                                                                              | WU                                                                     | 1           | MEXICO (UNITED MEXICAN STATES)           |  | B     |     | 1FE       | 21,646,125  | 104.159                                    | 22,535,219  | 21,635,403  | 21,851,762  |                                | (25,857)   |                                        | 231,493   | 8.000     | 7.815  | JD       | 100,965   | 1,647,456 |        | 09/10/2019. | 12/07/2023. |             |
| U4R843                                                                              | FP                                                                     | 2           | INTERNATIONAL FINANCE CORP               |  | B     |     | 1FE       | 5,592,758   | 104.745                                    | 6,043,939   | 5,770,145   | 5,587,607   |                                | 12,053     |                                        | 217,833   | 7.750     | 8.225  | JAN      | 426,358   | 443,612   |        | 07/11/2018. | 01/18/2030. |             |
| Y2R832                                                                              | S4                                                                     | 8           | EXPORT-IMPORT BANK OF KOREA              |  | B     |     | 1FE       | 2,684,351   | 99.446                                     | 2,676,043   | 2,690,960   | 2,649,872   |                                | 16,664     |                                        | (51,143)  | 6.200     | 7.251  | AUG      | 66,736    | 171,646   |        | 05/10/2019. | 08/07/2021. |             |
| Y2R832                                                                              | S5                                                                     | 5           | EXPORT-IMPORT BANK OF KOREA              |  | B     |     | 1FE       | 3,953,305   | 99.446                                     | 3,846,811   | 3,868,255   | 3,868,255   |                                |            |                                        | (85,050)  | 6.200     | 6.180  | AUG      | 96,326    | 246,741   |        | 07/25/2017. | 08/07/2021. |             |
| Y2R832                                                                              | V7                                                                     | 7           | EXPORT-IMPORT BANK OF KOREA              |  | B     |     | 1FE       | 17,753,496  | 101.758                                    | 17,140,502  | 16,844,380  | 17,432,793  |                                | (88,980)   |                                        | 550,946   | 7.250     | 6.402  | DEC      | 83,417    | 1,209,886 |        | 07/22/2019. | 12/07/2024. |             |
| Y2R832                                                                              | Y4                                                                     | 1           | EXPORT-IMPORT BANK OF KOREA              |  | B     |     | 1FE       | 10,349,511  | 98.894                                     | 10,409,551  | 10,525,937  | 10,458,108  |                                | 12,013     |                                        | 96,583    | 6.360     | 6.590  | FEB      | 588,749   |           |        | 08/01/2019. | 02/14/2023. |             |
| 0699999.                                                                            | All Other Governments - Issuer Obligations                             |             |                                          |  |       |     |           | 152,414,966 | XXX                                        | 156,596,873 | 147,603,754 | 148,244,920 | 896,407                        | 12,110     | 0                                      | (323,257) | XXX       | XXX    | XXX      | 3,034,154 | 7,178,169 | XXX    | XXX         |             |             |
| 1099999.                                                                            | Total - All Other Governments                                          |             |                                          |  |       |     |           | 152,414,966 | XXX                                        | 156,596,873 | 147,603,754 | 148,244,920 | 896,407                        | 12,110     | 0                                      | (323,257) | XXX       | XXX    | XXX      | 3,034,154 | 7,178,169 | XXX    | XXX         |             |             |
| U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations |                                                                        |             |                                          |  |       |     |           |             |                                            |             |             |             |                                |            |                                        |           |           |        |          |           |           |        |             |             |             |
| 011770                                                                              | U5                                                                     | 1           | ALASKA ST.                               |  | C     |     | 1FE       | 1,000,000   | 120.747                                    | 1,207,470   | 1,000,000   | 1,000,000   |                                |            |                                        |           | 5.442     | 5.441  | FA       | 22,675    | 54,420    |        | 12/08/2010. | 08/01/2028. |             |
| 13063B                                                                              | NT                                                                     | 5           | CALIFORNIA ST.                           |  |       | 1,2 | 1FE       | 4,802,153   | 106.781                                    | 4,660,991   | 4,365,000   | 4,480,887   |                                | (61,297)   |                                        |           | 6.509     | 4.905  | AO       | 71,029    | 284,118   |        | 02/24/2014. | 04/01/2039. |             |
| 13063D                                                                              | GD                                                                     | 4           | CALIFORNIA ST.                           |  |       | 2   | 1FE       | 4,865,562   | 112.485                                    | 4,832,482   | 4,635,000   | 4,632,482   |                                | (19,756)   |                                        |           | 4.500     | 3.891  | AO       | 52,144    | 208,575   |        | 04/20/2018. | 04/01/2033. |             |
| 373384                                                                              | 2W                                                                     | 5           | GEORGIA ST.                              |  | C     |     | 1FE       | 10,276,800  | 108.716                                    | 10,871,600  | 10,000,000  | 10,160,200  |                                | (27,685)   |                                        |           | 4.250     | 3.900  | FA       | 177,083   | 425,000   |        | 06/10/2015. | 02/01/2029. |             |
| 373384                                                                              | 2Y                                                                     | 1           | GEORGIA ST.                              |  | C     |     | 1FE       | 7,132,660   | 107.611                                    | 7,640,381   | 7,100,000   | 7,119,219   |                                | (3,129)    |                                        |           | 4.150     | 4.090  | FA       | 122,771   | 294,650   |        | 06/15/2015. | 02/01/2035. |             |
| 452152                                                                              | 4D                                                                     | 0           | ILLINOIS ST.                             |  |       | 2   | 2FE       | 2,203,880   | 108.442                                    | 2,326,081   | 2,145,000   | 2,201,223   |                                | (2,657)    |                                        |           | 6.000     | 5.632  | AO       | 32,175    | 61,490    |        | 05/21/2019. | 04/01/2038. |             |
| 452152                                                                              | 4K                                                                     | 4           | ILLINOIS ST.                             |  |       | 2   | 2FE       | 8,236,455   | 107.431                                    | 8,830,828   | 8,220,000   | 8,232,238   |                                | (4,217)    |                                        |           | 6.000     | 5.879  | AO       | 123,300   | 235,640   |        | 06/18/2019. | 04/01/2044. |             |
| 452152                                                                              | BM                                                                     | 2           | ILLINOIS ST.                             |  |       | 1   | 2FE       | 5,333,800   | 117.254                                    | 5,862,700   | 5,000,000   | 5,308,303   |                                | (11,954)   |                                        |           | 6.630     | 6.003  | FA       | 138,125   | 331,500   |        | 05/31/2018. | 02/01/2035. |             |
| 452152                                                                              | F6                                                                     | 3           | ILLINOIS ST.                             |  |       | 1   | 1FE       | 3,030,550   | 117.402                                    | 2,935,050   | 2,500,000   | 2,872,399   |                                | (52,266)   |                                        |           | 6.750     | 3.999  | MS       | 56,250    | 168,750   |        | 11/01/2016. | 03/01/2026. |             |
| 452152                                                                              | FA                                                                     | 4           | ILLINOIS ST.                             |  |       | 1   | 2FE       | 5,722,134   | 117.367                                    | 6,331,950   | 5,395,000   | 5,711,971   |                                | (10,164)   |                                        |           | 6.725     | 6.126  | AO       | 90,703    | 362,814   |        | 02/05/2019. | 04/01/2035. |             |
| 452152                                                                              | FP                                                                     | 1           | ILLINOIS ST.                             |  |       |     | 1FE       | 3,226,653   | 111.709                                    | 3,563,517   | 3,190,000   | 3,224,622   |                                | (1,642)    |                                        |           | 5.100     | 4.988  | JD       | 13,558    | 162,690   |        | 10/05/2018. | 06/01/2033. |             |
| 452152                                                                              | GC                                                                     | 9           | ILLINOIS ST.                             |  |       | 1   | 1FE       | 13,904,760  | 112.694                                    | 13,523,280  | 12,000,000  | 13,119,847  |                                | (173,370)  |                                        |           | 6.875     | 4.918  | JJ       | 412,500   | 825,000   |        | 03/09/2016. | 07/01/2025. |             |
| 708796                                                                              | 7E                                                                     | 1           | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M |  |       | 2   | 1FE       | 920,000     | 103.630                                    | 953,396     | 920,000     | 920,000     |                                |            |                                        |           | 3.650     | 3.650  | AO       | 8,395     | 33,580    |        | 08/25/2017. | 10/01/2042. |             |
| 1199999.                                                                            | U.S. States, Territories & Possessions - Issuer Obligations            |             |                                          |  |       |     |           | 70,655,408  | XXX                                        | 73,920,923  | 66,470,000  | 69,183,392  | 0                              | (368,137)  | 0                                      | 0         | XXX       | XXX    | XXX      | 1,320,708 | 3,448,227 | XXX    | XXX         |             |             |
| 1799999.                                                                            | Total - U.S. States, Territories & Possessions (Direct and Guaranteed) |             |                                          |  |       |     |           | 70,655,408  | XXX                                        | 73,920,923  | 66,470,000  | 69,183,392  | 0                              | (368,137)  | 0                                      | 0         | XXX       | XXX    | XXX      | 1,320,708 | 3,448,227 | XXX    | XXX         |             |             |



SCHEDULE D - PART 1

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

| 1                                                                                                             |    | 2           |                                      |        | Codes |                                 |              | 6                                                           | 7            | Fair Value                           |                | 10             | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest   |                      |              |                                     |                            | Dates       |                                           |             |
|---------------------------------------------------------------------------------------------------------------|----|-------------|--------------------------------------|--------|-------|---------------------------------|--------------|-------------------------------------------------------------|--------------|--------------------------------------|----------------|----------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|------------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|-------------|
|                                                                                                               |    |             |                                      |        | 3     | 4                               | 5            |                                                             |              | 8                                    | 9              |                |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16         | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |             |
| CUSIP Identification                                                                                          |    | Description |                                      |        | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Designation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost  | Rate Used<br>to Obtain<br>Fair Value | Fair Value     | Par Value      | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of    | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |             |
| U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations |    |             |                                      |        |       |                                 |              |                                                             |              |                                      |                |                |                                 |                                                   |                                                 |                                                                        |                                                     |            |                      |              |                                     |                            |             |                                           |             |
| 004284                                                                                                        | ZH | 1           | ACALANES CALIF UN HIGH SCH DIST..... | C..... | 2     | 1FE                             | .....        | .....172,712                                                | .....107,420 | .....429,680                         | .....400,000   | .....295,589   | .....                           | .....                                             | .....18,591                                     | .....                                                                  | .....                                               | .....      | .....6.601           | FA.....      | .....                               | .....                      | .....       | 06/30/2011.                               | 08/01/2039. |
| 022555                                                                                                        | UB | 0           | ALVORD CALIF UNI SCH DIST.....       | C..... | 1     | FE                              | .....        | .....205,325                                                | .....91,248  | .....456,240                         | .....500,000   | .....351,793   | .....                           | .....                                             | .....21,468                                     | .....                                                                  | .....                                               | .....      | .....6.397           | N/A.....     | .....                               | .....                      | .....       | 06/02/2011.                               | 08/01/2025. |
| 048339                                                                                                        | WE | 1           | ATLANTIC CITY N J.....               | .....  | 1     | 2FE                             | .....        | .....2,000,000                                              | .....107,409 | .....2,148,180                       | .....2,000,000 | .....2,000,000 | .....                           | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.290 | .....4.287           | MS.....      | .....28,600                         | .....118,928               | 04/05/2018. | 09/01/2026.                               |             |
| 054879                                                                                                        | HF | 1           | AZTEC N MEX MUN SCH DIST NO 002..... | C..... | 1,2   | 1FE                             | .....        | .....1,428,252                                              | .....102,099 | .....1,429,386                       | .....1,400,000 | .....1,403,182 | .....                           | .....                                             | .....(5,163)                                    | .....                                                                  | .....                                               | .....5.686 | .....5.285           | FA.....      | .....33,168                         | .....79,604                | 07/29/2010. | 08/01/2027.                               |             |
| 073545                                                                                                        | LY | 9           | BEACHWOOD OHIO CITY SCH DIST.....    | .....  | 1     | FE                              | .....        | .....2,083,980                                              | .....115,142 | .....2,302,840                       | .....2,000,000 | .....2,049,567 | .....                           | .....                                             | .....(5,616)                                    | .....                                                                  | .....                                               | .....5.125 | .....4.701           | JD.....      | .....8,542                          | .....102,500               | 09/08/2010. | 12/01/2026.                               |             |
| 074437                                                                                                        | CU | 6           | BEAUMONT CALIF UNI SCH DIST.....     | C..... | 9     | 1FE                             | .....        | .....337,215                                                | .....141,188 | .....705,940                         | .....500,000   | .....480,617   | .....                           | .....                                             | .....1,446                                      | .....                                                                  | .....                                               | .....6.050 | .....6.601           | FA.....      | .....12,604                         | .....30,250                | 12/11/2009. | 08/01/2029.                               |             |
| 074851                                                                                                        | QY | 5           | BEAVER CNTY PA.....                  | .....  | 1     | 1FE                             | .....        | .....1,666,080                                              | .....109,606 | .....1,781,098                       | .....1,625,000 | .....1,659,251 | .....                           | .....                                             | .....(1,938)                                    | .....                                                                  | .....                                               | .....4.229 | .....4.018           | MN.....      | .....8,781                          | .....68,721                | 04/27/2016. | 11/15/2032.                               |             |
| 087347                                                                                                        | 2E | 9           | BETHLEHEM PA.....                    | .....  | 2     | 1FE                             | .....        | .....4,365,000                                              | .....111,481 | .....4,866,146                       | .....4,365,000 | .....4,365,000 | .....                           | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.608 | .....4.607           | MN.....      | .....33,523                         | .....201,139               | 10/22/2014. | 11/01/2028.                               |             |
| 087347                                                                                                        | 2F | 6           | BETHLEHEM PA.....                    | .....  | 2     | 1FE                             | .....        | .....5,015,000                                              | .....113,254 | .....5,679,688                       | .....5,015,000 | .....5,015,000 | .....                           | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.996 | .....4.995           | MN.....      | .....41,758                         | .....250,549               | 10/22/2014. | 11/01/2031.                               |             |
| 087347                                                                                                        | Y9 | 5           | BETHLEHEM PA.....                    | .....  | 2     | 1FE                             | .....        | .....4,040,000                                              | .....113,254 | .....4,575,462                       | .....4,040,000 | .....4,040,000 | .....                           | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.996 | .....4.995           | MN.....      | .....33,640                         | .....201,838               | 10/22/2014. | 11/01/2031.                               |             |
| 087365                                                                                                        | UV | 2           | BETHLEHEM PA AREA SCH DIST.....      | C..... | 1     | FE                              | .....        | .....1,220,000                                              | .....103,629 | .....1,264,274                       | .....1,220,000 | .....1,220,000 | .....                           | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.614 | .....3.614           | FA.....      | .....18,371                         | .....44,091                | 04/30/2015. | 08/01/2025.                               |             |
| 087365                                                                                                        | UW | 0           | BETHLEHEM PA AREA SCH DIST.....      | C..... | 2     | 1FE                             | .....        | .....1,240,000                                              | .....103,603 | .....1,284,677                       | .....1,240,000 | .....1,240,000 | .....                           | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.764 | .....3.764           | FA.....      | .....19,447                         | .....46,674                | 04/30/2015. | 08/01/2026.                               |             |
| 087365                                                                                                        | UX | 8           | BETHLEHEM PA AREA SCH DIST.....      | C..... | 2     | 1FE                             | .....        | .....1,365,000                                              | .....103,302 | .....1,410,072                       | .....1,365,000 | .....1,365,000 | .....                           | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.914 | .....3.914           | FA.....      | .....22,261                         | .....53,426                | 04/30/2015. | 08/01/2027.                               |             |
| 087365                                                                                                        | UY | 6           | BETHLEHEM PA AREA SCH DIST.....      | C..... | 2     | 1FE                             | .....        | .....1,000,000                                              | .....103,329 | .....1,033,290                       | .....1,000,000 | .....1,000,000 | .....                           | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.014 | .....4.014           | FA.....      | .....16,725                         | .....40,140                | 04/30/2015. | 08/01/2028.                               |             |
| 108152                                                                                                        | CC | 1           | BRIDGEPORT CONN.....                 | .....  | 1     | 1FE                             | .....        | .....2,390,000                                              | .....104,420 | .....2,495,638                       | .....2,390,000 | .....2,390,000 | .....                           | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.798 | .....3.798           | JJ.....      | .....45,386                         | .....90,772                | 12/06/2017. | 07/01/2024.                               |             |
| 108152                                                                                                        | CD | 9           | BRIDGEPORT CONN.....                 | .....  | 1     | 1FE                             | .....        | .....1,385,000                                              | .....104,546 | .....1,447,962                       | .....1,385,000 | .....1,385,000 | .....                           | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.871 | .....3.871           | JJ.....      | .....26,807                         | .....53,613                | 12/06/2017. | 07/01/2025.                               |             |
| 108152                                                                                                        | CL | 1           | BRIDGEPORT CONN.....                 | .....  | 1,2   | 1FE                             | .....        | .....3,310,000                                              | .....106,809 | .....3,535,378                       | .....3,310,000 | .....3,310,000 | .....                           | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.321 | .....4.321           | JJ.....      | .....71,513                         | .....143,025               | 12/06/2017. | 07/01/2032.                               |             |
| 108152                                                                                                        | CN | 7           | BRIDGEPORT CONN.....                 | .....  | 1,2   | 1FE                             | .....        | .....4,870,687                                              | .....104,272 | .....5,213,600                       | .....5,000,000 | .....4,875,287 | .....                           | .....                                             | .....2,374                                      | .....                                                                  | .....                                               | .....4.664 | .....4.834           | JJ.....      | .....116,600                        | .....233,200               | 04/16/2018. | 07/01/2045.                               |             |
| 108152                                                                                                        | FV | 6           | BRIDGEPORT.....                      | .....  | 2     | 1FE                             | .....        | .....5,000,000                                              | .....97,453  | .....4,872,650                       | .....5,000,000 | .....5,000,000 | .....                           | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.651 | .....3.649           | MS.....      | .....31,439                         | .....                      | 10/11/2019. | 09/15/2039.                               |             |
| 110331                                                                                                        | NE | 1           | BRISTOL VA.....                      | .....  | 2     | 1FE                             | .....        | .....1,760,000                                              | .....106,454 | .....1,873,590                       | .....1,760,000 | .....1,760,000 | .....                           | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.638 | .....4.638           | JJ.....      | .....37,640                         | .....81,629                | 05/08/2014. | 01/15/2033.                               |             |
| 110331                                                                                                        | PQ | 2           | BRISTOL VA.....                      | .....  | 2     | 1FE                             | .....        | .....1,500,000                                              | .....103,495 | .....1,552,425                       | .....1,500,000 | .....1,500,000 | .....                           | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.210 | .....4.210           | JJ.....      | .....31,575                         | .....63,150                | 01/25/2018. | 01/01/2042.                               |             |
| 160075                                                                                                        | UJ | 4           | CHARLESTON CNTY S C SCH DIST.....    | @..... | 1     | .....                           | .....        | .....102,326                                                | .....96,894  | .....116,402                         | .....117,363   | .....116,402   | .....                           | .....                                             | .....4,563                                      | .....                                                                  | .....                                               | .....4.039 | .....                | N/A.....     | .....                               | .....                      | 10/05/2016. | 03/15/2020.                               |             |
| 160075                                                                                                        | UK | 1           | CHARLESTON CNTY S C SCH DIST.....    | @..... | 1     | .....                           | .....        | .....101,314                                                | .....95,932  | .....115,245                         | .....117,363   | .....115,245   | .....                           | .....                                             | .....4,516                                      | .....                                                                  | .....                                               | .....4.038 | .....                | N/A.....     | .....                               | .....                      | 10/05/2016. | 06/15/2020.                               |             |
| 160075                                                                                                        | UL | 9           | CHARLESTON CNTY S C SCH DIST.....    | @..... | 1     | .....                           | .....        | .....100,310                                                | .....94,979  | .....114,100                         | .....117,363   | .....114,100   | .....                           | .....                                             | .....4,470                                      | .....                                                                  | .....                                               | .....4.037 | .....                | N/A.....     | .....                               | .....                      | 10/05/2016. | 09/15/2020.                               |             |
| 160075                                                                                                        | UM | 7           | CHARLESTON CNTY S C SCH DIST.....    | @..... | 1     | .....                           | .....        | .....85,156                                                 | .....94,036  | .....96,859                          | .....100,629   | .....96,859    | .....                           | .....                                             | .....3,794                                      | .....                                                                  | .....                                               | .....4.036 | .....                | N/A.....     | .....                               | .....                      | 10/05/2016. | 12/15/2020.                               |             |
| 160075                                                                                                        | UN | 5           | CHARLESTON CNTY S C SCH DIST.....    | @..... | 1     | .....                           | .....        | .....84,313                                                 | .....93,103  | .....95,897                          | .....100,629   | .....95,897    | .....                           | .....                                             | .....3,756                                      | .....                                                                  | .....                                               | .....4.035 | .....                | N/A.....     | .....                               | .....                      | 10/05/2016. | 03/15/2021.                               |             |
| 160075                                                                                                        | UP | 0           | CHARLESTON CNTY S C SCH DIST.....    | @..... | 1     | .....                           | .....        | .....83,479                                                 | .....92,179  | .....94,946                          | .....100,629   | .....94,946    | .....                           | .....                                             | .....3,717                                      | .....                                                                  | .....                                               | .....4.034 | .....                | N/A.....     | .....                               | .....                      | 10/05/2016. | 06/15/2021.                               |             |
| 160075                                                                                                        | UQ | 8           | CHARLESTON CNTY S C SCH DIST.....    | @..... | 1     | .....                           | .....        | .....82,652                                                 | .....91,265  | .....94,003                          | .....100,629   | .....94,003    | .....                           | .....                                             | .....3,680                                      | .....                                                                  | .....                                               | .....4.034 | .....                | N/A.....     | .....                               | .....                      | 10/05/2016. | 09/15/2021.                               |             |
| 160075                                                                                                        | UR | 6           | CHARLESTON CNTY S C SCH DIST.....    | @..... | 1     | .....                           | .....        | .....68,225                                                 | .....90,360  | .....77,594                          | .....83,895    | .....77,594    | .....                           | .....                                             | .....3,037                                      | .....                                                                  | .....                                               | .....4.033 | .....                | N/A.....     | .....                               | .....                      | 10/05/2016. | 12/15/2021.                               |             |
| 160075                                                                                                        | US | 4           | CHARLESTON CNTY S C SCH DIST.....    | @..... | 1     | .....                           | .....        | .....67,550                                                 | .....89,464  | .....76,824                          | .....83,895    | .....76,824    | .....                           | .....                                             | .....3,007                                      | .....                                                                  | .....                                               | .....4.032 | .....                | N/A.....     | .....                               | .....                      | 10/05/2016. | 03/15/2022.                               |             |
| 160075                                                                                                        | UT | 2           | CHARLESTON CNTY S C SCH DIST.....    | @..... | 1     | .....                           | .....        | .....66,881                                                 | .....88,577  | .....76,062                          | .....83,895    | .....76,062    | .....                           | .....                                             | .....2,976                                      | .....                                                                  | .....                                               | .....4.032 | .....                | N/A.....     | .....                               | .....                      | 10/05/2016. | 06/15/2022.                               |             |
| 160075                                                                                                        | UU | 9           | CHARLESTON CNTY S C SCH DIST.....    | @..... | 1     | .....                           | .....        | .....66,218                                                 | .....87,698  | .....75,307                          | .....83,895    | .....75,307    | .....                           | .....                                             | .....2,947                                      | .....                                                                  | .....                                               | .....4.031 | .....                | N/A.....     | .....                               | .....                      | 10/05/2016. | 09/15/2022.                               |             |
| 160075                                                                                                        | UV | 7           | CHARLESTON CNTY S C SCH DIST.....    | @..... | 1     | .....                           | .....        | .....52,485                                                 | .....86,829  | .....59,688                          | .....67,160    | .....59,688    | .....                           | .....                                             | .....2,335                                      | .....                                                                  | .....                                               | .....4.031 | .....                | N/A.....     | .....                               | .....                      | 10/05/2016. | 12/15/2022.                               |             |
| 160075                                                                                                        | UW | 5           | CHARLESTON CNTY S C SCH DIST.....    | @..... | 1     | .....                           | .....        | .....51,965                                                 | .....85,968  | .....59,096                          | .....67,160    | .....59,096    | .....                           | .....                                             | .....2,312                                      | .....                                                                  | .....                                               | .....4.030 | .....                | N/A.....     | .....                               | .....                      | 10/05/2016. | 03/15/2023.                               |             |
| 160075                                                                                                        | UX | 3           | CHARLESTON CNTY S C SCH DIST.....    | @..... | 1     | .....                           | .....        | .....51,451                                                 | .....85,116  | .....58,510                          | .....67,160    | .....58,510    | .....                           | .....                                             | .....2,289                                      | .....                                                                  | .....                                               | .....4.030 | .....                | N/A.....     | .....                               | .....                      | 10/05/2016. | 06/15/2023.                               |             |
| 160075                                                                                                        | UY | 1           | CHARLESTON CNTY S C SCH DIST.....    | @..... | 1     | .....                           | .....        | .....50,942                                                 | .....84,273  | .....57,930                          | .....67,160    | .....57,930    | .....                           | .....                                             | .....2,266                                      | .....                                                                  | .....                                               | .....4.030 | .....                | N/A.....     | .....                               | .....                      | 10/05/2016. | 09/15/2023.                               |             |
| 160075                                                                                                        | UZ | 8           | CHARLESTON CNTY S C SCH DIST.....    | @..... | 1     | .....                           | .....        | .....37,870                                                 | .....83,438  | .....43,065                          | .....50,426    | .....43,065    | .....                           | .....                                             | .....1,684                                      | .....                                                                  | .....                                               | .....4.029 | .....                | N/A.....     | .....                               | .....                      | 10/05/2016. | 12/15/2023.                               |             |
| 160075                                                                                                        | VA | 2           | CHARLESTON CNTY S C SCH DIST.....    | @..... | 1     | .....                           | .....        | .....37,495                                                 | .....82,611  | .....42,638                          | .....50,426    | .....42,638    | .....                           | .....                                             | .....1,667                                      | .....                                                                  | .....                                               | .....4.029 | .....                | N/A.....     | .....                               | .....                      | 10/05/2016. | 03/15/2024.                               |             |
| 160075                                                                                                        | VB | 0           | CHARLESTON CNTY S C SCH DIST.....    | @..... | 1     | .....                           | .....        | .....37,124                                                 | .....81,792  | .....42,216                          | .....50,426    | .....42,216    | .....                           | .....                                             | .....1,651                                      | .....                                                                  | .....                                               | .....4.029 | .....                | N/A.....     | .....                               | .....                      | 10/05/2016. | 06/15/2024.                               |             |
| 160075                                                                                                        | VC | 8           | CHARLESTON CNTY S C SCH DIST.....    | @..... | 1     | .....                           | .....        | .....36,756                                                 | .....80,982  | .....41,797                          | .....50,426    | .....41,797    | .....                           | .....                                             | .....1,634                                      | .....                                                                  | .....                                               | .....4.028 | .....                | N/A.....     | .....                               | .....                      | 10/05/2016. | 09/15/2024.                               |             |

SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                   |       | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|-----------------------------------|-------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                   |       | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                   |       | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Desig-<br>nation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 160075               | VD | 6           | CHARLESTON CNTY S C SCH DIST..... | @.... | ..    | .....                           | .....        | 1                                                                | 24,314      | 80.179                               | 27,649     | 33,691     | 27,649                          | .....                                             | 1,081                                           | .....                                                                  | .....                                               | 4.028    | N/A.....             | .....        | .....                               | .....                      | 10/05/2016. | 12/15/2024.                               |
| 160075               | VE | 4           | CHARLESTON CNTY S C SCH DIST..... | @.... | ..    | .....                           | .....        | 1                                                                | 24,074      | 79.385                               | 27,375     | 33,691     | 27,375                          | .....                                             | 1,070                                           | .....                                                                  | .....                                               | 4.028    | N/A.....             | .....        | .....                               | .....                      | 10/05/2016. | 03/15/2025.                               |
| 160075               | VF | 1           | CHARLESTON CNTY S C SCH DIST..... | @.... | ..    | .....                           | .....        | 1                                                                | 23,835      | 78.599                               | 27,104     | 33,691     | 27,104                          | .....                                             | 1,060                                           | .....                                                                  | .....                                               | 4.028    | N/A.....             | .....        | .....                               | .....                      | 10/05/2016. | 06/15/2025.                               |
| 160075               | VG | 9           | CHARLESTON CNTY S C SCH DIST..... | @.... | ..    | .....                           | .....        | 1                                                                | 23,600      | 77.820                               | 26,835     | 33,691     | 26,835                          | .....                                             | 1,049                                           | .....                                                                  | .....                                               | 4.028    | N/A.....             | .....        | .....                               | .....                      | 10/05/2016. | 09/15/2025.                               |
| 160075               | VH | 7           | CHARLESTON CNTY S C SCH DIST..... | @.... | ..    | .....                           | .....        | 1                                                                | 11,760      | 77.049                               | 13,373     | .....      | 13,373                          | .....                                             | 523                                             | .....                                                                  | .....                                               | 4.027    | N/A.....             | .....        | .....                               | .....                      | 10/05/2016. | 12/15/2025.                               |
| 160075               | VJ | 3           | CHARLESTON CNTY S C SCH DIST..... | @.... | ..    | .....                           | .....        | 1                                                                | 11,644      | 76.286                               | 13,240     | .....      | 13,240                          | .....                                             | 518                                             | .....                                                                  | .....                                               | 4.027    | N/A.....             | .....        | .....                               | .....                      | 10/05/2016. | 03/15/2026.                               |
| 160075               | VK | 0           | CHARLESTON CNTY S C SCH DIST..... | @.... | ..    | .....                           | .....        | 1                                                                | 11,529      | 75.530                               | 13,109     | .....      | 13,109                          | .....                                             | 512                                             | .....                                                                  | .....                                               | 4.027    | N/A.....             | .....        | .....                               | .....                      | 10/05/2016. | 06/15/2026.                               |
| 160075               | VL | 8           | CHARLESTON CNTY S C SCH DIST..... | @.... | ..    | .....                           | .....        | 1                                                                | 11,414      | 74.782                               | 12,979     | .....      | 12,979                          | .....                                             | 507                                             | .....                                                                  | .....                                               | 4.027    | N/A.....             | .....        | .....                               | .....                      | 10/05/2016. | 09/15/2026.                               |
| 167484               | QU | 1           | CHICAGO ILL.....                  | @.... | ..    | .....                           | .....        | 2FE                                                              | 1,992,520   | 77.046                               | 3,081,840  | 4,000,000  | 2,599,685                       | .....                                             | 121,536                                         | .....                                                                  | .....                                               | 4.846    | N/A.....             | .....        | .....                               | .....                      | 02/19/2014. | 01/01/2029.                               |
| 167486               | B7 | 3           | CHICAGO ILL.....                  | ..... | ..    | .....                           | .....        | 1FE                                                              | 5,106,972   | 143.203                              | 5,584,917  | 3,900,000  | 5,070,530                       | .....                                             | (36,442)                                        | .....                                                                  | .....                                               | 7.781    | 4.927                | JJ.....      | 151,730                             | 151,730                    | 04/12/2019. | 01/01/2035.                               |
| 167486               | C9 | 8           | CHICAGO ILL.....                  | ..... | ..    | .....                           | .....        | 2                                                                | 11,416,480  | 125.443                              | 14,059,651 | 11,208,000 | 11,333,334                      | .....                                             | (19,374)                                        | .....                                                                  | .....                                               | 7.750    | 7.471                | JJ.....      | 434,310                             | 802,435                    | 03/01/2017. | 01/01/2042.                               |
| 167486               | D2 | 2           | CHICAGO ILL.....                  | ..... | ..    | .....                           | .....        | 2                                                                | 2,360,558   | 113.259                              | 2,601,559  | 2,297,000  | 2,342,048                       | .....                                             | (7,012)                                         | .....                                                                  | .....                                               | 7.750    | 7.275                | JJ.....      | 89,009                              | 178,018                    | 03/01/2017. | 01/01/2042.                               |
| 167486               | MK | 2           | CHICAGO ILL.....                  | ..... | ..    | .....                           | .....        | 1                                                                | 5,612,200   | 120.886                              | 6,044,300  | 5,000,000  | 5,584,413                       | .....                                             | (14,110)                                        | .....                                                                  | .....                                               | 7.517    | 6.465                | JJ.....      | 187,925                             | 375,850                    | 04/10/2018. | 01/01/2040.                               |
| 167486               | MM | 8           | CHICAGO ILL.....                  | ..... | ..    | .....                           | .....        | 2FE                                                              | 12,119,667  | 124.887                              | 13,475,307 | 10,790,000 | 12,043,331                      | .....                                             | (45,290)                                        | .....                                                                  | .....                                               | 7.781    | 6.551                | JJ.....      | 419,785                             | 555,952                    | 02/05/2019. | 01/01/2035.                               |
| 167486               | VV | 8           | CHICAGO ILL.....                  | ..... | ..    | .....                           | .....        | 1                                                                | 13,057,250  | 119.788                              | 14,973,500 | 12,500,000 | 13,019,825                      | .....                                             | (22,974)                                        | .....                                                                  | .....                                               | 7.375    | 6.883                | JJ.....      | 460,938                             | 737,500                    | 01/23/2019. | 01/01/2033.                               |
| 167505               | KK | 1           | CHICAGO ILL BRD ED.....           | ..... | ..    | .....                           | .....        | 3FE                                                              | 3,678,810   | 87.574                               | 6,130,180  | 7,000,000  | 4,431,806                       | .....                                             | 302,563                                         | .....                                                                  | .....                                               | 1.750    | 10.003               | MJSD.        | 5,444                               | 122,500                    | 06/28/2017. | 12/15/2025.                               |
| 167505               | MC | 7           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 241,414     | 99.249                               | 377,791    | 380,650    | 374,689                         | .....                                             | 27,617                                          | .....                                                                  | .....                                               | 7.833    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 03/15/2020.                               |
| 167505               | MD | 5           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 236,785     | 98.322                               | 374,263    | 380,650    | 367,573                         | .....                                             | 27,062                                          | .....                                                                  | .....                                               | 7.824    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 06/15/2020.                               |
| 167505               | ME | 3           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 232,252     | 97.405                               | 370,772    | 380,650    | 360,600                         | .....                                             | 26,519                                          | .....                                                                  | .....                                               | 7.814    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 09/15/2020.                               |
| 167505               | MF | 0           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 227,811     | 96.506                               | 367,350    | 380,650    | 353,768                         | .....                                             | 25,987                                          | .....                                                                  | .....                                               | 7.805    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 12/15/2020.                               |
| 167505               | MG | 8           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 223,457     | 95.636                               | 364,038    | 380,650    | 347,072                         | .....                                             | 25,467                                          | .....                                                                  | .....                                               | 7.796    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 03/15/2021.                               |
| 167505               | MH | 6           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 219,195     | 94.745                               | 360,647    | 380,650    | 340,511                         | .....                                             | 24,957                                          | .....                                                                  | .....                                               | 7.786    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 06/15/2021.                               |
| 167505               | MJ | 2           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 215,017     | 93.863                               | 357,290    | 380,650    | 334,081                         | .....                                             | 24,459                                          | .....                                                                  | .....                                               | 7.777    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 09/15/2021.                               |
| 167505               | MK | 9           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 210,923     | 92.999                               | 354,001    | 380,650    | 327,780                         | .....                                             | 23,971                                          | .....                                                                  | .....                                               | 7.768    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 12/15/2021.                               |
| 167505               | ML | 7           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 206,913     | 91.879                               | 349,737    | 380,650    | 321,605                         | .....                                             | 23,493                                          | .....                                                                  | .....                                               | 7.759    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 03/15/2022.                               |
| 167505               | MM | 5           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 202,983     | 90.993                               | 346,365    | 380,650    | 315,553                         | .....                                             | 23,025                                          | .....                                                                  | .....                                               | 7.749    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 06/15/2022.                               |
| 167505               | MN | 3           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 199,132     | 90.115                               | 343,023    | 380,650    | 309,622                         | .....                                             | 22,568                                          | .....                                                                  | .....                                               | 7.740    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 09/15/2022.                               |
| 167505               | MP | 8           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 195,360     | 89.255                               | 339,749    | 380,650    | 303,810                         | .....                                             | 22,119                                          | .....                                                                  | .....                                               | 7.731    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 12/15/2022.                               |
| 167505               | MQ | 6           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 191,661     | 88.386                               | 336,441    | 380,650    | 298,112                         | .....                                             | 21,681                                          | .....                                                                  | .....                                               | 7.722    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 03/15/2023.                               |
| 167505               | MR | 4           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 188,039     | 87.531                               | 333,187    | 380,650    | 292,528                         | .....                                             | 21,251                                          | .....                                                                  | .....                                               | 7.713    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 06/15/2023.                               |
| 167505               | MS | 2           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 184,489     | 86.685                               | 329,966    | 380,650    | 287,055                         | .....                                             | 20,830                                          | .....                                                                  | .....                                               | 7.704    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 09/15/2023.                               |
| 167505               | MT | 0           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 181,008     | 85.856                               | 326,811    | 380,650    | 281,690                         | .....                                             | 20,419                                          | .....                                                                  | .....                                               | 7.695    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 12/15/2023.                               |
| 167505               | MU | 7           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 177,599     | 84.623                               | 322,117    | 380,650    | 276,432                         | .....                                             | 20,015                                          | .....                                                                  | .....                                               | 7.686    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 03/15/2024.                               |
| 167505               | MV | 5           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 174,256     | 83.781                               | 318,912    | 380,650    | 271,277                         | .....                                             | 19,621                                          | .....                                                                  | .....                                               | 7.677    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 06/15/2024.                               |
| 167505               | MW | 3           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 170,980     | 82.946                               | 315,734    | 380,650    | 266,224                         | .....                                             | 19,234                                          | .....                                                                  | .....                                               | 7.668    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 09/15/2024.                               |
| 167505               | MX | 1           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 167,771     | 82.129                               | 312,624    | 380,650    | 261,272                         | .....                                             | 18,856                                          | .....                                                                  | .....                                               | 7.659    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 12/15/2024.                               |
| 167505               | MY | 9           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 164,626     | 80.883                               | 307,881    | 380,650    | 256,417                         | .....                                             | 18,485                                          | .....                                                                  | .....                                               | 7.650    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 03/15/2025.                               |
| 167505               | MZ | 6           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 161,540     | 80.057                               | 304,737    | 380,650    | 251,655                         | .....                                             | 18,123                                          | .....                                                                  | .....                                               | 7.642    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 06/15/2025.                               |
| 167505               | NA | 0           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 158,520     | 79.238                               | 301,619    | 380,650    | 246,991                         | .....                                             | 17,767                                          | .....                                                                  | .....                                               | 7.633    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 09/15/2025.                               |
| 167505               | NB | 8           | CHICAGO ILL BRD ED.....           | @.... | ..    | .....                           | .....        | 3FE                                                              | 155,557     | 78.437                               | 298,570    | 380,650    | 242,416                         | .....                                             | 17,419                                          | .....                                                                  | .....                                               | 7.624    | N/A.....             | .....        | .....                               | .....                      | 02/11/2016. | 12/15/2025.                               |
| 167505               | OQ | 5           | CHICAGO ILL BRD ED.....           | ..... | ..    | .....                           | .....        | 1FE                                                              | 5,679,900   | 120.685                              | 6,034,250  | 5,000,000  | 5,642,386                       | .....                                             | (37,514)                                        | .....                                                                  | .....                                               | 6.319    | 4.674                | MN.....      | 52,658                              | 315,950                    | 04/02/2019. | 11/01/2029.                               |

**SCHEDULE D - PART 1**

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

E10.4

| 1                    |    |   | 2                                             |        | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     | Dates                      |             |                                           |
|----------------------|----|---|-----------------------------------------------|--------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |   | 3                                             | 4      | 5     |                                 |              | 8                                                                | 9           |                                      |            |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    |   | Description                                   |        | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 167505               | VX | 1 | CHICAGO ILL BRD ED.....                       |        | 2     |                                 | 2FE          |                                                                  | 4,377,720   | 120.104                              | 4,804,160  | 4,000,000  | 4,344,289                       |                                                   | (31,853)                                        |                                                                        |                                                     | 5.000    | 3.850                | JD.....      | 16,667                              | 193,333                    | 11/30/2018. | 12/01/2031.                               |
| 167615               | WL | 3 | CHICAGO ILL PK DIST.....                      | C..... | 2     |                                 | 1FE          |                                                                  | 2,614,825   | 108.948                              | 2,723,700  | 2,500,000  | 2,560,737                       |                                                   | (13,626)                                        |                                                                        |                                                     | 5.000    | 4.332                | JJ.....      | 62,500                              | 125,000                    | 08/28/2015. | 01/01/2035.                               |
| 181234               | H2 | 4 | CLARK CNTY WASH SCH DIST NO 114 EVERGREE..... | C..... | 1     |                                 | 1FE          |                                                                  | 1,959,072   | 117.620                              | 2,258,304  | 1,920,000  | 1,948,082                       |                                                   | (2,935)                                         |                                                                        |                                                     | 5.520    | 5.279                | JD.....      | 8,832                               | 105,984                    | 08/02/2010. | 06/01/2027.                               |
| 213185               | DV | 0 | COOK CNTY ILL.....                            |        | 1     |                                 | 1FE          |                                                                  | 11,594,450  | 130.879                              | 13,087,900 | 10,000,000 | 11,452,446                      |                                                   | (59,074)                                        |                                                                        |                                                     | 6.229    | 4.837                | MN.....      | 79,593                              | 622,900                    | 02/12/2019. | 11/15/2034.                               |
| 213185               | EE | 7 | COOK CNTY ILL.....                            |        | 2     |                                 | 1FE          |                                                                  | 12,820,348  | 102.836                              | 12,751,664 | 12,400,000 | 12,461,069                      |                                                   | (66,945)                                        |                                                                        |                                                     | 5.000    | 4.417                | MN.....      | 79,222                              | 620,000                    | 01/15/2014. | 11/15/2028.                               |
| 214075               | EA | 7 | COOK CNTY ILL SCH DIST NO 083.....            |        | 2     |                                 | 1FE          |                                                                  | 244,753     | 108.062                              | 270,155    | 250,000    | 248,080                         |                                                   | 938                                             |                                                                        |                                                     | 5.375    | 5.805                | JD.....      | 1,120                               | 13,438                     | 05/27/2011. | 06/01/2031.                               |
| 214651               | KK | 6 | COOK CNTY ILL SCH DIST NO 123 OAK LAWN.....   | C..... |       |                                 | 1FE          |                                                                  | 4,113,872   | 80.350                               | 5,909,743  | 7,355,000  | 5,147,498                       |                                                   | 241,819                                         |                                                                        |                                                     |          | 4.870                | N/A.....     |                                     |                            | 04/29/2015. | 06/01/2027.                               |
| 215021               | NU | 6 | COOK CNTY ILL SCH DIST NO 144.....            |        | 2     |                                 | 2FE          |                                                                  | 3,373,891   | 109.448                              | 3,551,588  | 3,245,000  | 3,315,442                       |                                                   | (12,337)                                        |                                                                        |                                                     | 5.250    | 4.750                | JD.....      | 14,197                              | 170,363                    | 10/16/2014. | 12/01/2033.                               |
| 215457               | BZ | 4 | COOK CNTY ILL HIGH SCH DIST NO 201 J STE..... |        | 1     |                                 | 1FE          |                                                                  | 5,500,000   | 120.025                              | 6,601,375  | 5,500,000  | 5,500,000                       |                                                   |                                                 |                                                                        |                                                     | 4.845    | 4.845                | JD.....      | 22,206                              | 266,475                    | 04/26/2017. | 12/01/2041.                               |
| 215687               | HT | 4 | COOK CNTY ILL CMNTY HIGH SCH DIST NO 217..... | C..... | 1     |                                 | 1FE          |                                                                  | 5,800,000   | 104.756                              | 6,075,848  | 5,800,000  | 5,800,000                       |                                                   |                                                 |                                                                        |                                                     | 4.050    | 4.050                | JD.....      | 10,440                              | 234,900                    | 08/26/2016. | 12/15/2040.                               |
| 219703               | FB | 6 | CORONA CALIF REDEV AGY TAX ALLOCATION.....    |        | 1     |                                 | 2FE          |                                                                  | 13,840,759  | 118.448                              | 15,593,679 | 13,165,000 | 13,572,664                      |                                                   | (51,503)                                        |                                                                        |                                                     | 6.254    | 5.749                | MS.....      | 274,446                             | 834,148                    | 03/05/2014. | 09/01/2027.                               |
| 219764               | LJ | 4 | CORONA-NORCO CALIF UNI SCH DIST.....          | C..... | 2     |                                 | 1FE          |                                                                  | 627,880     | 135.402                              | 1,354,020  | 1,000,000  | 965,373                         |                                                   | 2,580                                           |                                                                        |                                                     | 6.200    | 6.694                | FA.....      | 25,833                              | 62,000                     | 12/02/2009. | 08/01/2029.                               |
| 223093               | SZ | 9 | COVINA-VALLEY CALIF UNI SCH DIST.....         | C..... |       |                                 | 1FE          |                                                                  | 3,080,000   | 98.841                               | 3,044,303  | 3,080,000  | 3,080,000                       |                                                   |                                                 |                                                                        |                                                     |          |                      | N/A.....     |                                     | 121,044                    | 08/11/2016. | 08/01/2024.                               |
| 240853               | BT | 7 | DEKALB KANE LASALLE ETC CNTYS ILL CMNTY.....  | C..... | 3     |                                 | 1FE          |                                                                  | 277,710     | 50.926                               | 509,260    | 1,000,000  | 482,781                         |                                                   | 30,700                                          |                                                                        |                                                     |          | 6.679                | N/A.....     |                                     |                            | 07/20/2011. | 02/01/2031.                               |
| 242423               | AN | 1 | DEARBORN BROWNFIELD REDEV AUTH MICH.....      |        | 2     |                                 | 1FE          |                                                                  | 518,675     | 100.338                              | 501,690    | 500,000    | 500,000                         |                                                   | (1,133)                                         |                                                                        |                                                     | 5.500    | 5.500                | MN.....      | 4,583                               | 27,500                     | 11/03/2009. | 05/01/2029.                               |
| 243127               | UE | 5 | DECATUR ILL.....                              | C..... | 2     |                                 | 1FE          |                                                                  | 3,118,590   | 110.497                              | 3,314,910  | 3,000,000  | 3,056,381                       |                                                   | (11,906)                                        |                                                                        |                                                     | 5.000    | 4.500                | MS.....      | 50,000                              | 150,000                    | 03/20/2014. | 03/01/2034.                               |
| 251129               | Y9 | 7 | DETROIT MICH CITY SCH DIST.....               |        |       |                                 | 1FE          |                                                                  | 526,213     | 127.245                              | 636,225    | 500,000    | 516,589                         |                                                   | (1,566)                                         |                                                                        |                                                     | 5.250    | 4.761                | MN.....      | 4,375                               | 26,250                     | 09/27/2010. | 05/01/2028.                               |
| 251135               | FD | 6 | DETROIT MICH DOWNTOWN DEV AUTH TAX INCRE..... |        |       |                                 | 2FE          |                                                                  | 2,434,000   | 105.747                              | 2,643,675  | 2,500,000  | 2,453,174                       |                                                   | 3,923                                           |                                                                        |                                                     | 6.680    | 6.976                | JJ.....      | 83,500                              | 167,000                    | 01/22/2015. | 07/01/2028.                               |
| 274407               | SS | 5 | EAST PEORIA ILL.....                          |        |       |                                 | 1FE          |                                                                  | 2,035,548   | 111.377                              | 2,004,786  | 1,800,000  | 1,934,244                       |                                                   | (15,898)                                        |                                                                        |                                                     | 5.500    | 4.257                | JJ.....      | 49,500                              | 99,000                     | 01/21/2015. | 01/01/2027.                               |
| 29368P               | BL | 2 | ENTERPRISE CALIF ELEM SCH DIST.....           | C..... | 2     |                                 | 1FE          |                                                                  | 259,755     | 127.467                              | 637,335    | 500,000    | 444,372                         |                                                   | 23,837                                          |                                                                        |                                                     |          | 6.397                | FA.....      |                                     |                            | 10/28/2010. | 08/01/2035.                               |
| 296353               | LY | 9 | ESCONDIDO CALIF UN HIGH SCH DIST.....         | C..... |       |                                 | 1FE          |                                                                  | 270,010     | 51.760                               | 517,600    | 1,000,000  | 358,539                         |                                                   | 16,641                                          |                                                                        |                                                     |          | 4.809                | N/A.....     |                                     |                            | 09/23/2011. | 08/01/2041.                               |
| 296353               | LZ | 6 | ESCONDIDO CALIF UN HIGH SCH DIST.....         | C..... |       |                                 | 1FE          |                                                                  | 415,120     | 43.221                               | 864,420    | 2,000,000  | 551,742                         |                                                   | 26,092                                          |                                                                        |                                                     |          | 4.904                | N/A.....     |                                     |                            | 09/23/2011. | 08/01/2046.                               |
| 312675               | W6 | 4 | FAYETTEVILLE ARK SCH DIST NO 001.....         | C..... |       |                                 | 1FE          |                                                                  | 3,000,000   | 116.550                              | 3,496,500  | 3,000,000  | 3,000,000                       |                                                   |                                                 |                                                                        |                                                     | 5.000    | 5.000                | MN.....      | 25,000                              | 150,000                    | 10/21/2010. | 11/01/2029.                               |
| 346845               | AG | 5 | FORT BENNING FAMILY CMNTYS LLC.....           |        | 1     |                                 | 2FE          |                                                                  | 5,187,986   | 116.059                              | 5,613,754  | 4,836,967  | 5,185,504                       |                                                   | (2,482)                                         |                                                                        |                                                     | 6.090    | 5.598                | N/A.....     | 135,830                             | 147,286                    | 04/10/2019. | 01/15/2051.                               |
| 365298               | M6 | 2 | GARDEN GROVE CALIF UNI SCH DIST.....          | C..... | 1     |                                 | 1FE          |                                                                  | 12,215,217  | 138.550                              | 13,785,725 | 9,950,000  | 11,969,622                      |                                                   | (57,478)                                        |                                                                        |                                                     | 6.130    | 4.595                | FA.....      | 254,140                             | 609,935                    | 12/03/2015. | 08/01/2040.                               |
| 365298               | P8 | 5 | GARDEN GROVE CALIF UNI SCH DIST.....          | C..... | 2     |                                 | 1FE          |                                                                  | 2,647,225   | 115.319                              | 2,882,975  | 2,500,000  | 2,561,347                       |                                                   | (15,340)                                        |                                                                        |                                                     | 5.250    | 4.501                | FA.....      | 54,688                              | 131,250                    | 09/26/2013. | 08/01/2037.                               |
| 378460               | XT | 1 | GLENDALE CALIF UNI SCH DIST.....              |        |       |                                 | 1FE          |                                                                  | 515,105     | 104.846                              | 524,230    | 500,000    | 515,105                         |                                                   |                                                 |                                                                        |                                                     | 5.000    | 2.511                | MS.....      |                                     |                            | 09/14/2018. | 09/01/2021.                               |
| 378460               | XU | 8 | GLENDALE CALIF UNI SCH DIST.....              |        |       |                                 | 1FE          |                                                                  | 525,945     | 108.281                              | 541,405    | 500,000    | 525,945                         |                                                   |                                                 |                                                                        |                                                     | 5.000    | 2.601                | MS.....      |                                     |                            | 09/14/2018. | 09/01/2022.                               |
| 378460               | XV | 6 | GLENDALE CALIF UNI SCH DIST.....              |        |       |                                 | 1FE          |                                                                  | 567,566     | 111.840                              | 592,752    | 530,000    | 567,566                         |                                                   |                                                 |                                                                        |                                                     | 5.000    | 2.701                | MS.....      |                                     |                            | 09/14/2018. | 09/01/2023.                               |
| 378460               | XW | 4 | GLENDALE CALIF UNI SCH DIST.....              |        |       |                                 | 1FE          |                                                                  | 706,518     | 115.282                              | 749,333    | 650,000    | 706,518                         |                                                   |                                                 |                                                                        |                                                     | 5.000    | 2.811                | MS.....      |                                     |                            | 09/14/2018. | 09/01/2024.                               |
| 378460               | XX | 2 | GLENDALE CALIF UNI SCH DIST.....              |        |       |                                 | 1FE          |                                                                  | 550,695     | 118.500                              | 592,500    | 500,000    | 550,695                         |                                                   |                                                 |                                                                        |                                                     | 5.000    | 2.901                | MS.....      |                                     |                            | 09/14/2018. | 09/01/2025.                               |
| 378460               | XY | 0 | GLENDALE CALIF UNI SCH DIST.....              |        |       |                                 | 1FE          |                                                                  | 556,810     | 121.441                              | 607,205    | 500,000    | 556,810                         |                                                   |                                                 |                                                                        |                                                     | 5.000    | 2.991                | MS.....      |                                     |                            | 09/14/2018. | 09/01/2026.                               |
| 403755               | H6 | 1 | GWINNETT CNTY GA SCH DIST.....                | @..... |       |                                 | 1            |                                                                  | 203,270     | 96.306                               | 280,511    | 283,276    | 280,511                         |                                                   | 13,070                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 03/15/2020.                               |
| 403755               | H7 | 9 | GWINNETT CNTY GA SCH DIST.....                | @..... |       |                                 | 1            |                                                                  | 200,860     | 95.164                               | 277,185    | 283,276    | 277,185                         |                                                   | 12,915                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 06/15/2020.                               |
| 403755               | H8 | 7 | GWINNETT CNTY GA SCH DIST.....                | @..... |       |                                 | 1            |                                                                  | 198,477     | 94.035                               | 273,898    | 283,276    | 273,898                         |                                                   | 12,762                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 09/15/2020.                               |
| 403755               | H9 | 5 | GWINNETT CNTY GA SCH DIST.....                | @..... |       |                                 | 1            |                                                                  | 196,123     | 92.920                               | 270,650    | 283,276    | 270,650                         |                                                   | 12,611                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 12/15/2020.                               |
| 403755               | J2 | 8 | GWINNETT CNTY GA SCH DIST.....                | @..... |       |                                 | 1            |                                                                  | 193,798     | 91.818                               | 267,441    | 283,276    | 267,441                         |                                                   | 12,462                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 03/15/2021.                               |
| 403755               | J3 | 6 | GWINNETT CNTY GA SCH DIST.....                | @..... |       |                                 | 1            |                                                                  | 191,500     | 90.730                               | 264,269    | 283,276    | 264,269                         |                                                   | 12,314                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 06/15/2021.                               |
| 403755               | J4 | 4 | GWINNETT CNTY GA SCH DIST.....                | @..... |       |                                 | 1            |                                                                  | 189,231     | 89.654                               | 261,136    | 283,276    | 261,136                         |                                                   | 12,167                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 09/15/2021.                               |
| 403755               | J5 | 1 | GWINNETT CNTY GA SCH DIST.....                | @..... |       |                                 | 1            |                                                                  | 186,985     | 88.591                               | 258,039    | 283,276    | 258,039                         |                                                   | 12,023                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 12/15/2021.                               |
| 403755               | J6 | 9 | GWINNETT CNTY GA SCH DIST.....                | @..... |       |                                 | 1            |                                                                  | 184,770     | 87.540                               | 254,980    | 283,276    | 254,980                         |                                                   | 11,881                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 03/15/2022.                               |

**SCHEDULE D - PART 1**

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

E10.5

| 1                    |    |   | Codes                                         |                                 |              | 6                                                                | 7               | Fair Value                           |                 | 10              | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|---|-----------------------------------------------|---------------------------------|--------------|------------------------------------------------------------------|-----------------|--------------------------------------|-----------------|-----------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |   | 3                                             | 4                               | 5            |                                                                  |                 | 8                                    | 9               |                 |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    |   |                                               | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost     | Rate Used<br>to Obtain<br>Fair Value | Fair Value      | Par Value       | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 403755               | J7 | 7 | GWINNETT CNTY GA SCH DIST.....                | @....                           |              | .....1                                                           | .....182,577    | ...86.502                            | .....251,956    | .....283,276    | .....251,956                    | .....                                             | .....11,740                                     | .....                                                                  | .....                                               | .....    | 4.829                | N/A.....     | .....                               | .....                      | 03/27/2013. | 06/15/2022.                               |
| 403755               | J8 | 5 | GWINNETT CNTY GA SCH DIST.....                | @....                           |              | .....1                                                           | .....180,413    | ...85.476                            | .....248,968    | .....283,276    | .....248,968                    | .....                                             | .....11,601                                     | .....                                                                  | .....                                               | .....    | 4.829                | N/A.....     | .....                               | .....                      | 03/27/2013. | 09/15/2022.                               |
| 403755               | J9 | 3 | GWINNETT CNTY GA SCH DIST.....                | @....                           |              | .....1                                                           | .....178,274    | ...84.463                            | .....246,016    | .....283,276    | .....246,016                    | .....                                             | .....11,463                                     | .....                                                                  | .....                                               | .....    | 4.829                | N/A.....     | .....                               | .....                      | 03/27/2013. | 12/15/2022.                               |
| 403755               | K2 | 6 | GWINNETT CNTY GA SCH DIST.....                | @....                           |              | .....1                                                           | .....176,161    | ...83.462                            | .....243,099    | .....283,276    | .....243,099                    | .....                                             | .....11,327                                     | .....                                                                  | .....                                               | .....    | 4.829                | N/A.....     | .....                               | .....                      | 03/27/2013. | 03/15/2023.                               |
| 403755               | K3 | 4 | GWINNETT CNTY GA SCH DIST.....                | @....                           |              | .....1                                                           | .....174,070    | ...82.472                            | .....240,216    | .....283,276    | .....240,216                    | .....                                             | .....11,193                                     | .....                                                                  | .....                                               | .....    | 4.829                | N/A.....     | .....                               | .....                      | 03/27/2013. | 06/15/2023.                               |
| 403755               | K4 | 2 | GWINNETT CNTY GA SCH DIST.....                | @....                           |              | .....1                                                           | .....172,008    | ...81.494                            | .....237,368    | .....283,276    | .....237,368                    | .....                                             | .....11,060                                     | .....                                                                  | .....                                               | .....    | 4.829                | N/A.....     | .....                               | .....                      | 03/27/2013. | 09/15/2023.                               |
| 403755               | K5 | 9 | GWINNETT CNTY GA SCH DIST.....                | @....                           |              | .....1                                                           | .....169,968    | ...80.528                            | .....234,554    | .....283,276    | .....234,554                    | .....                                             | .....10,929                                     | .....                                                                  | .....                                               | .....    | 4.829                | N/A.....     | .....                               | .....                      | 03/27/2013. | 12/15/2023.                               |
| 403755               | K6 | 7 | GWINNETT CNTY GA SCH DIST.....                | @....                           |              | .....1                                                           | .....167,869    | ...88.023                            | .....200,937    | .....224,757    | .....200,937                    | .....                                             | .....5,282                                      | .....                                                                  | .....                                               | .....    | 2.682                | N/A.....     | .....                               | .....                      | 03/27/2013. | 03/15/2024.                               |
| 403755               | K7 | 5 | GWINNETT CNTY GA SCH DIST.....                | @....                           |              | .....1                                                           | .....165,597    | ...100.554                           | .....164,378    | .....163,578    | .....164,378                    | .....                                             | .....(180)                                      | .....                                                                  | .....                                               | .....    | ...(0.109)           | N/A.....     | .....                               | .....                      | 03/27/2013. | 06/15/2024.                               |
| 403755               | K8 | 3 | GWINNETT CNTY GA SCH DIST.....                | @....                           |              | .....1                                                           | .....163,427    | ...99.958                            | .....163,516    | .....163,578    | .....163,516                    | .....                                             | .....13                                         | .....                                                                  | .....                                               | .....    | 0.008                | N/A.....     | .....                               | .....                      | 03/27/2013. | 09/15/2024.                               |
| 403755               | K9 | 1 | GWINNETT CNTY GA SCH DIST.....                | @....                           |              | .....1                                                           | .....161,303    | ...99.339                            | .....162,611    | .....163,578    | .....162,611                    | .....                                             | .....194                                        | .....                                                                  | .....                                               | .....    | 0.120                | N/A.....     | .....                               | .....                      | 03/27/2013. | 12/15/2024.                               |
| 403755               | L4 | 1 | GWINNETT CNTY GA SCH DIST.....                | @....                           |              | .....1                                                           | .....81,891     | ...99.013                            | .....82,865     | .....83,606     | .....82,865                     | .....                                             | .....145                                        | .....                                                                  | .....                                               | .....    | 0.175                | N/A.....     | .....                               | .....                      | 03/27/2013. | 02/01/2025.                               |
| 406792               | 2T | 7 | HAMDEN CONN.....                              |                                 | .....2       | 2FE                                                              | .....8,250,000  | ...108.643                           | .....8,963,048  | .....8,250,000  | .....8,250,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.930    | 4.930                | FA.....      | .....153,652                        | .....406,725               | 02/25/2015. | 08/15/2035.                               |
| 406792               | 2U | 4 | HAMDEN CONN.....                              |                                 | .....2       | 2FE                                                              | .....5,884,500  | ...108.355                           | .....6,501,300  | .....6,000,000  | .....5,895,675                  | .....                                             | .....2,399                                      | .....                                                                  | .....                                               | 5.200    | 5.328                | FA.....      | .....117,867                        | .....312,000               | 02/25/2015. | 08/15/2044.                               |
| 416489               | VW | 9 | HARTFORD CNTY CONN MET DIST.....              |                                 | .....2       | 1FE                                                              | .....112,654    | ...113.955                           | .....113,955    | .....100,000    | .....112,205                    | .....                                             | .....(449)                                      | .....                                                                  | .....                                               | 4.000    | 2.550                | JJ.....      | .....1,589                          | .....                      | 07/25/2019. | 07/15/2036.                               |
| 416489               | VX | 7 | HARTFORD CNTY CONN MET DIST.....              |                                 | .....2       | 1FE                                                              | .....157,193    | ...113.521                           | .....158,929    | .....140,000    | .....156,584                    | .....                                             | .....(609)                                      | .....                                                                  | .....                                               | 4.000    | 2.590                | JJ.....      | .....2,224                          | .....                      | 07/25/2019. | 07/15/2037.                               |
| 417123               | DM | 5 | HARTNELL CALIF CMNTY COLLEGE DIST.....        | C....                           | .....2       | 1FE                                                              | .....880,397    | ...117.076                           | .....2,165,906  | .....1,850,000  | .....1,596,978                  | .....                                             | .....97,106                                     | .....                                                                  | .....                                               | .....    | 6.709                | FA.....      | .....                               | .....                      | 09/18/2009. | 08/01/2034.                               |
| 420524               | NR | 7 | HAWTHORNE CALIF SCH DIST.....                 |                                 | .....2       | 1FE                                                              | .....715,952    | ...89.966                            | .....1,439,456  | .....1,600,000  | .....1,063,410                  | .....                                             | .....46,868                                     | .....                                                                  | .....                                               | .....    | 5.404                | FA.....      | .....                               | .....                      | 04/25/2012. | 08/01/2037.                               |
| 423227               | AS | 6 | HELENDALE SCH DIST CALIF.....                 | C....                           | .....2       | 1FE                                                              | .....549,160    | ...136.649                           | .....1,366,490  | .....1,000,000  | .....930,160                    | .....                                             | .....1,267                                      | .....                                                                  | .....                                               | 6.250    | 7.022                | FA.....      | .....26,042                         | .....                      | 10/21/2009. | 08/01/2034.                               |
| 429326               | ZW | 4 | HIDALGO CNTY TEX.....                         |                                 | .....2       | 1FE                                                              | .....2,250,000  | ...110.396                           | .....2,483,910  | .....2,250,000  | .....2,250,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.094    | 4.094                | FA.....      | .....34,799                         | .....76,251                | 09/18/2018. | 08/15/2031.                               |
| 434110               | QJ | 4 | HOBOKEN N J.....                              | @....                           |              | .....2FE                                                         | .....626,964    | ...73.170                            | .....878,040    | .....1,200,000  | .....796,821                    | .....                                             | .....38,581                                     | .....                                                                  | .....                                               | .....    | 5.025                | N/A.....     | .....                               | .....                      | 02/25/2015. | 04/01/2028.                               |
| 434110               | QL | 9 | HOBOKEN N J.....                              | @....                           |              | .....2FE                                                         | .....627,961    | ...65.284                            | .....884,598    | .....1,355,000  | .....803,379                    | .....                                             | .....39,944                                     | .....                                                                  | .....                                               | .....    | 5.165                | N/A.....     | .....                               | .....                      | 02/25/2015. | 04/01/2030.                               |
| 442331               | 3K | 8 | HOUSTON TEX.....                              |                                 | .....1       | 1FE                                                              | .....10,000,000 | ...110.564                           | .....11,056,400 | .....10,000,000 | .....10,000,000                 | .....                                             | .....                                           | .....                                                                  | .....                                               | 3.961    | 3.961                | MS.....      | .....132,033                        | .....396,100               | 12/20/2017. | 03/01/2047.                               |
| 452152               | GB | 1 | ILLINOIS ST.....                              |                                 | .....1       | 2FE                                                              | .....1,573,995  | ...123.229                           | .....1,669,753  | .....1,355,000  | .....1,524,632                  | .....                                             | .....(6,259)                                    | .....                                                                  | .....                                               | 7.100    | 5.860                | JJ.....      | .....48,103                         | .....96,205                | 05/19/2014. | 07/01/2035.                               |
| 452641               | EV | 1 | IMPERIAL CALIF CMNTY COLLEGE DIST.....        |                                 | .....2       | 1FE                                                              | .....187,998    | ...129.981                           | .....324,953    | .....250,000    | .....247,458                    | .....                                             | .....382                                        | .....                                                                  | .....                                               | 6.750    | 6.971                | FA.....      | .....7,031                          | .....16,875                | 01/13/2011. | 08/01/2040.                               |
| 45750T               | AS | 2 | INLAND VY DEV AGY CALIF SUCCESSOR AGY TA..... |                                 | .....2       | 1FE                                                              | .....9,443,081  | ...111.356                           | .....10,651,201 | .....9,565,000  | .....9,485,672                  | .....                                             | .....4,663                                      | .....                                                                  | .....                                               | 5.500    | 5.589                | MS.....      | .....175,358                        | .....526,075               | 07/24/2014. | 03/01/2033.                               |
| 467107               | CM | 8 | JACKSON CNTY MICH.....                        |                                 | .....2       | 1FE                                                              | .....2,745,000  | ...106.624                           | .....2,926,829  | .....2,745,000  | .....2,745,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.006    | 4.006                | JD.....      | .....9,164                          | .....109,965               | 12/01/2017. | 12/01/2037.                               |
| 467107               | CN | 6 | JACKSON CNTY MICH.....                        |                                 | .....2       | 1FE                                                              | .....3,000,000  | ...105.784                           | .....3,173,520  | .....3,000,000  | .....3,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.076    | 4.076                | JD.....      | .....10,190                         | .....122,280               | 12/01/2017. | 12/01/2042.                               |
| 472466               | ZD | 6 | JEFFERSON CALIF UN HIGH SCH DIST SAN MAT..... | @....                           | .....3       | 1FE                                                              | .....118,931    | ...48.783                            | .....260,989    | .....535,000    | .....235,500                    | .....                                             | .....17,369                                     | .....                                                                  | .....                                               | .....    | 7.810                | N/A.....     | .....                               | .....                      | 01/20/2011. | 08/01/2027.                               |
| 483206               | 4B | 1 | KALAMAZOO MICH.....                           |                                 | .....2       | 1FE                                                              | .....7,500,000  | ...105.982                           | .....7,948,650  | .....7,500,000  | .....7,500,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.370    | 4.370                | JD.....      | .....27,313                         | .....327,750               | 01/08/2015. | 12/01/2034.                               |
| 483836               | TB | 8 | KANE COOK & DU PAGE CNTYS ILL SCH DIST N..... |                                 | .....2       | 1FE                                                              | .....550,000    | ...104.671                           | .....575,691    | .....550,000    | .....550,000                    | .....                                             | .....                                           | .....                                                                  | .....                                               | 3.700    | 3.700                | JJ.....      | .....10,175                         | .....20,350                | 01/29/2015. | 01/01/2026.                               |
| 483836               | TC | 6 | KANE COOK & DU PAGE CNTYS ILL SCH DIST N..... |                                 | .....2       | 1FE                                                              | .....1,700,000  | ...104.748                           | .....1,780,716  | .....1,700,000  | .....1,700,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | 3.800    | 3.800                | JJ.....      | .....32,300                         | .....64,600                | 01/29/2015. | 01/01/2027.                               |
| 483836               | TD | 4 | KANE COOK & DU PAGE CNTYS ILL SCH DIST N..... |                                 | .....2       | 1FE                                                              | .....595,000    | ...105.101                           | .....625,351    | .....595,000    | .....595,000                    | .....                                             | .....                                           | .....                                                                  | .....                                               | 3.950    | 3.950                | JJ.....      | .....11,751                         | .....23,503                | 01/29/2015. | 01/01/2028.                               |
| 484008               | MT | 1 | KANE CNTY ILL SCH DIST NO 131 AURORA EAS..... | C....                           | .....1       | 1FE                                                              | .....2,250,000  | ...107.324                           | .....2,414,790  | .....2,250,000  | .....2,250,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.150    | 4.150                | JD.....      | .....7,781                          | .....93,375                | 08/04/2016. | 06/01/2041.                               |
| 508624               | GM | 9 | LAKE CNTY ILL CMNTY CONS SCH DIST NO 050..... | C....                           | .....2       | 1FE                                                              | .....1,066,943  | ...104.340                           | .....1,100,787  | .....1,055,000  | .....1,057,660                  | .....                                             | .....(2,526)                                    | .....                                                                  | .....                                               | 5.500    | 5.238                | JJ.....      | .....29,013                         | .....58,025                | 01/28/2011. | 01/01/2025.                               |
| 525094               | JL | 3 | LEHIGHTON PA AREA SCH DIST.....               | C....                           | .....2       | 1FE                                                              | .....8,449,000  | ...101.515                           | .....8,577,002  | .....8,449,000  | .....8,449,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | 1.500    | 1.500                | MN.....      | .....21,123                         | .....498,491               | 11/20/2014. | 11/01/2034.                               |
| 544351               | NE | 5 | LOS ANGELES CALIF.....                        |                                 | .....2       | 1FE                                                              | .....5,000,000  | ...102.855                           | .....5,142,750  | .....5,000,000  | .....5,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | 3.880    | 3.879                | MS.....      | .....64,667                         | .....220,406               | 06/27/2018. | 09/01/2038.                               |
| 555597               | FQ | 1 | MACON CNTY ILL SCH DIST NO 061 DECATUR.....   |                                 | .....2       | 1FE                                                              | .....517,320    | ...103.411                           | .....517,055    | .....500,000    | .....502,675                    | .....                                             | .....(2,553)                                    | .....                                                                  | .....                                               | 5.250    | 4.696                | JJ.....      | .....13,125                         | .....26,250                | 09/28/2011. | 01/01/2037.                               |
| 561144               | CL | 8 | MALHEUR CNTY ORE SCH DIST NO 8-C ONTARIO..... | C....                           | .....1       | 1FE                                                              | .....1,250,652  | ...120.198                           | .....1,478,435  | .....1,230,000  | .....1,245,700                  | .....                                             | .....(1,640)                                    | .....                                                                  | .....                                               | 5.584    | 5.374                | JD.....      | .....3,053                          | .....68,683                | 07/28/2010. | 06/15/2027.                               |
| 581158               | PM | 8 | MC HENRY CNTY ILL CMNTY UNIT SCH DIST NO..... | C....                           | .....2       | 1FE                                                              | .....1,066,510  | ...112.694                           | .....1,126,940  | .....1,000,000  | .....1,030,769                  | .....                                             | .....(6,851)                                    | .....                                                                  | .....                                               | 5.000    | 4.164                | JJ.....      | .....23,056                         | .....50,000                | 03/05/2014. | 01/15/2031.                               |

SCHEDULE D - PART 1

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

F10.6

| 1                    | 2           |   | Codes                                          |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|-------------|---|------------------------------------------------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |             |   | 3                                              | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
|                      |             |   |                                                |                                 |              |                                                                  |             |                                      |            |            |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |             |                                           |
| CUSIP Identification | Description |   | Code                                           | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 581158               | PN          | 6 | MC HENRY CNTY ILL CMNTY UNIT SCH DIST NO ..... | C.....                          | 2            | 1FE                                                              | 1,854,808   | 112.531                              | 1,969,293  | 1,750,000  | 1,798,614                       |                                                   | (10,799)                                        |                                                                        |                                                     | 5.000    | 4.244                | JJ.....      | 40,347                              | 87,500                     | 03/05/2014. | 01/15/2032.                               |
| 581158               | PP          | 1 | MC HENRY CNTY ILL CMNTY UNIT SCH DIST NO ..... | C.....                          | 2            | 1FE                                                              | 1,579,980   | 112.260                              | 1,683,900  | 1,500,000  | 1,537,201                       |                                                   | (8,244)                                         |                                                                        |                                                     | 5.000    | 4.324                | JJ.....      | 34,583                              | 75,000                     | 03/05/2014. | 01/15/2033.                               |
| 59163P               | KU          | 6 | METRO ORE.....                                 | .....                           | 2            | 1FE                                                              | 3,388,108   | 102.867                              | 3,507,765  | 3,410,000  | 3,388,756                       |                                                   | 648                                             |                                                                        |                                                     | 3.400    | 3.450                | JD.....      | 9,662                               | 63,123                     | 05/02/2019. | 06/01/2036.                               |
| 603789               | 5M          | 6 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 175,259     | 96.306                               | 241,856    | 244,240    | 241,856                         |                                                   | 11,269                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 03/15/2020.                               |
| 603789               | 5N          | 4 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 173,181     | 95.164                               | 238,988    | 244,240    | 238,988                         |                                                   | 11,136                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 06/15/2020.                               |
| 603789               | 5P          | 9 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 171,127     | 94.035                               | 236,154    | 244,240    | 236,154                         |                                                   | 11,004                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 09/15/2020.                               |
| 603789               | 5Q          | 7 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 169,097     | 92.920                               | 233,354    | 244,240    | 233,354                         |                                                   | 10,873                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 12/15/2020.                               |
| 603789               | 5R          | 5 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 167,092     | 91.818                               | 230,587    | 244,240    | 230,587                         |                                                   | 10,744                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 03/15/2021.                               |
| 603789               | 5S          | 3 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 165,111     | 90.730                               | 227,853    | 244,240    | 227,853                         |                                                   | 10,617                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 06/15/2021.                               |
| 603789               | 5T          | 1 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 163,155     | 89.654                               | 225,151    | 244,240    | 225,151                         |                                                   | 10,491                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 09/15/2021.                               |
| 603789               | 5U          | 8 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 161,218     | 88.591                               | 222,481    | 244,240    | 222,481                         |                                                   | 10,367                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 12/15/2021.                               |
| 603789               | 5V          | 6 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 159,308     | 87.540                               | 219,843    | 244,240    | 219,843                         |                                                   | 10,243                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 03/15/2022.                               |
| 603789               | 5W          | 4 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 157,418     | 86.502                               | 217,236    | 244,240    | 217,236                         |                                                   | 10,122                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 06/15/2022.                               |
| 603789               | 5X          | 2 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 155,552     | 85.476                               | 214,660    | 244,240    | 214,660                         |                                                   | 10,002                                          |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 09/15/2022.                               |
| 603789               | 5Y          | 0 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 153,708     | 84.463                               | 212,115    | 244,240    | 212,115                         |                                                   | 9,883                                           |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 12/15/2022.                               |
| 603789               | 5Z          | 7 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 151,886     | 83.462                               | 209,600    | 244,240    | 209,600                         |                                                   | 9,766                                           |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 03/15/2023.                               |
| 603789               | 6A          | 1 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 150,083     | 82.472                               | 207,114    | 244,240    | 207,114                         |                                                   | 9,650                                           |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 06/15/2023.                               |
| 603789               | 6B          | 9 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 148,305     | 81.494                               | 204,659    | 244,240    | 204,659                         |                                                   | 9,536                                           |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 09/15/2023.                               |
| 603789               | 6C          | 7 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 146,546     | 80.528                               | 202,232    | 244,240    | 202,232                         |                                                   | 9,423                                           |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 12/15/2023.                               |
| 603789               | 6D          | 5 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 144,807     | 79.572                               | 199,833    | 244,240    | 199,833                         |                                                   | 9,311                                           |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 03/15/2024.                               |
| 603789               | 6E          | 3 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 143,090     | 78.629                               | 197,464    | 244,240    | 197,464                         |                                                   | 9,201                                           |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 06/15/2024.                               |
| 603789               | 6F          | 0 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 141,393     | 77.696                               | 195,122    | 244,240    | 195,122                         |                                                   | 9,092                                           |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 09/15/2024.                               |
| 603789               | 6G          | 8 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 139,717     | 76.775                               | 192,809    | 244,240    | 192,809                         |                                                   | 8,984                                           |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 12/15/2024.                               |
| 603789               | 6H          | 6 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 138,062     | 75.865                               | 190,523    | 244,240    | 190,523                         |                                                   | 8,877                                           |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 03/15/2025.                               |
| 603789               | 6J          | 2 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 136,423     | 74.965                               | 188,263    | 244,240    | 188,263                         |                                                   | 8,772                                           |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 06/15/2025.                               |
| 603789               | 6K          | 9 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 134,806     | 74.076                               | 186,031    | 244,240    | 186,031                         |                                                   | 8,668                                           |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 09/15/2025.                               |
| 603789               | 6L          | 7 | MINNEAPOLIS MINN SPL SCH DIST NO 001.....      | @.....                          |              | 1                                                                | 133,206     | 73.198                               | 183,824    | 244,240    | 183,824                         |                                                   | 8,565                                           |                                                                        |                                                     |          | 4.829                | N/A.....     |                                     |                            | 03/27/2013. | 12/15/2025.                               |
| 607284               | QA          | 7 | MOBILE CNTY ALA BRD SCH COMMRS.....            | .....                           |              | 1FE                                                              | 9,706,714   | 96.549                               | 10,750,731 | 11,135,000 | 9,910,556                       |                                                   | 178,080                                         |                                                                        |                                                     | 2.070    | 4.151                | MJSD.....    | 19,208                              | 288,118                    | 11/06/2018. | 12/15/2025.                               |
| 642714               | AK          | 5 | NEW BRITAIN CONN.....                          | .....                           | 2            | 1FE                                                              | 2,500,000   | 109.239                              | 2,730,975  | 2,500,000  | 2,500,000                       |                                                   |                                                 |                                                                        |                                                     | 4.382    | 4.381                | MS.....      | 36,517                              | 109,550                    | 05/16/2018. | 03/01/2032.                               |
| 642714               | AL          | 3 | NEW BRITAIN CONN.....                          | .....                           | 2            | 1FE                                                              | 5,000,000   | 109.151                              | 5,457,550  | 5,000,000  | 5,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.402    | 4.402                | MS.....      | 73,367                              | 220,100                    | 05/16/2018. | 03/01/2034.                               |
| 645020               | 6J          | 2 | NEW HAVEN CONN.....                            | .....                           | 1,2          | 2FE                                                              | 6,937,637   | 111.610                              | 7,444,387  | 6,670,000  | 6,918,007                       |                                                   | (19,629)                                        |                                                                        |                                                     | 4.834    | 4.311                | FA.....      | 134,345                             | 161,214                    | 02/25/2019. | 08/01/2033.                               |
| 64763F               | SA          | 8 | NEW ORLEANS LA.....                            | .....                           | 2            | 1FE                                                              | 11,051,035  | 111.800                              | 10,978,760 | 9,820,000  | 10,423,958                      |                                                   | (137,127)                                       |                                                                        |                                                     | 6.100    | 4.373                | JD.....      | 49,918                              | 599,020                    | 01/15/2015. | 12/01/2043.                               |
| 64763F               | UV          | 9 | NEW ORLEANS LA.....                            | C.....                          | 2            | 1FE                                                              | 5,619,420   | 103.203                              | 6,192,180  | 6,000,000  | 5,652,590                       |                                                   | 7,311                                           |                                                                        |                                                     | 4.250    | 4.641                | JD.....      | 21,250                              | 255,000                    | 06/24/2015. | 12/01/2044.                               |
| 64763F               | XB          | 0 | NEW ORLEANS LA.....                            | .....                           | 2            | 1FE                                                              | 7,706,250   | 106.738                              | 8,225,497  | 7,706,250  | 7,706,250                       |                                                   |                                                 |                                                                        |                                                     | 4.340    | 4.340                | JD.....      | 27,871                              | 334,451                    | 11/16/2016. | 12/01/2036.                               |
| 650366               | 7V          | 3 | NEWARK N J.....                                | @.....                          |              | 2FE                                                              | 2,609,850   | 81.660                               | 3,111,246  | 3,810,000  | 2,996,484                       |                                                   | 154,895                                         |                                                                        |                                                     |          | 4.748                | N/A.....     |                                     |                            | 03/06/2017. | 04/01/2025.                               |
| 660393               | P8          | 6 | NORTH LAS VEGAS NEV.....                       | .....                           |              | 1FE                                                              | 8,549,097   | 130.867                              | 9,586,008  | 7,325,000  | 8,462,262                       |                                                   | (30,030)                                        |                                                                        |                                                     | 6.572    | 5.315                | JD.....      | 40,117                              | 481,399                    | 03/26/2018. | 06/01/2040.                               |
| 669096               | RU          | 5 | NORWALK LA MIRADA CALIF UNI SCH DIST.....      | C.....                          |              | 9                                                                | 5,204,425   | 117.677                              | 6,619,331  | 5,625,000  | 5,902,340                       |                                                   | 170,726                                         |                                                                        |                                                     |          | 3.810                | FA.....      |                                     |                            | 11/21/2016. | 08/01/2029.                               |
| 672325               | G2          | 7 | OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY.....   | .....                           |              | 2                                                                | 4,709,950   | 104.912                              | 5,245,600  | 5,000,000  | 4,725,299                       |                                                   | 14,606                                          |                                                                        |                                                     | 3.905    | 4.448                | FA.....      | 81,354                              | 195,250                    | 12/12/2018. | 08/01/2033.                               |
| 675383               | JP          | 9 | OCEANSIDE CALIF UNI SCH DIST.....              | C.....                          |              | 1FE                                                              | 2,861,040   | 68.120                               | 5,449,600  | 8,000,000  | 3,748,754                       |                                                   | 177,986                                         |                                                                        |                                                     |          | 4.924                | N/A.....     |                                     |                            | 11/02/2011. | 08/01/2035.                               |
| 675383               | JQ          | 7 | OCEANSIDE CALIF UNI SCH DIST.....              | C.....                          |              | 1FE                                                              | 3,748,803   | 65.717                               | 7,294,587  | 11,100,000 | 4,922,592                       |                                                   | 235,542                                         |                                                                        |                                                     |          | 4.964                | N/A.....     |                                     |                            | 11/02/2011. | 08/01/2036.                               |
| 68587F               | AR          | 5 | OREGON ED DISTS FULL FAITH & CR PENSION.....   | .....                           |              | 2                                                                | 1,000,000   | 114.011                              | 1,140,110  | 1,000,000  | 1,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.720    | 4.720                | JD.....      | 131                                 | 48,511                     | 11/30/2018. | 06/30/2038.                               |

**SCHEDULE D - PART 1**

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

E10.7

| 1                    |    | 2           |                                               | Codes  |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|-----------------------------------------------|--------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                               | 3      | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                               | Code   | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 695802               | NA | 2           | PAJARO VALLEY CALIF UNI SCH DIST.....         | C..... | ..                              | 2            | 1FE                                                              | 10,228,200  | 112.061                              | 11,206,100 | 10,000,000 | 10,113,213                      |                                                   | (28,000)                                        |                                                                        |                                                     | 5.000    | 4.653                | FA.....      | 208,333                             | 500,000                    | 01/14/2014. | 08/01/2043                                |
| 70870E               | CV | 9           | PENNSYLVANIA ECONOMIC DEV FING AUTH PKG.....  | C..... | ..                              | 2            | 1FE                                                              | 4,078,688   | 113.326                              | 4,249,725  | 3,750,000  | 3,899,787                       |                                                   | (33,546)                                        |                                                                        |                                                     | 5.500    | 4.400                | JJ.....      | 103,125                             | 206,250                    | 01/23/2014. | 01/01/2033.                               |
| 713580               | AK | 4           | PERALTA CALIF CMNTY COLLEGE DIST LTD OBL..... | .....  | ..                              | 2            | 1FE                                                              | 6,245,400   | 64.741                               | 12,948,200 | 20,000,000 | 9,409,052                       |                                                   | 913,013                                         |                                                                        |                                                     |          | 6.611                | FA.....      |                                     |                            | 12/07/2012. | 08/05/2039.                               |
| 716298               | QS | 6           | PETERSBURG VA.....                            | .....  | ..                              | 2            | 3FE                                                              | 3,622,786   | 104.236                              | 3,815,038  | 3,660,000  | 3,623,381                       |                                                   | 40                                              |                                                                        |                                                     | 4.625    | 4.667                | MN.....      | 28,213                              | 169,275                    | 12/12/2017. | 11/01/2042.                               |
| 717883               | KK | 7           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | 1            | 1FE                                                              | 564,696     | 124.565                              | 616,597    | 495,000    | 550,922                         |                                                   | (3,940)                                         |                                                                        |                                                     | 6.615    | 5.197                | JD.....      | 2,729                               | 32,744                     | 11/29/2016. | 06/01/2030.                               |
| 717883               | KL | 5           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | 1            | 1FE                                                              | 901,952     | 133.285                              | 1,066,280  | 800,000    | 893,229                         |                                                   | (2,143)                                         |                                                                        |                                                     | 6.765    | 5.785                | JD.....      | 4,510                               | 54,120                     | 11/29/2016. | 06/01/2040.                               |
| 717883               | LV | 2           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | 1            | 1FE                                                              | 14,714,756  | 124.110                              | 17,958,717 | 14,470,000 | 14,677,546                      |                                                   | (12,015)                                        |                                                                        |                                                     | 5.995    | 5.806                | MS.....      | 289,159                             | 867,477                    | 12/15/2016. | 09/01/2030.                               |
| 717883               | QU | 9           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | 1            | 1FE                                                              | 220,000     | 100.475                              | 231,093    | 230,000    | 228,454                         |                                                   | 2,264                                           |                                                                        |                                                     | 3.273    | 4.312                | MS.....      | 2,509                               | 7,528                      | 01/05/2016. | 09/01/2020.                               |
| 717883               | QV | 7           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | 1            | 1FE                                                              | 277,330     | 101.432                              | 294,153    | 290,000    | 285,951                         |                                                   | 2,315                                           |                                                                        |                                                     | 3.535    | 4.415                | MS.....      | 3,417                               | 10,252                     | 01/05/2016. | 09/01/2021.                               |
| 717883               | QW | 5           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | 1            | 1FE                                                              | 1,418,475   | 102.379                              | 1,535,685  | 1,500,000  | 1,464,414                       |                                                   | 12,384                                          |                                                                        |                                                     | 3.685    | 4.642                | MS.....      | 18,425                              | 55,275                     | 01/05/2016. | 09/01/2022.                               |
| 717883               | QZ | 8           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | 1            | 1FE                                                              | 2,350,000   | 104.672                              | 2,459,792  | 2,350,000  | 2,350,000                       |                                                   |                                                 |                                                                        |                                                     | 4.038    | 4.037                | MS.....      | 31,631                              | 94,893                     | 03/26/2015. | 09/01/2025.                               |
| 717883               | TZ | 5           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | 1            | 1FE                                                              | 6,075,874   | 134.731                              | 6,723,077  | 4,990,000  | 5,983,853                       |                                                   | (26,702)                                        |                                                                        |                                                     | 6.765    | 5.174                | JD.....      | 28,131                              | 337,574                    | 03/08/2017. | 06/01/2040.                               |
| 717883               | VS | 8           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | ..           | 1FE                                                              | 382,091     | 115.377                              | 380,744    | 330,000    | 380,883                         |                                                   | (1,207)                                         |                                                                        |                                                     | 5.000    | 1.559                | MS.....      | 1,879                               |                            | 10/18/2019. | 09/01/2024.                               |
| 717883               | VT | 6           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | ..           | 1FE                                                              | 567,715     | 118.308                              | 567,878    | 480,000    | 566,053                         |                                                   | (1,662)                                         |                                                                        |                                                     | 5.000    | 1.669                | MS.....      | 2,733                               |                            | 10/18/2019. | 09/01/2025.                               |
| 717883               | VU | 3           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | ..           | 1FE                                                              | 964,392     | 120.556                              | 964,448    | 800,000    | 961,767                         |                                                   | (2,625)                                         |                                                                        |                                                     | 5.000    | 1.769                | MS.....      | 4,556                               |                            | 10/18/2019. | 09/01/2026.                               |
| 717883               | VV | 1           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | ..           | 1FE                                                              | 734,892     | 122.497                              | 734,982    | 600,000    | 733,040                         |                                                   | (1,852)                                         |                                                                        |                                                     | 5.000    | 1.879                | MS.....      | 3,417                               |                            | 10/18/2019. | 09/01/2027.                               |
| 717883               | VW | 9           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | ..           | 1FE                                                              | 1,241,360   | 124.403                              | 1,244,030  | 1,000,000  | 1,238,467                       |                                                   | (2,893)                                         |                                                                        |                                                     | 5.000    | 1.989                | MS.....      | 5,694                               |                            | 10/18/2019. | 09/01/2028.                               |
| 717883               | VX | 7           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | ..           | 1FE                                                              | 602,962     | 126.250                              | 606,000    | 480,000    | 601,659                         |                                                   | (1,303)                                         |                                                                        |                                                     | 5.000    | 2.089                | MS.....      | 2,733                               |                            | 10/18/2019. | 09/01/2029.                               |
| 717883               | VZ | 2           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | 2            | 1FE                                                              | 765,767     | 124.321                              | 764,574    | 615,000    | 764,179                         |                                                   | (1,588)                                         |                                                                        |                                                     | 5.000    | 2.199                | MS.....      | 3,502                               |                            | 10/18/2019. | 09/01/2031.                               |
| 717883               | WA | 6           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | 2            | 1FE                                                              | 1,141,876   | 123.893                              | 1,139,816  | 920,000    | 1,139,544                       |                                                   | (2,333)                                         |                                                                        |                                                     | 5.000    | 2.239                | MS.....      | 5,239                               |                            | 10/18/2019. | 09/01/2032.                               |
| 717883               | WR | 9           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | ..           | 1FE                                                              | 295,252     | 115.377                              | 294,211    | 255,000    | 294,319                         |                                                   | (933)                                           |                                                                        |                                                     | 5.000    | 1.559                | MS.....      | 1,452                               |                            | 10/18/2019. | 09/01/2024.                               |
| 717883               | WS | 7           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | ..           | 1FE                                                              | 236,548     | 118.308                              | 236,616    | 200,000    | 235,855                         |                                                   | (693)                                           |                                                                        |                                                     | 5.000    | 1.669                | MS.....      | 1,139                               |                            | 10/18/2019. | 09/01/2025.                               |
| 717883               | WT | 5           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | ..           | 1FE                                                              | 482,196     | 120.556                              | 482,224    | 400,000    | 480,884                         |                                                   | (1,312)                                         |                                                                        |                                                     | 5.000    | 1.769                | MS.....      | 2,278                               |                            | 10/18/2019. | 09/01/2026.                               |
| 717883               | WU | 2           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | ..           | 1FE                                                              | 845,126     | 122.497                              | 845,229    | 690,000    | 842,996                         |                                                   | (2,129)                                         |                                                                        |                                                     | 5.000    | 1.879                | MS.....      | 3,929                               |                            | 10/18/2019. | 09/01/2027.                               |
| 717883               | WV | 0           | PHILADELPHIA PA SCH DIST.....                 | .....  | ..                              | ..           | 1FE                                                              | 2,209,621   | 124.403                              | 2,214,373  | 1,780,000  | 2,204,471                       |                                                   | (5,149)                                         |                                                                        |                                                     | 5.000    | 1.989                | MS.....      | 10,136                              |                            | 10/18/2019. | 09/01/2028.                               |
| 74514L               | D2 | 0           | PUERTO RICO COMWLTH.....                      | .....  | ..                              | 2            | 1FE                                                              | 1,010,645   | 106.284                              | 1,062,840  | 1,000,000  | 1,006,310                       |                                                   | (2,335)                                         |                                                                        |                                                     | 5.000    | 4.729                | JJ.....      | 25,000                              | 50,000                     | 02/06/2018. | 07/01/2035.                               |
| 755638               | XY | 4           | READING PA SCH DIST.....                      | .....  | ..                              | 2            | 1FE                                                              | 2,182,420   | 115.150                              | 2,303,000  | 2,000,000  | 2,108,016                       |                                                   | (18,839)                                        |                                                                        |                                                     | 5.000    | 3.821                | FA.....      | 41,667                              | 100,000                    | 09/25/2015. | 02/01/2032.                               |
| 755638               | XZ | 1           | READING PA SCH DIST.....                      | .....  | ..                              | 2            | 1FE                                                              | 1,631,925   | 115.021                              | 1,725,315  | 1,500,000  | 1,578,174                       |                                                   | (13,615)                                        |                                                                        |                                                     | 5.000    | 3.861                | FA.....      | 31,250                              | 75,000                     | 09/25/2015. | 02/01/2033.                               |
| 757710               | HW | 1           | REDONDO BEACH CALIF UNI SCH DIST.....         | .....  | ..                              | 2            | 1FE                                                              | 658,350     | 130.560                              | 1,305,600  | 1,000,000  | 953,903                         |                                                   | 2,051                                           |                                                                        |                                                     | 6.375    | 6.880                | FA.....      | 26,563                              | 63,750                     | 11/18/2009. | 08/01/2034.                               |
| 75913T               | GJ | 7           | REGIONAL TRANSN DIST COLO CTF5 PARTN.....     | .....  | ..                              | 1            | 1FE                                                              | 9,470,020   | 150.364                              | 10,525,480 | 7,000,000  | 9,111,653                       |                                                   | (56,381)                                        |                                                                        |                                                     | 7.672    | 5.247                | JD.....      | 44,753                              | 537,040                    | 02/09/2015. | 06/01/2040.                               |
| 763682               | YB | 1           | RICHLAND CNTY S C SCH DIST NO 002.....        | C..... | ..                              | 1,2          | 1FE                                                              | 1,984,540   | 101.966                              | 2,039,320  | 2,000,000  | 1,997,522                       |                                                   | 393                                             |                                                                        |                                                     | 4.875    | 4.895                | MS.....      | 32,500                              | 97,500                     | 09/10/2010. | 09/01/2027.                               |
| 764464               | AB | 9           | RICHMOND CALIF PENSION FDG.....               | .....  | ..                              | 9            | 1FE                                                              | 7,224,728   | 99.167                               | 7,310,761  | 7,372,171  | 7,268,809                       |                                                   | 44,081                                          |                                                                        |                                                     | 3.199    | 4.146                | FA.....      | 39,134                              | 207,127                    | 04/23/2019. | 08/01/2023.                               |
| 76541V               | HL | 4           | RICHMOND VA.....                              | C..... | ..                              | 2            | 1FE                                                              | 5,000,000   | 102.419                              | 5,120,950  | 5,000,000  | 5,000,000                       |                                                   |                                                 |                                                                        |                                                     | 5.270    | 5.269                | MN.....      | 43,917                              | 263,500                    | 11/03/2010. | 11/01/2029.                               |
| 769059               | YA | 8           | RIVERSIDE CALIF UNI SCH DIST.....             | .....  | ..                              | 2            | 1FE                                                              | 2,000,000   | 107.621                              | 2,152,420  | 2,000,000  | 2,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.250    | 4.250                | FA.....      | 35,417                              | 85,000                     | 04/27/2016. | 08/01/2036.                               |
| 769059               | YB | 6           | RIVERSIDE CALIF UNI SCH DIST.....             | .....  | ..                              | 2            | 1FE                                                              | 2,000,000   | 106.823                              | 2,136,460  | 2,000,000  | 2,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.320    | 4.320                | FA.....      | 36,000                              | 86,400                     | 04/27/2016. | 08/01/2038.                               |
| 771027               | GR | 4           | ROBLA CALIF SCH DIST.....                     | C..... | ..                              | ..           | 1FE                                                              | 206,950     | 59.914                               | 599,140    | 1,000,000  | 346,415                         |                                                   | 21,452                                          |                                                                        |                                                     |          | 6.496                | N/A.....     |                                     |                            | 12/23/2011. | 08/01/2036.                               |
| 779631               | EA | 4           | ROWLAND CALIF UNI SCH DIST.....               | @..... | ..                              | ..           | 1FE                                                              | 690,498     | 89.612                               | 1,702,628  | 1,900,000  | 1,277,023                       |                                                   | 74,792                                          |                                                                        |                                                     |          | 6.127                | N/A.....     |                                     |                            | 10/14/2009. | 08/01/2026.                               |
| 783186               | TP | 4           | RUTGERS ST UNIV N J.....                      | .....  | ..                              | 1,2          | 1FE                                                              | 958,650     | 98.412                               | 984,120    | 1,000,000  | 958,658                         |                                                   | 8                                               |                                                                        |                                                     | 3.915    | 4.087                | MN.....      | 6,525                               |                            | 11/12/2019. | 05/01/2119.                               |
| 796237               | U9 | 4           | SAN ANTONIO TEX.....                          | C..... | ..                              | 2            | 1FE                                                              | 1,580,000   | 105.880                              | 1,672,904  | 1,580,000  | 1,580,000                       |                                                   |                                                 |                                                                        |                                                     | 3.837    | 3.837                | FA.....      | 25,260                              | 60,625                     | 07/29/2015. | 02/01/2030.                               |
| 796237               | V2 | 8           | SAN ANTONIO TEX.....                          | C..... | ..                              | 2            | 1FE                                                              | 1,310,000   | 106.343                              | 1,393,093  | 1,310,000  | 1,310,000                       |                                                   |                                                 |                                                                        |                                                     | 4.162    | 4.162                | FA.....      | 22,718                              | 54,522                     | 07/29/2015. | 02/01/2035.                               |
| 796237               | V6 | 9           | SAN ANTONIO TEX.....                          | C..... | ..                              | 2            | 1FE                                                              | 1,275,000   | 106.359                              | 1,356,077  | 1,275,000  | 1,275,000                       |                                                   |                                                 |                                                                        |                                                     | 4.112    | 4.112                | FA.....      | 21,845                              | 52,428                     | 07/29/2015. | 02/01/2034.                               |

SCHEDULE D - PART 1

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

| 1                                                                                                                                                                                              |                                                                                            | 2           |                                               | Codes  |                                 |              | 6                                                                | 7                | Fair Value |                  | 10                                | 11               | Change in Book/Adjusted Carrying Value |                |        |        | Interest    |            |          |                |               | Dates       |             |             |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|-------------|-----------------------------------------------|--------|---------------------------------|--------------|------------------------------------------------------------------|------------------|------------|------------------|-----------------------------------|------------------|----------------------------------------|----------------|--------|--------|-------------|------------|----------|----------------|---------------|-------------|-------------|-------------|
|                                                                                                                                                                                                |                                                                                            |             |                                               | 3      | 4                               | 5            |                                                                  |                  | 8          | 9                |                                   |                  | 12                                     | 13             | 14     | 15     | 16          | 17         | 18       | 19             | 20            | 21          | 22          |             |
| CUSIP Identification                                                                                                                                                                           |                                                                                            | Description |                                               | Code   | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost      |            |                  | Rate Used to Obtain<br>Fair Value | Fair Value       |                                        |                |        |        |             |            |          |                |               |             |             | Par Value   |
| 797272                                                                                                                                                                                         | GR                                                                                         | 6           | SAN DIEGO CALIF CMNTY COLLEGE DIST.....       | C..... | ..                              | ..2          | 1FE                                                              | .....285,000     | ...130.212 | .....651,060     | .....500,000                      | .....483,918     | .....                                  | .....16,266    | .....  | .....  | .....6.000  | .....6.356 | FA.....  | .....12,500    | .....         | 03/03/2010. | 08/01/2033. |             |
| 797646                                                                                                                                                                                         | 3F                                                                                         | 1           | SAN FRANCISCO CALIF CITY & CNTY.....          | C..... | ..                              | ..2          | 1FE                                                              | .....6,030,551   | ...107.013 | .....6,490,338   | .....6,065,000                    | .....6,033,575   | .....                                  | .....1,843     | .....  | .....  | .....3.850  | .....3.900 | JD.....  | .....10,378    | .....233,503  | 05/09/2018. | 06/15/2033. |             |
| 797646                                                                                                                                                                                         | 3G                                                                                         | 9           | SAN FRANCISCO CALIF CITY & CNTY.....          | SD..   | ..                              | ..2          | 1FE                                                              | .....1,396,122   | ...105.669 | .....1,479,366   | .....1,400,000                    | .....1,396,418   | .....                                  | .....131       | .....  | .....  | .....3.950  | .....3.970 | JD.....  | .....2,458     | .....55,275   | 05/09/2018. | 06/15/2038. |             |
| 797646                                                                                                                                                                                         | 3G                                                                                         | 9           | SAN FRANCISCO CALIF CITY & CNTY.....          | C..... | ..                              | ..2          | 1FE                                                              | .....1,595,568   | ...105.669 | .....1,690,704   | .....1,600,000                    | .....1,595,886   | .....                                  | .....213       | .....  | .....  | .....3.950  | .....3.970 | JD.....  | .....2,809     | .....75,050   | 05/09/2018. | 06/15/2038. |             |
| 799017                                                                                                                                                                                         | VB                                                                                         | 1           | SAN MATEO CALIF UN HIGH SCH DIST.....         | C..... | ..                              | ..2          | 1FE                                                              | .....5,069,024   | ...101.378 | .....5,499,757   | .....5,425,000                    | .....5,080,055   | .....                                  | .....9,505     | .....  | .....  | .....3.500  | .....3.926 | MS.....  | .....63,292    | .....189,875  | 12/11/2018. | 09/01/2042. |             |
| 850592                                                                                                                                                                                         | CF                                                                                         | 1           | SPRINGFIELD ILL METRO SAN DIST.....           | C..... | ..                              | ..2          | 1FE                                                              | .....4,489,520   | ...116.163 | .....4,646,520   | .....4,000,000                    | .....4,308,262   | .....                                  | .....(43,911)  | .....  | .....  | .....5.750  | .....4.280 | JJ.....  | .....115,000   | .....230,000  | 07/16/2015. | 01/01/2053. |             |
| 86657M                                                                                                                                                                                         | BK                                                                                         | 1           | SUMTER LANDING CMNTY DEV DIST FLA RECREA..... | C..... | ..                              | ..1          | 1FE                                                              | .....7,463,575   | ...110.691 | .....8,301,825   | .....7,500,000                    | .....7,466,534   | .....                                  | .....881       | .....  | .....  | .....4.172  | .....4.199 | AO.....  | .....78,225    | .....312,900  | 11/09/2016. | 10/01/2047. |             |
| 867646                                                                                                                                                                                         | GP                                                                                         | 0           | SUNNYVALE TEX SCH DIST.....                   | C..... | ..                              | ..2          | 1FE                                                              | .....4,085,000   | ...104.477 | .....4,267,885   | .....4,085,000                    | .....4,085,000   | .....                                  | .....          | .....  | .....  | .....4.100  | .....4.100 | FA.....  | .....63,272    | .....167,485  | 04/28/2015. | 02/15/2041. |             |
| 86768M                                                                                                                                                                                         | AP                                                                                         | 7           | SUNRISE FLA SPL ASSMT.....                    | C..... | ..                              | ..1          | 2FE                                                              | .....360,000     | ...100.559 | .....362,012     | .....360,000                      | .....360,000     | .....                                  | .....          | .....  | .....  | .....4.450  | .....4.446 | MN.....  | .....2,670     | .....19,911   | 02/26/2015. | 05/01/2020. |             |
| 86768M                                                                                                                                                                                         | AQ                                                                                         | 5           | SUNRISE FLA SPL ASSMT.....                    | C..... | ..                              | ..1          | 2FE                                                              | .....1,250,000   | ...104.847 | .....1,310,588   | .....1,250,000                    | .....1,250,000   | .....                                  | .....          | .....  | .....  | .....4.800  | .....4.799 | MN.....  | .....10,000    | .....60,000   | 02/26/2015. | 05/01/2025. |             |
| 86768M                                                                                                                                                                                         | AR                                                                                         | 3           | SUNRISE FLA SPL ASSMT.....                    | C..... | ..                              | ..1,2        | 2FE                                                              | .....10,302,060  | ...105.264 | .....10,847,455  | .....10,305,000                   | .....10,302,389  | .....                                  | .....72        | .....  | .....  | .....5.500  | .....5.501 | MN.....  | .....94,463    | .....566,775  | 05/13/2015. | 05/01/2045. |             |
| 86768M                                                                                                                                                                                         | AS                                                                                         | 1           | SUNRISE FLA SPL ASSMT.....                    | C..... | ..                              | ..1,2        | 2FE                                                              | .....9,000,000   | ...106.325 | .....9,569,250   | .....9,000,000                    | .....9,000,000   | .....                                  | .....          | .....  | .....  | .....5.300  | .....5.299 | MN.....  | .....79,500    | .....477,000  | 02/26/2015. | 05/01/2037. |             |
| 876014                                                                                                                                                                                         | GE                                                                                         | 5           | TAOS N MEX MUN SCH DIST NO 001.....           | C..... | ..                              | ..1          | 1FE                                                              | .....2,052,280   | ...117.191 | .....2,343,820   | .....2,000,000                    | .....2,035,284   | .....                                  | .....(3,591)   | .....  | .....  | .....5.150  | .....4.871 | MS.....  | .....34,333    | .....103,000  | 09/15/2010. | 09/01/2027. |             |
| 891381                                                                                                                                                                                         | D4                                                                                         | 4           | TORRANCE CALIF UNI SCH DIST.....              | C..... | ..                              | ..           | 1FE                                                              | .....462,930     | ...96.711  | .....967,110     | .....1,000,000                    | .....855,662     | .....                                  | .....50,104    | .....  | .....  | .....       | .....6.126 | N/A..... | .....          | .....         | .....       | 10/16/2009. | 08/01/2022. |
| 892392                                                                                                                                                                                         | DX                                                                                         | 6           | TRACY CALIF JT UNI SCH DIST.....              | C..... | ..                              | ..2          | 1FE                                                              | .....202,000     | ...100.172 | .....500,860     | .....500,000                      | .....312,801     | .....                                  | .....272       | .....  | .....  | .....       | .....6.835 | FA.....  | .....          | .....         | .....       | 10/26/2011. | 08/01/2041. |
| 895760                                                                                                                                                                                         | EA                                                                                         | 0           | TRI VALLEY PA SCH DIST.....                   | C..... | ..                              | ..2          | 1FE                                                              | .....8,995,000   | ...106.599 | .....9,588,580   | .....8,995,000                    | .....8,995,000   | .....                                  | .....          | .....  | .....  | .....2.010  | .....2.010 | AO.....  | .....45,200    | .....652,138  | 12/19/2013. | 10/01/2033. |             |
| 91537P                                                                                                                                                                                         | FB                                                                                         | 6           | UPLAND CALIF UNI SCH DIST.....                | C..... | ..                              | ..           | 1FE                                                              | .....3,831,120   | ...44.098  | .....7,937,640   | .....18,000,000                   | .....5,123,727   | .....                                  | .....245,565   | .....  | .....  | .....       | .....4.972 | N/A..... | .....          | .....         | .....       | 10/04/2011. | 08/01/2045. |
| 923040                                                                                                                                                                                         | DF                                                                                         | 3           | VENTURA CNTY CALIF CMNTY COLLEGE DIST.....    | C..... | ..                              | ..           | 1FE                                                              | .....646,538     | ...87.812  | .....1,624,522   | .....1,850,000                    | .....1,181,827   | .....                                  | .....67,815    | .....  | .....  | .....       | .....5.997 | N/A..... | .....          | .....         | .....       | 10/14/2009. | 08/01/2027. |
| 926055                                                                                                                                                                                         | GV                                                                                         | 0           | VICTOR VALLEY CALIF UN HIGH SCH DIST.....     | C..... | ..                              | ..2          | 1FE                                                              | .....10,011,300  | ...121.292 | .....12,856,952  | .....10,600,000                   | .....11,378,887  | .....                                  | .....(51,844)  | .....  | .....  | .....5.750  | .....4.358 | FA.....  | .....253,958   | .....         | .....       | 11/21/2016. | 08/01/2031. |
| 935187                                                                                                                                                                                         | KE                                                                                         | 3           | WARREN CNTY PA SCH DIST.....                  | C..... | ..                              | ..2          | 1FE                                                              | .....8,449,000   | ...102.059 | .....8,622,965   | .....8,449,000                    | .....8,449,000   | .....                                  | .....          | .....  | .....  | .....1.430  | .....1.430 | MS.....  | .....40,274    | .....506,940  | 08/19/2015. | 09/01/2036. |             |
| 939307                                                                                                                                                                                         | HP                                                                                         | 2           | WASHINGTON MULTNOMAH & YAMHILL CNTYS ORE..... | C..... | ..                              | ..2          | 1FE                                                              | .....6,000,000   | ...108.769 | .....6,526,140   | .....6,000,000                    | .....6,000,000   | .....                                  | .....          | .....  | .....  | .....4.355  | .....4.355 | JD.....  | .....726       | .....261,300  | 03/13/2015. | 06/30/2034. |             |
| 952347                                                                                                                                                                                         | RL                                                                                         | 8           | WEST CONTRA COSTA CALIF UNI SCH DIST.....     | @..... | ..                              | ..           | 1FE                                                              | .....487,120     | ...96.562  | .....965,620     | .....1,000,000                    | .....864,857     | .....                                  | .....47,267    | .....  | .....  | .....       | .....5.700 | N/A..... | .....          | .....         | .....       | 10/08/2009. | 08/01/2022. |
| 960470                                                                                                                                                                                         | JF                                                                                         | 0           | WESTLAKE OHIO CITY SCH DIST.....              | SD..   | ..                              | ..2          | 1FE                                                              | .....750,000     | ...102.897 | .....771,728     | .....750,000                      | .....750,000     | .....                                  | .....          | .....  | .....  | .....5.227  | .....5.226 | JD.....  | .....3,267     | .....39,203   | 08/11/2010. | 12/01/2026. |             |
| 960470                                                                                                                                                                                         | JF                                                                                         | 0           | WESTLAKE OHIO CITY SCH DIST.....              | C..... | ..                              | ..2          | 1FE                                                              | .....1,250,000   | ...102.897 | .....1,286,213   | .....1,250,000                    | .....1,250,000   | .....                                  | .....          | .....  | .....  | .....5.227  | .....5.226 | JD.....  | .....5,445     | .....65,338   | 08/11/2010. | 12/01/2026. |             |
| 960621                                                                                                                                                                                         | AY                                                                                         | 6           | WESTMINSTER CALIF SCH DIST.....               | C..... | ..                              | ..           | 1FE                                                              | .....1,354,791   | ...87.352  | .....2,323,563   | .....2,660,000                    | .....1,873,379   | .....                                  | .....83,829    | .....  | .....  | .....       | .....4.639 | N/A..... | .....          | .....         | .....       | 11/21/2016. | 08/01/2027. |
| 961488                                                                                                                                                                                         | MK                                                                                         | 6           | WESTSIDE CALIF UN SCH DIST.....               | @..... | ..                              | ..           | 1FE                                                              | .....1,611,080   | ...73.024  | .....2,920,960   | .....4,000,000                    | .....2,097,778   | .....                                  | .....97,345    | .....  | .....  | .....       | .....4.808 | N/A..... | .....          | .....         | .....       | 10/04/2011. | 08/01/2033. |
| 1899999.                                                                                                                                                                                       | U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations..... |             |                                               |        |                                 |              |                                                                  | .....586,024,537 | XXX        | .....676,080,337 | .....644,225,382                  | .....606,249,753 | .....0                                 | .....3,635,150 | .....0 | .....0 | XXX         | XXX        | XXX      | .....7,346,112 | ...24,537,104 | XXX         | XXX         |             |
| 2499999.                                                                                                                                                                                       | Total - U.S. Political Subdivisions of States, Territories & Possessions.....              |             |                                               |        |                                 |              |                                                                  | .....586,024,537 | XXX        | .....676,080,337 | .....644,225,382                  | .....606,249,753 | .....0                                 | .....3,635,150 | .....0 | .....0 | XXX         | XXX        | XXX      | .....7,346,112 | ...24,537,104 | XXX         | XXX         |             |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations |                                                                                            |             |                                               |        |                                 |              |                                                                  |                  |            |                  |                                   |                  |                                        |                |        |        |             |            |          |                |               |             |             |             |
| 010056                                                                                                                                                                                         | CW                                                                                         | 7           | AKRON OHIO INCOME TAX REV.....                | C..... | ..                              | ..1,2        | 1FE                                                              | .....2,506,829   | ...101.614 | .....2,514,947   | .....2,475,000                    | .....2,478,501   | .....                                  | .....(7,251)   | .....  | .....  | .....5.874  | .....5.524 | JD.....  | .....12,115    | .....145,382  | 07/28/2010. | 12/01/2026. |             |
| 01030L                                                                                                                                                                                         | DS                                                                                         | 1           | ALABAMA INCENTIVES FING AUTH SPL OBLIG.....   | C..... | ..                              | ..2          | 1FE                                                              | .....6,500,000   | ...97.902  | .....6,363,630   | .....6,500,000                    | .....6,500,000   | .....                                  | .....          | .....  | .....  | .....3.542  | .....3.542 | MS.....  | .....61,395    | .....         | 09/13/2019. | 09/01/2042. |             |
| 010604                                                                                                                                                                                         | DE                                                                                         | 3           | ALABAMA ST PORT AUTH DOCKS FACS REV.....      | C..... | ..                              | ..2          | 2FE                                                              | .....2,500,000   | ...110.248 | .....2,756,200   | .....2,500,000                    | .....2,500,000   | .....                                  | .....          | .....  | .....  | .....4.522  | .....4.521 | AO.....  | .....28,263    | .....113,050  | 02/24/2017. | 10/01/2035. |             |
| 010604                                                                                                                                                                                         | DF                                                                                         | 0           | ALABAMA ST PORT AUTH DOCKS FACS REV.....      | C..... | ..                              | ..2          | 2FE                                                              | .....675,000     | ...110.610 | .....746,618     | .....675,000                      | .....675,000     | .....                                  | .....          | .....  | .....  | .....4.722  | .....4.721 | AO.....  | .....7,968     | .....31,874   | 02/24/2017. | 10/01/2040. |             |
| 01170R                                                                                                                                                                                         | EF                                                                                         | 5           | ALASKA HOUSING FINANCE CORPORATION.....       | C..... | ..                              | ..2          | 1FE                                                              | .....333,424     | ...102.342 | .....347,963     | .....340,000                      | .....335,226     | .....                                  | .....6,862     | .....  | .....  | .....4.125  | .....4.238 | JD.....  | .....1,564     | .....27,049   | 05/25/2012. | 12/01/2037. |             |
| 017343                                                                                                                                                                                         | CZ                                                                                         | 5           | ALLEGHENY CNTY PA PORT AUTH SPL REV.....      | C..... | ..                              | ..2          | 1FE                                                              | .....296,727     | ...104.141 | .....312,423     | .....300,000                      | .....299,318     | .....                                  | .....134       | .....  | .....  | .....5.000  | .....5.051 | MS.....  | .....5,000     | .....15,000   | 02/17/2011. | 03/01/2025. |             |
| 02936T                                                                                                                                                                                         | AC                                                                                         | 5           | AMERICAN SAMOA ECONOMIC DEV AUTH GEN REV..... | C..... | ..                              | ..2          | 3FE                                                              | .....4,220,238   | ...103.430 | .....4,240,630   | .....4,100,000                    | .....4,166,251   | .....                                  | .....(47,981)  | .....  | .....  | .....10.000 | .....8.933 | MS.....  | .....136,667   | .....439,896  | 03/20/2018. | 09/01/2024. |             |
| 032565                                                                                                                                                                                         | EK                                                                                         | 5           | ANAHEIM CALIF REDEV AGY TAX ALLOCATION.....   | C..... | ..                              | ..1          | 1FE                                                              | .....8,779,306   | ...120.473 | .....10,216,110  | .....8,480,000                    | .....8,702,100   | .....                                  | .....(52,094)  | .....  | .....  | .....6.506  | .....6.176 | FA.....  | .....255,415   | .....571,984  | 11/14/2013. | 02/01/2031. |             |
| 03812D                                                                                                                                                                                         | AR                                                                                         | 4           | APPLETON WIS REDEV AUTH LEASE REV.....        | C..... | ..                              | ..2          | 1FE                                                              | .....2,000,000   | ...103.618 | .....2,072,360   | .....2,000,000                    | .....2,000,000   | .....                                  | .....          | .....  | .....  | .....4.130  | .....4.130 | AO.....  | .....20,650    | .....82,600   | 04/12/2018. | 04/01/2043. |             |
| 04052T                                                                                                                                                                                         | AV                                                                                         | 7           | ARIZONA INDL DEV AUTH SR LIVING REV.....      | C..... | ..                              | ..2          | 2FE                                                              | .....670,650     | ...112.920 | .....705,750     | .....625,000                      | .....667,849     | .....                                  | .....(2,801)   | .....  | .....  | .....5.000  | .....4.120 | JJ.....  | .....15,625    | .....8,073    | 03/20/2019. | 01/01/2043. |             |
| 04052T                                                                                                                                                                                         | AW                                                                                         | 5           | ARIZONA INDL DEV AUTH SR LIVING REV.....      | C..... | ..                              | ..2          | 2FE                                                              | .....2,755,285   | ...105.131 | .....2,891,103   | .....2,750,000                    | .....2,754,178   | .....                                  | .....(1,107)   | .....  | .....  | .....4.500  | .....4.442 | JJ.....  | .....61,875    | .....31,969   | 04/10/2019. | 01/01/2049. |             |
| 04052T                                                                                                                                                                                         | AX                                                                                         | 3           | ARIZONA INDL DEV AUTH SR LIVING REV.....      | C..... | ..                              | ..2          | 2FE                                                              | .....1,039,465   | ...111.157 | .....1,111,570   | .....1,000,000                    | .....1,037,057   | .....                                  | .....(2,408)   | .....  | .....  | .....5.000  | .....4.515 | JJ.....  | .....25,000    | .....12,917   | 03/20/2019. | 01/01/2054. |             |

E10.8

SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                               | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     | Dates                      |             |                                           |
|----------------------|----|-------------|-----------------------------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                               | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                               | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 04052T               | BT | 1           | ARIZONA INDL DEV AUTH SR LIVING REV.....      |       |                                 | 2            | 2FE                                                              | 235,800     | 109.769                              | 246,980    | 225,000    | 235,141                         |                                                   | (659)                                           |                                                                        |                                                     | 5.000    | 4.413                | JJ           | 5,625                               | 2,906                      | 03/20/2019. | 01/01/2043                                |
| 04052T               | BU | 8           | ARIZONA INDL DEV AUTH SR LIVING REV.....      |       |                                 | 2            | 2FE                                                              | 1,984,912   | 108.744                              | 2,093,322  | 1,925,000  | 1,981,317                       |                                                   | (3,595)                                         |                                                                        |                                                     | 5.000    | 4.615                | JJ           | 48,125                              | 24,865                     | 04/09/2019. | 01/01/2049.                               |
| 04052T               | BV | 6           | ARIZONA INDL DEV AUTH SR LIVING REV.....      |       |                                 | 2            | 2FE                                                              | 1,164,420   | 108.880                              | 1,224,900  | 1,125,000  | 1,162,119                       |                                                   | (2,301)                                         |                                                                        |                                                     | 5.125    | 4.690                | JJ           | 28,828                              | 14,895                     | 04/09/2019. | 01/01/2054.                               |
| 047681               | QN | 4           | ATLANTA & FULTON CNTY GA REC AUTH REV.....    |       |                                 | 1            | 1FE                                                              | 2,500,000   | 108.317                              | 2,707,925  | 2,500,000  | 2,500,000                       |                                                   |                                                 |                                                                        |                                                     | 4.003    | 4.003                | JD           | 4,448                               | 100,075                    | 12/01/2017. | 12/15/2046.                               |
| 047849               | GU | 2           | ATLANTA GA TAX ALLOCATION.....                |       |                                 | 1            | 1FE                                                              | 2,000,000   | 105.646                              | 2,112,920  | 2,000,000  | 2,000,000                       |                                                   |                                                 |                                                                        |                                                     | 3.769    | 3.769                | JJ           | 37,690                              | 75,380                     | 12/15/2016. | 01/01/2024.                               |
| 051687               | DG | 3           | AURORA ILL SINGLE FAMILY MTG REV.....         |       |                                 | 1            | 1FE                                                              | 388,564     | 102.858                              | 447,852    | 435,408    | 393,877                         |                                                   | 984                                             |                                                                        |                                                     | 5.500    | 6.250                | MON          | 1,996                               | 23,947                     | 01/02/2009. | 06/01/2045.                               |
| 051687               | DK | 4           | AURORA ILL SINGLE FAMILY MTG REV.....         |       |                                 | 1            | 1FE                                                              | 234,306     | 100.405                              | 250,271    | 249,261    | 235,952                         |                                                   | 609                                             |                                                                        |                                                     | 6.000    | 6.427                | MON          | 1,246                               | 14,955                     | 12/17/2008. | 06/01/2045.                               |
| 052425               | HP | 3           | AUSTIN TEX HSG FIN CORP MULTI FAMILY HSG..... |       |                                 | 2            | 1FE                                                              | 245,000     | 100.159                              | 250,398    | 250,000    | 247,534                         |                                                   | 77                                              |                                                                        |                                                     | 5.000    | 5.079                | JJ           | 5,590                               | 12,500                     | 02/10/2010. | 01/20/2040.                               |
| 052476               | WS | 3           | AUSTIN TEX WTR & WASTEWATER SYS REV.....      |       |                                 | 2            | 1FE                                                              | 6,707,136   | 103.194                              | 5,974,933  | 5,790,000  | 5,902,206                       |                                                   | (125,770)                                       |                                                                        |                                                     | 5.000    | 2.731                | MN           | 36,992                              | 289,500                    | 12/13/2010. | 11/15/2035.                               |
| 05822K               | AQ | 3           | BALDWIN PK CALIF PENSION OBLIG.....           |       |                                 | 2            | 1FE                                                              | 8,785,000   | 107.509                              | 9,444,666  | 8,785,000  | 8,785,000                       |                                                   |                                                 |                                                                        |                                                     | 4.590    | 4.590                | JD           | 33,603                              | 296,823                    | 02/21/2019. | 06/01/2044.                               |
| 058696               | AE | 5           | BALLSTON QUARTER CMNTY DEV AUTH VA REV.....   |       |                                 | 2            | 3                                                                | 1,000,000   | 101.304                              | 1,013,040  | 1,000,000  | 1,000,000                       |                                                   |                                                 |                                                                        |                                                     | 6.625    | 6.624                | MS           | 22,083                              | 66,250                     | 11/17/2016. | 03/01/2031.                               |
| 058696               | AF | 2           | BALLSTON QUARTER CMNTY DEV AUTH VA REV.....   |       |                                 | 2            | 3                                                                | 1,000,000   | 101.434                              | 1,014,340  | 1,000,000  | 1,000,000                       |                                                   |                                                 |                                                                        |                                                     | 6.875    | 6.874                | MS           | 22,917                              | 68,750                     | 11/17/2016. | 03/01/2036.                               |
| 058696               | AG | 0           | BALLSTON QUARTER CMNTY DEV AUTH VA REV.....   |       |                                 | 2            | 5                                                                | 3,000,000   | 100.808                              | 3,024,240  | 3,000,000  | 3,000,000                       |                                                   |                                                 |                                                                        |                                                     | 7.000    | 6.999                | MS           | 70,000                              | 210,000                    | 11/17/2016. | 03/01/2046.                               |
| 05922K               | H4 | 4           | BALTIMORE MD PROJ REV.....                    |       |                                 | 2            | 1FE                                                              | 915,686     | 122.951                              | 934,428    | 760,000    | 907,681                         |                                                   | (8,005)                                         |                                                                        |                                                     | 5.000    | 2.671                | JJ           | 19,000                              | 3,378                      | 05/16/2019. | 07/01/2049.                               |
| 067054               | AA | 4           | BARAGA CNTY MICH MEM HOSP REV.....            |       |                                 | 2            | 1FE                                                              | 4,685,000   | 102.429                              | 4,798,799  | 4,685,000  | 4,685,000                       |                                                   |                                                 |                                                                        |                                                     | 6.500    | 6.500                | MON          | 9,305                               | 305,304                    | 12/15/2010. | 09/20/2036.                               |
| 072024               | NT | 5           | BAY AREA TOLL AUTH CALIF TOLL BRDG REV.....   |       |                                 | 1            | 1FE                                                              | 3,587,970   | 121.078                              | 3,632,340  | 3,000,000  | 3,496,635                       |                                                   | (36,703)                                        |                                                                        |                                                     | 6.793    | 4.735                | AO           | 50,948                              | 203,790                    | 03/23/2018. | 04/01/2030.                               |
| 09776U               | AA | 4           | BON SECOURS CHARITY HEALTH SYSTEM INC.....    |       |                                 | 1            | 2FE                                                              | 22,887,500  | 105.336                              | 23,848,038 | 22,640,000 | 22,802,056                      |                                                   | (24,720)                                        |                                                                        |                                                     | 5.250    | 5.077                | MN           | 198,100                             | 1,188,600                  | 04/15/2016. | 11/01/2025.                               |
| 09776U               | AB | 2           | BON SECOURS CHARITY HEALTH SYSTEM INC.....    |       |                                 | 1            | 2FE                                                              | 10,483,050  | 112.978                              | 10,592,107 | 9,375,400  | 10,350,872                      |                                                   | (37,910)                                        |                                                                        |                                                     | 6.250    | 5.273                | MN           | 97,660                              | 585,963                    | 04/20/2016. | 11/01/2035.                               |
| 10103D               | AA | 4           | BOSTON MEDICAL CENTER CORP.....               |       |                                 | 1            | 2FE                                                              | 7,257,850   | 105.033                              | 7,352,311  | 7,000,000  | 7,195,804                       |                                                   | (26,094)                                        |                                                                        |                                                     | 4.519    | 4.023                | JJ           | 158,165                             | 316,330                    | 12/21/2018. | 07/01/2026.                               |
| 10103D               | AC | 0           | BOSTON MEDICAL CENTER CORP.....               |       |                                 | 1            | 2FE                                                              | 4,000,000   | 105.828                              | 4,233,123  | 4,000,000  | 4,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.581    | 4.581                | JJ           | 91,620                              | 183,240                    | 12/15/2017. | 07/01/2047.                               |
| 108552               | AG | 5           | BRIDGEVIEW FINANCE CORPORATION.....           |       |                                 | 2            | 2FE                                                              | 2,350,000   | 105.681                              | 2,483,504  | 2,350,000  | 2,350,000                       |                                                   |                                                 |                                                                        |                                                     | 5.100    | 5.099                | JD           | 9,988                               | 119,850                    | 12/21/2017. | 12/01/2027.                               |
| 108552               | AH | 3           | BRIDGEVIEW FINANCE CORPORATION.....           |       |                                 | 2            | 2FE                                                              | 3,500,000   | 107.840                              | 3,774,400  | 3,500,000  | 3,500,000                       |                                                   |                                                 |                                                                        |                                                     | 5.700    | 5.699                | JD           | 16,625                              | 199,500                    | 12/21/2017. | 12/01/2033.                               |
| 113807               | BX | 8           | BROOKLYN ARENA LOC DEV CORP N Y PILOT RE..... |       |                                 | 1            | 1FE                                                              | 3,033,864   | 110.894                              | 3,443,259  | 3,105,000  | 3,039,210                       |                                                   | 1,828                                           |                                                                        |                                                     | 4.391    | 4.546                | JJ           | 62,868                              | 136,341                    | 11/09/2016. | 07/15/2041.                               |
| 118612               | MW | 7           | BUCKS CNTY PA INDL DEV AUTH REV.....          |       |                                 | 2            | 2FE                                                              | 410,586     | 101.039                              | 414,260    | 410,000    | 410,323                         |                                                   | (344)                                           |                                                                        |                                                     | 4.000    | 3.953                | AO           | 4,100                               | 19,177                     | 07/12/2018. | 10/01/2021.                               |
| 120827               | CV | 0           | BURBANK GLENDALE PASADENA ARPT AUTH CALI..... | SD    |                                 | 1            | 1FE                                                              | 235,000     | 118.904                              | 279,424    | 235,000    | 235,000                         |                                                   |                                                 |                                                                        |                                                     | 5.562    | 5.562                | JJ           | 6,535                               | 13,071                     | 05/02/2012. | 07/01/2032.                               |
| 120827               | CV | 0           | BURBANK GLENDALE PASADENA ARPT AUTH CALI..... |       |                                 | 1            | 1FE                                                              | 1,365,000   | 118.904                              | 1,623,040  | 1,365,000  | 1,365,000                       |                                                   |                                                 |                                                                        |                                                     | 5.562    | 5.561                | JJ           | 37,961                              | 75,921                     | 05/02/2012. | 07/01/2032.                               |
| 130179               | HG | 2           | CALIFORNIA EDL FACS AUTH REV.....             |       |                                 | 2            | 2FE                                                              | 7,000,000   | 105.056                              | 7,353,920  | 7,000,000  | 7,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.750    | 4.749                | AO           | 83,125                              | 332,500                    | 02/24/2017. | 04/01/2033.                               |
| 130179               | QH | 0           | CALIFORNIA EDL FACS AUTH REV.....             |       |                                 | 2            | 1FE                                                              | 1,500,000   | 110.300                              | 1,654,500  | 1,500,000  | 1,500,000                       |                                                   |                                                 |                                                                        |                                                     | 4.842    | 4.842                | AO           | 18,158                              | 65,367                     | 10/12/2018. | 10/01/2048.                               |
| 130179               | RY | 2           | CALIFORNIA EDL FACS AUTH REV.....             |       |                                 | 1            | 1FE                                                              | 1,455,000   | 112.468                              | 1,636,409  | 1,455,000  | 1,455,000                       |                                                   |                                                 |                                                                        |                                                     | 4.272    | 4.272                | AO           | 15,539                              | 53,525                     | 11/15/2018. | 10/01/2031.                               |
| 130179               | SA | 3           | CALIFORNIA EDL FACS AUTH REV.....             |       |                                 | 1            | 1FE                                                              | 2,405,000   | 114.217                              | 2,746,919  | 2,405,000  | 2,405,000                       |                                                   |                                                 |                                                                        |                                                     | 4.372    | 4.372                | AO           | 26,287                              | 90,543                     | 11/15/2018. | 10/01/2033.                               |
| 13034R               | AK | 9           | CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV..... |       |                                 | 2            | 1FE                                                              | 270,161     | 129.030                              | 270,963    | 210,000    | 269,961                         |                                                   | (199)                                           |                                                                        |                                                     | 5.000    | 1.750                | FA           | 350                                 |                            | 12/06/2019. | 08/01/2032.                               |
| 13034R               | AL | 7           | CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV..... |       |                                 | 2            | 1FE                                                              | 281,906     | 128.352                              | 282,374    | 220,000    | 281,701                         |                                                   | (205)                                           |                                                                        |                                                     | 5.000    | 1.800                | FA           | 367                                 |                            | 12/06/2019. | 08/01/2033.                               |
| 13034V               | AC | 8           | CALIFORNIA INSTITUTE OF TECHNOLOGY.....       |       |                                 | 1            | 1FE                                                              | 939,740     | 111.568                              | 1,115,675  | 1,000,000  | 939,872                         |                                                   | 88                                              |                                                                        |                                                     | 4.283    | 4.561                | MS           | 14,277                              | 42,830                     | 03/15/2018. | 09/01/2116.                               |
| 13048V               | FV | 5           | CALIFORNIA MUN FIN AUTH REV.....              |       |                                 | 1,2          | 1FE                                                              | 5,000,000   | 109.037                              | 5,451,850  | 5,000,000  | 5,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.673    | 4.672                | AO           | 58,413                              | 142,786                    | 02/08/2019. | 04/01/2039.                               |
| 130536               | QZ | 1           | CALIFORNIA POLLUTN CTL FING AUTH SOLID W..... |       |                                 | 2            | 4                                                                | 2,554,717   | 99.006                               | 2,527,942  | 2,455,000  | 2,527,942                       |                                                   | (8,459)                                         |                                                                        |                                                     | 7.500    | 6.932                | JJ           | 92,063                              | 184,125                    | 06/06/2017. | 07/01/2032.                               |
| 130536               | RA | 5           | CALIFORNIA POLLUTN CTL FING AUTH SOLID W..... |       |                                 | 2            | 4                                                                | 5,624,424   | 100.775                              | 5,205,029  | 5,165,000  | 5,538,479                       |                                                   | (37,178)                                        |                                                                        |                                                     | 8.000    | 6.755                | JJ           | 206,600                             | 413,200                    | 08/02/2017. | 07/01/2039.                               |
| 13058R               | AT | 1           | CALIFORNIA SCH FACS FING AUTH REV.....        |       |                                 | 2            | 1FE                                                              | 339,135     | 128.647                              | 643,235    | 500,000    | 500,388                         |                                                   | (16)                                            |                                                                        |                                                     | 6.000    | 5.984                | FA           | 12,500                              | 30,000                     | 12/17/2009. | 08/01/2029.                               |
| 13077D               | FV | 9           | CALIFORNIA ST UNIV REV.....                   |       |                                 | 1            | 1FE                                                              | 1,101,020   | 110.498                              | 1,104,980  | 1,000,000  | 1,101,020                       |                                                   |                                                 |                                                                        |                                                     | 5.000    | 1.242                | MN           |                                     |                            | 07/12/2019. | 11/01/2022.                               |
| 13077D               | FW | 7           | CALIFORNIA ST UNIV REV.....                   |       |                                 | 1            | 1FE                                                              | 681,984     | 114.197                              | 685,182    | 600,000    | 681,984                         |                                                   |                                                 |                                                                        |                                                     | 5.000    | 1.251                | MN           |                                     |                            | 07/12/2019. | 11/01/2023.                               |
| 13077D               | FX | 5           | CALIFORNIA ST UNIV REV.....                   |       |                                 | 1            | 1FE                                                              | 1,404,108   | 117.766                              | 1,413,192  | 1,200,000  | 1,404,108                       |                                                   |                                                 |                                                                        |                                                     | 5.000    | 1.291                | MN           |                                     |                            | 07/12/2019. | 11/01/2024.                               |
| 13077D               | GA | 4           | CALIFORNIA ST UNIV REV.....                   |       |                                 | 1            | 1FE                                                              | 1,214,023   | 126.331                              | 1,225,411  | 970,000    | 1,214,023                       |                                                   |                                                 |                                                                        |                                                     | 5.000    | 1.541                | MN           |                                     |                            | 07/12/2019. | 11/01/2027.                               |



**SCHEDULE D - PART 1**

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

| 1                    |    | 2           |                                               | Codes  |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|-----------------------------------------------|--------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                               | 3      | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                               | Code   | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 13077D               | GB | 2           | CALIFORNIA ST UNIV REV.....                   |        |                                 |              | 1FE                                                              | 509,028     | 128.585                              | 514,340    | 400,000    | 509,028                         |                                                   |                                                 |                                                                        |                                                     | 5.000    | 1.641                | MN.....      |                                     |                            | 07/12/2019. | 11/01/2028.                               |
| 13077E               | FK | 1           | CALIFORNIA STATEWIDE CMNTYS DEV AUTH SPL..... |        |                                 |              | 2                                                                | 2,517,906   | 110.449                              | 2,833,017  | 2,565,000  | 2,519,720                       |                                                   | 843                                             |                                                                        |                                                     | 7.500    | 7.653                | MS.....      | 64,125                              | 192,375                    | 06/06/2017. | 09/01/2046.                               |
| 130795               | AU | 1           | CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV..... |        |                                 | 1            | 1FE                                                              | 10,929,013  | 107.983                              | 11,430,001 | 10,585,000 | 10,791,500                      |                                                   | (26,124)                                        |                                                                        |                                                     | 5.484    | 5.123                | JD.....      | 48,373                              | 580,481                    | 12/02/2015. | 06/01/2026.                               |
| 13080S               | EY | 6           | CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV..... |        |                                 | 1            | 3FE                                                              | 17,506,770  | 108.083                              | 17,833,695 | 16,500,000 | 17,118,019                      |                                                   | (108,546)                                       |                                                                        |                                                     | 6.000    | 5.123                | JD.....      | 82,500                              | 990,000                    | 04/26/2016. | 12/01/2024.                               |
| 137288               | HK | 5           | CANAVERAL FLA PORT AUTH REV.....              |        |                                 | 2            | 1FE                                                              | 1,695,000   | 107.673                              | 1,825,057  | 1,695,000  | 1,695,000                       |                                                   |                                                 |                                                                        |                                                     | 4.494    | 4.493                | JD.....      | 6,348                               | 76,173                     | 11/02/2016. | 06/01/2036.                               |
| 140542               | BH | 3           | CAPITAL TR AGY FLA SR LIVING REV.....         |        |                                 | 2            | 2FE                                                              | 2,004,580   | 104.564                              | 2,091,280  | 2,000,000  | 2,004,133                       |                                                   | (211)                                           |                                                                        |                                                     | 5.000    | 4.979                | JJ.....      | 50,000                              | 100,833                    | 06/15/2018. | 07/01/2033.                               |
| 140542               | BP | 5           | CAPITAL TR AGY FLA SR LIVING REV.....         |        |                                 | 2            | 2FE                                                              | 1,236,269   | 102.902                              | 1,234,824  | 1,200,000  | 1,233,904                       |                                                   | (436)                                           |                                                                        |                                                     | 5.000    | 4.826                | JJ.....      | 30,000                              | 60,500                     | 06/19/2018. | 07/01/2043.                               |
| 140542               | BQ | 3           | CAPITAL TR AGY FLA SR LIVING REV.....         |        |                                 | 2            | 2FE                                                              | 1,203,238   | 104.183                              | 1,198,105  | 1,150,000  | 1,199,036                       |                                                   | (2,722)                                         |                                                                        |                                                     | 5.250    | 4.712                | JJ.....      | 30,188                              | 50,203                     | 05/22/2019. | 07/01/2048.                               |
| 140542               | BU | 4           | CAPITAL TR AGY FLA SR LIVING REV.....         |        |                                 | 2            | 3                                                                | 2,047,853   | 100.009                              | 2,145,193  | 2,145,000  | 2,050,401                       |                                                   | 1,469                                           |                                                                        |                                                     | 7.000    | 7.399                | JJ.....      | 75,075                              | 151,401                    | 06/15/2018. | 07/01/2043.                               |
| 140542               | BV | 2           | CAPITAL TR AGY FLA SR LIVING REV.....         |        |                                 | 2            | 3                                                                | 1,524,336   | 99.988                               | 1,599,808  | 1,600,000  | 1,525,106                       |                                                   | 450                                             |                                                                        |                                                     | 7.500    | 7.900                | JJ.....      | 60,000                              | 121,000                    | 06/15/2018. | 07/01/2053.                               |
| 14916R               | AD | 6           | CATHOLIC HEALTH INITIATIVES.....              |        |                                 | 1            | 2FE                                                              | 5,998,520   | 102.713                              | 6,886,929  | 6,705,000  | 6,038,958                       |                                                   | 16,567                                          |                                                                        |                                                     | 4.350    | 5.107                | MN.....      | 48,611                              | 291,668                    | 10/03/2017. | 11/01/2042.                               |
| 150539               | AE | 4           | CEDAR RAPIDS IOWA CMNTY SCH DIST SCH INF..... |        |                                 | 2            | 1FE                                                              | 3,000,000   | 101.167                              | 3,035,010  | 3,000,000  | 3,000,000                       |                                                   |                                                 |                                                                        |                                                     | 5.500    | 5.500                | JJ.....      | 82,500                              | 165,000                    | 10/26/2010. | 07/01/2028.                               |
| 152691               | AT | 8           | CENTRAL BRADFORD PROGRESS AUTH PA REV.....    |        |                                 | 2            | 1FE                                                              | 519,785     | 108.099                              | 540,495    | 500,000    | 505,214                         |                                                   | (2,519)                                         |                                                                        |                                                     | 5.500    | 4.923                | JD.....      | 2,292                               | 27,500                     | 07/29/2011. | 12/01/2031.                               |
| 16753Q               | BF | 3           | CHICAGO ILL HSG AUTH.....                     |        |                                 | 1            | 1FE                                                              | 6,000,000   | 110.517                              | 6,631,020  | 6,000,000  | 6,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.272    | 4.271                | JJ.....      | 128,160                             | 196,512                    | 09/14/2018. | 01/01/2032.                               |
| 167593               | L2 | 6           | CHICAGO ILL O HARE INTL ARPT REV.....         |        |                                 | 2            | 1FE                                                              | 2,191,920   | 120.473                              | 2,409,460  | 2,000,000  | 2,175,135                       |                                                   | (15,913)                                        |                                                                        |                                                     | 5.000    | 3.840                | JJ.....      | 50,000                              | 55,278                     | 12/06/2018. | 01/01/2038.                               |
| 167593               | L6 | 7           | CHICAGO ILL O HARE INTL ARPT REV.....         |        |                                 | 2            | 1FE                                                              | 2,130,040   | 117.629                              | 2,352,580  | 2,000,000  | 2,118,881                       |                                                   | (10,560)                                        |                                                                        |                                                     | 5.000    | 4.200                | JJ.....      | 50,000                              | 55,278                     | 12/06/2018. | 01/01/2053.                               |
| 167593               | YL | 0           | CHICAGO ILL O HARE INTL ARPT REV.....         |        |                                 | 2            | 1FE                                                              | 1,740,043   | 115.953                              | 1,948,010  | 1,680,000  | 1,725,046                       |                                                   | (5,129)                                         |                                                                        |                                                     | 5.000    | 4.548                | JJ.....      | 42,000                              | 84,000                     | 12/01/2016. | 01/01/2042.                               |
| 167725               | AC | 4           | CHICAGO ILL TRAN AUTH SALES & TRANSFER T..... |        |                                 | 1            | 1FE                                                              | 8,751,820   | 135.092                              | 9,456,440  | 7,000,000  | 8,688,270                       |                                                   | (44,524)                                        |                                                                        |                                                     | 6.899    | 5.023                | JD.....      | 40,244                              | 482,930                    | 10/05/2018. | 12/01/2040.                               |
| 167725               | AF | 7           | CHICAGO ILL TRAN AUTH SALES & TRANSFER T..... |        |                                 | 1            | 1FE                                                              | 7,715,828   | 135.092                              | 8,524,305  | 6,310,000  | 7,467,302                       |                                                   | (61,082)                                        |                                                                        |                                                     | 6.899    | 4.978                | JD.....      | 36,277                              | 435,327                    | 02/18/2016. | 12/01/2040.                               |
| 167727               | SW | 7           | CHICAGO ILL WASTEWATER TRANSMISSION REV.....  |        |                                 | 1            | 1FE                                                              | 4,110,029   | 136.586                              | 4,466,362  | 3,270,000  | 4,035,202                       |                                                   | (21,805)                                        |                                                                        |                                                     | 6.900    | 5.031                | JJ.....      | 112,815                             | 225,630                    | 07/13/2017. | 01/01/2040.                               |
| 167727               | VZ | 6           | CHICAGO ILL WASTEWATER TRANSMISSION REV.....  |        |                                 | 1            | 1FE                                                              | 1,531,155   | 121.388                              | 1,820,820  | 1,500,000  | 1,526,297                       |                                                   | (1,089)                                         |                                                                        |                                                     | 5.842    | 5.667                | JJ.....      | 43,815                              | 87,630                     | 11/06/2015. | 01/01/2035.                               |
| 167727               | WX | 0           | CHICAGO ILL WASTEWATER TRANSMISSION REV.....  |        |                                 | 1            | 1FE                                                              | 1,069,080   | 118.523                              | 1,185,230  | 1,000,000  | 1,052,367                       |                                                   | (3,994)                                         |                                                                        |                                                     | 5.480    | 4.814                | JJ.....      | 27,400                              | 54,800                     | 11/20/2015. | 01/01/2030.                               |
| 16772P               | AQ | 9           | CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE..... |        |                                 | 1            | 1FE                                                              | 5,121,785   | 130.874                              | 5,994,029  | 4,580,000  | 5,063,945                       |                                                   | (12,476)                                        |                                                                        |                                                     | 6.200    | 5.347                | JD.....      | 23,663                              | 283,960                    | 01/13/2017. | 12/01/2040.                               |
| 167736               | YU | 5           | CHICAGO ILL WTR REV.....                      |        |                                 | 1            | 1FE                                                              | 3,990,319   | 139.117                              | 4,465,656  | 3,210,000  | 3,928,252                       |                                                   | (18,998)                                        |                                                                        |                                                     | 6.742    | 5.001                | MN.....      | 36,070                              | 216,418                    | 03/30/2017. | 11/01/2040.                               |
| 167736               | YV | 3           | CHICAGO ILL WTR REV.....                      |        |                                 | 1            | 1FE                                                              | 5,596,050   | 123.388                              | 6,169,400  | 5,000,000  | 5,402,780                       |                                                   | (29,636)                                        |                                                                        |                                                     | 6.642    | 5.567                | MN.....      | 55,350                              | 332,100                    | 02/24/2014. | 11/01/2029.                               |
| 181006               | FQ | 5           | CLARK CNTY NEV PASSENGER FAC CHARGE REV.....  |        |                                 | 2            | 1FE                                                              | 492,120     | 100.000                              | 500,000    | 500,000    | 496,831                         |                                                   | 224                                             |                                                                        |                                                     | 5.000    | 5.079                | JJ.....      | 12,500                              | 25,000                     | 01/22/2010. | 07/01/2030.                               |
| 183596               | BU | 8           | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE..... | C..... |                                 |              | 1FE                                                              | 120,564     | 99.593                               | 194,495    | 195,290    | 192,802                         |                                                   | 11,657                                          |                                                                        |                                                     |          | 6.335                | N/A.....     |                                     |                            | 06/18/2012. | 03/15/2020.                               |
| 183596               | BV | 6           | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE..... | C..... |                                 |              | 1FE                                                              | 118,697     | 99.090                               | 193,513    | 195,290    | 189,819                         |                                                   | 11,477                                          |                                                                        |                                                     |          | 6.335                | N/A.....     |                                     |                            | 06/18/2012. | 06/15/2020.                               |
| 183596               | BW | 4           | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE..... | C..... |                                 |              | 1FE                                                              | 116,862     | 98.590                               | 192,536    | 195,290    | 186,883                         |                                                   | 11,299                                          |                                                                        |                                                     |          | 6.335                | N/A.....     |                                     |                            | 06/18/2012. | 09/15/2020.                               |
| 183596               | BX | 2           | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE..... | C..... |                                 |              | 1FE                                                              | 115,053     | 98.097                               | 191,574    | 195,290    | 183,991                         |                                                   | 11,125                                          |                                                                        |                                                     |          | 6.335                | N/A.....     |                                     |                            | 06/18/2012. | 12/15/2020.                               |
| 183596               | BY | 0           | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE..... | C..... |                                 |              | 1FE                                                              | 113,274     | 97.612                               | 190,626    | 195,290    | 181,145                         |                                                   | 10,952                                          |                                                                        |                                                     |          | 6.335                | N/A.....     |                                     |                            | 06/18/2012. | 03/15/2021.                               |
| 183596               | BZ | 7           | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE..... | C..... |                                 |              | 1FE                                                              | 111,520     | 97.119                               | 189,664    | 195,290    | 178,342                         |                                                   | 10,783                                          |                                                                        |                                                     |          | 6.335                | N/A.....     |                                     |                            | 06/18/2012. | 06/15/2021.                               |
| 183596               | CA | 1           | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE..... | C..... |                                 |              | 1FE                                                              | 109,796     | 96.628                               | 188,705    | 195,290    | 175,583                         |                                                   | 10,616                                          |                                                                        |                                                     |          | 6.335                | N/A.....     |                                     |                            | 06/18/2012. | 09/15/2021.                               |
| 183596               | CB | 9           | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE..... | C..... |                                 |              | 1FE                                                              | 108,097     | 96.145                               | 187,762    | 195,290    | 172,867                         |                                                   | 10,452                                          |                                                                        |                                                     |          | 6.335                | N/A.....     |                                     |                            | 06/18/2012. | 12/15/2021.                               |
| 183596               | CC | 7           | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE..... | C..... |                                 |              | 1FE                                                              | 106,425     | 95.567                               | 186,633    | 195,290    | 170,193                         |                                                   | 10,290                                          |                                                                        |                                                     |          | 6.335                | N/A.....     |                                     |                            | 06/18/2012. | 03/15/2022.                               |
| 183596               | CD | 5           | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE..... | C..... |                                 |              | 1FE                                                              | 104,779     | 95.072                               | 185,666    | 195,290    | 167,560                         |                                                   | 10,131                                          |                                                                        |                                                     |          | 6.335                | N/A.....     |                                     |                            | 06/18/2012. | 06/15/2022.                               |
| 183596               | CE | 3           | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE..... | C..... |                                 |              | 1FE                                                              | 103,158     | 94.580                               | 184,705    | 195,290    | 164,967                         |                                                   | 9,974                                           |                                                                        |                                                     |          | 6.335                | N/A.....     |                                     |                            | 06/18/2012. | 09/15/2022.                               |
| 183596               | CF | 0           | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE..... | C..... |                                 |              | 1FE                                                              | 101,561     | 94.096                               | 183,760    | 195,290    | 162,415                         |                                                   | 9,820                                           |                                                                        |                                                     |          | 6.335                | N/A.....     |                                     |                            | 06/18/2012. | 12/15/2022.                               |
| 183596               | CG | 8           | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE..... | C..... |                                 |              | 1FE                                                              | 99,990      | 93.590                               | 182,772    | 195,290    | 159,902                         |                                                   | 9,668                                           |                                                                        |                                                     |          | 6.335                | N/A.....     |                                     |                            | 06/18/2012. | 03/15/2023.                               |
| 183596               | CH | 6           | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE..... | C..... |                                 |              | 1FE                                                              | 98,444      | 93.103                               | 181,821    | 195,290    | 157,429                         |                                                   | 9,518                                           |                                                                        |                                                     |          | 6.335                | N/A.....     |                                     |                            | 06/18/2012. | 06/15/2023.                               |

SCHEDULE D - PART 1

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

| 1                    | 2  |   | Codes                                    |    |   | 6                                          | 7           | Fair Value                     |            | 10         | 11                           | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                            | Interest |                   |           |                               |                         | Dates       |                                  |
|----------------------|----|---|------------------------------------------|----|---|--------------------------------------------|-------------|--------------------------------|------------|------------|------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|----------|-------------------|-----------|-------------------------------|-------------------------|-------------|----------------------------------|
|                      |    |   | 3                                        | 4  | 5 |                                            |             | 8                              | 9          |            |                              | 12                                       | 13                                        | 14                                                        | 15                                         | 16       | 17                | 18        | 19                            | 20                      | 21          | 22                               |
|                      |    |   |                                          |    |   |                                            |             |                                |            |            |                              |                                          |                                           |                                                           |                                            |          |                   |           |                               |                         |             |                                  |
| CUSIP Identification |    |   |                                          |    |   | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value  | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of  | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired    | Stated Contractual Maturity Date |
| 183596               | CJ | 2 | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE | C  |   | 1FE                                        | 96,920      | 92.619                         | 180,876    | 195,290    | 154,993                      |                                          | 9,371                                     |                                                           |                                            |          | 6.335             | N/A       |                               |                         | 06/18/2012. | 09/15/2023.                      |
| 183596               | CK | 9 | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE | C  |   | 1FE                                        | 95,421      | 92.143                         | 179,946    | 195,290    | 152,595                      |                                          | 9,226                                     |                                                           |                                            |          | 6.335             | N/A       |                               |                         | 06/18/2012. | 12/15/2023.                      |
| 183596               | CL | 7 | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE | C  |   | 1FE                                        | 93,944      | 91.217                         | 178,138    | 195,290    | 150,234                      |                                          | 9,084                                     |                                                           |                                            |          | 6.335             | N/A       |                               |                         | 06/18/2012. | 03/15/2024.                      |
| 183596               | CM | 5 | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE | C  |   | 1FE                                        | 92,491      | 90.716                         | 177,159    | 195,290    | 147,910                      |                                          | 8,943                                     |                                                           |                                            |          | 6.335             | N/A       |                               |                         | 06/18/2012. | 06/15/2024.                      |
| 183596               | CN | 3 | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE | C  |   | 1FE                                        | 91,060      | 90.217                         | 176,185    | 195,290    | 145,621                      |                                          | 8,805                                     |                                                           |                                            |          | 6.335             | N/A       |                               |                         | 06/18/2012. | 09/15/2024.                      |
| 183596               | CP | 8 | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE | C  |   | 1FE                                        | 89,652      | 89.727                         | 175,228    | 195,290    | 143,369                      |                                          | 8,668                                     |                                                           |                                            |          | 6.335             | N/A       |                               |                         | 06/18/2012. | 12/15/2024.                      |
| 186398               | JN | 4 | CLEVELAND OHIO PUB PWR SYS REV           |    |   | 2 1FE                                      | 2,906,638   | 106.071                        | 3,060,148  | 2,885,000  | 2,897,154                    |                                          | (1,934)                                   |                                                           |                                            | 5.500    | 5.400             | MN        | 20,275                        | 158,675                 | 10/27/2014. | 11/15/2038.                      |
| 190760               | HT | 8 | COBB-MARIETTA GA COLISEUM & EXHIBIT HALL | C  |   | 2 1FE                                      | 12,000,000  | 107.385                        | 12,886,200 | 12,000,000 | 12,000,000                   |                                          |                                           |                                                           |                                            | 4.500    | 4.500             | JJ        | 270,000                       | 540,000                 | 08/25/2015. | 01/01/2047.                      |
| 19463V               | AS | 0 | COLLIER CNTY FLA HEALTH FACS AUTH RESIDE |    |   | 2 1FE                                      | 1,566,900   | 112.597                        | 1,688,955  | 1,500,000  | 1,556,813                    |                                          | (9,257)                                   |                                                           |                                            | 5.000    | 4.200             | MN        | 12,500                        | 75,000                  | 11/26/2018. | 05/01/2045.                      |
| 19645R               | LR | 0 | COLORADO EDL & CULTURAL FACS AUTH REV    |    |   | 2 2FE                                      | 484,510     | 101.645                        | 508,225    | 500,000    | 497,376                      |                                          | 5,573                                     |                                                           |                                            | 5.000    | 6.193             | JD        | 1,111                         | 25,000                  | 07/01/2010. | 06/15/2029.                      |
| 196479               | K4 | 0 | COLORADO HSG & FIN AUTH                  |    |   | 1                                          | 1,000,000   | 102.459                        | 1,024,590  | 1,000,000  | 1,000,000                    |                                          |                                           |                                                           |                                            | 3.800    | 3.800             | MON       | 633                           | 38,528                  | 03/07/2018. | 04/01/2035.                      |
| 19648F               | JZ | 8 | COLORADO HEALTH FACS AUTH REV            |    |   | 2 2FE                                      | 21,816      | 109.009                        | 21,802     | 20,000     | 21,759                       |                                          | (57)                                      |                                                           |                                            | 4.000    | 2.940             | FA        | 289                           |                         | 08/08/2019. | 06/01/2039.                      |
| 19648F               | KJ | 2 | COLORADO HEALTH FACS AUTH REV            |    |   | 2 2FE                                      | 24,675      | 122.298                        | 24,460     | 20,000     | 24,524                       |                                          | (152)                                     |                                                           |                                            | 5.000    | 2.350             | FA        | 361                           |                         | 08/08/2019. | 08/01/2032.                      |
| 20281P               | KL | 5 | COMMONWEALTH FING AUTH PA REV            |    |   | 1 1FE                                      | 3,765,294   | 110.343                        | 4,253,723  | 3,855,000  | 3,770,409                    |                                          | 4,725                                     |                                                           |                                            | 4.014    | 4.230             | JD        | 12,895                        | 154,740                 | 11/30/2018. | 06/01/2033.                      |
| 20281P               | LK | 6 | COMMONWEALTH FING AUTH PA REV            |    |   | 1FE                                        | 2,270,052   | 121.478                        | 2,308,082  | 1,900,000  | 2,270,052                    |                                          |                                           |                                                           |                                            | 5.000    | 2.089             | JD        |                               |                         | 06/10/2019. | 06/01/2027.                      |
| 20281P               | LL | 4 | COMMONWEALTH FING AUTH PA REV            |    |   | 1FE                                        | 963,372     | 123.641                        | 989,128    | 800,000    | 963,372                      |                                          |                                           |                                                           |                                            | 5.000    | 2.270             | JD        |                               |                         | 07/10/2019. | 06/01/2028.                      |
| 20281P               | LM | 2 | COMMONWEALTH FING AUTH PA REV            |    |   | 1FE                                        | 675,582     | 125.584                        | 690,712    | 550,000    | 675,582                      |                                          |                                           |                                                           |                                            | 5.000    | 2.251             | JD        |                               |                         | 07/10/2019. | 06/01/2029.                      |
| 20281P               | LN | 0 | COMMONWEALTH FING AUTH PA REV            |    |   | 1FE                                        | 1,353,591   | 127.096                        | 1,398,056  | 1,100,000  | 1,353,591                    |                                          |                                           |                                                           |                                            | 5.000    | 2.443             | JD        |                               |                         | 06/06/2019. | 06/01/2030.                      |
| 20281P               | LP | 5 | COMMONWEALTH FING AUTH PA REV            |    |   | 2 1FE                                      | 2,279,669   | 125.943                        | 2,342,540  | 1,860,000  | 2,279,669                    |                                          |                                           |                                                           |                                            | 5.000    | 2.491             | JD        |                               |                         | 07/10/2019. | 06/01/2031.                      |
| 20281P               | LQ | 3 | COMMONWEALTH FING AUTH PA REV            |    |   | 2 1FE                                      | 635,809     | 125.506                        | 665,182    | 530,000    | 635,809                      |                                          |                                           |                                                           |                                            | 5.000    | 2.751             | JD        |                               |                         | 05/09/2019. | 06/01/2032.                      |
| 204712               | FM | 0 | COMPTON CALIF CMNTY REDEV AGY            | @  |   | 1FE                                        | 1,349,726   | 86.278                         | 1,867,919  | 2,165,000  | 1,728,831                    |                                          | 82,811                                    |                                                           |                                            |          | 4.969             | N/A       |                               |                         | 12/11/2014. | 08/01/2024.                      |
| 204712               | GP | 2 | COMPTON CALIF CMNTY REDEV AGY            |    |   | 2                                          | 1,324,679   | 100.800                        | 1,315,440  | 1,305,000  | 1,308,290                    |                                          | (10,400)                                  |                                                           |                                            | 7.290    | 6.842             | FA        | 39,639                        | 118,020                 | 02/04/2013. | 08/01/2020.                      |
| 204712               | GQ | 0 | COMPTON CALIF CMNTY REDEV AGY            |    |   | 2                                          | 2,625,356   | 100.420                        | 2,590,836  | 2,580,000  | 2,587,952                    |                                          | (12,658)                                  |                                                           |                                            | 7.740    | 7.191             | FA        | 83,205                        | 199,692                 | 02/10/2014. | 08/01/2024.                      |
| 207758               | KH | 5 | CONNECTICUT ST SPL TAX OBLIG REV         |    |   | 1 1FE                                      | 2,945,650   | 121.652                        | 3,041,300  | 2,500,000  | 2,864,857                    |                                          | (29,510)                                  |                                                           |                                            | 5.740    | 3.947             | JD        | 11,958                        | 143,500                 | 07/27/2017. | 12/01/2029.                      |
| 20775B               | XW | 1 | CONN ST HSG FIN AUTH HSG MTG FIN PG      |    |   | 2 1FE                                      | 40,000      | 100.270                        | 40,108     | 40,000     | 40,000                       |                                          |                                           |                                                           |                                            | 3.875    | 3.875             | MN        | 198                           | 2,256                   | 05/17/2012. | 11/15/2038.                      |
| 20775D               | CT | 7 | CONNECTICUT ST HEALTH & EDL FACS AUTH R  |    |   | 2 1FE                                      | 782,656     | 108.536                        | 759,752    | 700,000    | 780,109                      |                                          | (2,547)                                   |                                                           |                                            | 4.000    | 2.631             | JJ        | 9,567                         |                         | 08/14/2019. | 07/01/2041.                      |
| 20775D               | DT | 6 | CONNECTICUT ST HEALTH & EDL FACS AUTH R  |    |   | 2 2FE                                      | 262,222     | 120.653                        | 265,437    | 220,000    | 261,935                      |                                          | (287)                                     |                                                           |                                            | 5.000    | 2.710             | JJ        | 794                           |                         | 11/22/2019. | 07/01/2032.                      |
| 20775D               | DU | 3 | CONNECTICUT ST HEALTH & EDL FACS AUTH R  |    |   | 2 2FE                                      | 237,549     | 119.925                        | 239,850    | 200,000    | 237,294                      |                                          | (255)                                     |                                                           |                                            | 5.000    | 2.755             | JJ        | 722                           |                         | 11/25/2019. | 07/01/2033.                      |
| 20775D               | DV | 1 | CONNECTICUT ST HEALTH & EDL FACS AUTH R  |    |   | 2 2FE                                      | 118,266     | 119.624                        | 119,624    | 100,000    | 118,142                      |                                          | (124)                                     |                                                           |                                            | 5.000    | 2.810             | JJ        | 361                           |                         | 11/22/2019. | 07/01/2034.                      |
| 222102               | AA | 3 | COULEE MED FNDTN WASH REV                |    |   | 2 1FE                                      | 4,055,000   | 102.156                        | 4,142,426  | 4,055,000  | 4,055,013                    |                                          | 13                                        |                                                           |                                            | 6.500    | 6.500             | MON       | 8,054                         | 264,240                 | 12/27/2010. | 04/20/2036.                      |
| 23061E               | AQ | 0 | CUMBERLAND CNTY PA INDL DEV AUTH REV     |    |   | 1,2 1FE                                    | 8,274,000   | 115.647                        | 9,251,760  | 8,000,000  | 8,249,462                    |                                          | (20,364)                                  |                                                           |                                            | 6.000    | 5.549             | MN        | 80,000                        | 498,667                 | 10/11/2018. | 11/01/2048.                      |
| 23061E               | AR | 8 | CUMBERLAND CNTY PA INDL DEV AUTH REV     |    |   | 1,2 1FE                                    | 4,500,000   | 108.886                        | 4,899,870  | 4,500,000  | 4,500,000                    |                                          |                                           |                                                           |                                            | 5.400    | 5.399             | MN        | 40,500                        | 252,450                 | 10/11/2018. | 11/01/2043.                      |
| 232265               | SC | 8 | CUYAHOGA CNTY OHIO HOSP REV              |    |   | 1 2FE                                      | 12,140,322  | 135.524                        | 13,349,114 | 9,850,000  | 12,049,263                   |                                          | (52,455)                                  |                                                           |                                            | 8.223    | 6.257             | FA        | 305,987                       | 809,966                 | 06/15/2018. | 02/15/2040.                      |
| 232287               | BZ | 4 | CUYAHOGA CNTY OHIO SALES TAX REV         | SD |   | 2 1FE                                      | 100,000     | 103.651                        | 103,651    | 100,000    | 100,000                      |                                          |                                           |                                                           |                                            | 3.526    | 3.526             | JJ        | 1,763                         | 1,904                   | 10/05/2017. | 01/01/2032.                      |
| 24917D               | AG | 8 | DENVER COLO CITY & CNTY DEDICATED TAX RE |    |   | 2 1FE                                      | 2,000,000   | 106.881                        | 2,137,620  | 2,000,000  | 2,000,000                    |                                          |                                           |                                                           |                                            | 3.818    | 3.818             | FA        | 31,817                        |                         | 03/24/2016. | 08/01/2032.                      |
| 250419               | DS | 4 | DESERT HOT SPRINGS CALIF REDEV AGY TAX A |    |   | 1 2FE                                      | 2,089,945   | 103.417                        | 2,104,536  | 2,035,000  | 2,081,932                    |                                          | (18,720)                                  |                                                           |                                            | 7.000    | 6.285             | MS        | 47,483                        | 83,650                  | 04/04/2019. | 09/01/2023.                      |
| 251135               | GR | 4 | DETROIT MICH DOWNTOWN DEV AUTH TAX INCRE |    |   | 2 2FE                                      | 3,123,720   | 110.742                        | 3,322,260  | 3,000,000  | 3,102,324                    |                                          | (20,276)                                  |                                                           |                                            | 5.000    | 4.161             | JJ        | 75,000                        | 82,917                  | 11/30/2018. | 07/01/2043.                      |
| 254010               | AE | 1 | DIGNITY HEALTH                           |    |   | 1 2FE                                      | 9,297,382   | 115.185                        | 10,188,144 | 8,845,000  | 9,294,091                    |                                          | (1,775)                                   |                                                           |                                            | 5.267    | 4.982             | MN        | 77,644                        | 400,687                 | 05/08/2019. | 11/01/2064.                      |
| 25477G               | PD | 1 | DISTRICT COLUMBIA INCOME TAX REV         |    |   | 2 1FE                                      | 505,724     | 128.296                        | 513,184    | 400,000    | 504,962                      |                                          | (762)                                     |                                                           |                                            | 5.000    | 2.001             | MS        | 1,500                         |                         | 11/14/2019. | 03/01/2033.                      |
| 25477G               | PE | 9 | DISTRICT COLUMBIA INCOME TAX REV         |    |   | 2 1FE                                      | 1,260,270   | 127.879                        | 1,278,790  | 1,000,000  | 1,258,398                    |                                          | (1,872)                                   |                                                           |                                            | 5.000    | 2.041             | MS        | 3,750                         |                         | 11/14/2019. | 03/01/2034.                      |
| 25477P               | FT | 7 | DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL |    |   | 2 1FE                                      | 4,327,250   | 100.231                        | 4,565,522  | 4,555,000  | 4,452,126                    |                                          | 19,329                                    |                                                           |                                            | 4.800    | 5.221             | JD        | 18,220                        | 223,276                 | 01/07/2011. | 06/01/2038.                      |

**SCHEDULE D - PART 1**

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

| 1      | 2                    |  |                                               | Codes  |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|--------|----------------------|--|-----------------------------------------------|--------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|        |                      |  |                                               | 3      | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
|        | CUSIP Identification |  | Description                                   | Code   | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| E10.12 | 25477P LG 8          |  | DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL..... |        |                                 | 2            | 1FE                                                              | 1,620,000   | 104.607                              | 1,694,633  | 1,620,000 | 1,620,000                       |                                                   |                                                 |                                                                        |                                                     | 5.450    | 5.449                | JJ.....      | 44,145                              | 88,290                     | 12/10/2010. | 07/01/2033.                               |
|        | 267045 MJ 8          |  | DUTCHESS CNTY N Y LOC DEV CORP REV.....       |        |                                 | 2            | 1FE                                                              | 180,968     | 110.871                              | 177,394    | 160,000   | 180,318                         |                                                   | (650)                                           |                                                                        |                                                     | 4.000    | 2.491                | JJ.....      | 2,187                               |                            | 08/14/2019. | 07/01/2044.                               |
|        | 267045 MK 5          |  | DUTCHESS CNTY N Y LOC DEV CORP REV.....       |        |                                 | 2            | 1FE                                                              | 179,779     | 110.156                              | 176,250    | 160,000   | 179,168                         |                                                   | (611)                                           |                                                                        |                                                     | 4.000    | 2.571                | JJ.....      | 2,187                               |                            | 08/14/2019. | 07/01/2049.                               |
|        | 270602 PN 9          |  | EAST BATON ROUGE LA MTG FIN AUTH SINGLE.....  |        |                                 | 2            | 1FE                                                              | 78,080      | 100.220                              | 80,176     | 80,000    | 78,746                          |                                                   | 40                                              |                                                                        |                                                     | 5.100    | 5.225                | AO.....      | 1,020                               | 4,080                      | 12/13/2010. | 10/01/2040.                               |
|        | 270618 FJ 5          |  | EAST BATON ROUGE LA SEW COMMN REV.....        |        |                                 | 2            | 1FE                                                              | 228,372     | 114.565                              | 229,130    | 200,000   | 227,893                         |                                                   | (479)                                           |                                                                        |                                                     | 4.000    | 2.291                | FA.....      | 1,378                               |                            | 10/17/2019. | 02/01/2035.                               |
|        | 303833 KG 1          |  | FAIRFAX CNTY VA REDEV & HSG AUTH MULTI-F..... |        |                                 | 2            | 1FE                                                              | 1,124,125   | 100.659                              | 1,157,579  | 1,150,000 | 1,126,825                       |                                                   | 518                                             |                                                                        |                                                     | 4.850    | 4.983                | AO.....      | 13,944                              | 55,775                     | 01/23/2014. | 10/01/2048.                               |
|        | 307479 CJ 2          |  | FARGO N D HEALTH SYS REV.....                 |        |                                 | 2            | 1FE                                                              | 247,285     | 108.781                              | 271,953    | 250,000   | 249,467                         |                                                   | 69                                              |                                                                        |                                                     | 6.000    | 6.031                | MN.....      | 2,500                               | 15,000                     | 01/21/2011. | 11/01/2028.                               |
|        | 3130AG QM 0          |  | FEDERAL HOME LOAN BANKS.....                  |        |                                 | 2            | 1                                                                | 1,000,000   | 100.427                              | 1,004,269  | 1,000,000 | 1,000,000                       |                                                   |                                                 |                                                                        |                                                     | 3.150    | 3.150                | JJ.....      | 14,350                              |                            | 07/11/2019. | 07/17/2034.                               |
|        | 3130AG U2 9          |  | FEDERAL HOME LOAN BANKS.....                  |        |                                 | 2            | 1                                                                | 1,748,688   | 100.011                              | 1,750,183  | 1,750,000 | 1,748,715                       |                                                   | 28                                              |                                                                        |                                                     | 3.100    | 3.106                | FA.....      | 21,700                              |                            | 07/30/2019. | 08/07/2034.                               |
|        | 3133EK E4 4          |  | FEDERAL FARM CREDIT BANKS FUNDING CORP.....   |        |                                 | 2            | 1                                                                | 699,650     | 97.421                               | 681,944    | 700,000   | 699,654                         |                                                   | 4                                               |                                                                        |                                                     | 3.000    | 3.003                | FA.....      | 7,292                               |                            | 08/16/2019. | 08/26/2039.                               |
|        | 34061Y AB 6          |  | FLORIDA DEV FIN CORP SURFACE TRANSN FAC.....  |        |                                 | 1,2          | 4                                                                | 787,963     | 96.089                               | 811,952    | 845,000   | 791,081                         |                                                   | 3,119                                           |                                                                        |                                                     | 6.250    | 8.151                | JJ.....      | 26,406                              |                            | 09/24/2019. | 01/01/2049.                               |
|        | 34061Y AC 4          |  | FLORIDA DEV FIN CORP SURFACE TRANSN FAC.....  |        |                                 | 1,2          | 4                                                                | 3,235,050   | 95.377                               | 3,066,371  | 3,215,000 | 3,229,989                       |                                                   | (5,061)                                         |                                                                        |                                                     | 6.375    | 6.269                | JJ.....      | 102,478                             | 30,443                     | 10/30/2019. | 01/01/2049.                               |
|        | 34061Y AD 2          |  | FLORIDA DEV FIN CORP SURFACE TRANSN FAC.....  |        |                                 | 1,2          | 4                                                                | 1,753,850   | 95.148                               | 1,750,723  | 1,840,000 | 1,756,968                       |                                                   | 3,118                                           |                                                                        |                                                     | 6.500    | 7.190                | JJ.....      | 59,800                              | 11,072                     | 07/24/2019. | 01/01/2049.                               |
|        | 34073T KY 2          |  | FLORIDA HIGHER EDL FACS FING AUTH REV.....    |        |                                 | 1            | 3                                                                | 5,660,000   | 102.805                              | 5,818,763  | 5,660,000 | 5,660,000                       |                                                   |                                                 |                                                                        |                                                     | 5.430    | 5.429                | JD.....      | 25,612                              | 307,338                    | 06/08/2018. | 06/01/2027.                               |
|        | 34074M CJ 8          |  | FLORIDA HSG FIN CORP REV.....                 |        |                                 | 2            | 1FE                                                              | 305,000     | 101.962                              | 310,984    | 305,000   | 305,000                         |                                                   |                                                 |                                                                        |                                                     | 4.800    | 4.800                | JJ.....      | 7,920                               | 15,268                     | 12/10/2009. | 01/01/2029.                               |
|        | 34074M HW 4          |  | FLORIDA HSG FIN CORP REV.....                 |        |                                 | 2            | 1FE                                                              | 110,000     | 101.150                              | 111,265    | 110,000   | 110,000                         |                                                   |                                                 |                                                                        |                                                     | 4.450    | 4.450                | JJ.....      | 2,670                               | 5,083                      | 10/19/2011. | 01/01/2030.                               |
|        | 34074M SH 5          |  | FLORIDA HSG FIN CORP REV.....                 |        |                                 | 2            | 1FE                                                              | 990,000     | 107.923                              | 1,068,438  | 990,000   | 990,000                         |                                                   |                                                 |                                                                        |                                                     | 4.200    | 4.200                | JJ.....      | 21,000                              | 22,283                     | 11/15/2018. | 01/01/2045.                               |
|        | 342814 DS 6          |  | FLORIDA ST MID-BAY BRIDGE AUTH REV.....       |        |                                 | 2            | 2FE                                                              | 1,865,000   | 101.074                              | 1,865,030  | 1,865,000 | 1,865,000                       |                                                   | 3,782                                           |                                                                        |                                                     | 3.784    | 3.782                | AO.....      | 17,643                              | 82,521                     | 05/13/2015. | 10/01/2021.                               |
|        | 347622 CP 5          |  | FORT LAUDERDALE FLA SPL OBLIG.....            |        |                                 | 1,2          | 1FE                                                              | 2,000,000   | 105.862                              | 2,117,240  | 2,000,000 | 2,000,000                       |                                                   |                                                 |                                                                        |                                                     | 5.143    | 5.143                | JJ.....      | 51,430                              | 102,860                    | 09/20/2012. | 01/01/2032.                               |
|        | 355850 AE 8          |  | FREDERICKSBURG VA ECONOMIC DEV AUTH REV.....  |        |                                 | 2            | 2FE                                                              | 1,069,383   | 106.168                              | 1,088,222  | 1,025,000 | 1,067,760                       |                                                   | (1,623)                                         |                                                                        |                                                     | 5.500    | 4.952                | MS.....      | 18,792                              | 6,734                      | 07/12/2019. | 09/01/2049.                               |
|        | 358266 CF 9          |  | FRESNO CNTY CALIF PENSION OBLIG.....          | @..... |                                 | 2            | 1FE                                                              | 1,108,980   | 76.877                               | 2,306,310  | 3,000,000 | 1,749,993                       |                                                   | 106,048                                         |                                                                        |                                                     |          | 6.350                | N/A.....     |                                     |                            | 09/11/2012. | 08/15/2028.                               |
|        | 358266 CG 7          |  | FRESNO CNTY CALIF PENSION OBLIG.....          | @..... |                                 | 2            | 1FE                                                              | 3,071,230   | 73.515                               | 6,590,620  | 8,965,000 | 4,886,086                       |                                                   | 298,679                                         |                                                                        |                                                     |          | 6.408                | N/A.....     |                                     |                            | 08/16/2012. | 08/15/2029.                               |
|        | 358266 CH 5          |  | FRESNO CNTY CALIF PENSION OBLIG.....          | @..... |                                 | 2            | 1FE                                                              | 3,667,984   | 70.257                               | 5,458,969  | 7,770,000 | 4,611,368                       |                                                   | 221,030                                         |                                                                        |                                                     |          | 4.973                | N/A.....     |                                     |                            | 04/29/2015. | 08/15/2030.                               |
|        | 36005F BN 4          |  | FULTON CNTY GA DEV AUTH REV.....              |        |                                 | 1            | 1FE                                                              | 3,120,000   | 107.519                              | 3,354,593  | 3,120,000 | 3,120,000                       |                                                   |                                                 |                                                                        |                                                     | 4.221    | 4.220                | MS.....      | 38,777                              | 89,626                     | 12/06/2018. | 03/15/2029.                               |
|        | 36005F BP 9          |  | FULTON CNTY GA DEV AUTH REV.....              |        |                                 | 1            | 1FE                                                              | 2,260,000   | 108.209                              | 2,445,523  | 2,260,000 | 2,260,000                       |                                                   |                                                 |                                                                        |                                                     | 4.271    | 4.270                | MS.....      | 28,421                              | 65,690                     | 12/06/2018. | 03/15/2030.                               |
|        | 36005F BQ 7          |  | FULTON CNTY GA DEV AUTH REV.....              |        |                                 | 1            | 1FE                                                              | 1,570,000   | 108.869                              | 1,709,243  | 1,570,000 | 1,570,000                       |                                                   |                                                 |                                                                        |                                                     | 4.321    | 4.320                | MS.....      | 19,975                              | 46,169                     | 12/06/2018. | 03/15/2031.                               |
|        | 36005F GA 7          |  | FULTON CNTY GA DEV AUTH REV.....              |        |                                 | 2            | 1FE                                                              | 257,945     | 112.319                              | 258,334    | 230,000   | 257,555                         |                                                   | (390)                                           |                                                                        |                                                     | 4.000    | 2.571                | JJ.....      | 1,380                               |                            | 10/17/2019. | 07/01/2037.                               |
|        | 362848 UR 2          |  | GAINESVILLE FLA UTILS SYS REV IAM COML P..... |        |                                 | 1            | 1FE                                                              | 5,000,000   | 107.953                              | 5,397,650  | 5,000,000 | 5,000,000                       |                                                   |                                                 |                                                                        |                                                     | 3.875    | 3.875                | AO.....      | 48,438                              | 90,955                     | 04/03/2019. | 10/01/2047.                               |
|        | 365418 BF 8          |  | GARDEN ST N J PRESERVATION TR OPEN SPACE..... | @..... |                                 | 2            | 1FE                                                              | 3,362,550   | 85.250                               | 4,262,500  | 5,000,000 | 3,728,969                       |                                                   | 137,043                                         |                                                                        |                                                     |          | 3.780                | N/A.....     |                                     |                            | 03/22/2017. | 11/01/2027.                               |
|        | 373539 3C 7          |  | GEORGIA ST HSG & FIN AUTH REV.....            |        |                                 | 2            | 1FE                                                              | 1,162,088   | 106.016                              | 1,235,086  | 1,165,000 | 1,162,508                       |                                                   | 201                                             |                                                                        |                                                     | 3.875    | 3.894                | JD.....      | 3,762                               | 46,102                     | 12/20/2016. | 12/01/2034.                               |
|        | 373539 D9 3          |  | GEORGIA ST HSG & FIN AUTH REV.....            |        |                                 | 2            | 1FE                                                              | 210,000     | 100.710                              | 211,491    | 210,000   | 210,000                         |                                                   |                                                 |                                                                        |                                                     | 4.050    | 4.050                | JD.....      | 709                                 | 9,019                      | 05/17/2012. | 12/01/2042.                               |
|        | 373539 K7 9          |  | GEORGIA ST HSG & FIN AUTH REV.....            |        |                                 | 2            | 1FE                                                              | 2,015,000   | 103.326                              | 2,066,520  | 2,000,000 | 2,006,092                       |                                                   | (1,741)                                         |                                                                        |                                                     | 3.800    | 3.689                | JD.....      | 6,333                               | 76,000                     | 10/14/2014. | 12/01/2037.                               |
|        | 373539 X9 1          |  | GEORGIA ST HSG & FIN AUTH REV.....            |        |                                 | 2            | 1FE                                                              | 500,000     | 104.973                              | 524,865    | 500,000   | 500,000                         |                                                   |                                                 |                                                                        |                                                     | 3.800    | 3.800                | JD.....      | 1,583                               | 19,000                     | 04/09/2015. | 12/01/2040.                               |
|        | 37353P BK 4          |  | GEORGIA ST HSG & FIN AUTH REV.....            |        |                                 | 2            | 1FE                                                              | 465,000     | 108.081                              | 502,577    | 465,000   | 465,000                         |                                                   |                                                 |                                                                        |                                                     | 3.850    | 3.850                | JD.....      | 1,492                               | 18,239                     | 05/23/2018. | 12/01/2038.                               |
|        | 37353P CP 2          |  | GEORGIA ST HSG & FIN AUTH REV.....            |        |                                 | 2            | 1FE                                                              | 2,514,930   | 108.698                              | 2,717,450  | 2,500,000 | 2,513,603                       |                                                   | (1,262)                                         |                                                                        |                                                     | 4.200    | 4.118                | JD.....      | 8,750                               | 114,042                    | 12/10/2018. | 12/01/2048.                               |
|        | 381276 AC 8          |  | GOLDEN VY MINN SR LIVING MULTIFAMILY HSG..... |        |                                 | 2            | 1FE                                                              | 1,787,720   | 100.142                              | 1,872,655  | 1,870,000 | 1,807,120                       |                                                   | 3,190                                           |                                                                        |                                                     | 4.850    | 5.106                | JD.....      | 2,771                               | 92,140                     | 11/23/2010. | 12/20/2041.                               |
|        | 38543P AA 6          |  | GRAND FORKS CNTY N D SOLID WASTE DISP FA..... |        |                                 | 2            | 4                                                                | 685,613     | 99.091                               | 698,592    | 705,000   | 687,671                         |                                                   | 1,537                                           |                                                                        |                                                     | 5.000    | 5.355                | MJSD.....    | 1,567                               | 35,250                     | 08/24/2018. | 09/15/2028.                               |
|        | 38543P AB 4          |  | GRAND FORKS CNTY N D SOLID WASTE DISP FA..... |        |                                 | 2            | 4                                                                | 6,584,775   | 97.061                               | 6,507,940  | 6,705,000 | 6,587,185                       |                                                   | 2,266                                           |                                                                        |                                                     | 5.375    | 5.525                | MJSD.....    | 16,018                              | 303,956                    | 08/16/2019. | 09/15/2038.                               |
|        | 386166 HC 9          |  | GRAND PRAIRIE TEX SALES TAX REV.....          |        |                                 | 2            | 1FE                                                              | 6,500,000   | 107.198                              | 6,967,870  | 6,500,000 | 6,500,000                       |                                                   |                                                 |                                                                        |                                                     | 4.782    | 4.781                | JJ.....      | 155,415                             | 310,830                    | 11/04/2015. | 01/01/2035.                               |
|        | 388780 CR 7          |  | GRASS VALLEY CALIF REDEV AGY TAX ALLOC.....   |        |                                 | 2            | 1FE                                                              | 246,588     | 101.634                              | 254,085    | 250,000   | 248,567                         |                                                   | 74                                              |                                                                        |                                                     | 5.250    | 5.306                | JD.....      | 1,094                               | 13,125                     | 04/15/2010. | 12/01/2034.                               |
|        | 39081J AA 6          |  | GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS..... |        |                                 | 2            | 1FE                                                              | 8,995,909   | 116.472                              | 9,748,706  | 8,370,000 | 8,820,095                       |                                                   | (59,413)                                        |                                                                        |                                                     | 5.000    | 4.051                | JJ.....      | 209,250                             | 418,500                    | 11/29/2016. | 07/01/2046.                               |

**SCHEDULE D - PART 1**

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

E10.13

| 1                    |    |   | 2                                   |       |    | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates    |                                           |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |     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|                      |    |   |                                     |       |    | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21       | 22                                        |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |  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| CUSIP Identification |    |   | Description                         |       |    | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired | Stated<br>Contractual<br>Maturity<br>Date |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |  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| 39264M               | CM | 0 | GREEN BAY WIS HSG AUTH HSG REV..... | ..... | .. | ..... | 2                               | 1FE          | .....                                                            | 651,658     | ...100.268                           | .....      | 661,769   | .....                           | 660,000                                           | .....                                           | 657,300                                                                | .....                                               | .....    | 249                  | .....        | .....                               | .....                      | .....    | .....                                     | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 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**SCHEDULE D - PART 1**

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

E10.14

| 1                    |    | 2           |                                               | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     | Dates                      |             |                                           |
|----------------------|----|-------------|-----------------------------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                               | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                               | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 491214               | AW | 2           | KENTUCKY BD DEV CORP TRANSIENT ROOM TAX.....  |       |                                 | 2            | 1FE                                                              | 3,278,460   | 118.797                              | 3,563,910  | 3,000,000  | 3,249,646                       |                                                   | (23,873)                                        |                                                                        |                                                     | 5.000    | 3.861                | MS.....      | 50,000                              | 131,250                    | 10/03/2018. | 09/01/2043                                |
| 49126K               | LM | 1           | KENTUCKY ECONOMIC DEV FIN AUTH HOSP REV.....  |       |                                 | 1            | 2FE                                                              | 9,979,704   | 118.049                              | 11,450,753 | 9,700,000  | 9,977,752                       |                                                   | (2,152)                                         |                                                                        |                                                     | 5.079    | 4.885                | FA.....      | 186,117                             | 439,700                    | 06/17/2019. | 08/15/2048.                               |
| 492279               | CQ | 5           | KERN CNTY CALIF PENSION OBLIG.....            | @     |                                 |              | 1FE                                                              | 3,286,200   | 88.586                               | 4,429,300  | 5,000,000  | 4,079,767                       |                                                   | 175,635                                         |                                                                        |                                                     |          | 4.449                | N/A.....     |                                     |                            | 01/28/2015. | 08/15/2024.                               |
| 492279               | CS | 1           | KERN CNTY CALIF PENSION OBLIG.....            | @     |                                 |              | 1FE                                                              | 7,925,054   | 82.714                               | 9,028,233  | 10,915,000 | 8,373,458                       |                                                   | 328,549                                         |                                                                        |                                                     |          | 4.043                | N/A.....     |                                     |                            | 08/14/2018. | 08/15/2026.                               |
| 494762               | KR | 7           | KING CNTY WASH HSG AUTH REV.....              |       |                                 | 2            | 1FE                                                              | 252,500     | 100.393                              | 250,983    | 250,000    | 250,000                         |                                                   |                                                 |                                                                        |                                                     | 5.500    | 5.499                | JD.....      | 1,146                               | 13,750                     | 02/10/2011. | 12/01/2027.                               |
| 50376F               | AR | 8           | LA PAZ CNTY ARIZ INDL DEV AUTH ED FAC LE..... |       |                                 | 2            | 2FE                                                              | 1,070,220   | 114.431                              | 1,144,310  | 1,000,000  | 1,061,667                       |                                                   | (6,241)                                         |                                                                        |                                                     | 5.000    | 4.100                | FA.....      | 18,889                              | 50,000                     | 08/06/2018. | 02/15/2038.                               |
| 50376F               | AS | 6           | LA PAZ CNTY ARIZ INDL DEV AUTH ED FAC LE..... |       |                                 | 2            | 2FE                                                              | 2,696,166   | 112.413                              | 2,866,532  | 2,550,000  | 2,678,509                       |                                                   | (12,881)                                        |                                                                        |                                                     | 5.000    | 4.259                | FA.....      | 48,167                              | 127,500                    | 08/06/2018. | 02/15/2048.                               |
| 50520P               | AS | 9           | LA VERNE CALIF PENSION OBLIG.....             |       |                                 | 2            | 1FE                                                              | 3,815,000   | 103.028                              | 3,930,518  | 3,815,000  | 3,815,000                       |                                                   |                                                 |                                                                        |                                                     | 4.316    | 4.316                | JD.....      | 13,721                              | 164,655                    | 07/26/2018. | 06/01/2044.                               |
| 513887               | AL | 3           | LANCASTER CNTY NEB HOSP AUTH NO 1 HEALTH..... |       |                                 | 2            | 1FE                                                              | 148,742     | 100.000                              | 150,000    | 150,000    | 150,000                         |                                                   | 166                                             |                                                                        |                                                     | 5.500    | 5.514                | JJ.....      | 4,125                               | 8,250                      | 04/23/2010. | 01/01/2030.                               |
| 528819               | MS | 1           | LEWISVILLE TEX COMBINATION CONTRACT REV.....  |       |                                 | 2            | 3                                                                | 1,901,357   | 100.955                              | 1,978,718  | 1,960,000  | 1,903,169                       |                                                   | 1,957                                           |                                                                        |                                                     | 5.500    | 5.748                | MS.....      | 35,933                              | 56,894                     | 01/29/2019. | 09/01/2039.                               |
| 52909M               | CH | 5           | LEXINGTON-FAYETTE URBAN CNTY ARPT BRD KY..... |       |                                 | 2            | 1FE                                                              | 3,440,000   | 105.261                              | 3,620,978  | 3,440,000  | 3,440,000                       |                                                   |                                                 |                                                                        |                                                     | 3.850    | 3.850                | JJ.....      | 66,220                              | 132,440                    | 10/07/2016. | 07/01/2036.                               |
| 532679               | AN | 7           | LIMESTONE CNTY TEX PUB FAC CORP REV.....      |       |                                 | 2            | 1FE                                                              | 500,000     | 100.358                              | 501,790    | 500,000    | 500,000                         |                                                   |                                                 |                                                                        |                                                     | 5.500    | 5.498                | MN.....      | 4,583                               | 27,500                     | 11/09/2009. | 11/01/2024.                               |
| 544445               | FC | 8           | LOS ANGELES CALIF DEPT ARPTS ARPT REV.....    |       |                                 | 2            | 1FE                                                              | 2,053,913   | 123.502                              | 2,179,810  | 1,765,000  | 2,028,805                       |                                                   | (25,108)                                        |                                                                        |                                                     | 5.000    | 2.970                | MN.....      | 11,276                              | 88,250                     | 01/30/2019. | 05/15/2032.                               |
| 544445               | JE | 0           | LOS ANGELES CALIF DEPT ARPTS ARPT REV.....    |       |                                 | 2            | 1FE                                                              | 2,939,442   | 125.676                              | 2,953,386  | 2,350,000  | 2,915,701                       |                                                   | (23,741)                                        |                                                                        |                                                     | 5.000    | 2.150                | MN.....      | 15,014                              | 58,750                     | 07/29/2019. | 05/15/2032.                               |
| 544445               | LT | 4           | LOS ANGELES CALIF DEPT ARPTS ARPT REV.....    |       |                                 | 2            | 1FE                                                              | 1,280,182   | 124.514                              | 1,282,494  | 1,030,000  | 1,271,292                       |                                                   | (8,890)                                         |                                                                        |                                                     | 5.000    | 2.093                | MN.....      | 6,581                               | 19,742                     | 09/19/2019. | 05/15/2032.                               |
| 544445               | LY | 3           | LOS ANGELES CALIF DEPT ARPTS ARPT REV.....    |       |                                 | 2            | 1FE                                                              | 811,176     | 123.028                              | 824,288    | 670,000    | 804,251                         |                                                   | (6,925)                                         |                                                                        |                                                     | 5.000    | 2.471                | MN.....      | 4,281                               | 12,842                     | 06/12/2019. | 05/15/2037.                               |
| 544445               | NK | 1           | LOS ANGELES CALIF DEPT ARPTS ARPT REV.....    |       |                                 | 2            | 1FE                                                              | 502,860     | 126.179                              | 504,716    | 400,000    | 502,449                         |                                                   | (411)                                           |                                                                        |                                                     | 5.000    | 1.990                | MN.....      | 778                                 |                            | 12/05/2019. | 05/15/2031.                               |
| 546398               | 8A | 9           | LOUISIANA PUB FACS AUTH REV.....              |       |                                 | 2            | 2FE                                                              | 2,705,451   | 100.795                              | 3,699,177  | 3,670,000  | 3,004,641                       |                                                   | 30,571                                          |                                                                        |                                                     |          | 5.287                | AO.....      |                                     |                            | 01/13/2017. | 10/01/2041.                               |
| 546398               | 8B | 7           | LOUISIANA PUB FACS AUTH REV.....              |       |                                 | 2            | 2FE                                                              | 4,124,795   | 99.356                               | 5,464,580  | 5,500,000  | 4,711,225                       |                                                   | 219,503                                         |                                                                        |                                                     |          | 5.015                | AO.....      |                                     |                            | 04/29/2019. | 10/01/2046.                               |
| 54639T               | BU | 5           | LOUISIANA PUB FACS AUTH LEASE REV.....        |       |                                 | 2            | 1FE                                                              | 7,831,808   | 113.381                              | 8,361,849  | 7,375,000  | 7,707,553                       |                                                   | (43,648)                                        |                                                                        |                                                     | 5.000    | 4.200                | JJ.....      | 184,375                             | 368,750                    | 01/10/2017. | 07/01/2056.                               |
| 549308               | CA | 0           | LUCAS CNTY OHIO HEALTH CARE FAC REV.....      |       |                                 | 2            | 1FE                                                              | 259,393     | 105.442                              | 263,605    | 250,000    | 252,261                         |                                                   | (1,294)                                         |                                                                        |                                                     | 5.500    | 4.913                | FA.....      | 5,194                               | 13,750                     | 01/23/2012. | 08/15/2030.                               |
| 56052F               | LH | 6           | MAINE ST HSG AUTH MTG PUR.....                |       |                                 | 2            | 1FE                                                              | 1,000,000   | 105.909                              | 1,059,090  | 1,000,000  | 1,000,000                       |                                                   |                                                 |                                                                        |                                                     | 3.850    | 3.850                | MN.....      | 4,919                               | 38,500                     | 05/31/2018. | 11/15/2043.                               |
| 57419P               | 3E | 7           | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C..... |       |                                 | 2            | 1FE                                                              | 350,000     | 104.211                              | 364,739    | 350,000    | 350,000                         |                                                   |                                                 |                                                                        |                                                     | 4.500    | 4.500                | JJ.....      | 7,875                               | 15,750                     | 11/18/2011. | 07/01/2031.                               |
| 57420N               | CS | 8           | MARYLAND ST ECONOMIC DEV CORP ECONOMIC D..... |       |                                 | 1            | 2FE                                                              | 1,795,000   | 106.688                              | 1,915,050  | 1,795,000  | 1,795,000                       |                                                   |                                                 |                                                                        |                                                     | 4.450    | 4.450                | JD.....      | 6,656                               | 79,878                     | 12/21/2017. | 06/01/2032.                               |
| 57420N               | CT | 6           | MARYLAND ST ECONOMIC DEV CORP ECONOMIC D..... |       |                                 | 1            | 2FE                                                              | 8,500,000   | 107.814                              | 9,164,190  | 8,500,000  | 8,500,000                       |                                                   |                                                 |                                                                        |                                                     | 4.550    | 4.550                | JD.....      | 32,229                              | 386,750                    | 12/21/2017. | 06/01/2035.                               |
| 57563R               | GR | 4           | MASSACHUSETTS EDL FING AUTH.....              |       |                                 | 2            | 1FE                                                              | 20,540      | 100.092                              | 20,018     | 20,000     | 20,000                          |                                                   | (154)                                           |                                                                        |                                                     | 6.000    | 5.437                | JJ.....      | 900                                 | 1,350                      | 04/06/2011. | 01/01/2028.                               |
| 57563R               | HM | 4           | MASSACHUSETTS EDL FING AUTH.....              |       |                                 | 2            | 1FE                                                              | 25,247      | 100.089                              | 25,022     | 25,000     | 25,000                          |                                                   | (99)                                            |                                                                        |                                                     | 5.200    | 4.928                | JJ.....      | 910                                 | 1,495                      | 02/23/2010. | 01/01/2027.                               |
| 57563R               | HN | 2           | MASSACHUSETTS EDL FING AUTH.....              |       |                                 | 2            | 1FE                                                              | 40,000      | 100.090                              | 40,036     | 40,000     | 40,000                          |                                                   |                                                 |                                                                        |                                                     | 5.250    | 5.250                | JJ.....      | 1,575                               | 2,409                      | 02/04/2010. | 01/01/2028.                               |
| 575829               | FM | 3           | MASSACHUSETTS ST CLEAN WTR TR.....            |       |                                 | 2            | 1FE                                                              | 946,970     | 127.545                              | 950,210    | 745,000    | 943,453                         |                                                   | (3,516)                                         |                                                                        |                                                     | 5.000    | 1.941                | FA.....      | 6,933                               |                            | 10/18/2019. | 08/01/2036.                               |
| 57584X               | AT | 8           | MASSACHUSETTS ST DEV FIN AGY REV.....         |       |                                 | 1            | 2FE                                                              | 1,270,000   | 101.171                              | 1,284,872  | 1,270,000  | 1,270,000                       |                                                   |                                                 |                                                                        |                                                     | 4.100    | 4.098                | AO.....      | 13,018                              | 52,070                     | 05/07/2015. | 10/01/2022.                               |
| 57584X               | PQ | 8           | MASSACHUSETTS ST DEV FIN AGY REV.....         |       |                                 | 1            | 2FE                                                              | 7,785,680   | 99.318                               | 7,945,440  | 8,000,000  | 7,834,772                       |                                                   | 12,378                                          |                                                                        |                                                     | 3.976    | 4.217                | AO.....      | 79,520                              | 318,080                    | 03/24/2017. | 10/01/2030.                               |
| 57584Y               | QW | 2           | MASSACHUSETTS ST DEV FIN AGY REV.....         |       |                                 | 2            | 2FE                                                              | 2,500,000   | 110.142                              | 2,753,550  | 2,500,000  | 2,500,000                       |                                                   |                                                 |                                                                        |                                                     | 4.740    | 4.740                | JJ.....      | 59,250                              | 42,530                     | 02/07/2019. | 07/01/2038.                               |
| 57586N               | S3 | 6           | MASSACHUSETTS ST HSG FIN AGY.....             |       |                                 | 2            | 1FE                                                              | 750,000     | 107.180                              | 803,850    | 750,000    | 750,000                         |                                                   |                                                 |                                                                        |                                                     | 4.350    | 4.350                | JD.....      | 2,719                               | 32,625                     | 03/07/2017. | 12/01/2037.                               |
| 57586P               | V3 | 7           | MASSACHUSETTS ST HSG FIN AGY HSG REV.....     |       |                                 | 2            | 1FE                                                              | 65,000      | 101.771                              | 66,151     | 65,000     | 65,000                          |                                                   |                                                 |                                                                        |                                                     | 4.050    | 4.050                | JD.....      | 219                                 | 2,671                      | 03/08/2012. | 12/01/2032.                               |
| 57586Y               | BB | 2           | MASSACHUSETTS ST HSG FIN AGY MULTI-FAMIL..... |       |                                 | 2            | 1FE                                                              | 510,650     | 101.416                              | 507,080    | 500,000    | 500,834                         |                                                   | (1,928)                                         |                                                                        |                                                     | 5.300    | 4.888                | JD.....      | 2,208                               | 26,500                     | 06/27/2011. | 12/01/2038.                               |
| 57587A               | DP | 0           | MASSACHUSETTS ST HSG FIN AGY HSG REV.....     |       |                                 | 2            | 1FE                                                              | 585,000     | 105.445                              | 616,853    | 585,000    | 585,000                         |                                                   |                                                 |                                                                        |                                                     | 4.500    | 4.500                | JD.....      | 2,194                               | 26,325                     | 06/12/2014. | 12/01/2039.                               |
| 57587A               | GY | 8           | MASSACHUSETTS ST HSG FIN AGY HSG REV.....     |       |                                 | 2            | 1FE                                                              | 300,000     | 103.938                              | 311,814    | 300,000    | 300,000                         |                                                   |                                                 |                                                                        |                                                     | 4.100    | 4.100                | JD.....      | 1,025                               | 13,253                     | 03/12/2015. | 12/01/2045.                               |
| 57587A               | QD | 3           | MASSACHUSETTS ST HSG FIN AGY HSG REV.....     |       |                                 | 2            | 1FE                                                              | 1,000,000   | 105.747                              | 1,057,470  | 1,000,000  | 1,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.150    | 4.150                | JD.....      | 3,458                               | 41,500                     | 03/16/2016. | 12/01/2040.                               |
| 57587A               | RJ | 9           | MASSACHUSETTS ST HSG FIN AGY HSG REV.....     |       |                                 | 2            | 1FE                                                              | 1,675,000   | 102.718                              | 1,720,527  | 1,675,000  | 1,675,000                       |                                                   |                                                 |                                                                        |                                                     | 3.350    | 3.350                | JD.....      | 4,676                               | 56,113                     | 07/22/2016. | 12/01/2041.                               |
| 58611Y               | AF | 1           | INDUSTRIAL DEVELOPMENT BOARD OF THE CITY..... |       |                                 | 2            | 2FE                                                              | 375,000     | 109.009                              | 408,784    | 375,000    | 375,000                         |                                                   |                                                 |                                                                        |                                                     | 5.200    | 5.200                | JJ.....      | 9,750                               | 19,500                     | 11/02/2017. | 07/01/2037.                               |
| 58611Y               | AG | 9           | INDUSTRIAL DEVELOPMENT BOARD OF THE CITY..... |       |                                 | 2            | 2FE                                                              | 500,000     | 108.846                              | 544,230    | 500,000    | 500,000                         |                                                   |                                                 |                                                                        |                                                     | 5.450    | 5.450                | JJ.....      | 13,625                              | 27,250                     | 11/02/2017. | 07/01/2045.                               |

**SCHEDULE D - PART 1**

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

E10.15

| 1                    |    |   | 2                                        |      |                                 | Codes     |                                |            | 6         | 7                            | Fair Value                                 |            | 10                                       | 11                                        | Change in Book/Adjusted Carrying Value |       |       |     | Interest |           |            |            |    | Dates |    |
|----------------------|----|---|------------------------------------------|------|---------------------------------|-----------|--------------------------------|------------|-----------|------------------------------|--------------------------------------------|------------|------------------------------------------|-------------------------------------------|----------------------------------------|-------|-------|-----|----------|-----------|------------|------------|----|-------|----|
|                      |    |   |                                          |      |                                 | 3         | 4                              | 5          |           |                              | NAIC Designation and Administrative Symbol | 8          |                                          |                                           | 9                                      | 12    | 13    | 14  | 15       | 16        | 17         | 18         | 19 | 20    | 21 |
| CUSIP Identification |    |   | Description                              | Code | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond CHAR | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value |                                            |            | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion |                                        |       |       |     |          |           |            |            |    |       |    |
| 592190               | PH | 9 | METROPOLITAN NASHVILLE ARPT AUTH TENN AR |      |                                 | 2         | 1FE                            | 332,076    | 110.216   | 330,648                      | 300,000                                    | 331,968    |                                          | (108)                                     |                                        | 4.000 | 2.820 | JJ  | 467      |           | 12/06/2019 | 07/01/2049 |    |       |    |
| 59259Y               | GF | 0 | METROPOLITAN TRANSN AUTH N Y REV         |      |                                 | 1         | 1FE                            | 6,463,600  | 142.009   | 7,100,450                    | 5,000,000                                  | 6,415,147  |                                          | (39,087)                                  |                                        | 6.814 | 4.676 | MN  | 43,534   | 340,700   | 10/25/2018 | 11/15/2040 |    |       |    |
| 59259Y               | M6 | 3 | METROPOLITAN TRANSN AUTH N Y REV         |      |                                 | 2         | 1FE                            | 5,098,550  | 111.698   | 5,584,900                    | 5,000,000                                  | 5,043,914  |                                          | (9,855)                                   |                                        | 5.000 | 4.749 | MN  | 31,944   | 250,000   | 10/31/2013 | 11/15/2038 |    |       |    |
| 592643               | BS | 8 | METROPOLITAN WASH D C ARPTS AUTH DULLES  |      |                                 | 1         | FE                             | 13,817,300 | 163.531   | 16,353,100                   | 10,000,000                                 | 13,646,191 |                                          | (54,321)                                  |                                        | 8.000 | 5.439 | AO  | 200,000  | 800,000   | 02/14/2017 | 10/01/2047 |    |       |    |
| 592647               | HK | 0 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY |      |                                 | 1         | FE                             | 1,767,556  | 126.170   | 1,766,380                    | 1,400,000                                  | 1,767,556  |                                          |                                           |                                        | 5.000 | 2.131 | AO  |          |           | 12/13/2019 | 10/01/2030 |    |       |    |
| 592647               | HL | 8 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY |      |                                 | 2         | 1FE                            | 2,144,648  | 125.359   | 2,143,639                    | 1,710,000                                  | 2,144,648  |                                          |                                           |                                        | 5.000 | 2.211 | AO  |          |           | 12/13/2019 | 10/01/2031 |    |       |    |
| 592647               | HM | 6 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY |      |                                 | 2         | 1FE                            | 1,996,720  | 124.693   | 1,995,088                    | 1,600,000                                  | 1,996,720  |                                          |                                           |                                        | 5.000 | 2.271 | AO  |          |           | 12/13/2019 | 10/01/2032 |    |       |    |
| 592647               | HN | 4 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY |      |                                 | 2         | 1FE                            | 1,988,448  | 124.136   | 1,986,176                    | 1,600,000                                  | 1,988,448  |                                          |                                           |                                        | 5.000 | 2.321 | AO  |          |           | 12/13/2019 | 10/01/2033 |    |       |    |
| 592647               | HP | 9 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY |      |                                 | 2         | 1FE                            | 1,238,670  | 123.997   | 1,239,970                    | 1,000,000                                  | 1,238,670  |                                          |                                           |                                        | 5.000 | 2.361 | AO  |          |           | 12/13/2019 | 10/01/2034 |    |       |    |
| 592647               | JC | 6 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY |      |                                 | 1         | FE                             | 1,193,878  | 128.503   | 1,195,078                    | 930,000                                    | 1,193,878  |                                          |                                           |                                        | 5.000 | 1.931 | AO  |          |           | 12/13/2019 | 10/01/2030 |    |       |    |
| 592647               | JE | 2 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY |      |                                 | 1         | FE                             | 1,270,970  | 127.205   | 1,272,050                    | 1,000,000                                  | 1,270,970  |                                          |                                           |                                        | 5.000 | 2.051 | AO  |          |           | 12/13/2019 | 10/01/2032 |    |       |    |
| 592647               | JF | 9 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY |      |                                 | 2         | 1FE                            | 1,064,070  | 126.740   | 1,064,616                    | 840,000                                    | 1,064,070  |                                          |                                           |                                        | 5.000 | 2.091 | AO  |          |           | 12/13/2019 | 10/01/2033 |    |       |    |
| 59333P               | 2P | 2 | MIAMI-DADE CNTY FLA AVIATION REV         |      |                                 | 2         | 1FE                            | 4,989,164  | 103.991   | 5,443,929                    | 5,235,000                                  | 5,009,381  |                                          | 15,084                                    |                                        | 3.504 | 3.967 | AO  | 45,859   | 183,434   | 08/23/2018 | 10/01/2031 |    |       |    |
| 59333P               | 3T | 3 | MIAMI-DADE CNTY FLA AVIATION REV         |      |                                 | 2         | 1FE                            | 5,000,000  | 108.481   | 5,424,050                    | 5,000,000                                  | 5,000,000  |                                          |                                           |                                        | 4.062 | 4.061 | AO  | 50,775   | 203,100   | 08/16/2018 | 10/01/2031 |    |       |    |
| 59333P               | Y5 | 1 | MIAMI-DADE CNTY FLA AVIATION REV         |      |                                 | 2         | 1FE                            | 385,230    | 103.259   | 392,384                      | 380,000                                    | 381,058    |                                          | (1,326)                                   |                                        | 5.500 | 5.116 | AO  | 5,225    | 20,900    | 09/02/2016 | 10/01/2029 |    |       |    |
| 59334D               | LS | 1 | MIAMI-DADE CNTY FLA WTR & SWR REV        |      |                                 | 2         | 1FE                            | 499,750    | 100.353   | 501,765                      | 500,000                                    | 499,748    |                                          | (2)                                       |                                        | 3.490 | 3.493 | AO  | 2,666    |           | 11/07/2019 | 10/01/2042 |    |       |    |
| 59335K               | AM | 9 | MIAMI-DADE CNTY FLA SEAPORT REV          |      |                                 | 2         | 1FE                            | 1,595,160  | 114.972   | 1,724,580                    | 1,500,000                                  | 1,541,194  |                                          | (9,675)                                   |                                        | 5.750 | 4.938 | AO  | 21,563   | 86,250    | 09/11/2013 | 10/01/2028 |    |       |    |
| 59335K               | AP | 2 | MIAMI-DADE CNTY FLA SEAPORT REV          |      |                                 | 2         | 1FE                            | 4,832,801  | 114.755   | 5,307,419                    | 4,625,000                                  | 4,715,641  |                                          | (21,038)                                  |                                        | 5.750 | 5.168 | AO  | 66,484   | 265,938   | 09/11/2013 | 10/01/2030 |    |       |    |
| 59447P               | DA | 6 | MICHIGAN FIN AUTH REV                    |      |                                 | 1         | 1FE                            | 23,723,521 | 144.647   | 25,797,792                   | 17,835,000                                 | 22,472,027 |                                          | (172,568)                                 |                                        | 8.369 | 5.831 | MN  | 248,769  | 1,492,611 | 01/12/2015 | 11/01/2035 |    |       |    |
| 59447T               | EA | 7 | MICHIGAN FIN AUTH REV                    |      |                                 | 1         | 3FE                            | 2,931,651  | 101.745   | 2,945,518                    | 2,895,000                                  | 2,908,102  |                                          | (9,354)                                   |                                        | 4.600 | 4.423 | AO  | 33,293   | 153,947   | 12/17/2015 | 10/01/2022 |    |       |    |
| 59447T               | SP | 9 | MICHIGAN FIN AUTH REV                    |      |                                 | 1         | 1FE                            | 10,694,705 | 120.396   | 12,792,075                   | 10,625,000                                 | 10,693,024 |                                          | (1,681)                                   |                                        | 4.920 | 4.869 | MN  | 87,125   | 461,763   | 03/07/2019 | 11/01/2039 |    |       |    |
| 59447T               | SQ | 7 | MICHIGAN FIN AUTH REV                    |      |                                 | 1         | 1FE                            | 8,888,680  | 122.642   | 10,485,891                   | 8,550,000                                  | 8,882,027  |                                          | (6,653)                                   |                                        | 5.020 | 4.746 | MN  | 71,535   | 379,136   | 02/22/2019 | 11/01/2043 |    |       |    |
| 594614               | 6Y | 0 | MICHIGAN ST BLDG AUTH REV                |      |                                 | 2         | 1FE                            | 277,113    | 106.862   | 299,214                      | 280,000                                    | 278,886    |                                          | 65                                        |                                        | 5.375 | 5.411 | AO  | 3,177    | 15,050    | 07/12/2011 | 10/15/2036 |    |       |    |
| 594650               | SH | 7 | MICHIGAN ST HSG DEV AUTH MULTI-FAMILY RE |      |                                 | 2         | 1FE                            | 4,591,875  | 100.727   | 4,683,806                    | 4,650,000                                  | 4,627,118  |                                          | 2,171                                     |                                        | 5.000 | 5.046 | AO  | 45,854   | 236,916   | 09/28/2009 | 10/20/2035 |    |       |    |
| 594653               | 7J | 0 | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M |      |                                 | 2         | 1FE                            | 740,000    | 105.680   | 782,032                      | 740,000                                    | 740,000    |                                          |                                           |                                        | 3.800 | 3.800 | JD  | 2,343    | 31,454    | 03/11/2016 | 12/01/2038 |    |       |    |
| 594654               | EX | 9 | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M |      |                                 | 2         | 1FE                            | 1,011,420  | 107.514   | 1,075,140                    | 1,000,000                                  | 1,010,715  |                                          | (705)                                     |                                        | 4.000 | 3.850 | JD  | 3,333    | 25,556    | 03/15/2019 | 12/01/2044 |    |       |    |
| 59465M               | B3 | 8 | MICHIGAN ST HSG DEV AUTH RENTAL HSG REV  |      |                                 | 2         | 1FE                            | 250,000    | 103.716   | 259,290                      | 250,000                                    | 250,000    |                                          |                                           |                                        | 4.625 | 4.625 | AO  | 2,891    | 11,563    | 02/08/2012 | 10/01/2041 |    |       |    |
| 59465M               | M3 | 6 | MICHIGAN ST HSG DEV AUTH RENTAL HSG REV  |      |                                 | 2         | 1FE                            | 1,000,000  | 105.425   | 1,054,250                    | 1,000,000                                  | 1,000,000  |                                          |                                           |                                        | 4.625 | 4.625 | AO  | 11,563   | 46,250    | 04/10/2014 | 10/01/2039 |    |       |    |
| 59465M               | WF | 8 | MICHIGAN ST HSG DEV AUTH RENTAL HSG REV  |      |                                 | 2         | 1FE                            | 500,000    | 102.258   | 511,290                      | 500,000                                    | 500,000    |                                          |                                           |                                        | 5.000 | 4.999 | AO  | 6,250    | 25,000    | 08/12/2010 | 10/01/2035 |    |       |    |
| 594698               | PT | 3 | MICHIGAN ST STRATEGIC FD LTD OBLIG REV   |      |                                 | 2         |                                | 3,535,000  | 105.820   | 3,740,737                    | 3,535,000                                  | 3,535,000  |                                          |                                           |                                        | 5.760 | 5.758 | AO  | 50,904   | 206,594   | 07/12/2018 | 04/01/2038 |    |       |    |
| 594698               | QL | 9 | MICHIGAN ST STRATEGIC FD LTD OBLIG REV   |      |                                 | 2         | 2FE                            | 3,035,704  | 123.514   | 3,458,392                    | 2,800,000                                  | 3,014,387  |                                          | (19,162)                                  |                                        | 5.000 | 3.979 | JD  | 389      | 155,556   | 11/15/2018 | 12/31/2031 |    |       |    |
| 598292               | AT | 7 | MIDWEST CITY ECONOMIC DEVELOPMENT AUTHOR |      |                                 | 2         | 1FE                            | 2,000,000  | 106.023   | 2,120,460                    | 2,000,000                                  | 2,000,000  |                                          |                                           |                                        | 4.700 | 4.700 | FA  | 39,167   | 94,000    | 02/22/2018 | 02/01/2048 |    |       |    |
| 603798               | AE | 9 | MINNEAPOLIS ST PAUL MINN HSG FIN BRD SIN |      |                                 | 2         | 1FE                            | 55,724     | 100.067   | 58,085                       | 58,046                                     | 56,179     |                                          | 1,659                                     |                                        | 5.000 | 5.270 | MON | 242      | 2,921     | 11/06/2009 | 11/01/2038 |    |       |    |
| 60416J               | AS | 9 | MINNESOTA ST HIGHER ED FACS AUTH REV     |      |                                 | 2         | 2FE                            | 4,000,000  | 104.157   | 4,166,280                    | 4,000,000                                  | 4,000,000  |                                          |                                           |                                        | 4.937 | 4.936 | AO  | 49,370   | 207,354   | 08/23/2018 | 10/01/2050 |    |       |    |
| 605360               | SE | 7 | MISSISSIPPI HOSP EQUIP & FACS AUTH REV   |      |                                 | 1         | 2FE                            | 1,019,630  | 100.514   | 1,005,140                    | 1,000,000                                  | 1,013,925  |                                          | (1,796)                                   |                                        | 3.720 | 3.484 | MS  | 12,400   | 37,200    | 09/23/2016 | 09/01/2026 |    |       |    |
| 60636Y               | CY | 5 | MISSOURI ST HSG DEV COMMN MULTIFAMILY HS |      |                                 | 2         | 1FE                            | 494,730    | 100.312   | 501,560                      | 500,000                                    | 498,214    |                                          | 74                                        |                                        | 5.125 | 5.159 | JJ  | 12,813   | 25,625    | 12/18/2009 | 07/01/2035 |    |       |    |
| 60637B               | RG | 7 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY  |      |                                 | 2         | 1FE                            | 470,000    | 106.350   | 499,845                      | 470,000                                    | 470,000    |                                          |                                           |                                        | 3.800 | 3.800 | MN  | 3,008    | 18,181    | 07/19/2018 | 11/01/2048 |    |       |    |
| 60637B               | SM | 3 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY  |      |                                 | 2         | 1FE                            | 965,000    | 109.473   | 1,056,414                    | 965,000                                    | 965,000    |                                          |                                           |                                        | 4.125 | 4.125 | MN  | 6,703    | 37,600    | 11/01/2018 | 11/01/2043 |    |       |    |
| 611581               | AU | 3 | MONROVIA CALIF PENSION OBLIG             |      |                                 | 2         | 1FE                            | 2,500,000  | 107.411   | 2,685,275                    | 2,500,000                                  | 2,500,000  |                                          |                                           |                                        | 3.890 | 3.890 | MN  | 16,208   | 97,250    | 12/01/2017 | 05/01/2033 |    |       |    |
| 611581               | AV | 1 | MONROVIA CALIF PENSION OBLIG             |      |                                 | 2         | 1FE                            | 2,500,000  | 106.219   | 2,655,475                    | 2,500,000                                  | 2,500,000  |                                          |                                           |                                        | 3.990 | 3.990 | MN  | 16,625   | 99,750    | 12/01/2017 | 05/01/2038 |    |       |    |

SCHEDULE D - PART 1

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

| 1                    |    |   | 2                                             |                                 |              | Codes                                                            |          |                                      | 6            | 7               | Fair Value                      |                 | 10    | 11                                                | Change in Book/Adjusted Carrying Value          |                                                                        |                                                     |            | Interest             |              |                                     |                            | Dates       |                                           |             |
|----------------------|----|---|-----------------------------------------------|---------------------------------|--------------|------------------------------------------------------------------|----------|--------------------------------------|--------------|-----------------|---------------------------------|-----------------|-------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|------------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|-------------|
|                      |    |   | 3                                             | 4                               | 5            |                                                                  |          | 8                                    | 9            |                 |                                 |                 |       |                                                   | 12                                              | 13                                                                     | 14                                                  | 15         | 16                   | 17           | 18                                  | 19                         | 20          | 21                                        | 22          |
| CUSIP Identification |    |   |                                               | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol |          | Rate Used<br>to Obtain<br>Fair Value | Fair Value   | Par Value       | Book/Adjusted<br>Carrying Value |                 |       | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of    | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |             |
| 611581               | AW | 9 | MONROVIA CALIF PENSION OBLIG.....             | .....                           | ..           | .....2                                                           | .....1FE | .....2,550,000                       | .....105.396 | .....2,687,598  | .....2,550,000                  | .....2,550,000  | ..... | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.090 | .....4.090           | MN.....      | .....17,383                         | .....104,295               | 12/01/2017. | 05/01/2042.                               |             |
| 61204K               | MG | 3 | MONTANA FAC FIN AUTH REV.....                 | .....                           | ..           | .....1,2                                                         | .....1FE | .....7,000,000                       | .....114.538 | .....8,017,660  | .....7,000,000                  | .....7,000,000  | ..... | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.368 | .....4.368           | FA.....      | .....115,509                        | .....266,691               | 09/12/2018. | 08/15/2038.                               |             |
| 61212R               | Q5 | 8 | MONTANA ST BRD HSG.....                       | .....                           | ..           | .....2                                                           | .....1FE | .....75,000                          | .....100.967 | .....75,725     | .....75,000                     | .....75,000     | ..... | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.700 | .....4.699           | JD.....      | .....294                            | .....3,525                 | 04/28/2011. | 12/01/2026.                               |             |
| 61212W               | AL | 9 | MONTANA ST BRD HSG SINGLE FAMILY MTG.....     | .....                           | ..           | .....2                                                           | .....1FE | .....798,124                         | .....106.804 | .....849,092    | .....795,000                    | .....797,002    | ..... | .....(351)                                        | .....                                           | .....                                                                  | .....                                               | .....4.000 | .....3.948           | JD.....      | .....2,650                          | .....33,362                | 09/11/2015. | 12/01/2038.                               |             |
| 613520               | MB | 8 | MONTGOMERY CNTY OHIO HOSP REV.....            | .....                           | ..           | .....2                                                           | .....2FE | .....1,001,768                       | .....122.940 | .....983,520    | .....800,000                    | .....996,914    | ..... | .....(4,854)                                      | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....2.211           | MN.....      | .....5,111                          | .....5,667                 | 08/15/2019. | 11/15/2033.                               |             |
| 617734               | AE | 8 | MORONGO BAND OF MISSION INDIANS.....          | .....                           | ..           | .....1                                                           | .....2FE | .....2,000,000                       | .....102.602 | .....2,052,040  | .....2,000,000                  | .....2,000,000  | ..... | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.250 | .....5.249           | AO.....      | .....26,250                         | .....96,542                | 10/24/2018. | 10/01/2021.                               |             |
| 617734               | AG | 3 | MORONGO BAND OF MISSION INDIANS.....          | .....                           | ..           | .....1                                                           | .....2FE | .....4,027,570                       | .....115.655 | .....4,626,200  | .....4,000,000                  | .....4,026,928  | ..... | .....(642)                                        | .....                                           | .....                                                                  | .....                                               | .....7.000 | .....6.936           | AO.....      | .....70,000                         | .....257,444               | 01/31/2019. | 10/01/2039.                               |             |
| 626207               | MW | 1 | MUNICIPAL ELEC AUTH GA.....                   | .....                           | ..           | .....1                                                           | .....1FE | .....2,654,287                       | .....111.806 | .....2,644,212  | .....2,365,000                  | .....2,591,766  | ..... | .....(30,894)                                     | .....                                           | .....                                                                  | .....                                               | .....5.430 | .....4.243           | JJ.....      | .....65,975                         | .....130,217               | 08/03/2017. | 01/01/2030.                               |             |
| 626207               | V6 | 8 | MUNICIPAL ELEC AUTH GA.....                   | .....                           | ..           | .....1                                                           | .....1FE | .....6,366,412                       | .....142.817 | .....7,092,292  | .....4,966,000                  | .....6,346,450  | ..... | .....(21,603)                                     | .....                                           | .....                                                                  | .....                                               | .....6.655 | .....5.002           | AO.....      | .....82,622                         | .....331,611               | 08/17/2018. | 04/01/2057.                               |             |
| 626207               | YM | 0 | MUNICIPAL ELEC AUTH GA.....                   | .....                           | ..           | .....1                                                           | .....1FE | .....558,763                         | .....137.741 | .....639,118    | .....464,000                    | .....556,598    | ..... | .....(1,318)                                      | .....                                           | .....                                                                  | .....                                               | .....6.655 | .....5.405           | AO.....      | .....7,720                          | .....30,978                | 02/14/2018. | 04/01/2057.                               |             |
| 641279               | LQ | 5 | NEVADA HSG DIV SINGLE FAMILY MTG REV.....     | .....                           | ..           | .....2                                                           | .....1FE | .....275,000                         | .....103.981 | .....285,948    | .....275,000                    | .....275,000    | ..... | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.950 | .....3.950           | AO.....      | .....2,716                          | .....11,143                | 10/24/2014. | 10/01/2044.                               |             |
| 641496               | GD | 0 | NEVADA SYS HIGHER ED UNIVS REV.....           | .....                           | ..           | .....2                                                           | .....1FE | .....500,000                         | .....105.022 | .....525,110    | .....500,000                    | .....500,000    | ..... | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.000 | .....4.000           | JJ.....      | .....10,000                         | .....20,000                | 03/14/2012. | 07/01/2032.                               |             |
| 644614               | M2 | 2 | NEW HAMPSHIRE HEALTH & ED FACS AUTH REV.....  | .....                           | ..           | .....2                                                           | .....1   | .....242,143                         | .....104.772 | .....261,930    | .....250,000                    | .....247,451    | ..... | .....2,378                                        | .....                                           | .....                                                                  | .....                                               | .....6.000 | .....7.074           | JJ.....      | .....7,500                          | .....15,000                | 03/31/2011. | 01/01/2034.                               |             |
| 64542P               | BW | 4 | NEW HOPE CULTURAL ED FACS FIN CORP TEX S..... | .....                           | ..           | .....2                                                           | .....2FE | .....1,040,170                       | .....104.737 | .....1,047,370  | .....1,000,000                  | .....1,028,038  | ..... | .....(3,505)                                      | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....4.498           | JJ.....      | .....25,000                         | .....50,000                | 05/05/2016. | 07/01/2046.                               |             |
| 64542P               | BX | 2 | NEW HOPE CULTURAL ED FACS FIN CORP TEX S..... | .....                           | ..           | .....2                                                           | .....2FE | .....2,533,250                       | .....102.469 | .....2,561,725  | .....2,500,000                  | .....2,532,055  | ..... | .....(1,195)                                      | .....                                           | .....                                                                  | .....                                               | .....4.750 | .....4.520           | JJ.....      | .....59,375                         | .....                      | 09/04/2019. | 07/01/2051.                               |             |
| 64542P               | EL | 5 | NEW HOPE CULTURAL ED FACS FIN CORP TEX S..... | .....                           | ..           | .....2                                                           | .....3FE | .....1,005,000                       | .....86.027  | .....860,270    | .....1,000,000                  | .....1,004,407  | ..... | .....(54)                                         | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....4.973           | JJ.....      | .....25,000                         | .....50,000                | 04/07/2017. | 07/01/2052.                               |             |
| 64577B               | SD | 2 | NEW JERSEY ECONOMIC DEV AUTH REV.....         | .....                           | ..           | .....2                                                           | .....2FE | .....5,204,250                       | .....115.937 | .....5,796,850  | .....5,000,000                  | .....5,186,492  | ..... | .....(16,284)                                     | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....4.489           | JD.....      | .....11,111                         | .....261,806               | 11/16/2018. | 06/15/2037.                               |             |
| 64577B               | HX | 5 | NEW JERSEY ECONOMIC DEV AUTH REV.....         | .....                           | ..           | .....2                                                           | .....2FE | .....899,289                         | .....100.295 | .....907,670    | .....905,000                    | .....904,019    | ..... | .....2,820                                        | .....                                           | .....                                                                  | .....                                               | .....4.000 | .....4.112           | JJ.....      | .....38,000                         | .....36,200                | 04/23/2015. | 01/01/2021.                               |             |
| 64577B               | TG | 9 | NEW JERSEY ECONOMIC DEV AUTH REV.....         | .....                           | ..           | .....2                                                           | .....2FE | .....5,207,050                       | .....118.085 | .....5,904,250  | .....5,000,000                  | .....5,154,274  | ..... | .....(18,075)                                     | .....                                           | .....                                                                  | .....                                               | .....5.500 | .....4.970           | JD.....      | .....12,222                         | .....275,000               | 12/01/2016. | 06/15/2033.                               |             |
| 64579R               | BR | 7 | NEW JERSEY INST TECHNOLOGY.....               | .....                           | ..           | .....2                                                           | .....1FE | .....2,500,000                       | .....105.870 | .....2,646,750  | .....2,500,000                  | .....2,500,000  | ..... | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.177 | .....4.177           | JJ.....      | .....52,213                         | .....104,425               | 05/18/2017. | 07/01/2037.                               |             |
| 64579R               | BS | 5 | NEW JERSEY INST TECHNOLOGY.....               | .....                           | ..           | .....2                                                           | .....1FE | .....3,585,000                       | .....104.319 | .....3,739,836  | .....3,585,000                  | .....3,585,000  | ..... | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.357 | .....4.357           | JJ.....      | .....78,099                         | .....156,198               | 05/18/2017. | 07/01/2047.                               |             |
| 645912               | EH | 5 | NEW JERSEY ECONOMIC DEV AUTH SCH REV.....     | .....                           | ..           | .....2                                                           | .....2FE | .....1,068,180                       | .....112.405 | .....1,124,050  | .....1,000,000                  | .....1,059,408  | ..... | .....(6,154)                                      | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....4.121           | JJ.....      | .....25,000                         | .....46,667                | 07/13/2018. | 07/01/2050.                               |             |
| 645912               | FS | 0 | NEW JERSEY ECONOMIC DEV AUTH SCH REV.....     | .....                           | ..           | .....1                                                           | .....2FE | .....1,815,000                       | .....107.658 | .....1,953,993  | .....1,815,000                  | .....1,815,000  | ..... | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....5.000           | JD.....      | .....7,563                          | .....84,196                | 12/20/2018. | 12/01/2028.                               |             |
| 645912               | FT | 8 | NEW JERSEY ECONOMIC DEV AUTH SCH REV.....     | .....                           | ..           | .....1                                                           | .....2FE | .....15,000,000                      | .....111.983 | .....16,797,450 | .....15,000,000                 | .....15,000,000 | ..... | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.400 | .....5.400           | JD.....      | .....67,500                         | .....751,500               | 12/14/2018. | 12/01/2038.                               |             |
| 645913               | AA | 2 | NEW JERSEY ECONOMIC DEV AUTH ST PENSION.....  | .....                           | ..           | .....2                                                           | .....2FE | .....13,207,533                      | .....125.373 | .....13,414,911 | .....10,700,000                 | .....12,818,439 | ..... | .....(160,523)                                    | .....                                           | .....                                                                  | .....                                               | .....7.425 | .....4.707           | FA.....      | .....300,135                        | .....608,850               | 03/29/2019. | 02/15/2029.                               |             |
| 645913               | BC | 7 | NEW JERSEY ECONOMIC DEV AUTH ST PENSION.....  | @.....                          | ..           | .....1                                                           | .....1FE | .....6,280,839                       | .....89.265  | .....8,007,071  | .....8,970,000                  | .....7,456,146  | ..... | .....326,888                                      | .....                                           | .....                                                                  | .....                                               | .....      | .....4.534           | N/A.....     | .....                               | .....                      | .....       | 03/31/2016.                               | 02/15/2024. |
| 645913               | BD | 5 | NEW JERSEY ECONOMIC DEV AUTH ST PENSION.....  | @.....                          | ..           | .....1                                                           | .....1FE | .....3,296,421                       | .....86.946  | .....4,612,485  | .....5,305,000                  | .....4,080,385  | ..... | .....203,809                                      | .....                                           | .....                                                                  | .....                                               | .....      | .....5.190           | N/A.....     | .....                               | .....                      | .....       | 10/28/2015.                               | 02/15/2025. |
| 64603R               | SM | 0 | NEW JERSEY SPORTS & EXPOSITION AUTH ST C..... | .....                           | ..           | .....1                                                           | .....2FE | .....2,717,233                       | .....103.661 | .....2,658,905  | .....2,565,000                  | .....2,662,829  | ..... | .....(44,334)                                     | .....                                           | .....                                                                  | .....                                               | .....5.976 | .....4.951           | MS.....      | .....51,095                         | .....166,409               | 02/26/2018. | 03/01/2024.                               |             |
| 646066               | 2L | 3 | NEW JERSEY ST EDL FACS AUTH REV.....          | .....                           | ..           | .....1,2                                                         | .....1FE | .....3,887,440                       | .....103.381 | .....4,135,240  | .....4,000,000                  | .....3,901,017  | ..... | .....7,490                                        | .....                                           | .....                                                                  | .....                                               | .....3.736 | .....4.024           | MS.....      | .....49,813                         | .....149,440               | 02/15/2018. | 09/01/2030.                               |             |
| 646066               | 2P | 4 | NEW JERSEY ST EDL FACS AUTH REV.....          | .....                           | ..           | .....1,2                                                         | .....1FE | .....2,216,267                       | .....102.118 | .....2,333,396  | .....2,285,000                  | .....2,221,278  | ..... | .....2,736                                        | .....                                           | .....                                                                  | .....                                               | .....3.836 | .....4.068           | MS.....      | .....29,218                         | .....87,653                | 03/16/2018. | 09/01/2036.                               |             |
| 646066               | ZC | 7 | NEW JERSEY ST EDL FACS AUTH REV.....          | .....                           | ..           | .....1                                                           | .....1FE | .....2,780,130                       | .....103.958 | .....3,118,740  | .....3,000,000                  | .....2,814,944  | ..... | .....12,377                                       | .....                                           | .....                                                                  | .....                                               | .....3.419 | .....4.097           | JJ.....      | .....51,285                         | .....102,570               | 01/27/2017. | 07/01/2031.                               |             |
| 646066               | ZD | 5 | NEW JERSEY ST EDL FACS AUTH REV.....          | .....                           | ..           | .....1                                                           | .....1FE | .....1,869,660                       | .....104.239 | .....2,084,780  | .....2,000,000                  | .....1,888,894  | ..... | .....6,721                                        | .....                                           | .....                                                                  | .....                                               | .....3.459 | .....4.029           | JJ.....      | .....34,590                         | .....69,180                | 01/06/2017. | 07/01/2032.                               |             |
| 646080               | JZ | 5 | NJSHGR 101 A28.....                           | .....                           | ..           | .....2                                                           | .....1FE | .....100,000                         | .....100.083 | .....100,083    | .....100,000                    | .....100,000    | ..... | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.250 | .....5.249           | JD.....      | .....438                            | .....5,286                 | 01/14/2010. | 12/01/2028.                               |             |
| 646080               | UP | 4 | NEW JERSEY ST HIGHER ED ASSISTANCE AUTH.....  | .....                           | ..           | .....2                                                           | .....1FE | .....1,979,920                       | .....102.213 | .....2,044,260  | .....2,000,000                  | .....1,980,103  | ..... | .....183                                          | .....                                           | .....                                                                  | .....                                               | .....3.625 | .....3.680           | JD.....      | .....6,042                          | .....34,035                | 06/05/2019. | 12/01/2049.                               |             |
| 646129               | 7A | 8 | NEW JERSEY ST HSG & MTG FIN AGY REV.....      | .....                           | ..           | .....2                                                           | .....1FE | .....390,000                         | .....104.003 | .....405,612    | .....390,000                    | .....390,000    | ..... | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.500 | .....4.499           | AO.....      | .....4,388                          | .....17,769                | 12/09/2011. | 10/01/2030.                               |             |
| 646136               | 5C | 1 | NEW JERSEY ST TRANSN TR FD AUTH.....          | .....                           | ..           | .....2                                                           | .....2FE | .....1,191,600                       | .....118.576 | .....1,185,760  | .....1,000,000                  | .....1,187,004  | ..... | .....(4,596)                                      | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....2.641           | JD.....      | .....2,222                          | .....10,000                | 09/25/2019. | 06/15/2031.                               |             |
| 646136               | 5D | 9 | NEW JERSEY ST TRANSN TR FD AUTH.....          | .....                           | ..           | .....2                                                           | .....2FE | .....2,484,789                       | .....118.033 | .....2,478,693  | .....2,100,000                  | .....2,476,231  | ..... | .....(8,558)                                      | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....2.731           | JD.....      | .....4,667                          | .....21,000                | 10/16/2019. | 06/15/2032.                               |             |
| 646136               | 5E | 7 | NEW JERSEY ST TRANSN TR FD AUTH.....          | .....                           | ..           | .....2                                                           | .....2FE | .....946,112                         | .....117.698 | .....941,584    | .....800,000                    | .....942,620    | ..... | .....(3,492)                                      | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....2.741           | JD.....      | .....1,778                          | .....8,000                 | 09/25/2019. | 06/15/2033.                               |             |
| 646136               | 5V | 9 | NEW JERSEY ST TRANSN TR FD AUTH.....          | .....                           | ..           | .....2                                                           | .....2FE | .....2,372,440                       | .....118.033 | .....2,360,660  | .....2,000,000                  | .....2,363,526  | ..... | .....(8,914)                                      | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....2.701           | JD.....      | .....4,444                          | .....20,000                | 09/25/2019. | 06/15/2032.                               |             |
| 646136               | 5W | 7 | NEW JERSEY ST TRANSN TR FD AUTH.....          | .....                           | ..           | .....2                                                           | .....2FE | .....1,147,161                       | .....117.698 | .....1,141,671  | .....970,000                    | .....1,142,927  | ..... | .....(4,234)                                      | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....2.741           | JD.....      | .....2,156                          | .....9,700                 | 09/25/2019. | 06/15/2033.                               |             |
| 646136               | 6H | 9 | NEW JERSEY ST TRANSN TR FD AUTH.....          | .....                           | ..           | .....2                                                           | .....2FE | .....2,873,624                       | .....119.624 | .....2,870,976  | .....2,400,000                  | .....2,872,0,03 |       |                                                   |                                                 |                                                                        |                                                     |            |                      |              |                                     |                            |             |                                           |             |

**SCHEDULE D - PART 1**

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

E10.17

| 1      | 2                    |   |                                               | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|--------|----------------------|---|-----------------------------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|        |                      |   |                                               | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
|        | CUSIP Identification |   | Description                                   | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 646136 | 6J                   | 5 | NEW JERSEY ST TRANSN TR FD AUTH.....          |       |                                 | 2            | 2FE                                                              | 712,626     | 119.187                              | 715,122    | 600,000    | 712,250                         |                                                   | (376)                                           |                                                                        |                                                     | 5.000    | 2.830                | JD           | 1,083                               |                            | 12/05/2019. | 12/15/2032.                               |
| 646136 | 6R                   | 7 | NEW JERSEY ST TRANSN TR FD AUTH.....          |       |                                 | 1            | 2FE                                                              | 2,000,000   | 99.584                               | 1,991,680  | 2,000,000  | 2,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.081    | 4.081                | JD           | 2,947                               |                            | 12/05/2019. | 06/15/2039.                               |
| 646136 | XC                   | 0 | NEW JERSEY ST TRANSN TR FD AUTH.....          | @     |                                 | 1            | 2FE                                                              | 399,340     | 87.789                               | 877,890    | 1,000,000  | 709,349                         |                                                   | 39,745                                          |                                                                        |                                                     |          | 5.850                | N/A          |                                     |                            | 01/07/2010. | 12/15/2025.                               |
| 646136 | XR                   | 7 | NEW JERSEY ST TRANSN TR FD AUTH.....          |       |                                 | 1            | 2FE                                                              | 14,024,286  | 131.993                              | 14,836,013 | 11,240,000 | 13,893,557                      |                                                   | (71,838)                                        |                                                                        |                                                     | 6.561    | 4.766                | JD           | 32,776                              | 737,456                    | 01/10/2019. | 12/15/2040.                               |
| 646136 | XS                   | 5 | NEW JERSEY ST TRANSN TR FD AUTH.....          |       |                                 | 1            | 2FE                                                              | 6,301,810   | 114.961                              | 6,897,660  | 6,000,000  | 6,231,360                       |                                                   | (19,831)                                        |                                                                        |                                                     | 5.754    | 5.210                | JD           | 15,344                              | 345,240                    | 01/12/2017. | 12/15/2028.                               |
| 646136 | XT                   | 3 | NEW JERSEY ST TRANSN TR FD AUTH.....          |       |                                 | 1,2          | 2FE                                                              | 5,542,333   | 103.894                              | 5,495,993  | 5,290,000  | 5,344,690                       |                                                   | (54,669)                                        |                                                                        |                                                     | 6.104    | 4.980                | JD           | 14,351                              | 322,902                    | 02/09/2016. | 12/15/2028.                               |
| 64613A | BS                   | 0 | NEW JERSEY ST HSG & MTG FIN AGY REV.....      |       |                                 | 2            | 1FE                                                              | 962,880     | 107.081                              | 1,027,978  | 960,000    | 962,726                         |                                                   | (274)                                           |                                                                        |                                                     | 4.000    | 3.959                | AO           | 9,600                               | 21,077                     | 02/14/2019. | 04/01/2049.                               |
| 647200 | 3J                   | 1 | NEW MEXICO MTG FIN AUTH.....                  |       |                                 | 2            | 1FE                                                              | 430,000     | 105.076                              | 451,827    | 430,000    | 430,000                         |                                                   |                                                 |                                                                        |                                                     | 4.000    | 4.000                | MS           | 5,733                               | 17,299                     | 02/20/2015. | 09/01/2045.                               |
| 647200 | 6X                   | 7 | NEW MEXICO MTG FIN AUTH.....                  |       |                                 | 2            | 1FE                                                              | 945,000     | 104.631                              | 988,763    | 945,000    | 945,000                         |                                                   |                                                 |                                                                        |                                                     | 3.800    | 3.800                | MS           | 11,970                              | 35,910                     | 10/04/2017. | 09/01/2047.                               |
| 647200 | 7U                   | 2 | NEW MEXICO MTG FIN AUTH.....                  |       |                                 | 2            | 1FE                                                              | 985,000     | 106.466                              | 1,048,690  | 985,000    | 985,000                         |                                                   |                                                 |                                                                        |                                                     | 3.900    | 3.900                | JJ           | 19,305                              | 38,415                     | 04/04/2018. | 07/01/2048.                               |
| 647200 | T4                   | 6 | NEW MEXICO MTG FIN AUTH.....                  |       |                                 | 2            | 1FE                                                              | 645,000     | 103.059                              | 664,731    | 645,000    | 645,000                         |                                                   |                                                 |                                                                        |                                                     | 4.125    | 4.125                | MS           | 8,869                               | 26,909                     | 05/03/2012. | 09/01/2042.                               |
| 647201 | BC                   | 5 | NEW MEXICO MTG FIN AUTH.....                  |       |                                 | 2            | 1FE                                                              | 495,000     | 106.466                              | 527,007    | 495,000    | 495,000                         |                                                   |                                                 |                                                                        |                                                     | 3.900    | 3.900                | JJ           | 9,653                               | 18,769                     | 06/07/2018. | 07/01/2048.                               |
| 649519 | CK                   | 9 | NEW YORK LIBERTY DEV CORP LIBERTY REV.....    |       |                                 | 2            | 1FE                                                              | 486,612     | 107.580                              | 484,110    | 450,000    | 459,851                         |                                                   | (4,188)                                         |                                                                        |                                                     | 5.000    | 3.952                | MS           | 6,625                               | 22,500                     | 03/22/2012. | 09/15/2040.                               |
| 64967B | AA                   | 0 | NEW YORK N Y CITY INDL DEV AGY RENTAL RE..... |       |                                 |              | 2FE                                                              | 3,335,319   | 116.305                              | 3,872,957  | 3,330,000  | 3,337,612                       |                                                   | 174                                             |                                                                        |                                                     | 5.900    | 5.882                | MS           | 65,490                              | 196,470                    | 12/18/2018. | 03/01/2046.                               |
| 64970H | EV                   | 2 | NEW YORK N Y CITY HSG DEV CORP MULTIFAMI..... |       |                                 | 2            | 1FE                                                              | 500,000     | 104.029                              | 520,145    | 500,000    | 500,000                         |                                                   |                                                 |                                                                        |                                                     | 3.800    | 3.800                | MN           | 2,428                               | 19,000                     | 12/17/2014. | 11/15/2039.                               |
| 64971M | 4Q                   | 2 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH.....  | SD    |                                 | 1            | 1FE                                                              | 5,000,000   | 116.454                              | 5,822,700  | 5,000,000  | 5,000,000                       |                                                   |                                                 |                                                                        |                                                     | 5.008    | 5.007                | FA           | 104,333                             | 250,400                    | 08/04/2010. | 08/01/2027.                               |
| 64971M | T4                   | 4 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH.....  | SD    |                                 | 1            | 1FE                                                              | 1,033,390   | 118.053                              | 1,180,530  | 1,000,000  | 1,021,257                       |                                                   | (2,290)                                         |                                                                        |                                                     | 5.267    | 4.918                | MN           | 52,670                              | 52,670                     | 08/04/2010. | 05/01/2027.                               |
| 64971M | T4                   | 4 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH.....  |       |                                 | 1            | 1FE                                                              | 2,066,780   | 118.053                              | 2,361,060  | 2,000,000  | 2,042,568                       |                                                   | (4,400)                                         |                                                                        |                                                     | 5.267    | 4.918                | MN           | 17,557                              | 105,340                    | 08/04/2010. | 05/01/2027.                               |
| 64972B | 7H                   | 2 | NEW YORK N Y CITY HSG DEV CORP MULTIFAMI..... |       |                                 | 2            | 1FE                                                              | 1,000,000   | 104.787                              | 1,047,870  | 1,000,000  | 1,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.350    | 4.350                | MN           | 7,250                               | 43,500                     | 04/24/2014. | 11/01/2044.                               |
| 64972C | XF                   | 5 | NEW YORK N Y CITY HSG DEV CORP MULTIFAMI..... |       |                                 | 2            | 1FE                                                              | 1,000,000   | 102.561                              | 1,025,610  | 1,000,000  | 1,000,000                       |                                                   |                                                 |                                                                        |                                                     | 3.300    | 3.300                | MN           | 5,500                               | 33,000                     | 06/10/2016. | 11/01/2041.                               |
| 64972G | UX                   | 0 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR &..... |       |                                 | 2            | 1FE                                                              | 634,579     | 129.915                              | 636,584    | 490,000    | 633,854                         |                                                   | (725)                                           |                                                                        |                                                     | 5.000    | 1.770                | JD           | 1,293                               |                            | 12/05/2019. | 06/15/2032.                               |
| 64972G | VC                   | 5 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR &..... |       |                                 | 2            | 1FE                                                              | 2,701,618   | 115.620                              | 2,699,727  | 2,335,000  | 2,699,821                       |                                                   | (1,797)                                         |                                                                        |                                                     | 4.000    | 2.240                | JD           | 4,929                               |                            | 12/05/2019. | 06/15/2037.                               |
| 64986U | XK                   | 8 | NEW YORK ST HSG FIN AGY REV.....              |       |                                 | 2            | 1FE                                                              | 500,000     | 108.319                              | 541,595    | 500,000    | 500,000                         |                                                   |                                                 |                                                                        |                                                     | 5.000    | 4.999                | MN           | 4,167                               | 25,000                     | 08/14/2013. | 11/01/2039.                               |
| 64987B | BA                   | 5 | NEW YORK ST HSG FIN AGY REV.....              |       |                                 | 2            | 1FE                                                              | 700,000     | 107.816                              | 754,712    | 700,000    | 700,000                         |                                                   |                                                 |                                                                        |                                                     | 4.050    | 4.050                | MN           | 4,725                               | 28,350                     | 06/03/2015. | 11/01/2040.                               |
| 649883 | E4                   | 3 | NEW YORK ST MTG AGY HOMEOWNER MTG REV.....    |       |                                 | 2            | 1FE                                                              | 1,000,000   | 104.154                              | 1,041,540  | 1,000,000  | 1,000,000                       |                                                   |                                                 |                                                                        |                                                     | 3.800    | 3.800                | AO           | 9,500                               | 38,000                     | 02/12/2015. | 10/01/2040.                               |
| 64990G | VW                   | 8 | NEW YORK STATE DORMITORY AUTHORITY.....       |       |                                 | 1            | 1FE                                                              | 500,000     | 99.144                               | 495,720    | 500,000    | 500,000                         |                                                   |                                                 |                                                                        |                                                     | 3.142    | 3.142                | JJ           | 1,222                               |                            | 11/22/2019. | 07/01/2043.                               |
| 650035 | 8W                   | 1 | NEW YORK ST URBAN DEV CORP REV.....           |       |                                 | 1,2          | 1FE                                                              | 5,944,380   | 107.457                              | 6,447,420  | 6,000,000  | 5,947,707                       |                                                   | 3,327                                           |                                                                        |                                                     | 3.900    | 3.986                | MS           | 68,900                              | 155,350                    | 01/18/2019. | 03/15/2033.                               |
| 652264 | AA                   | 0 | NEWPORT NEWS VA INDL DEV AUTH HEALTH SYS..... |       |                                 | 2            | 1                                                                | 1,044,580   | 108.994                              | 1,089,940  | 1,000,000  | 1,043,828                       |                                                   | (752)                                           |                                                                        |                                                     | 5.330    | 4.521                | FA           | 26,650                              | 26,650                     | 01/31/2019. | 07/01/2045.                               |
| 653403 | DQ                   | 5 | NIAGARA FALLS N Y BRDG COMMN TOLL REV.....    |       |                                 | 2            | 1FE                                                              | 1,250,000   | 109.820                              | 1,372,750  | 1,250,000  | 1,250,000                       |                                                   |                                                 |                                                                        |                                                     | 4.163    | 4.163                | AO           | 13,009                              | 52,038                     | 06/08/2018. | 10/01/2033.                               |
| 653403 | DR                   | 3 | NIAGARA FALLS N Y BRDG COMMN TOLL REV.....    |       |                                 | 2            | 1FE                                                              | 1,500,000   | 107.445                              | 1,611,675  | 1,500,000  | 1,500,000                       |                                                   |                                                 |                                                                        |                                                     | 4.305    | 4.305                | AO           | 16,144                              | 64,575                     | 06/08/2018. | 10/01/2038.                               |
| 658207 | TY                   | 1 | NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP..... |       |                                 | 2            | 1FE                                                              | 975,000     | 106.251                              | 1,035,947  | 975,000    | 975,000                         |                                                   |                                                 |                                                                        |                                                     | 3.950    | 3.950                | JJ           | 19,651                              | 39,303                     | 05/17/2017. | 01/01/2041.                               |
| 658207 | VC                   | 6 | NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP..... |       |                                 | 2            | 1FE                                                              | 1,435,000   | 106.835                              | 1,533,082  | 1,435,000  | 1,435,000                       |                                                   |                                                 |                                                                        |                                                     | 4.000    | 4.000                | JJ           | 28,800                              | 63,164                     | 05/17/2018. | 01/01/2048.                               |
| 66285W | BW                   | 5 | NORTH TEX TWY AUTH REV.....                   | @     |                                 |              | 1FE                                                              | 302,470     | 77.714                               | 777,140    | 1,000,000  | 538,314                         |                                                   | 29,470                                          |                                                                        |                                                     |          | 5.710                | N/A          |                                     |                            | 09/30/2009. | 01/01/2031.                               |
| 664175 | AA                   | 4 | NORTHEAST HSG LLC.....                        |       |                                 | 2            |                                                                  | 14,293,090  | 112.515                              | 15,279,582 | 13,580,000 | 14,285,088                      |                                                   | (12,279)                                        |                                                                        |                                                     | 6.298    | 5.925                | AO           | 180,557                             | 858,394                    | 12/19/2018. | 10/15/2049.                               |
| 665245 | WX                   | 0 | NORTHERN ILL UNIV REVS.....                   |       |                                 | 1,2          | 1FE                                                              | 7,184,460   | 101.172                              | 6,338,426  | 6,265,000  | 6,326,905                       |                                                   | (243,045)                                       |                                                                        |                                                     | 7.947    | 3.895                | AO           | 124,470                             | 497,880                    | 04/25/2016. | 04/01/2035.                               |
| 665245 | XT                   | 8 | NORTHERN ILL UNIV REVS.....                   |       |                                 | 2            | 1FE                                                              | 302,487     | 100.905                              | 297,670    | 295,000    | 295,349                         |                                                   | (1,349)                                         |                                                                        |                                                     | 5.500    | 5.012                | AO           | 4,056                               | 16,225                     | 12/09/2010. | 04/01/2025.                               |
| 67085K | AA                   | 0 | OFFUTT AFB AMER FIRST CMNTYS LLC NEB MIL..... |       |                                 |              | 2FE                                                              | 2,900,326   | 111.497                              | 3,126,034  | 2,803,683  | 2,898,875                       |                                                   | (1,020)                                         |                                                                        |                                                     | 5.460    | 5.236                | N/A          | 51,027                              | 153,081                    | 07/03/2018. | 09/01/2050.                               |
| 67178K | AA                   | 8 | OAK RIDGE TENN INDL DEV BRD LEASE REV.....    |       |                                 | 1            | 1FE                                                              | 13,395,717  | 115.599                              | 13,480,142 | 11,661,123 | 12,988,853                      |                                                   | (73,581)                                        |                                                                        |                                                     | 5.780    | 4.603                | JD           | 29,956                              | 682,677                    | 01/27/2015. | 12/15/2032.                               |
| 67232T | BB                   | 0 | OAKLAND CALIF REDEV SUCCESSOR AGY TAX AL..... |       |                                 | 1            | 1FE                                                              | 5,050,000   | 120.405                              | 6,080,453  | 5,050,000  | 5,050,000                       |                                                   |                                                 |                                                                        |                                                     | 4.916    | 4.915                | MS           | 82,753                              | 248,258                    | 08/12/2015. | 09/01/2035.                               |
| 67232T | BQ                   | 7 | OAKLAND CALIF REDEV SUCCESSOR AGY TAX AL..... |       |                                 | 2            | 1FE                                                              | 4,869,700   | 105.164                              | 5,258,200  | 5,000,000  | 4,876,215                       |                                                   | 4,234                                           |                                                                        |                                                     | 4.000    | 4.186                | MS           | 66,667                              | 200,000                    | 05/10/2018. | 09/01/2039.                               |
| 67482L | AC                   | 3 | OCEAN HWY & PORT AUTH FLA PORT FACS REV.....  |       |                                 | 1,2          | 2                                                                | 3,109,504   | 100.622                              | 3,219,904  | 3,200,000  | 3,110,346                       |                                                   | 842                                             |                                                                        |                                                     | 7.250    | 7.500                | JD           | 19,333                              | 121,156                    | 05/17/2019. | 12/01/2044.                               |



**SCHEDULE D - PART 1**

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

E10.18

| 1                    |    | 2           |                                               | Codes  |                                 |              | 6                                                                | 7               | Fair Value                           |                 | 10              | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest   |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|-----------------------------------------------|--------|---------------------------------|--------------|------------------------------------------------------------------|-----------------|--------------------------------------|-----------------|-----------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|------------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                               | 3      | 4                               | 5            |                                                                  |                 | 8                                    | 9               |                 |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16         | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                               | Code   | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost     | Rate Used<br>to Obtain<br>Fair Value | Fair Value      | Par Value       | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of    | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 676900               | PB | 3           | OHIO HSG FIN AGY MULTIFAMILY HSG REV.....     | .....  | ..                              | .....2       | .....1FE                                                         | .....1,275,000  | ...100.124                           | .....1,276,581  | .....1,275,000  | .....1,275,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.450 | .....5.450           | FA.....      | .....25,286                         | .....70,271                | 01/25/2010. | 08/20/2034.                               |
| 67756Q               | XL | 6           | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....  | .....  | ..                              | .....2       | .....1FE                                                         | .....980,000    | ...106.842                           | .....1,047,052  | .....980,000    | .....980,000                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.950 | .....3.950           | MS.....      | .....12,903                         | .....36,806                | 09/12/2018. | 09/01/2043.                               |
| 67884X               | CP | 0           | OKLAHOMA DEV FIN AUTH HEALTH SYS REV.....     | .....  | ..                              | .....1       | .....3FE                                                         | .....1,603,190  | ...112.580                           | .....1,801,280  | .....1,600,000  | .....1,602,759                  | .....                                             | .....(244)                                      | .....                                                                  | .....                                               | .....5.450 | .....5.424           | FA.....      | .....32,942                         | .....87,200                | 03/08/2018. | 08/15/2028.                               |
| 681785               | JK | 8           | OMAHA NEB PUB FACS CORP LEASE REV.....        | .....  | ..                              | .....1       | .....1FE                                                         | .....3,000,000  | ...115.277                           | .....3,458,310  | .....3,000,000  | .....3,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.353 | .....4.353           | FA.....      | .....54,413                         | .....130,590               | 02/23/2017. | 02/01/2047.                               |
| 68450L               | FP | 5           | ORANGE CNTY FLA HEALTH FACS AUTH REV.....     | .....  | ..                              | .....2       | .....1FE                                                         | .....804,303    | ...110.394                           | .....811,396    | .....735,000    | .....784,046                    | .....                                             | .....(6,883)                                    | .....                                                                  | .....                                               | .....5.000 | .....3.781           | FA.....      | .....15,313                         | .....36,750                | 11/04/2016. | 08/01/2047.                               |
| 684518               | BV | 4           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....379,767    | ...96.306                            | .....524,075    | .....529,240    | .....524,075                    | .....                                             | .....24,419                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 03/15/2020.                               |
| 684518               | BW | 2           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....375,263    | ...95.164                            | .....517,860    | .....529,240    | .....517,860                    | .....                                             | .....24,130                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 06/15/2020.                               |
| 684518               | BX | 0           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....370,812    | ...94.035                            | .....511,719    | .....529,240    | .....511,719                    | .....                                             | .....23,844                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 09/15/2020.                               |
| 684518               | BY | 8           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....366,414    | ...92.920                            | .....505,651    | .....529,240    | .....505,651                    | .....                                             | .....23,561                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 12/15/2020.                               |
| 684518               | BZ | 5           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....362,069    | ...91.818                            | .....499,655    | .....529,240    | .....499,655                    | .....                                             | .....23,282                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 03/15/2021.                               |
| 684518               | CA | 9           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....357,777    | ...90.730                            | .....493,730    | .....529,240    | .....493,730                    | .....                                             | .....23,005                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 06/15/2021.                               |
| 684518               | CB | 7           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....353,538    | ...89.654                            | .....487,877    | .....529,240    | .....487,877                    | .....                                             | .....22,732                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 09/15/2021.                               |
| 684518               | CC | 5           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....349,341    | ...88.591                            | .....482,090    | .....529,240    | .....482,090                    | .....                                             | .....22,463                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 12/15/2021.                               |
| 684518               | CD | 3           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....345,202    | ...87.540                            | .....476,375    | .....529,240    | .....476,375                    | .....                                             | .....22,196                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 03/15/2022.                               |
| 684518               | CE | 1           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....341,106    | ...86.502                            | .....470,725    | .....529,240    | .....470,725                    | .....                                             | .....21,934                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 06/15/2022.                               |
| 684518               | CF | 8           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....337,062    | ...85.476                            | .....465,143    | .....529,240    | .....465,143                    | .....                                             | .....21,673                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 09/15/2022.                               |
| 684518               | CG | 6           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....333,067    | ...84.463                            | .....459,628    | .....529,240    | .....459,628                    | .....                                             | .....21,416                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 12/15/2022.                               |
| 684518               | CH | 4           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....329,118    | ...83.462                            | .....454,179    | .....529,240    | .....454,179                    | .....                                             | .....21,162                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 03/15/2023.                               |
| 684518               | CJ | 0           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....325,213    | ...82.472                            | .....448,792    | .....529,240    | .....448,792                    | .....                                             | .....20,911                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 06/15/2023.                               |
| 684518               | CK | 7           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....321,360    | ...81.494                            | .....443,472    | .....529,240    | .....443,472                    | .....                                             | .....20,663                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 09/15/2023.                               |
| 684518               | CL | 5           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....317,549    | ...80.528                            | .....438,213    | .....529,240    | .....438,213                    | .....                                             | .....20,418                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 12/15/2023.                               |
| 684518               | CM | 3           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....313,781    | ...79.572                            | .....433,015    | .....529,240    | .....433,015                    | .....                                             | .....20,176                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 03/15/2024.                               |
| 684518               | CN | 1           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....310,061    | ...78.629                            | .....427,881    | .....529,240    | .....427,881                    | .....                                             | .....19,937                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 06/15/2024.                               |
| 684518               | CP | 6           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....306,382    | ...77.696                            | .....422,806    | .....529,240    | .....422,806                    | .....                                             | .....19,701                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 09/15/2024.                               |
| 684518               | CQ | 4           | ORANGE CNTY FLA SCH BRD LEASING CORP.....     | @..... | ..                              | .....        | .....1                                                           | .....302,752    | ...76.775                            | .....417,794    | .....529,240    | .....417,794                    | .....                                             | .....19,467                                     | .....                                                                  | .....                                               | .....4.829 | .....4.829           | N/A.....     | .....                               | .....                      | 03/27/2013. | 12/15/2024.                               |
| 696543               | QH | 3           | PALM BEACH CNTY FLA PUB IMPT REV.....         | .....  | ..                              | .....1,2     | .....1FE                                                         | .....12,000,000 | ...107.173                           | .....12,860,760 | .....12,000,000 | .....12,000,000                 | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.698 | .....4.698           | JD.....      | .....46,980                         | .....563,760               | 11/19/2015. | 12/01/2045.                               |
| 696624               | BD | 6           | PALM DESERT CALIF REDEV AGY SUCCESSOR AG..... | .....  | ..                              | .....2       | .....1FE                                                         | .....1,072,907  | ...106.625                           | .....1,172,875  | .....1,100,000  | .....1,077,591                  | .....                                             | .....1,741                                      | .....                                                                  | .....                                               | .....3.750 | .....3.985           | AO.....      | .....10,313                         | .....41,250                | 01/19/2017. | 10/01/2030.                               |
| 696624               | BE | 4           | PALM DESERT CALIF REDEV AGY SUCCESSOR AG..... | .....  | ..                              | .....2       | .....1FE                                                         | .....991,730    | ...107.721                           | .....1,077,210  | .....1,000,000  | .....993,063                    | .....                                             | .....548                                        | .....                                                                  | .....                                               | .....4.000 | .....4.075           | AO.....      | .....10,000                         | .....40,000                | 01/19/2017. | 10/01/2031.                               |
| 696624               | BF | 1           | PALM DESERT CALIF REDEV AGY SUCCESSOR AG..... | .....  | ..                              | .....2       | .....1FE                                                         | .....985,630    | ...107.384                           | .....1,073,840  | .....1,000,000  | .....987,718                    | .....                                             | .....821                                        | .....                                                                  | .....                                               | .....4.000 | .....4.125           | AO.....      | .....10,000                         | .....40,000                | 01/19/2017. | 10/01/2032.                               |
| 696624               | BG | 9           | PALM DESERT CALIF REDEV AGY SUCCESSOR AG..... | .....  | ..                              | .....2       | .....1FE                                                         | .....491,395    | ...107.994                           | .....539,970    | .....500,000    | .....492,338                    | .....                                             | .....337                                        | .....                                                                  | .....                                               | .....4.250 | .....4.375           | AO.....      | .....5,313                          | .....21,250                | 01/19/2017. | 10/01/2037.                               |
| 70227R               | AB | 6           | PASADENA CALIF PENSION OBLIG.....             | .....  | ..                              | .....1,2     | .....1FE                                                         | .....10,010,190 | ...106.553                           | .....10,719,232 | .....10,060,000 | .....10,015,249                 | .....                                             | .....1,519                                      | .....                                                                  | .....                                               | .....4.750 | .....4.780           | MN.....      | .....79,642                         | .....477,850               | 04/29/2015. | 05/01/2045.                               |
| 70227R               | AP | 5           | PASADENA CALIF PENSION OBLIG.....             | .....  | ..                              | .....1,2     | .....1FE                                                         | .....9,763,300  | ...107.247                           | .....10,724,700 | .....10,000,000 | .....9,800,106                  | .....                                             | .....7,312                                      | .....                                                                  | .....                                               | .....4.625 | .....4.790           | MN.....      | .....77,083                         | .....462,500               | 04/24/2015. | 05/01/2038.                               |
| 70869P               | JY | 4           | PENNSYLVANIA ECONOMIC DEV FING AUTH REV.....  | .....  | ..                              | .....2       | .....2FE                                                         | .....2,584,075  | ...114.221                           | .....2,855,525  | .....2,500,000  | .....2,561,225                  | .....                                             | .....(7,951)                                    | .....                                                                  | .....                                               | .....5.000 | .....4.560           | JD.....      | .....347                            | .....125,000               | 12/21/2016. | 12/31/2038.                               |
| 708796               | 4Q | 7           | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M..... | .....  | ..                              | .....2       | .....1FE                                                         | .....4,000,000  | ...106.585                           | .....4,263,400  | .....4,000,000  | .....4,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.900 | .....3.900           | AO.....      | .....39,000                         | .....156,000               | 01/11/2017. | 10/01/2036.                               |
| 708796               | 8E | 0           | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M..... | .....  | ..                              | .....2       | .....1FE                                                         | .....435,000    | ...104.417                           | .....454,214    | .....435,000    | .....435,000                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.700 | .....3.700           | AO.....      | .....4,024                          | .....16,182                | 12/07/2017. | 10/01/2037.                               |
| 70879Q               | DF | 7           | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M..... | .....  | ..                              | .....2       | .....1FE                                                         | .....995,000    | ...105.977                           | .....1,054,471  | .....995,000    | .....995,000                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.000 | .....4.000           | AO.....      | .....9,950                          | .....24,000                | 01/16/2019. | 10/01/2047.                               |
| 70917S               | 3E | 1           | PENNSYLVANIA ST HIGHER EDL FACS AUTH REV..... | .....  | ..                              | .....2       | .....1FE                                                         | .....4,510,000  | ...107.504                           | .....4,848,430  | .....4,510,000  | .....4,510,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.000 | .....3.999           | JD.....      | .....8,018                          | .....180,400               | 08/23/2018. | 06/15/2031.                               |
| 70917S               | 3F | 8           | PENNSYLVANIA ST HIGHER EDL FACS AUTH REV..... | .....  | ..                              | .....2       | .....1FE                                                         | .....4,695,000  | ...107.571                           | .....5,050,458  | .....4,695,000  | .....4,695,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.050 | .....4.050           | JD.....      | .....8,451                          | .....190,148               | 08/23/2018. | 06/15/2032.                               |
| 709223               | XV | 8           | PENNSYLVANIA ST TPK COMMN TPK REV.....        | .....  | ..                              | .....2       | .....1FE                                                         | .....3,272,525  | ...127.281                           | .....4,454,835  | .....3,500,000  | .....3,970,544                  | .....                                             | .....(51,352)                                   | .....                                                                  | .....                                               | .....6.000 | .....3.960           | JD.....      | .....17,500                         | .....210,000               | 10/22/2009. | 12/01/2030.                               |
| 71781L               | AM | 1           | PHILADELPHIA PA AUTH FOR INDL DEV PENSO.....  | .....  | ..                              | .....        | .....1FE                                                         | .....15,882,465 | ...123.205                           | .....17,067,589 | .....13,853,000 | .....15,243,399                 | .....                                             | .....(132,550)                                  | .....                                                                  | .....                                               | .....6.350 | .....4.864           | AO.....      | .....185,707                        | .....879,666               | 01/22/2015. | 04/15/2028.                               |
| 717824               | AU | 0           | PHILADELPHIA PA AUTH FOR INDL DEV SR LIV..... | .....  | ..                              | .....        | .....3FE                                                         | .....2,902,500  | ...105.338                           | .....3,160,140  | .....3,000,000  | .....2,909,543                  | .....                                             | .....5,113                                      | .....                                                                  | .....                                               | .....6.250 | .....6.629           | JJ.....      | .....93,750                         | .....187,500               | 09/26/2018. | 07/01/2031.                               |

**SCHEDULE D - PART 1**

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

E10.19

| 1                    |                                               |  | 2 |                                 |              | Codes                                                            |  |     | 6                                    | 7          | Fair Value |                                 | 10                                                | 11                                              | Change in Book/Adjusted Carrying Value                                 |                                                     |         |                      | Interest     |                                     |                            |          |                                           | Dates       |  |
|----------------------|-----------------------------------------------|--|---|---------------------------------|--------------|------------------------------------------------------------------|--|-----|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|---------|----------------------|--------------|-------------------------------------|----------------------------|----------|-------------------------------------------|-------------|--|
|                      |                                               |  | 3 | 4                               | 5            |                                                                  |  |     |                                      | 8          | 9          |                                 |                                                   | 12                                              | 13                                                                     | 14                                                  | 15      | 16                   | 17           | 18                                  | 19                         | 20       | 21                                        | 22          |  |
|                      |                                               |  |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol |  |     | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired | Stated<br>Contractual<br>Maturity<br>Date |             |  |
| CUSIP Identification | Description                                   |  |   |                                 |              | Code                                                             |  |     |                                      |            |            |                                 |                                                   |                                                 |                                                                        |                                                     |         |                      |              |                                     |                            |          |                                           |             |  |
| 717908 AN 7          | PHILADELPHIA PA AUTH FOR INDL DEV MULTIF..... |  |   |                                 |              |                                                                  |  | 3   |                                      | 11,650,000 | 100.271    | 11,681,572                      | 11,650,000                                        | 11,650,000                                      |                                                                        |                                                     |         | 5.000                | 4.998        | JD.....                             | 48,542                     | 582,500  | 12/20/2017.                               | 12/01/2020. |  |
| 71885D DC 3          | PHOENIX ARIZ INDL DEV AUTH STUDENT HSG R..... |  |   |                                 |              |                                                                  |  | 2FE |                                      | 1,094,770  | 118.085    | 1,180,850                       | 1,000,000                                         | 1,081,863                                       |                                                                        | (7,996)                                             |         | 5.000                | 3.861        | JJ.....                             | 25,000                     | 50,000   | 05/03/2018.                               | 07/01/2037. |  |
| 71885D DH 2          | PHOENIX ARIZ INDL DEV AUTH STUDENT HSG R..... |  |   |                                 |              |                                                                  |  | 2   | 2FE                                  | 1,357,538  | 116.667    | 1,458,338                       | 1,250,000                                         | 1,342,951                                       |                                                                        | (9,035)                                             |         | 5.000                | 3.961        | JJ.....                             | 31,250                     | 62,500   | 05/03/2018.                               | 07/01/2042. |  |
| 72601F AA 6          | PLACER CNTY CALIF PUB FING AUTH REV.....      |  |   |                                 |              |                                                                  |  | 2   | 1FE                                  | 2,924,213  | 110.066    | 3,087,351                       | 2,805,000                                         | 2,911,480                                       |                                                                        | (39,468)                                            |         | 4.875                | 4.349        | AO.....                             | 34,186                     | 153,450  | 06/15/2018.                               | 10/01/2038. |  |
| 73043P AC 4          | POCONO MTNS PA INDL PK AUTH HOSP REV.....     |  |   |                                 |              |                                                                  |  | 1,2 | 1FE                                  | 500,000    | 124.791    | 623,955                         | 500,000                                           | 500,000                                         |                                                                        |                                                     |         | 5.050                | 5.050        | FA.....                             | 9,539                      | 21,883   | 09/26/2018.                               | 08/15/2049. |  |
| 731126 BU 1          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 223,326    | 96.306     | 308,188                         | 311,226                                           | 308,188                                         |                                                                        | 14,360                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 03/15/2020. |  |
| 731126 BV 9          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 220,678    | 95.164     | 304,534                         | 311,226                                           | 304,534                                         |                                                                        | 14,190                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 06/15/2020. |  |
| 731126 BW 7          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 218,061    | 94.035     | 300,923                         | 311,226                                           | 300,923                                         |                                                                        | 14,022                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 09/15/2020. |  |
| 731126 BX 5          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 215,474    | 92.920     | 297,354                         | 311,226                                           | 297,354                                         |                                                                        | 13,855                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 12/15/2020. |  |
| 731126 BY 3          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 212,919    | 91.818     | 293,828                         | 311,226                                           | 293,828                                         |                                                                        | 13,691                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 03/15/2021. |  |
| 731126 BZ 0          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 210,395    | 90.730     | 290,344                         | 311,226                                           | 290,344                                         |                                                                        | 13,529                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 06/15/2021. |  |
| 731126 CA 4          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 207,902    | 89.654     | 286,902                         | 311,226                                           | 286,902                                         |                                                                        | 13,368                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 09/15/2021. |  |
| 731126 CB 2          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 205,434    | 88.591     | 283,499                         | 311,226                                           | 283,499                                         |                                                                        | 13,210                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 12/15/2021. |  |
| 731126 CC 0          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 203,000    | 87.540     | 280,138                         | 311,226                                           | 280,138                                         |                                                                        | 13,053                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 03/15/2022. |  |
| 731126 CD 8          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 200,591    | 86.502     | 276,815                         | 311,226                                           | 276,815                                         |                                                                        | 12,898                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 06/15/2022. |  |
| 731126 CE 6          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 198,214    | 85.476     | 273,533                         | 311,226                                           | 273,533                                         |                                                                        | 12,745                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 09/15/2022. |  |
| 731126 CF 3          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 195,864    | 84.463     | 270,290                         | 311,226                                           | 270,290                                         |                                                                        | 12,594                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 12/15/2022. |  |
| 731126 CG 1          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 193,542    | 83.462     | 267,085                         | 311,226                                           | 267,085                                         |                                                                        | 12,445                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 03/15/2023. |  |
| 731126 CH 9          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 191,245    | 82.472     | 263,917                         | 311,226                                           | 263,917                                         |                                                                        | 12,297                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 06/15/2023. |  |
| 731126 CJ 5          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 188,980    | 81.494     | 260,789                         | 311,226                                           | 260,789                                         |                                                                        | 12,151                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 09/15/2023. |  |
| 731126 CK 2          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 186,739    | 80.528     | 257,697                         | 311,226                                           | 257,697                                         |                                                                        | 12,007                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 12/15/2023. |  |
| 731126 CL 0          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 184,523    | 79.572     | 254,640                         | 311,226                                           | 254,640                                         |                                                                        | 11,865                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 03/15/2024. |  |
| 731126 CM 8          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 182,335    | 78.629     | 251,620                         | 311,226                                           | 251,620                                         |                                                                        | 11,724                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 06/15/2024. |  |
| 731126 CN 6          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 180,172    | 77.696     | 248,636                         | 311,226                                           | 248,636                                         |                                                                        | 11,585                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 09/15/2024. |  |
| 731126 CP 1          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR..... |  |   |                                 |              | @                                                                |  |     | 1                                    | 178,037    | 76.775     | 245,689                         | 311,226                                           | 245,689                                         |                                                                        | 11,448                                              |         |                      | 4.829        | N/A.....                            |                            |          | 03/27/2013.                               | 12/15/2024. |  |
| 73358W 4J 0          | PORT AUTH N Y & N J.....                      |  |   |                                 |              |                                                                  |  | 2   | 1FE                                  | 920,758    | 128.846    | 927,691                         | 720,000                                           | 919,286                                         |                                                                        | (1,472)                                             |         | 5.000                | 1.900        | MN.....                             | 2,800                      |          | 11/20/2019.                               | 11/01/2033. |  |
| 73358W 4K 7          | PORT AUTH N Y & N J.....                      |  |   |                                 |              |                                                                  |  | 2   | 1FE                                  | 407,898    | 128.286    | 410,515                         | 320,000                                           | 407,254                                         |                                                                        | (643)                                               |         | 5.000                | 1.940        | MN.....                             | 1,244                      |          | 11/20/2019.                               | 11/01/2034. |  |
| 73358W 4N 1          | PORT AUTH N Y & N J.....                      |  |   |                                 |              |                                                                  |  | 2   | 1FE                                  | 551,482    | 116.012    | 556,858                         | 480,000                                           | 550,967                                         |                                                                        | (514)                                               |         | 4.000                | 2.310        | MN.....                             | 1,493                      |          | 11/20/2019.                               | 11/01/2037. |  |
| 73358W EK 6          | PORT AUTH N Y & N J.....                      |  |   |                                 |              |                                                                  |  |     | 1FE                                  | 2,545,134  | 129.545    | 2,947,149                       | 2,275,000                                         | 2,533,840                                       |                                                                        | (3,527)                                             |         | 4.926                | 4.268        | AO.....                             | 28,017                     | 112,067  | 01/09/2017.                               | 10/01/2051. |  |
| 733911 CP 4          | PORT CORPUS CHRISTI AUTH TEX NUECES CNTY..... |  |   |                                 |              |                                                                  |  | 1,2 | 1FE                                  | 5,256,400  | 112.043    | 5,602,150                       | 5,000,000                                         | 5,228,360                                       |                                                                        | (19,822)                                            |         | 5.000                | 4.376        | JD.....                             | 20,833                     | 250,000  | 07/25/2018.                               | 12/01/2048. |  |
| 735389 ZE 1          | PORT SEATTLE WASH REV.....                    |  |   |                                 |              |                                                                  |  | 2   | 1FE                                  | 2,000,000  | 103.530    | 2,070,600                       | 2,000,000                                         | 2,000,000                                       |                                                                        |                                                     |         | 3.755                | 3.755        | MN.....                             | 12,517                     | 75,100   | 07/26/2017.                               | 05/01/2036. |  |
| 736746 XV 5          | PORTLAND ORE URBAN RENEWAL & REDEV.....       |  |   |                                 |              |                                                                  |  | 1,2 | 1FE                                  | 2,350,168  | 102.794    | 2,415,659                       | 2,350,000                                         | 2,350,091                                       |                                                                        | (47)                                                |         | 4.173                | 4.169        | JD.....                             | 4,358                      | 98,066   | 05/09/2012.                               | 06/15/2024. |  |
| 74052B AB 3          | PREMIER HEALTH PARTNERS.....                  |  |   |                                 |              |                                                                  |  | 1,2 | 2FE                                  | 3,000,000  | 102.381    | 3,071,443                       | 3,000,000                                         | 3,000,000                                       |                                                                        |                                                     |         | 3.992                | 3.992        | MN.....                             | 15,303                     | 119,760  | 08/24/2016.                               | 11/15/2046. |  |
| 74172V AK 4          | PRINCE GEORGES CNTY MD CHARTER SCH REV.....   |  |   |                                 |              |                                                                  |  | 2   | 3                                    | 2,610,000  | 106.427    | 2,777,745                       | 2,610,000                                         | 2,610,000                                       |                                                                        |                                                     |         | 6.150                | 6.149        | FA.....                             | 66,881                     | 160,515  | 12/01/2016.                               | 08/01/2038. |  |
| 74439Y BF 7          | PUBLIC FIN AUTH WIS STUDENT HSG REV.....      |  |   |                                 |              |                                                                  |  | 2   | 1FE                                  | 5,311,400  | 115.735    | 5,786,750                       | 5,000,000                                         | 5,283,997                                       |                                                                        | (26,514)                                            |         | 5.000                | 4.199        | JJ.....                             | 125,000                    | 132,639  | 12/12/2018.                               | 07/01/2053. |  |
| 74442E CA 6          | PUBLIC FIN AUTH WIS ED REV.....               |  |   |                                 |              |                                                                  |  | 2   | 2FE                                  | 652,410    | 108.736    | 668,726                         | 615,000                                           | 641,341                                         |                                                                        | (5,250)                                             |         | 5.000                | 3.952        | JJ.....                             | 15,375                     | 30,750   | 10/31/2017.                               | 07/01/2037. |  |
| 74442E CB 4          | PUBLIC FIN AUTH WIS ED REV.....               |  |   |                                 |              |                                                                  |  | 2   | 2FE                                  | 952,028    | 107.465    | 977,932                         | 910,000                                           | 939,652                                         |                                                                        | (5,870)                                             |         | 5.000                | 4.198        | JJ.....                             | 22,750                     | 45,500   | 10/30/2017.                               | 07/01/2047. |  |
| 74442P DH 5          | PUBLIC FIN AUTH WIS REV.....                  |  |   |                                 |              |                                                                  |  | 1   | 2FE                                  | 11,150,000 | 100.593    | 11,216,120                      | 11,150,000                                        | 11,150,000                                      |                                                                        |                                                     |         | 4.450                | 4.449        | AO.....                             | 124,044                    | 496,175  | 04/26/2017.                               | 10/01/2025. |  |
| 74442P HB 4          | PUBLIC FIN AUTH WIS REV.....                  |  |   |                                 |              |                                                                  |  | 1   | 1FE                                  | 2,495,000  | 110.711    | 2,762,239                       | 2,495,000                                         | 2,495,000                                       |                                                                        |                                                     |         | 4.182                | 4.182        | JJ.....                             | 52,170                     | 104,341  | 03/16/2018.                               | 07/01/2031. |  |
| 74442P LN 3          | PUBLIC FIN AUTH WIS REV.....                  |  |   |                                 |              |                                                                  |  | 2   | 6FE                                  | 46,560     | 100.000    | 46,560                          | 46,560                                            | 46,560                                          |                                                                        |                                                     |         | 5.500                |              | JD.....                             | 1,736                      |          | 03/26/2019.                               | 12/01/2048. |  |
| 74442P LP 8          | PUBLIC FIN AUTH WIS REV.....                  |  |   |                                 |              |                                                                  |  | 2   | 6FE                                  | 25,577     | 100.000    | 24,954                          | 24,954                                            | 24,954                                          |                                                                        | (592)                                               | (31)    | 7.250                |              | JD.....                             | 1,187                      |          | 05/08/2019.                               | 12/01/2048. |  |

**SCHEDULE D - PART 1**

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

| 1                    |    | 2           |                                               | Codes   |                                 |              | 6                                                                | 7               | Fair Value                           |                 | 10              | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest   |                      |              |                                     |                            | Dates       |                                           |             |
|----------------------|----|-------------|-----------------------------------------------|---------|---------------------------------|--------------|------------------------------------------------------------------|-----------------|--------------------------------------|-----------------|-----------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|------------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|-------------|
|                      |    |             |                                               | 3       | 4                               | 5            |                                                                  |                 | 8                                    | 9               |                 |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16         | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |             |
|                      |    |             |                                               |         |                                 |              |                                                                  |                 |                                      |                 |                 |                                 |                                                   |                                                 |                                                                        |                                                     |            |                      |              |                                     |                            |             |                                           |             |
| CUSIP Identification |    | Description |                                               | Code    | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost     | Rate Used<br>to Obtain<br>Fair Value | Fair Value      | Par Value       | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of    | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |             |
| 74442P               | MD | 4           | PUBLIC FIN AUTH WIS REV.....                  | .....   | ..                              | .....2       | .....3                                                           | .....1,200,000  | ...100.174                           | .....1,202,088  | .....1,200,000  | .....1,200,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....9.000 | .....9.003           | JD.....      | .....9,000                          | .....41,700                | 07/08/2019. | 06/01/2029.                               |             |
| 744434               | CW | 9           | PUBLIC PWR GENERATION AGY NEB REV.....        | .....   | ..                              | .....1       | 1FE                                                              | .....17,713,311 | ...134.161                           | .....19,842,412 | .....14,790,000 | .....17,341,761                 | .....                                             | .....(198,826)                                  | .....                                                                  | .....                                               | .....7.242 | .....5.809           | JJ.....      | .....550,392                        | .....1,071,092             | 03/28/2017. | 01/01/2041.                               |             |
| 74443D               | CK | 5           | PUBLIC FIN AUTH WIS EDL FAC REV.....          | .....   | ..                              | .....2       | 2FE                                                              | .....557,000    | ...112.443                           | .....562,215    | .....500,000    | .....553,612                    | .....                                             | .....(3,388)                                    | .....                                                                  | .....                                               | .....6.750 | .....5.036           | JD.....      | .....2,813                          | .....33,750                | 05/23/2019. | 06/01/2031.                               |             |
| 74443D               | DU | 2           | PUBLIC FIN AUTH WIS EDL FAC REV.....          | .....   | ..                              | .....2       | 2FE                                                              | .....1,250,000  | ...107.797                           | .....1,347,463  | .....1,250,000  | .....1,250,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.130 | .....5.129           | JD.....      | .....5,344                          | .....64,125                | 07/26/2018. | 06/01/2028.                               |             |
| 74443D               | DV | 0           | PUBLIC FIN AUTH WIS EDL FAC REV.....          | .....   | ..                              | .....2       | 2FE                                                              | .....3,250,000  | ...108.492                           | .....3,525,990  | .....3,250,000  | .....3,250,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.660 | .....5.660           | JD.....      | .....15,329                         | .....183,950               | 07/26/2018. | 06/01/2038.                               |             |
| 74443D               | DW | 8           | PUBLIC FIN AUTH WIS EDL FAC REV.....          | .....   | ..                              | .....2       | 2FE                                                              | .....6,160,500  | ...106.756                           | .....6,565,494  | .....6,150,000  | .....6,160,317                  | .....                                             | .....(54)                                       | .....                                                                  | .....                                               | .....5.960 | .....5.947           | JD.....      | .....30,545                         | .....366,540               | 10/30/2018. | 06/01/2048.                               |             |
| 74443D               | FD | 8           | PUBLIC FIN AUTH WIS EDL FAC REV.....          | .....   | ..                              | .....1       | 2FE                                                              | .....4,980,000  | ...104.650                           | .....5,211,570  | .....4,980,000  | .....4,980,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.024 | .....5.025           | AO.....      | .....62,549                         | .....200,156               | 11/30/2018. | 10/01/2028.                               |             |
| 74444K               | AM | 6           | PUBLIC FIN AUTH WIS HEALTHCARE FACS REV.....  | .....   | ..                              | .....2       | .....3                                                           | .....1,979,460  | ...99.018                            | .....1,980,360  | .....2,000,000  | .....1,979,534                  | .....                                             | .....74                                         | .....                                                                  | .....                                               | .....6.750 | .....7.006           | MN.....      | .....3,000                          | .....                      | 12/18/2019. | 11/01/2024.                               |             |
| 74446E               | AC | 0           | PUBLIC FIN AUTH WIS LTD OBLIG GRNT REV.....   | .....   | ..                              | .....        | .....3                                                           | .....9,600,000  | ...100.415                           | .....9,639,840  | .....9,600,000  | .....9,600,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.625 | .....5.624           | FA.....      | .....225,000                        | .....540,000               | 06/22/2017. | 08/01/2024.                               |             |
| 74446F               | AA | 1           | PUBLIC FIN AUTH WIS LTD OBLIG REV.....        | .....   | ..                              | .....2       | .....1                                                           | .....4,690,000  | ...100.278                           | .....4,703,038  | .....4,690,000  | .....4,690,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.900 | .....5.899           | MS.....      | .....92,237                         | .....309,761               | 07/13/2018. | 03/01/2038.                               |             |
| 74446F               | AB | 9           | PUBLIC FIN AUTH WIS LTD OBLIG REV.....        | .....   | ..                              | .....2       | .....2                                                           | .....4,379,000  | ...100.006                           | .....4,379,263  | .....4,379,000  | .....4,379,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.922 | .....4.922           | FA.....      | .....81,424                         | .....40,712                | 06/04/2019. | 02/15/2047.                               |             |
| 74446J               | AA | 3           | PUBLIC FIN AUTH WIS PPTY ASSESSED CLEAN.....  | .....   | ..                              | .....2       | .....2                                                           | .....2,383,000  | ...100.000                           | .....2,383,000  | .....2,383,000  | .....2,383,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....6.300 | .....6.274           | FA.....      | .....50,877                         | .....                      | 09/13/2019. | 02/28/2039.                               |             |
| 74752P               | BK | 4           | QUAKERTOWN PA GEN AUTH HEALTH FACS REV.....   | .....   | ..                              | .....2       | .....3                                                           | .....6,885,000  | ...100.013                           | .....6,885,895  | .....6,885,000  | .....6,885,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.800 | .....3.800           | JJ.....      | .....130,815                        | .....261,630               | 07/20/2017. | 07/01/2021.                               |             |
| 749804               | AA | 8           | RABUN CNTY GA BLDG AUTH REV.....              | .....   | ..                              | .....1       | 1FE                                                              | .....3,000,000  | ...109.425                           | .....3,282,750  | .....3,000,000  | .....3,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.100 | .....5.099           | AO.....      | .....38,250                         | .....153,000               | 10/15/2010. | 10/01/2026.                               |             |
| 752123               | JH | 3           | RANCHO CUCAMONGA CALIF REDEV AGY TAX ALL..... | .....   | ..                              | .....1       | 2FE                                                              | .....3,237,946  | ...119.891                           | .....3,506,812  | .....2,925,000  | .....3,150,653                  | .....                                             | .....(23,629)                                   | .....                                                                  | .....                                               | .....6.262 | .....5.364           | MS.....      | .....61,055                         | .....187,061               | 07/30/2015. | 09/01/2031.                               |             |
| 75556C               | AB | 9           | READING PA HSG AUTH MULTI FAMILY HSG MTG..... | .....   | ..                              | .....2       | 2FE                                                              | .....331,867    | ...102.419                           | .....348,225    | .....340,000    | .....335,638                    | .....                                             | .....258                                        | .....                                                                  | .....                                               | .....5.250 | .....5.393           | JD.....      | .....1,488                          | .....17,850                | 12/10/2010. | 06/01/2032.                               |             |
| 75556C               | AC | 7           | READING PA HSG AUTH MULTI FAMILY HSG MTG..... | .....   | ..                              | .....2       | 2FE                                                              | .....685,395    | ...101.885                           | .....708,101    | .....695,000    | .....690,200                    | .....                                             | .....142                                        | .....                                                                  | .....                                               | .....5.625 | .....5.680           | JD.....      | .....3,258                          | .....39,094                | 12/10/2010. | 06/01/2042.                               |             |
| 756372               | AS | 7           | RED BLUFF CALIF JT UN HIGH SCH DIST.....      | .....   | ..                              | .....2       | 1FE                                                              | .....1,840,000  | ...101.894                           | .....1,874,850  | .....1,840,000  | .....1,840,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....1.625 | .....1.625           | MS.....      | .....8,804                          | .....103,684               | 12/07/2017. | 09/15/2046.                               |             |
| 759831               | DD | 9           | RENO NEV CAP IMPT REV.....                    | @.....  | ..                              | .....2       | 2FE                                                              | .....1,128,558  | ...60.573                            | .....2,774,243  | .....4,580,000  | .....1,645,819                  | .....                                             | .....85,128                                     | .....                                                                  | .....                                               | .....      | .....6.750           | N/A.....     | .....                               | .....                      | .....       | 04/22/2014.                               | 06/01/2035. |
| 759831               | DH | 0           | RENO NEV CAP IMPT REV.....                    | @.....  | ..                              | .....        | 2FE                                                              | .....1,564,704  | ...49.843                            | .....3,165,031  | .....6,350,000  | .....2,281,867                  | .....                                             | .....146,399                                    | .....                                                                  | .....                                               | .....      | .....6.750           | N/A.....     | .....                               | .....                      | .....       | 04/22/2014.                               | 06/01/2035. |
| 759911               | W8 | 9           | REGIONAL TRANSN AUTH ILL.....                 | .....   | ..                              | .....2       | 1FE                                                              | .....3,843,418  | ...112.813                           | .....4,049,987  | .....3,590,000  | .....3,712,171                  | .....                                             | .....(24,227)                                   | .....                                                                  | .....                                               | .....5.000 | .....4.148           | JD.....      | .....14,958                         | .....179,500               | 01/28/2014. | 06/01/2033.                               |             |
| 762243               | X9 | 9           | RHODE ISLAND ST HEALTH & EDL BLDG CORP R..... | .....   | ..                              | .....1,2     | 1FE                                                              | .....2,000,000  | ...101.137                           | .....2,022,740  | .....2,000,000  | .....2,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....6.386 | .....6.384           | MN.....      | .....16,320                         | .....127,720               | 11/16/2010. | 05/15/2029.                               |             |
| 762315               | QM | 4           | RHODE ISLAND ST STUDENT LN AUTH STUDENT.....  | .....   | ..                              | .....2       | 1FE                                                              | .....735,000    | ...108.021                           | .....793,954    | .....735,000    | .....735,000                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.375 | .....4.375           | JD.....      | .....2,680                          | .....32,156                | 04/06/2017. | 12/01/2035.                               |             |
| 786091               | AG | 3           | SACRAMENTO CNTY CALIF PENSION OBLIG.....      | .....   | ..                              | .....1       | 1FE                                                              | .....14,988,920 | ...124.638                           | .....19,007,295 | .....15,250,000 | .....15,176,272                 | .....                                             | .....12,178                                     | .....                                                                  | .....                                               | .....7.250 | .....7.358           | FA.....      | .....460,677                        | .....1,105,625             | 05/09/2014. | 08/01/2025.                               |             |
| 786106               | EP | 5           | SACRAMENTO CNTY CALIF.....                    | SD..... | ..                              | .....9       | 2FE                                                              | .....956,327    | ...104.818                           | .....890,953    | .....850,000    | .....877,907                    | .....                                             | .....(16,962)                                   | .....                                                                  | .....                                               | .....7.680 | .....5.530           | FA.....      | .....24,661                         | .....65,280                | 08/14/2012. | 08/15/2021.                               |             |
| 786106               | EP | 5           | SACRAMENTO CNTY CALIF.....                    | .....   | ..                              | .....9       | 2FE                                                              | .....7,334,308  | ...104.818                           | .....6,818,411  | .....6,505,000  | .....6,723,928                  | .....                                             | .....(222,117)                                  | .....                                                                  | .....                                               | .....7.680 | .....5.477           | FA.....      | .....188,732                        | .....565,979               | 11/26/2012. | 08/15/2021.                               |             |
| 79039M               | AY | 6           | ST JOHNS CNTY FLA INDL DEV AUTH HOSP REV..... | .....   | ..                              | .....2       | 2FE                                                              | .....3,044,960  | ...104.276                           | .....3,128,280  | .....3,000,000  | .....3,036,519                  | .....                                             | .....(3,723)                                    | .....                                                                  | .....                                               | .....5.000 | .....4.807           | FA.....      | .....56,667                         | .....150,000               | 09/28/2017. | 08/15/2047.                               |             |
| 791642               | AA | 9           | ST LOUIS MO CLEAN ENERGY DEV BRD SPL ASS..... | .....   | ..                              | .....        | .....1                                                           | .....967,870    | ...104.580                           | .....1,045,800  | .....1,000,000  | .....968,815                    | .....                                             | .....945                                        | .....                                                                  | .....                                               | .....6.230 | .....6.535           | MS.....      | .....51,917                         | .....63,165                | 01/31/2019. | 03/01/2037.                               |             |
| 793556               | CQ | 2           | ST TAMMANY PARISH LA HOSP SVC DIST NO 1.....  | .....   | ..                              | .....2       | 1FE                                                              | .....3,250,000  | ...106.659                           | .....3,466,418  | .....3,250,000  | .....3,250,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.921 | .....4.921           | JJ.....      | .....79,966                         | .....122,615               | 09/14/2018. | 07/01/2048.                               |             |
| 79467B               | CN | 3           | SALES TAX SECURITIZATION CORP ILL.....        | .....   | ..                              | .....1       | 1FE                                                              | .....7,500,000  | ...116.175                           | .....8,713,125  | .....7,500,000  | .....7,500,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.787 | .....4.787           | JJ.....      | .....179,513                        | .....150,591               | 01/17/2019. | 01/01/2048.                               |             |
| 794891               | DN | 8           | SALINAS CALIF REDEV AGY TAX ALLOCATION.....   | @.....  | ..                              | .....        | 1FE                                                              | .....29,733     | ...90.753                            | .....58,989     | .....65,000     | .....52,550                     | .....                                             | .....4,356                                      | .....                                                                  | .....                                               | .....      | .....7.646           | N/A.....     | .....                               | .....                      | .....       | 09/23/2011.                               | 11/01/2022. |
| 796246               | AM | 8           | SAN ANTONIO TEX CUSTOMER FAC CHARGE REV.....  | .....   | ..                              | .....2       | 1FE                                                              | .....5,000,000  | ...113.213                           | .....5,660,650  | .....5,000,000  | .....5,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.671 | .....5.671           | JJ.....      | .....141,775                        | .....283,550               | 07/15/2015. | 07/01/2035.                               |             |
| 79728F               | KJ | 9           | SAN DIEGO CALIF HSG AUTH MULTIFAMILY HSG..... | .....   | ..                              | .....2       | 1FE                                                              | .....175,000    | ...104.091                           | .....182,159    | .....175,000    | .....175,000                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....4.999           | MN.....      | .....1,458                          | .....8,750                 | 04/27/2011. | 05/01/2029.                               |             |
| 79730W               | BX | 7           | SAN DIEGO CALIF REDEV AGY SUCCESSOR AGY.....  | .....   | ..                              | .....2       | 1FE                                                              | .....3,817,520  | ...104.008                           | .....4,160,320  | .....4,000,000  | .....3,832,596                  | .....                                             | .....5,149                                      | .....                                                                  | .....                                               | .....4.000 | .....4.308           | MS.....      | .....53,333                         | .....160,000               | 01/20/2017. | 09/01/2040.                               |             |
| 79770G               | BY | 1           | SAN FRANCISCO CALIF CITY & CNTY REDEV AG..... | .....   | ..                              | .....2       | 1FE                                                              | .....1,710,000  | ...107.604                           | .....1,840,028  | .....1,710,000  | .....1,710,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.960 | .....3.960           | FA.....      | .....28,215                         | .....67,716                | 12/12/2014. | 08/01/2025.                               |             |
| 79770G               | CB | 0           | SAN FRANCISCO CALIF CITY & CNTY REDEV AG..... | .....   | ..                              | .....2       | 1FE                                                              | .....1,000,000  | ...108.640                           | .....1,086,400  | .....1,000,000  | .....1,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.870 | .....4.870           | FA.....      | .....20,292                         | .....48,700                | 12/12/2014. | 08/01/2035.                               |             |
| 79770G               | FY | 7           | SAN FRANCISCO CALIF CITY & CNTY REDEV AG..... | .....   | ..                              | .....2       | 1FE                                                              | .....1,361,303  | ...107.443                           | .....1,488,086  | .....1,385,000  | .....1,362,818                  | .....                                             | .....568                                        | .....                                                                  | .....                                               | .....4.375 | .....4.486           | FA.....      | .....25,247                         | .....60,594                | 03/08/2017. | 08/01/2043.                               |             |
| 79770G               | GH | 3           | SAN FRANCISCO CALIF CITY & CNTY REDEV AG..... | .....   | ..                              | .....2       | 1FE                                                              | .....2,943,480  | ...107.261                           | .....3,217,830  | .....3,000,000  | .....2,946,688                  | .....                                             | .....1,271                                      | .....                                                                  | .....                                               | .....4.375 | .....4.495           | FA.....      | .....54,688                         | .....131,250               | 03/10/2017. | 08/01/2044.                               |             |
| 79772E               | BK | 4           | SAN FRANCISCO CALIF CITY & CNTY CMNTY FA..... | .....   | ..                              | .....2       | 1FE                                                              | .....1,924,660  | ...103.920                           | .....2,078,400  | .....2,000,000  | .....1,927,346                  | .....                                             | .....1,467                                      | .....                                                                  | .....                                               | .....4.000 | .....4.220           | MS.....      | .....26,667                         | .....80,000                | 04/25/2018. | 09/01/2048.                               |             |
| 797852               | DG | 2           | SAN JACINTO CALIF UNI SCH DIST CTFS PART..... | .....   | ..                              | .....2       | 1FE                                                              | .....494,035    | ...102.757                           | .....513,785    | .....500,000    | .....498,176                    | .....                                             | .....162                                        | .....</                                                                |                                                     |            |                      |              |                                     |                            |             |                                           |             |

SCHEDULE D - PART 1

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

| 1                    | 2                                             |  | Codes                           |                                      |                                                                                                                                                                                            | 6   | 7              | Fair Value                                                                                                                |                                           | 10             | 11                           | Change in Book/Adjusted Carrying Value                                                                                                                    |                                                                                                                                                                          |                                                                                                                                                                                                                                                                  |                                                                                                                                     | Interest                   |                                                                         |                                      |                                                                                                                           |                                                                                              | Dates                                |                                                                                                                                               |
|----------------------|-----------------------------------------------|--|---------------------------------|--------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----------------|---------------------------------------------------------------------------------------------------------------------------|-------------------------------------------|----------------|------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|----------------------------|-------------------------------------------------------------------------|--------------------------------------|---------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|--------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------|
|                      |                                               |  | 3                               | 4                                    | 5                                                                                                                                                                                          |     |                | 8                                                                                                                         | 9                                         |                |                              | 12                                                                                                                                                        | 13                                                                                                                                                                       | 14                                                                                                                                                                                                                                                               | 15                                                                                                                                  | 16                         | 17                                                                      | 18                                   | 19                                                                                                                        | 20                                                                                           | 21                                   | 22                                                                                                                                            |
|                      |                                               |  | F<br>o<br>r<br>e<br>i<br>g<br>n | B<br>o<br>n<br>d<br>C<br>H<br>A<br>R | N<br>A<br>I<br>C<br>D<br>e<br>s<br>i<br>g<br>n<br>a<br>t<br>i<br>o<br>n<br>a<br>n<br>d<br>A<br>d<br>m<br>i<br>n<br>i<br>s<br>t<br>r<br>a<br>t<br>i<br>v<br>e<br>S<br>y<br>m<br>b<br>o<br>l |     |                | R<br>a<br>t<br>e<br>U<br>s<br>e<br>d<br>t<br>o<br>O<br>b<br>t<br>a<br>i<br>n<br>F<br>a<br>i<br>r<br>V<br>a<br>l<br>u<br>e | F<br>a<br>i<br>r<br>V<br>a<br>l<br>u<br>e |                |                              | U<br>n<br>r<br>e<br>a<br>l<br>i<br>z<br>e<br>d<br>V<br>a<br>l<br>u<br>e<br>I<br>n<br>c<br>r<br>e<br>a<br>s<br>e<br>(D<br>e<br>c<br>r<br>e<br>a<br>s<br>e) | C<br>u<br>r<br>r<br>e<br>n<br>t<br>Y<br>e<br>a<br>r<br>s<br>(A<br>m<br>o<br>r<br>t<br>i<br>z<br>a<br>t<br>i<br>o<br>n)<br>/<br>A<br>c<br>c<br>r<br>e<br>t<br>i<br>o<br>n | C<br>u<br>r<br>r<br>e<br>n<br>t<br>Y<br>e<br>a<br>r<br>s<br>O<br>t<br>h<br>e<br>r<br>-<br>T<br>h<br>a<br>n<br>-<br>T<br>e<br>m<br>p<br>o<br>r<br>a<br>r<br>y<br>I<br>m<br>p<br>a<br>i<br>r<br>m<br>e<br>n<br>t<br>R<br>e<br>c<br>o<br>g<br>n<br>i<br>z<br>e<br>d | T<br>o<br>t<br>a<br>l<br>F<br>o<br>r<br>e<br>i<br>g<br>n<br>E<br>x<br>c<br>h<br>a<br>n<br>g<br>e<br>i<br>n<br>B<br>./A.<br>C.<br>V. | R<br>a<br>t<br>e<br>o<br>f | E<br>f<br>f<br>e<br>c<br>t<br>i<br>v<br>e<br>R<br>a<br>t<br>e<br>o<br>f | W<br>h<br>e<br>n<br>P<br>a<br>i<br>d | A<br>d<br>m<br>i<br>t<br>t<br>e<br>d<br>A<br>m<br>o<br>u<br>n<br>t<br>D<br>u<br>e<br>&<br>A<br>c<br>c<br>r<br>u<br>e<br>d | A<br>m<br>o<br>u<br>n<br>t<br>R<br>e<br>c.<br>D<br>u<br>r<br>i<br>n<br>g<br>Y<br>e<br>a<br>r | A<br>c<br>q<br>u<br>i<br>r<br>e<br>d | S<br>t<br>a<br>t<br>e<br>d<br>C<br>o<br>n<br>t<br>r<br>a<br>c<br>t<br>u<br>a<br>l<br>M<br>a<br>t<br>u<br>r<br>i<br>t<br>y<br>D<br>a<br>t<br>e |
| CUSIP Identification | Description                                   |  | Code                            | n                                    |                                                                                                                                                                                            |     | Actual Cost    |                                                                                                                           | Fair Value                                | Par Value      | Book/Adjusted Carrying Value |                                                                                                                                                           |                                                                                                                                                                          |                                                                                                                                                                                                                                                                  |                                                                                                                                     |                            |                                                                         |                                      |                                                                                                                           |                                                                                              |                                      |                                                                                                                                               |
| 798180 AM 7          | SAN JOSE CALIF SPL HOTEL TAX REV.....         |  | .....                           | ..                                   | .....2                                                                                                                                                                                     | 1FE | .....144,497   | ...105.377                                                                                                                | .....158,066                              | .....150,000   | .....147,670                 | .....                                                                                                                                                     | .....311                                                                                                                                                                 | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....5.500                 | .....5.797                                                              | MN.....                              | .....1,375                                                                                                                | .....8,250                                                                                   | 03/31/2011.                          | 05/01/2026.                                                                                                                                   |
| 801095 LD 0          | SANTA ANA CALIF CMNTY REDEV AGY TAX ALLO..... |  | .....                           | ..                                   | .....2                                                                                                                                                                                     | 1FE | .....197,936   | ...105.816                                                                                                                | .....211,632                              | .....200,000   | .....199,973                 | .....                                                                                                                                                     | .....42                                                                                                                                                                  | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....6.000                 | .....6.012                                                              | MS.....                              | .....4,000                                                                                                                | .....12,000                                                                                  | 01/26/2011.                          | 09/01/2022.                                                                                                                                   |
| 81080L AH 9          | SCRANTON PA REDEV AUTH GTD LEASE REV.....     |  | .....                           | ..                                   | .....1                                                                                                                                                                                     | 3FE | .....2,793,678 | ...98.973                                                                                                                 | .....2,815,782                            | .....2,845,000 | .....2,799,228               | .....                                                                                                                                                     | .....10,860                                                                                                                                                              | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....5.250                 | .....5.535                                                              | MN.....                              | .....19,085                                                                                                               | .....157,019                                                                                 | 10/12/2017.                          | 11/15/2026.                                                                                                                                   |
| 83309A FX 4          | SNOHOMISH CNTY WASH HSG AUTH REV.....         |  | .....                           | ..                                   | .....2                                                                                                                                                                                     | 1FE | .....1,518,465 | ...106.003                                                                                                                | .....1,590,045                            | .....1,500,000 | .....1,517,330               | .....                                                                                                                                                     | .....(1,135)                                                                                                                                                             | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....4.000                 | .....3.850                                                              | AO.....                              | .....15,000                                                                                                               | .....28,500                                                                                  | 04/05/2019.                          | 04/01/2049.                                                                                                                                   |
| 833221 TN 4          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....185,579   | ...96.306                                                                                                                 | .....256,098                              | .....258,622   | .....256,098                 | .....                                                                                                                                                     | .....11,933                                                                                                                                                              | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 03/15/2020.                                                                                                                                   |
| 833221 TP 9          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....183,379   | ...95.164                                                                                                                 | .....253,061                              | .....258,622   | .....253,061                 | .....                                                                                                                                                     | .....11,791                                                                                                                                                              | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 06/15/2020.                                                                                                                                   |
| 833221 TQ 7          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....181,204   | ...94.035                                                                                                                 | .....250,060                              | .....258,622   | .....250,060                 | .....                                                                                                                                                     | .....11,652                                                                                                                                                              | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 09/15/2020.                                                                                                                                   |
| 833221 TR 5          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....179,054   | ...92.920                                                                                                                 | .....247,095                              | .....258,622   | .....247,095                 | .....                                                                                                                                                     | .....11,514                                                                                                                                                              | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 12/15/2020.                                                                                                                                   |
| 833221 TS 3          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....176,931   | ...91.818                                                                                                                 | .....244,165                              | .....258,622   | .....244,165                 | .....                                                                                                                                                     | .....11,377                                                                                                                                                              | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 03/15/2021.                                                                                                                                   |
| 833221 TT 1          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....174,834   | ...90.730                                                                                                                 | .....241,270                              | .....258,622   | .....241,270                 | .....                                                                                                                                                     | .....11,242                                                                                                                                                              | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 06/15/2021.                                                                                                                                   |
| 833221 TU 8          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....172,762   | ...89.654                                                                                                                 | .....238,409                              | .....258,622   | .....238,409                 | .....                                                                                                                                                     | .....11,108                                                                                                                                                              | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 09/15/2021.                                                                                                                                   |
| 833221 TV 6          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....170,711   | ...88.591                                                                                                                 | .....235,581                              | .....258,622   | .....235,581                 | .....                                                                                                                                                     | .....10,977                                                                                                                                                              | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 12/15/2021.                                                                                                                                   |
| 833221 TW 4          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....168,689   | ...87.540                                                                                                                 | .....232,788                              | .....258,622   | .....232,788                 | .....                                                                                                                                                     | .....10,847                                                                                                                                                              | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 03/15/2022.                                                                                                                                   |
| 833221 TX 2          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....166,687   | ...86.502                                                                                                                 | .....230,028                              | .....258,622   | .....230,028                 | .....                                                                                                                                                     | .....10,718                                                                                                                                                              | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 06/15/2022.                                                                                                                                   |
| 833221 TY 0          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....164,711   | ...85.476                                                                                                                 | .....227,300                              | .....258,622   | .....227,300                 | .....                                                                                                                                                     | .....10,591                                                                                                                                                              | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 09/15/2022.                                                                                                                                   |
| 833221 TZ 7          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....162,759   | ...84.463                                                                                                                 | .....224,605                              | .....258,622   | .....224,605                 | .....                                                                                                                                                     | .....10,465                                                                                                                                                              | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 12/15/2022.                                                                                                                                   |
| 833221 UA 0          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....160,829   | ...83.462                                                                                                                 | .....221,942                              | .....258,622   | .....221,942                 | .....                                                                                                                                                     | .....10,341                                                                                                                                                              | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 03/15/2023.                                                                                                                                   |
| 833221 UB 8          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....158,921   | ...82.472                                                                                                                 | .....219,310                              | .....258,622   | .....219,310                 | .....                                                                                                                                                     | .....10,219                                                                                                                                                              | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 06/15/2023.                                                                                                                                   |
| 833221 UC 6          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....157,038   | ...81.494                                                                                                                 | .....216,710                              | .....258,622   | .....216,710                 | .....                                                                                                                                                     | .....10,097                                                                                                                                                              | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 09/15/2023.                                                                                                                                   |
| 833221 UD 4          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....155,176   | ...80.528                                                                                                                 | .....214,140                              | .....258,622   | .....214,140                 | .....                                                                                                                                                     | .....9,978                                                                                                                                                               | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 12/15/2023.                                                                                                                                   |
| 833221 UE 2          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....153,334   | ...79.572                                                                                                                 | .....211,600                              | .....258,622   | .....211,600                 | .....                                                                                                                                                     | .....9,859                                                                                                                                                               | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 03/15/2024.                                                                                                                                   |
| 833221 UF 9          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....151,516   | ...78.629                                                                                                                 | .....209,091                              | .....258,622   | .....209,091                 | .....                                                                                                                                                     | .....9,743                                                                                                                                                               | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 06/15/2024.                                                                                                                                   |
| 833221 UG 7          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....149,719   | ...77.696                                                                                                                 | .....206,611                              | .....258,622   | .....206,611                 | .....                                                                                                                                                     | .....9,627                                                                                                                                                               | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 09/15/2024.                                                                                                                                   |
| 833221 UH 5          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....147,945   | ...76.775                                                                                                                 | .....204,162                              | .....258,622   | .....204,162                 | .....                                                                                                                                                     | .....9,513                                                                                                                                                               | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 12/15/2024.                                                                                                                                   |
| 833221 UJ 1          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....146,191   | ...75.865                                                                                                                 | .....201,742                              | .....258,622   | .....201,742                 | .....                                                                                                                                                     | .....9,400                                                                                                                                                               | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 03/15/2025.                                                                                                                                   |
| 833221 UK 8          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....144,456   | ...74.965                                                                                                                 | .....199,348                              | .....258,622   | .....199,348                 | .....                                                                                                                                                     | .....9,289                                                                                                                                                               | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 06/15/2025.                                                                                                                                   |
| 833221 UL 6          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....142,744   | ...74.076                                                                                                                 | .....196,985                              | .....258,622   | .....196,985                 | .....                                                                                                                                                     | .....9,178                                                                                                                                                               | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 09/15/2025.                                                                                                                                   |
| 833221 UM 4          | SNOHOMISH CNTY WASH SCH DIST NO 201.....      |  | @.....                          | ..                                   | .....                                                                                                                                                                                      | 1   | .....141,050   | ...73.198                                                                                                                 | .....194,648                              | .....258,622   | .....194,648                 | .....                                                                                                                                                     | .....9,070                                                                                                                                                               | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....                      | .....4.829                                                              | N/A.....                             | .....                                                                                                                     | .....                                                                                        | 03/27/2013.                          | 12/15/2025.                                                                                                                                   |
| 837031 XM 0          | SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH EC..... |  | .....                           | ..                                   | .....2                                                                                                                                                                                     | 2FE | .....7,821,975 | ...112.046                                                                                                                | .....8,403,450                            | .....7,500,000 | .....7,796,860               | .....                                                                                                                                                     | .....(17,848)                                                                                                                                                            | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....5.000                 | .....4.345                                                              | FA.....                              | .....141,667                                                                                                              | .....353,906                                                                                 | 09/27/2018.                          | 08/15/2036.                                                                                                                                   |
| 837031 XN 8          | SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH EC..... |  | .....                           | ..                                   | .....2                                                                                                                                                                                     | 2FE | .....4,301,737 | ...110.739                                                                                                                | .....4,612,279                            | .....4,165,000 | .....4,292,966               | .....                                                                                                                                                     | .....(5,915)                                                                                                                                                             | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....5.000                 | .....4.495                                                              | FA.....                              | .....78,672                                                                                                               | .....196,536                                                                                 | 09/27/2018.                          | 08/15/2041.                                                                                                                                   |
| 83704A AP 7          | SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH LE..... |  | .....                           | ..                                   | .....1                                                                                                                                                                                     | 2FE | .....5,000,000 | ...102.491                                                                                                                | .....5,124,550                            | .....5,000,000 | .....5,000,000               | .....                                                                                                                                                     | .....                                                                                                                                                                    | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....3.925                 | .....3.925                                                              | FA.....                              | .....74,139                                                                                                               | .....196,250                                                                                 | 07/13/2016.                          | 08/15/2029.                                                                                                                                   |
| 837114 HG 5          | SOUTH CAROLINA ST ED ASSISTANCE AUTH REV..... |  | .....                           | ..                                   | .....2                                                                                                                                                                                     | 1FE | .....246,910   | ...100.046                                                                                                                | .....250,115                              | .....250,000   | .....249,093                 | .....                                                                                                                                                     | .....404                                                                                                                                                                 | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....5.100                 | .....5.148                                                              | AO.....                              | .....3,188                                                                                                                | .....14,566                                                                                  | 10/30/2009.                          | 10/01/2029.                                                                                                                                   |
| 837123 HP 6          | SOUTH CAROLINA ST PORTS AUTH PORTS REV.....   |  | .....                           | ..                                   | .....2                                                                                                                                                                                     | 1FE | .....7,031,505 | ...116.389                                                                                                                | .....7,565,285                            | .....6,500,000 | .....6,974,337               | .....                                                                                                                                                     | .....(46,066)                                                                                                                                                            | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....5.000                 | .....3.980                                                              | JJ.....                              | .....162,500                                                                                                              | .....347,569                                                                                 | 09/25/2018.                          | 07/01/2055.                                                                                                                                   |
| 83755V L5 1          | SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R..... |  | .....                           | ..                                   | .....1                                                                                                                                                                                     | 1FE | .....2,500,000 | ...99.015                                                                                                                 | .....2,475,375                            | .....2,500,000 | .....2,500,000               | .....                                                                                                                                                     | .....                                                                                                                                                                    | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....3.693                 | .....3.693                                                              | JJ.....                              | .....12,310                                                                                                               | .....                                                                                        | 11/06/2019.                          | 07/01/2042.                                                                                                                                   |
| 838530 NL 3          | SOUTH JERSEY PORT CORP N J REV.....           |  | .....                           | ..                                   | .....1                                                                                                                                                                                     | 2FE | .....6,085,731 | ...132.772                                                                                                                | .....7,275,906                            | .....5,480,000 | .....6,041,494               | .....                                                                                                                                                     | .....(13,630)                                                                                                                                                            | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....7.365                 | .....6.444                                                              | JJ.....                              | .....201,801                                                                                                              | .....403,602                                                                                 | 09/27/2017.                          | 01/01/2040.                                                                                                                                   |
| 838530 QH 9          | SOUTH JERSEY PORT CORP N J REV.....           |  | .....                           | ..                                   | .....2                                                                                                                                                                                     | 2FE | .....1,005,942 | ...113.889                                                                                                                | .....1,042,084                            | .....915,000   | .....977,389                 | .....                                                                                                                                                     | .....(9,121)                                                                                                                                                             | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....5.000                 | .....3.721                                                              | JJ.....                              | .....22,875                                                                                                               | .....45,750                                                                                  | 09/23/2016.                          | 01/01/2034.                                                                                                                                   |
| 838530 QJ 5          | SOUTH JERSEY PORT CORP N J REV.....           |  | .....                           | ..                                   | .....2                                                                                                                                                                                     | 2FE | .....1,104,900 | ...113.682                                                                                                                | .....1,142,504                            | .....1,005,000 | .....1,073,535               | .....                                                                                                                                                     | .....(10,020)                                                                                                                                                            | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....5.000                 | .....3.721                                                              | JJ.....                              | .....25,125                                                                                                               | .....50,250                                                                                  | 09/23/2016.                          | 01/01/2035.                                                                                                                                   |
| 838530 QL 0          | SOUTH JERSEY PORT CORP N J REV.....           |  | .....                           | ..                                   | .....2                                                                                                                                                                                     | 2FE | .....1,089,580 | ...112.681                                                                                                                | .....1,126,810                            | .....1,000,000 | .....1,061,557               | .....                                                                                                                                                     | .....(8,961)                                                                                                                                                             | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....5.000                 | .....3.842                                                              | JJ.....                              | .....25,000                                                                                                               | .....50,000                                                                                  | 09/23/2016.                          | 01/01/2039.                                                                                                                                   |
| 846539 AZ 7          | SPARKS NEV REDEV AGY TAX INCREMENT REV.....   |  | .....                           | ..                                   | .....2                                                                                                                                                                                     | 2FE | .....174,510   | ...100.133                                                                                                                | .....180,239                              | .....180,000   | .....178,782                 | .....                                                                                                                                                     | .....365                                                                                                                                                                 | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....5.125                 | .....5.369                                                              | JJ.....                              | .....4,254                                                                                                                | .....9,225                                                                                   | 06/23/2010.                          | 01/15/2023.                                                                                                                                   |
| 85473T BH 7          | STANTON CALIF REDEV AGY SUCCESSOR AGY TA..... |  | .....                           | ..                                   | .....2                                                                                                                                                                                     | 1FE | .....996,470   | ...106.796                                                                                                                | .....1,067,960                            | .....1,000,000 | .....997,383                 | .....                                                                                                                                                     | .....196                                                                                                                                                                 | .....                                                                                                                                                                                                                                                            | .....                                                                                                                               | .....4.000                 | .....4.028                                                              | JD.....                              | .....3,333                                                                                                                | .....40,000                                                                                  | 02/03/2016.                          | 12/01/2031.                                                                                                                                   |

SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                               | Codes  |                                 |              | 6                                                                | 7               | Fair Value                           |                 | 10              | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest   |                      |              |                                     |                            | Dates       |                                           |             |
|----------------------|----|-------------|-----------------------------------------------|--------|---------------------------------|--------------|------------------------------------------------------------------|-----------------|--------------------------------------|-----------------|-----------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|------------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|-------------|
|                      |    |             |                                               | 3      | 4                               | 5            |                                                                  |                 | 8                                    | 9               |                 |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16         | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |             |
|                      |    |             |                                               |        |                                 |              |                                                                  |                 |                                      |                 |                 |                                 |                                                   |                                                 |                                                                        |                                                     |            |                      |              |                                     |                            |             |                                           |             |
| CUSIP Identification |    | Description |                                               | Code   | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost     | Rate Used<br>to Obtain<br>Fair Value | Fair Value      | Par Value       | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of    | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |             |
| 85473T               | BJ | 3           | STANTON CALIF REDEV AGY SUCCESSOR AGY TA..... | .....  | ..                              | .....2       | .....1FE                                                         | .....985,970    | .....105.688                         | .....1,056,880  | .....1,000,000  | .....988,217                    | .....                                             | .....541                                        | .....                                                                  | .....                                               | .....4.125 | .....4.227           | JD.....      | .....3,438                          | .....41,250                | 02/03/2016. | 12/01/2035.                               |             |
| 85732T               | JS | 2           | STATE PUB SCH BLDG AUTH PA SCH REV.....       | .....  | ..                              | .....1       | .....1FE                                                         | .....3,000,000  | .....105.835                         | .....3,175,050  | .....3,000,000  | .....3,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.500 | .....3.500           | MS.....      | .....30,917                         | .....206,067               | 07/29/2019. | 09/15/2030.                               |             |
| 87047S               | AR | 1           | SWEETWATER CALIF UN HIGH SCH DIST PUB FI..... | .....  | ..                              | .....2       | .....1FE                                                         | .....5,000,000  | .....102.828                         | .....5,141,400  | .....5,000,000  | .....5,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.955 | .....3.955           | AO.....      | .....49,438                         | .....197,750               | 10/20/2016. | 10/01/2035.                               |             |
| 87448S               | CR | 4           | TALLAHASSEE FLA HEALTH FACS REV.....          | .....  | ..                              | .....2       | .....2FE                                                         | .....1,070,720  | .....113.219                         | .....1,132,190  | .....1,000,000  | .....1,041,849                  | .....                                             | .....(6,744)                                    | .....                                                                  | .....                                               | .....5.000 | .....4.130           | JD.....      | .....4,167                          | .....50,000                | 04/29/2015. | 12/01/2040.                               |             |
| 88045R               | B6 | 8           | TENNESSEE HSG DEV AGY.....                    | .....  | ..                              | .....2       | .....1FE                                                         | .....215,000    | .....105.748                         | .....227,358    | .....215,000    | .....215,000                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.850 | .....3.850           | JJ.....      | .....4,235                          | .....8,415                 | 05/04/2015. | 01/01/2035.                               |             |
| 880461               | GW | 2           | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR..... | .....  | ..                              | .....2       | .....1FE                                                         | .....325,000    | .....105.713                         | .....343,567    | .....325,000    | .....325,000                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.875 | .....3.875           | JJ.....      | .....6,588                          | .....12,981                | 09/28/2015. | 07/01/2035.                               |             |
| 880461               | XE | 3           | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR..... | .....  | ..                              | .....2       | .....1FE                                                         | .....975,000    | .....106.392                         | .....1,037,322  | .....975,000    | .....975,000                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.050 | .....4.050           | JJ.....      | .....19,744                         | .....25,084                | 10/04/2018. | 01/01/2049.                               |             |
| 880461               | YL | 6           | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR..... | .....  | ..                              | .....2       | .....1FE                                                         | .....1,007,670  | .....108.193                         | .....1,081,930  | .....1,000,000  | .....1,007,132                  | .....                                             | .....(538)                                      | .....                                                                  | .....                                               | .....4.000 | .....3.901           | JJ.....      | .....20,000                         | .....11,111                | 02/13/2019. | 07/01/2044.                               |             |
| 882756               | 2Q | 1           | TEXAS PUBLIC FINANCE AUTHORITY.....           | .....  | ..                              | .....1,2     | .....2YE                                                         | .....21,175,325 | .....100.876                         | .....20,982,208 | .....20,800,000 | .....20,800,000                 | .....                                             | .....(136,179)                                  | .....                                                                  | .....                                               | .....8.250 | .....8.250           | JJ.....      | .....858,000                        | .....1,595,695             | 06/18/2019. | 07/01/2024.                               |             |
| 88276P               | CH | 7           | TEXAS ST PUB FIN AUTH CHARTER SCH FIN CO..... | .....  | ..                              | .....1       | .....2FE                                                         | .....7,559,220  | .....123.027                         | .....7,381,620  | .....6,000,000  | .....7,128,033                  | .....                                             | .....(128,772)                                  | .....                                                                  | .....                                               | .....8.125 | .....4.959           | FA.....      | .....184,167                        | .....487,500               | 06/07/2016. | 02/15/2027.                               |             |
| 888808               | HK | 1           | TOBACCO SETTLEMENT FING CORP N J.....         | .....  | ..                              | .....2       | .....1FE                                                         | .....4,418,280  | .....119.251                         | .....4,770,040  | .....4,000,000  | .....4,357,729                  | .....                                             | .....(35,489)                                   | .....                                                                  | .....                                               | .....5.000 | .....3.751           | JD.....      | .....16,667                         | .....200,000               | 04/05/2018. | 06/01/2034.                               |             |
| 888808               | HL | 9           | TOBACCO SETTLEMENT FING CORP N J.....         | .....  | ..                              | .....2       | .....1FE                                                         | .....2,752,550  | .....118.873                         | .....2,971,825  | .....2,500,000  | .....2,716,053                  | .....                                             | .....(21,389)                                   | .....                                                                  | .....                                               | .....5.000 | .....3.791           | JD.....      | .....10,417                         | .....125,000               | 04/05/2018. | 06/01/2035.                               |             |
| 888808               | HM | 7           | TOBACCO SETTLEMENT FING CORP N J.....         | .....  | ..                              | .....2       | .....1FE                                                         | .....3,844,295  | .....118.463                         | .....4,146,205  | .....3,500,000  | .....3,794,605                  | .....                                             | .....(29,119)                                   | .....                                                                  | .....                                               | .....5.000 | .....3.821           | JD.....      | .....14,583                         | .....175,000               | 04/05/2018. | 06/01/2036.                               |             |
| 88948A               | AA | 5           | TOLL ROAD INVESTORS PARTNERSHIP II, L.P.....  | .....  | ..                              | .....1       | .....2FE                                                         | .....5,037,500  | .....125.719                         | .....6,285,924  | .....5,000,000  | .....5,034,030                  | .....                                             | .....(661)                                      | .....                                                                  | .....                                               | .....7.125 | .....7.051           | FA.....      | .....134,583                        | .....356,250               | 01/21/2016. | 02/15/2035.                               |             |
| 88948A               | AV | 9           | TOLL ROAD INVESTORS PARTNERSHIP II, L.P.....  | @..... | ..                              | .....1       | .....2FE                                                         | .....5,241,790  | .....99.510                          | .....7,363,732  | .....7,400,000  | .....7,352,838                  | .....                                             | .....374,747                                    | .....                                                                  | .....                                               | .....      | .....5.300           | N/A.....     | .....                               | .....                      | .....       | 07/09/2013.                               | 02/15/2020. |
| 88948A               | AZ | 0           | TOLL ROAD INVESTORS PARTNERSHIP II, L.P.....  | @..... | ..                              | .....1       | .....2FE                                                         | .....3,947,400  | .....82.514                          | .....6,188,523  | .....7,500,000  | .....5,883,479                  | .....                                             | .....336,470                                    | .....                                                                  | .....                                               | .....      | .....5.976           | N/A.....     | .....                               | .....                      | .....       | 04/29/2013.                               | 02/15/2024. |
| 88948A               | BA | 4           | TOLL ROAD INVESTORS PARTNERSHIP II, L.P.....  | @..... | ..                              | .....1       | .....2FE                                                         | .....5,927,229  | .....78.611                          | .....7,861,067  | .....10,000,000 | .....7,448,217                  | .....                                             | .....422,569                                    | .....                                                                  | .....                                               | .....      | .....5.844           | N/A.....     | .....                               | .....                      | .....       | 01/14/2016.                               | 02/15/2025. |
| 88948A               | BG | 1           | TOLL ROAD INVESTORS PARTNERSHIP II, L.P.....  | @..... | ..                              | .....1       | .....2FE                                                         | .....1,830,600  | .....57.416                          | .....2,870,807  | .....5,000,000  | .....2,381,749                  | .....                                             | .....153,630                                    | .....                                                                  | .....                                               | .....      | .....6.780           | N/A.....     | .....                               | .....                      | .....       | 01/14/2016.                               | 02/15/2031. |
| 88948A               | BH | 9           | TOLL ROAD INVESTORS PARTNERSHIP II, L.P.....  | @..... | ..                              | .....1       | .....2FE                                                         | .....2,600,512  | .....53.739                          | .....4,030,397  | .....7,500,000  | .....3,373,740                  | .....                                             | .....215,169                                    | .....                                                                  | .....                                               | .....      | .....6.700           | N/A.....     | .....                               | .....                      | .....       | 01/13/2016.                               | 02/15/2032. |
| 897579               | BL | 1           | TROY N Y CAP RESOURCE CORP REV.....           | .....  | ..                              | .....2       | .....2FE                                                         | .....59,919     | .....120.449                         | .....60,225     | .....50,000     | .....59,919                     | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....2.041           | MS.....      | .....                               | .....                      | 11/21/2019. | 09/01/2027.                               |             |
| 897579               | BM | 9           | TROY N Y CAP RESOURCE CORP REV.....           | .....  | ..                              | .....2       | .....2FE                                                         | .....60,712     | .....122.125                         | .....61,063     | .....50,000     | .....60,712                     | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....2.151           | MS.....      | .....                               | .....                      | 11/21/2019. | 09/01/2028.                               |             |
| 897579               | BN | 7           | TROY N Y CAP RESOURCE CORP REV.....           | .....  | ..                              | .....2       | .....2FE                                                         | .....249,234    | .....125.325                         | .....250,650    | .....200,000    | .....249,234                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....2.291           | MS.....      | .....                               | .....                      | 11/21/2019. | 09/01/2030.                               |             |
| 897579               | BP | 2           | TROY N Y CAP RESOURCE CORP REV.....           | .....  | ..                              | .....2       | .....2FE                                                         | .....123,588    | .....124.696                         | .....124,696    | .....100,000    | .....123,588                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....2.390           | MS.....      | .....                               | .....                      | 11/21/2019. | 09/01/2031.                               |             |
| 897579               | BQ | 0           | TROY N Y CAP RESOURCE CORP REV.....           | .....  | ..                              | .....2       | .....2FE                                                         | .....123,179    | .....124.040                         | .....124,040    | .....100,000    | .....123,179                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....2.430           | MS.....      | .....                               | .....                      | 11/21/2019. | 09/01/2032.                               |             |
| 897800               | AN | 8           | TRUCKEE CALIF PUB FING AUTH TAX ALLOCATI..... | .....  | ..                              | .....2       | .....1FE                                                         | .....491,780    | .....102.426                         | .....512,130    | .....500,000    | .....496,670                    | .....                                             | .....266                                        | .....                                                                  | .....                                               | .....5.000 | .....5.082           | MS.....      | .....8,333                          | .....25,000                | 01/28/2010. | 09/01/2030.                               |             |
| 899115               | BD | 0           | TULARE CALIF REDEV AGY SUCCESSOR AGY TAX..... | .....  | ..                              | .....1       | .....1FE                                                         | .....5,235,581  | .....113.335                         | .....5,870,753  | .....5,180,000  | .....5,230,587                  | .....                                             | .....(1,250)                                    | .....                                                                  | .....                                               | .....4.710 | .....4.636           | FA.....      | .....101,658                        | .....243,978               | 02/14/2017. | 08/01/2040.                               |             |
| 899154               | BG | 2           | TULARE CNTY CALIF PENSION OBLIG.....          | .....  | ..                              | .....1,2     | .....1FE                                                         | .....5,000,000  | .....110.006                         | .....5,500,300  | .....5,000,000  | .....5,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.445 | .....4.445           | JD.....      | .....18,521                         | .....222,250               | 06/01/2018. | 06/01/2037.                               |             |
| 899647               | RT | 0           | TULSA OKLA ARPTS IMPT TR GEN REV.....         | .....  | ..                              | .....2       | .....2FE                                                         | .....2,250,000  | .....105.325                         | .....2,369,813  | .....2,250,000  | .....2,250,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.977 | .....3.977           | JD.....      | .....7,457                          | .....89,483                | 08/17/2017. | 06/01/2037.                               |             |
| 900190               | KR | 9           | TURLOCK CALIF IRR DIST REV.....               | .....  | ..                              | .....1       | .....1FE                                                         | .....2,513,490  | .....120.388                         | .....2,528,148  | .....2,100,000  | .....2,513,490                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....1.661           | JJ.....      | .....                               | .....                      | 09/25/2019. | 01/01/2027.                               |             |
| 900190               | KS | 7           | TURLOCK CALIF IRR DIST REV.....               | .....  | ..                              | .....1       | .....1FE                                                         | .....2,694,686  | .....122.740                         | .....2,706,417  | .....2,205,000  | .....2,694,686                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....1.721           | JJ.....      | .....                               | .....                      | 09/25/2019. | 01/01/2028.                               |             |
| 900190               | KT | 5           | TURLOCK CALIF IRR DIST REV.....               | .....  | ..                              | .....1       | .....1FE                                                         | .....2,881,272  | .....125.067                         | .....2,895,301  | .....2,315,000  | .....2,881,272                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....1.791           | JJ.....      | .....                               | .....                      | 09/25/2019. | 01/01/2029.                               |             |
| 900190               | KU | 2           | TURLOCK CALIF IRR DIST REV.....               | .....  | ..                              | .....1       | .....1FE                                                         | .....3,069,625  | .....126.979                         | .....3,085,590  | .....2,430,000  | .....3,069,625                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....1.881           | JJ.....      | .....                               | .....                      | 09/25/2019. | 01/01/2030.                               |             |
| 900190               | LE | 7           | TURLOCK CALIF IRR DIST REV.....               | .....  | ..                              | .....2       | .....1FE                                                         | .....1,959,358  | .....121.370                         | .....1,966,194  | .....1,620,000  | .....1,959,358                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....2.451           | JJ.....      | .....                               | .....                      | 12/19/2019. | 01/01/2041.                               |             |
| 91412G               | HA | 6           | UNIVERSITY CALIF REVS.....                    | .....  | ..                              | .....1       | .....1FE                                                         | .....570        | .....123.282                         | .....616        | .....500        | .....570                        | .....                                             | .....(0)                                        | .....                                                                  | .....                                               | .....4.858 | .....4.248           | MN.....      | .....3                              | .....24                    | 07/26/2016. | 05/15/2112.                               |             |
| 91412G               | XX | 8           | UNIVERSITY CALIF REVS.....                    | .....  | ..                              | .....1       | .....1FE                                                         | .....5,000,000  | .....113.309                         | .....5,665,450  | .....5,000,000  | .....5,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.109 | .....4.108           | MN.....      | .....26,252                         | .....205,450               | 03/13/2015. | 05/15/2032.                               |             |
| 91412H               | DR | 1           | THE REGENTS OF THE UNIVERSITY OF CALIFOR..... | .....  | ..                              | .....1       | .....1FE                                                         | .....7,520,000  | .....111.024                         | .....8,349,005  | .....7,520,000  | .....7,520,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.956 | .....3.956           | MN.....      | .....38,013                         | .....297,491               | 05/24/2018. | 05/15/2029.                               |             |
| 914353               | ZJ | 9           | UNIVERSITY ILL UNIV REVS.....                 | .....  | ..                              | .....2       | .....1FE                                                         | .....2,465,725  | .....103.274                         | .....2,994,946  | .....2,900,000  | .....2,603,761                  | .....                                             | .....25,369                                     | .....                                                                  | .....                                               | .....3.250 | .....4.620           | AO.....      | .....23,563                         | .....94,250                | 11/08/2013. | 04/01/2029.                               |             |
| 917436               | 2C | 0           | UTAH HSG CORP SINGLE FAMILY MTG REV.....      | .....  | ..                              | .....2       | .....1FE                                                         | .....25,000     | .....101.704                         | .....25,426     | .....25,000     | .....25,000                     | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.250 | .....5.250           | JJ.....      | .....788                            | .....1,406                 | 01/21/2011. | 01/01/2025.                               |             |
| 917436               | P6 | 8           | UTAH HSG CORP SINGLE FAMILY MTG REV.....      | .....  | ..                              | .....2       | .....1FE                                                         | .....115,000    | .....101.572                         | .....116,808    | .....115,000    | .....115,000                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.000 | .....5.000           | JJ.....      | .....3,250                          | .....5,955                 | 12/04/2009. | 07/01/2031.                               |             |
| 917436               | W3 | 7           | UTAH HSG CORP SINGLE FAMILY MTG REV.....      | .....  | ..                              | .....2       | .....1FE                                                         | .....50,000     | .....101.070                         | .....50,535     | .....50,000     | .....50,000                     | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.600 | .....4.600           | JJ.....      | .....1,265                          | .....2,396                 | 10/08/2010. | 07/01/2034.                               |             |
| 921626               | MM | 6           | VANCOUVER WASH HSG AUTH REV.....              | .....  | ..                              | .....2       | .....1FE                                                         | .....750,000    | .....107.488                         | .....806,160    | .....750,000    | .....750,000                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.000 | .....4.000           | FA.....      | .....12,500                         | .....30,000                | 01/20/2017. | 08/01/2039.                               |             |

**SCHEDULE D - PART 1**

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

| 1                                                                                                                                                                                                                  |    | 2           |                                               |        | Codes |                                 |              | 6                                                                | 7             | Fair Value                           |               | 10            | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |     |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|-------------|-----------------------------------------------|--------|-------|---------------------------------|--------------|------------------------------------------------------------------|---------------|--------------------------------------|---------------|---------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|-----|
|                                                                                                                                                                                                                    |    |             |                                               |        | 3     | 4                               | 5            |                                                                  |               | 8                                    | 9             |               |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |     |
| CUSIP Identification                                                                                                                                                                                               |    | Description |                                               |        | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost   | Rate Used<br>to Obtain<br>Fair Value | Fair Value    | Par Value     | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |     |
| 924166                                                                                                                                                                                                             | KC | 4           | VERMONT EDL & HEALTH BLDGS FING AGY REV.....  | .....  | ..    | .....                           | 1            | 2FE                                                              | 2,305,000     | 100.970                              | 2,327,359     | 2,305,000     | 2,305,000                       | .....                                             | .....                                           | .....                                                                  | .....                                               | 3.867    | 3.866                | AO.....      | 18,817                              | 89,134                     | 11/17/2016. | 10/15/2023.                               |     |
| 924397                                                                                                                                                                                                             | CU | 4           | VERNON CALIF ELEC SYS REV.....                | .....  | ..    | .....                           | 1            | 1FE                                                              | 12,050,431    | 149.408                              | 13,499,013    | 9,035,000     | 11,449,400                      | .....                                             | .....                                           | (68,654)                                                               | .....                                               | 8.590    | 6.151                | JJ.....      | 388,053                             | 776,107                    | 01/07/2015. | 07/01/2038.                               |     |
| 927063                                                                                                                                                                                                             | CK | 1           | VILLAGE CTR CMNTY DEV DIST FLA UTIL REV.....  | .....  | ..    | .....                           | 1            | 1FE                                                              | 2,000,000     | 111.904                              | 2,238,080     | 2,000,000     | 2,000,000                       | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.756    | 4.755                | AO.....      | 23,780                              | 95,120                     | 09/25/2014. | 10/01/2029.                               |     |
| 92706N                                                                                                                                                                                                             | DC | 4           | VILLAGE CTR CMNTY DEV DIST FLA RECREATIO..... | .....  | ..    | .....                           | 1            | 1FE                                                              | 6,480,000     | 105.477                              | 6,834,910     | 6,480,000     | 6,480,000                       | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.156    | 4.155                | MN.....      | 44,885                              | 269,309                    | 09/25/2014. | 11/01/2024.                               |     |
| 927676                                                                                                                                                                                                             | RZ | 1           | VIRGIN ISLANDS PUB FIN AUTH REV.....          | .....  | ..    | .....                           | 1            | 1FE                                                              | 968,668       | 107.025                              | 1,016,738     | 950,000       | 964,531                         | .....                                             | .....                                           | (2,764)                                                                | .....                                               | 5.250    | 5.009                | AO.....      | 12,469                              | 51,923                     | 02/06/2017. | 10/01/2027.                               |     |
| 92812Q                                                                                                                                                                                                             | ZZ | 4           | VIRGINIA ST HSG DEV AUTH.....                 | .....  | ..    | .....                           | 2            | 1FE                                                              | 500,000       | 110.936                              | 554,680       | 500,000       | 500,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 5.250    | 5.249                | AO.....      | 6,563                               | 26,250                     | 09/11/2013. | 10/01/2038.                               |     |
| 92812Q                                                                                                                                                                                                             | M4 | 6           | VIRGINIA ST HSG DEV AUTH.....                 | .....  | ..    | .....                           | 2            | 1FE                                                              | 500,000       | 101.680                              | 508,400       | 500,000       | 500,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 5.100    | 5.100                | JJ.....      | 12,750                              | 25,500                     | 11/16/2010. | 01/01/2041.                               |     |
| 934867                                                                                                                                                                                                             | DG | 4           | WARREN CNTY KY INDL BLDG REV.....             | .....  | ..    | .....                           | 1            | 1FE                                                              | 1,565,000     | 108.768                              | 1,702,219     | 1,565,000     | 1,565,000                       | .....                                             | .....                                           | .....                                                                  | .....                                               | 3.831    | 3.831                | JD.....      | 4,996                               | 59,955                     | 01/14/2016. | 12/01/2030.                               |     |
| 934867                                                                                                                                                                                                             | DH | 2           | WARREN CNTY KY INDL BLDG REV.....             | .....  | ..    | .....                           | 1            | 1FE                                                              | 880,000       | 109.300                              | 961,840       | 880,000       | 880,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 3.921    | 3.921                | JD.....      | 2,875                               | 34,505                     | 01/14/2016. | 12/01/2031.                               |     |
| 934867                                                                                                                                                                                                             | DJ | 8           | WARREN CNTY KY INDL BLDG REV.....             | .....  | ..    | .....                           | 1            | 1FE                                                              | 5,000,000     | 115.728                              | 5,786,400     | 5,000,000     | 5,000,000                       | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.397    | 4.397                | JD.....      | 18,321                              | 219,850                    | 01/14/2016. | 12/01/2038.                               |     |
| 939781                                                                                                                                                                                                             | R8 | 5           | WASHINGTON ST HIGHER ED FACS AUTH REV.....    | .....  | ..    | .....                           | 1            | 1FE                                                              | 9,856,880     | 136.077                              | 10,886,160    | 8,000,000     | 9,629,948                       | .....                                             | .....                                           | (48,213)                                                               | .....                                               | 6.000    | 4.461                | AO.....      | 120,000                             | 480,000                    | 01/15/2015. | 04/01/2040.                               |     |
| 93978H                                                                                                                                                                                                             | WC | 5           | WASHINGTON ST HEALTH CARE FACS AUTH REV.....  | .....  | ..    | .....                           | 2            | 2FE                                                              | 18,402        | 121.757                              | 18,264        | 15,000        | 18,292                          | .....                                             | .....                                           | (110)                                                                  | .....                                               | 5.000    | 2.420                | FA.....      | 271                                 | .....                      | 08/08/2019. | 08/01/2033.                               |     |
| 944488                                                                                                                                                                                                             | QK | 4           | WAYNE CNTY MICH.....                          | .....  | ..    | .....                           | 1,2          | 2FE                                                              | 10,619,363    | 106.669                              | 9,648,211     | 9,045,000     | 9,497,204                       | .....                                             | .....                                           | (474,830)                                                              | .....                                               | 10.000   | 4.364                | JD.....      | 75,375                              | 904,500                    | 11/21/2017. | 12/01/2040.                               |     |
| 956622                                                                                                                                                                                                             | P8 | 1           | WEST VIRGINIA ST HOSP FIN AUTH HOSP REV.....  | .....  | ..    | .....                           | 1,2          | 2FE                                                              | 5,000,000     | 113.115                              | 5,655,750     | 5,000,000     | 5,000,000                       | .....                                             | .....                                           | .....                                                                  | .....                                               | 5.132    | 5.132                | JJ.....      | 128,300                             | 205,993                    | 08/29/2018. | 01/01/2048.                               |     |
| 95662M                                                                                                                                                                                                             | 5J | 5           | WEST VIRGINIA ST HSG DEV FD.....              | .....  | ..    | .....                           | 2            | 1FE                                                              | 500,000       | 106.228                              | 531,140       | 500,000       | 500,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 3.850    | 3.850                | MN.....      | 3,208                               | 19,250                     | 06/28/2018. | 11/01/2043.                               |     |
| 957366                                                                                                                                                                                                             | BR | 7           | WESTCHESTER CNTY N Y HEALTH CARE CORP RE..... | .....  | ..    | .....                           | 1            | 2FE                                                              | 2,466,500     | 141.064                              | 2,567,365     | 1,820,000     | 2,451,756                       | .....                                             | .....                                           | (14,744)                                                               | .....                                               | 8.572    | 5.703                | MN.....      | 26,002                              | 156,010                    | 01/10/2019. | 11/01/2040.                               |     |
| 97671V                                                                                                                                                                                                             | BH | 7           | WISCONSIN HEALTH & EDL FACS AUTH SR LIVI..... | .....  | ..    | .....                           | 2            | 2FE                                                              | 1,289,840     | 106.752                              | 1,334,400     | 1,250,000     | 1,287,914                       | .....                                             | .....                                           | (106)                                                                  | .....                                               | 5.000    | 4.844                | JJ.....      | 31,250                              | 57,465                     | 07/23/2018. | 07/01/2048.                               |     |
| 97671V                                                                                                                                                                                                             | BJ | 3           | WISCONSIN HEALTH & EDL FACS AUTH SR LIVI..... | .....  | ..    | .....                           | 2            | 2FE                                                              | 3,068,750     | 106.601                              | 3,198,030     | 3,000,000     | 3,064,833                       | .....                                             | .....                                           | (759)                                                                  | .....                                               | 5.000    | 4.869                | JJ.....      | 75,000                              | 137,917                    | 07/23/2018. | 07/01/2053.                               |     |
| 97671V                                                                                                                                                                                                             | BL | 8           | WISCONSIN HEALTH & EDL FACS AUTH SR LIVI..... | .....  | ..    | .....                           | 2            | 3                                                                | 172,424       | 100.010                              | 175,018       | 175,000       | 172,723                         | .....                                             | .....                                           | 198                                                                    | .....                                               | 6.000    | 6.199                | JJ.....      | 5,250                               | 9,654                      | 07/20/2018. | 07/01/2028.                               |     |
| 97671V                                                                                                                                                                                                             | BM | 6           | WISCONSIN HEALTH & EDL FACS AUTH SR LIVI..... | .....  | ..    | .....                           | 2            | 3                                                                | 287,562       | 100.000                              | 300,000       | 300,000       | 288,310                         | .....                                             | .....                                           | 510                                                                    | .....                                               | 6.500    | 6.950                | JJ.....      | 9,750                               | 17,929                     | 07/20/2018. | 07/01/2033.                               |     |
| 97671V                                                                                                                                                                                                             | BN | 4           | WISCONSIN HEALTH & EDL FACS AUTH SR LIVI..... | .....  | ..    | .....                           | 2            | 3                                                                | 724,275       | 100.015                              | 750,113       | 750,000       | 724,845                         | .....                                             | .....                                           | 396                                                                    | .....                                               | 7.000    | 7.301                | JJ.....      | 26,250                              | 48,271                     | 07/20/2018. | 07/01/2043.                               |     |
| 97671V                                                                                                                                                                                                             | BP | 9           | WISCONSIN HEALTH & EDL FACS AUTH SR LIVI..... | .....  | ..    | .....                           | 2            | 3                                                                | 2,175,184     | 100.023                              | 2,200,506     | 2,200,000     | 2,175,283                       | .....                                             | .....                                           | 158                                                                    | .....                                               | 7.500    | 7.593                | JJ.....      | 82,500                              | 151,708                    | 10/16/2018. | 07/01/2053.                               |     |
| 976904                                                                                                                                                                                                             | A3 | 6           | WISCONSIN HSG & ECONOMIC DEV AUTH HSG RE..... | .....  | ..    | .....                           | 2            | 1FE                                                              | 1,165,000     | 106.488                              | 1,240,585     | 1,165,000     | 1,165,000                       | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.000    | 4.000                | MN.....      | 7,767                               | 47,367                     | 11/20/2015. | 11/01/2030.                               |     |
| 976904                                                                                                                                                                                                             | H5 | 4           | WISCONSIN HSG & ECONOMIC DEV AUTH HSG RE..... | .....  | ..    | .....                           | 2            | 1FE                                                              | 1,000,000     | 107.298                              | 1,072,980     | 1,000,000     | 1,000,000                       | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.500    | 4.500                | MN.....      | 7,500                               | 45,000                     | 12/13/2016. | 05/01/2054.                               |     |
| 976904                                                                                                                                                                                                             | L8 | 3           | WISCONSIN HSG & ECONOMIC DEV AUTH HSG RE..... | .....  | ..    | .....                           | 2            | 1FE                                                              | 500,000       | 106.379                              | 531,895       | 500,000       | 500,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.150    | 4.150                | MN.....      | 3,458                               | 20,750                     | 11/29/2017. | 05/01/2055.                               |     |
| 976904                                                                                                                                                                                                             | Q3 | 9           | WISCONSIN HSG & ECONOMIC DEV AUTH HSG RE..... | .....  | ..    | .....                           | 2            | 1FE                                                              | 1,000,000     | 108.058                              | 1,080,580     | 1,000,000     | 1,000,000                       | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.150    | 4.150                | MN.....      | 6,917                               | 35,851                     | 12/10/2018. | 11/01/2048.                               |     |
| 97710B                                                                                                                                                                                                             | A8 | 5           | WISCONSIN ST HEALTH & EDL FACS AUTH REV.....  | .....  | ..    | .....                           | 2            | 1                                                                | 487,065       | 102.944                              | 514,720       | 500,000       | 497,688                         | .....                                             | .....                                           | 3,000                                                                  | .....                                               | 5.125    | 5.766                | AO.....      | 6,406                               | 25,625                     | 12/03/2010. | 10/01/2025.                               |     |
| 97710B                                                                                                                                                                                                             | G4 | 8           | WISCONSIN ST HEALTH & EDL FACS AUTH REV.....  | .....  | ..    | .....                           | 2            | 1                                                                | 315,993       | 106.357                              | 319,071       | 300,000       | 303,060                         | .....                                             | .....                                           | (2,144)                                                                | .....                                               | 6.000    | 5.197                | MN.....      | 3,000                               | 18,000                     | 05/25/2011. | 05/01/2026.                               |     |
| 97710B                                                                                                                                                                                                             | G7 | 1           | WISCONSIN ST HEALTH & EDL FACS AUTH REV.....  | .....  | ..    | .....                           | 2            | 1                                                                | 259,270       | 106.357                              | 265,893       | 250,000       | 251,935                         | .....                                             | .....                                           | (1,348)                                                                | .....                                               | 6.000    | 5.389                | MN.....      | 2,500                               | 15,000                     | 08/17/2011. | 05/01/2041.                               |     |
| 979585                                                                                                                                                                                                             | AW | 6           | WOODLAND-DAVIS CLEAN WTR AGY CALIF WTR R..... | .....  | ..    | .....                           | 2            | 1                                                                | 979,550       | 107.262                              | 1,072,620     | 1,000,000     | 981,442                         | .....                                             | .....                                           | 641                                                                    | .....                                               | 4.697    | 4.847                | MS.....      | 15,657                              | 46,970                     | 06/21/2017. | 03/01/2039.                               |     |
| 982788                                                                                                                                                                                                             | FJ | 5           | WYANDOTTE MICH ELEC REV.....                  | .....  | ..    | .....                           | 1            | 1FE                                                              | 3,695,000     | 105.156                              | 3,885,514     | 3,695,000     | 3,695,000                       | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.921    | 4.920                | AO.....      | 45,458                              | 194,074                    | 09/16/2015. | 10/01/2026.                               |     |
| 98322Q                                                                                                                                                                                                             | QN | 0           | WYOMING CMNTY DEV AUTH HSG REV.....           | .....  | ..    | .....                           | 2            | 1FE                                                              | 315,000       | 106.336                              | 334,958       | 315,000       | 315,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 3.900    | 3.900                | JD.....      | 1,024                               | 14,370                     | 04/26/2018. | 12/01/2038.                               |     |
| 2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....                                                                                                                                   |    |             |                                               |        |       |                                 |              |                                                                  | 1,552,675,994 | XXX                                  | 1,684,685,156 | 1,545,836,982 | 1,564,330,558                   | .....                                             | (592)                                           | .....                                                                  | 863,747                                             | .....    | 0                    | XXX          | XXX                                 | 19,871,101                 | 68,255,059  | XXX                                       | XXX |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities |    |             |                                               |        |       |                                 |              |                                                                  |               |                                      |               |               |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |             |                                           |     |
| 3128HJ                                                                                                                                                                                                             | AH | 9           | FG W30008 - RMBS.....                         | .....  | ..    | .....                           | 4            | 1                                                                | 2,805,553     | 112.905                              | 2,761,442     | 2,445,814     | 2,578,898                       | .....                                             | .....                                           | (23,692)                                                               | .....                                               | 7.645    | 5.619                | MON...       | 15,582                              | 186,982                    | 12/08/2009. | 05/01/2025.                               |     |
| 3128ME                                                                                                                                                                                                             | A3 | 5           | FH G15226 - RMBS.....                         | .....  | ..    | .....                           | 4            | 1                                                                | 2             | 103.277                              | 2             | 2             | 2                               | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.500    | 5.779                | MON...       | 0                                   | 0                          | 08/22/2017. | 08/01/2020.                               |     |
| 312945                                                                                                                                                                                                             | DS | 4           | FH A96413 - RMBS.....                         | C..... | ..... | .....                           | 4            | 1                                                                | 95,353        | 107.317                              | 102,334       | 95,357        | 95,343                          | .....                                             | .....                                           | 0                                                                      | .....                                               | 4.000    | 4.037                | MON...       | 318                                 | 3,818                      | 12/02/2010. | 01/01/2041.                               |     |
| 3132HP                                                                                                                                                                                                             | NB | 6           | FH Q13086 - RMBS.....                         | C..... | ..... | .....                           | 4            | 1                                                                | 85,293        | 103.076                              | 83,867        | 81,365        | 84,165                          | .....                                             | .....                                           | (59)                                                                   | .....                                               | 3.000    | 2.392                | MON...       | 203                                 | 2,442                      | 11/15/2012. | 11/01/2042.                               |     |
| 3133T2                                                                                                                                                                                                             | GN | 4           | FHR 1636 B - CMO/RMBS.....                    | .....  | ..    | .....                           | 3            | 1                                                                | 28,498        | 5.277                                | 4,972         | .....         | 990                             | .....                                             | .....                                           | (434)                                                                  | .....                                               | 4.000    | 250.000              | MON...       | 314                                 | 4,643                      | 02/06/1997. | 11/15/2023.                               |     |
| 3133T4                                                                                                                                                                                                             | GM | 2           | FHG G27 SD - CMO/RMBS.....                    | CF..   | ..... | .....                           | 4            | 1                                                                | 53,887        | 126.898                              | 84,261        | 66,401        | 57,587                          | .....                                             | .....                                           | 1,341                                                                  | .....                                               | 21.831   | 34.351               | MON...       | 1,208                               | 13,137                     | 07/01/2003. | 03/25/2024.                               |     |
| 3133TD                                                                                                                                                                                                             | SX | 5           | FHR 2060 Z - CMO/RMBS.....                    | C..... | ..... | .....                           | 4            | 1                                                                | 347,121       | 111.264                              | 370,299       | 332,813       | 343,919                         | .....                                             | .....                                           | (1,063)                                                                | .....                                               | 6.500    | 4.744                | MON...       | 1,803                               | 21,652                     | 11/01/2002. | 05/15/2028.                               |     |

SCHEDULE D - PART 1

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

| 1                    | 2  |             | Codes                           |                                      |                                                                                                                                                                                            | 6           | 7         | Fair Value |           | 10                           | 11        | Change in Book/Adjusted Carrying Value |         |    |        | Interest |          |        |         |             | Dates       |    |                                                                                                                           |                                           |
|----------------------|----|-------------|---------------------------------|--------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|-----------|------------|-----------|------------------------------|-----------|----------------------------------------|---------|----|--------|----------|----------|--------|---------|-------------|-------------|----|---------------------------------------------------------------------------------------------------------------------------|-------------------------------------------|
|                      |    |             | 3                               | 4                                    | 5                                                                                                                                                                                          |             |           | 8          | 9         |                              |           | 12                                     | 13      | 14 | 15     | 16       | 17       | 18     | 19      | 20          | 21          | 22 |                                                                                                                           |                                           |
|                      |    |             | F<br>o<br>r<br>e<br>i<br>g<br>n | B<br>o<br>n<br>d<br>C<br>H<br>A<br>R | N<br>A<br>I<br>C<br>D<br>e<br>s<br>i<br>g<br>n<br>a<br>t<br>i<br>o<br>n<br>a<br>n<br>d<br>A<br>d<br>m<br>i<br>n<br>i<br>s<br>t<br>r<br>a<br>t<br>i<br>v<br>e<br>S<br>y<br>m<br>b<br>o<br>l |             |           |            |           |                              |           |                                        |         |    |        |          |          |        |         |             |             |    | R<br>a<br>t<br>e<br>U<br>s<br>e<br>d<br>t<br>o<br>O<br>b<br>t<br>a<br>i<br>n<br>F<br>a<br>i<br>r<br>V<br>a<br>l<br>u<br>e | F<br>a<br>i<br>r<br>V<br>a<br>l<br>u<br>e |
| CUSIP Identification |    | Description | Code                            |                                      |                                                                                                                                                                                            | Actual Cost |           | Fair Value | Par Value | Book/Adjusted Carrying Value |           |                                        |         |    |        |          |          |        |         |             |             |    |                                                                                                                           |                                           |
| 3133TG               | ZW | 2           | FHR 2107 Z - CMO/RMBS.....      | C.....                               | 4                                                                                                                                                                                          | 1           | 164,729   | 109.932    | 189,084   | 172,001                      | 168,700   |                                        | 335     |    | 6.000  | 6.773    | MON...   | 860    | 10,329  | 07/16/2002. | 12/15/2028. |    |                                                                                                                           |                                           |
| 31349T               | E4 | 9           | FH 781955 - RMBS.....           | C.....                               | 4,5                                                                                                                                                                                        | 1           | 350,101   | 105.881    | 366,005   | 345,677                      | 354,202   |                                        | (607)   |    | 4.273  | 3.785    | MON...   | 2,526  | 16,165  | 09/07/2004. | 05/01/2034. |    |                                                                                                                           |                                           |
| 31358Q               | SY | 2           | FNR G9252 SQ - CMO/RMBS.....    | .....                                | 4                                                                                                                                                                                          | 1           | 4,923     | #####      | 2,749     | 21                           | 3,203     |                                        | (1,194) |    | #####  | (15.769) | MON...   | 52     | 2,874   | 07/01/2003. | 09/25/2022. |    |                                                                                                                           |                                           |
| 31358U               | B5 | 4           | FNR 9351 E - CMO/RMBS.....      | @.....                               | 4                                                                                                                                                                                          | 1           | 7,328     | 96.143     | 8,006     | 8,327                        | 8,029     |                                        | 78      |    | 2.813  | N/A..... |          |        |         | 11/12/1998. | 02/25/2023. |    |                                                                                                                           |                                           |
| 31359F               | DD | 7           | FNR 93202 SZ - CMO/RMBS.....    | CF..                                 | 4                                                                                                                                                                                          | 1           | 36,293    | 107.255    | 37,156    | 34,643                       | 35,879    |                                        | (253)   |    | 10.000 | 7.677    | MON...   | 289    | 3,464   | 12/20/2006. | 11/25/2023. |    |                                                                                                                           |                                           |
| 31359U               | G6 | 6           | FNR 9857B ZE - CMO/RMBS.....    | C.....                               | 4                                                                                                                                                                                          | 1           | 174,090   | 108.302    | 191,451   | 176,775                      | 176,729   |                                        | 4       |    | 6.500  | 6.597    | MON...   | 958    | 11,499  | 06/19/2002. | 10/25/2028. |    |                                                                                                                           |                                           |
| 31364J               | LN | 1           | FNS T285 PO - CMO/RMBS.....     | @.....                               | 4                                                                                                                                                                                          | 1           | 21,319    | 95.241     | 24,877    | 26,121                       | 26,121    |                                        |         |    |        |          | N/A..... |        |         | 11/02/1998. | 02/25/2027. |    |                                                                                                                           |                                           |
| 3136AE               | HR | 1           | FNR 1357G QS - CMO/RMBS.....    | CF..                                 | 4                                                                                                                                                                                          | 1           | 2,501,080 | 94.350     | 3,359,110 | 3,560,256                    | 2,657,196 |                                        | 36,040  |    | 3.463  | 5.412    | MON...   | 10,275 | 89,718  | 03/06/2014. | 06/25/2043. |    |                                                                                                                           |                                           |
| 3136AE               | XK | 8           | FNR 1364B SH - CMO/RMBS.....    | CF..                                 | 4                                                                                                                                                                                          | 1           | 3,960,905 | 97.033     | 4,019,211 | 4,142,122                    | 4,032,446 |                                        | 8,700   |    | 3.312  | 3.321    | MON...   | 2,286  | 107,370 | 05/13/2013. | 06/25/2043. |    |                                                                                                                           |                                           |
| 31371M               | LB | 1           | FN 256022 - RMBS.....           | C.....                               | 4                                                                                                                                                                                          | 1           | 8,938     | 112.565    | 9,275     | 8,239                        | 8,954     |                                        | (4)     |    | 5.500  | 3.258    | MON...   | 38     | 454     | 08/09/2011. | 12/01/2035. |    |                                                                                                                           |                                           |
| 31377E               | 2Q | 1           | FN 375283 - CMBS/RMBS.....      | C.....                               | 4                                                                                                                                                                                          | 1           | 501,519   | 99.838     | 495,569   | 496,371                      | 501,625   |                                        | (944)   |    | 7.250  | 7.049    | MON...   | 2,999  | 36,748  | 03/21/2017. | 07/01/2027. |    |                                                                                                                           |                                           |
| 31377T               | FQ | 4           | FN 386375 - CMBS/RMBS.....      | C.....                               | 4                                                                                                                                                                                          | 1           | 766,281   | 99.838     | 767,630   | 768,875                      | 768,886   |                                        | (2)     |    | 4.790  | 4.837    | MON...   | 3,069  | 36,829  | 08/27/2009. | 08/01/2028. |    |                                                                                                                           |                                           |
| 31377T               | UW | 4           | FN 386797 - CMBS/RMBS.....      | C.....                               | 4                                                                                                                                                                                          | 1           | 408,585   | 99.829     | 399,012   | 399,695                      | 399,695   |                                        |         |    | 5.310  | 5.369    | MON...   | 1,769  | 21,224  | 08/27/2009. | 01/01/2022. |    |                                                                                                                           |                                           |
| 31377U               | FH | 1           | FN 387268 - CMBS/RMBS.....      | C.....                               | 4                                                                                                                                                                                          | 1           | 576,439   | 107.579    | 608,846   | 565,951                      | 570,629   |                                        | (870)   |    | 5.460  | 5.181    | MON...   | 2,575  | 30,901  | 06/25/2009. | 02/01/2025. |    |                                                                                                                           |                                           |
| 31377U               | PU | 1           | FN 387535 - CMBS/RMBS.....      | C.....                               | 4                                                                                                                                                                                          | 1           | 630,119   | 107.535    | 677,444   | 629,974                      | 631,031   |                                        | (177)   |    | 5.100  | 5.094    | MON...   | 2,767  | 32,575  | 06/19/2009. | 08/01/2025. |    |                                                                                                                           |                                           |
| 31377U               | TV | 5           | FN 387664 - CMBS/RMBS.....      | C.....                               | 4                                                                                                                                                                                          | 1           | 1,593,037 | 107.540    | 1,715,624 | 1,595,337                    | 1,595,225 |                                        | (63)    |    | 5.100  | 5.158    | MON...   | 6,780  | 81,362  | 06/19/2009. | 10/01/2025. |    |                                                                                                                           |                                           |
| 31377U               | TZ | 6           | FN 387668 - CMBS/RMBS.....      | C.....                               | 4                                                                                                                                                                                          | 1           | 1,076,567 | 102.314    | 1,062,671 | 1,038,639                    | 1,041,253 |                                        | (2,969) |    | 5.360  | 5.093    | MON...   | 4,639  | 55,671  | 09/16/2009. | 10/01/2035. |    |                                                                                                                           |                                           |
| 3137A5               | VL | 5           | FHR 3786F SG - CMO/RMBS.....    | CF..                                 | 4                                                                                                                                                                                          | 1           | 1,872,235 | 110.149    | 2,610,430 | 2,369,918                    | 1,857,924 |                                        | 32,961  |    | 6.020  | 9.408    | MON...   | 6,341  | 116,610 | 01/27/2011. | 01/15/2041. |    |                                                                                                                           |                                           |
| 3137A6               | T6 | 9           | FHR 3812C EY - CMO/RMBS.....    | C.....                               | 4                                                                                                                                                                                          | 1           | 3,634,593 | 103.777    | 4,358,581 | 4,199,945                    | 4,010,168 |                                        | 18,139  |    | 3.500  | 4.943    | MON...   | 12,250 | 147,148 | 03/02/2011. | 02/15/2031. |    |                                                                                                                           |                                           |
| 3137A6               | US | 9           | FHR 3808B DB - CMO/RMBS.....    | C.....                               | 4                                                                                                                                                                                          | 1           | 3,696,065 | 103.309    | 4,406,332 | 4,265,203                    | 4,078,552 |                                        | 17,127  |    | 3.500  | 4.886    | MON...   | 12,440 | 149,282 | 03/02/2011. | 02/15/2031. |    |                                                                                                                           |                                           |
| 3137AF               | UM | 2           | FHR 3942D JZ - CMO/RMBS.....    | C.....                               | 4                                                                                                                                                                                          | 1           | 1,044,816 | 104.557    | 1,150,834 | 1,100,675                    | 1,071,150 |                                        | 415     |    | 4.000  | 4.346    | MON...   | 3,669  | 44,469  | 10/17/2011. | 10/15/2041. |    |                                                                                                                           |                                           |
| 3137AJ               | 3V | 4           | FHR 3954D PD - CMO/RMBS.....    | C.....                               | 4                                                                                                                                                                                          | 1           | 211,841   | 99.279     | 209,853   | 211,378                      | 211,657   |                                        | (10)    |    | 2.000  | 1.973    | MON...   | 352    | 4,231   | 01/17/2012. | 07/15/2041. |    |                                                                                                                           |                                           |
| 3137AM               | XJ | 1           | FHR 4011A DA - CMO/RMBS.....    | C.....                               | 4                                                                                                                                                                                          | 1           | 689,348   | 107.565    | 714,696   | 664,432                      | 684,652   |                                        | (1,748) |    | 4.000  | 3.584    | MON...   | 2,215  | 26,577  | 03/08/2012. | 09/15/2041. |    |                                                                                                                           |                                           |
| 3137AM               | XL | 6           | FHR 4011P DC - CMO/RMBS.....    | C.....                               | 4                                                                                                                                                                                          | 1           | 776,628   | 108.297    | 812,133   | 749,912                      | 766,295   |                                        | (1,411) |    | 4.000  | 3.709    | MON...   | 2,500  | 29,997  | 03/14/2012. | 09/15/2041. |    |                                                                                                                           |                                           |
| 3137AV               | 2Y | 2           | FHR 4122B SA - CMO/RMBS.....    | CF..                                 | 4                                                                                                                                                                                          | 1           | 984,756   | 103.708    | 1,167,168 | 1,125,436                    | 996,317   |                                        | 7,610   |    | 4.743  | 5.849    | MON...   | 2,372  | 42,546  | 07/15/2014. | 10/15/2042. |    |                                                                                                                           |                                           |
| 3137B1               | N4 | 0           | FHR 4198A SH - CMO/RMBS.....    | CF..                                 | 4                                                                                                                                                                                          | 1           | 7,932,846 | 103.163    | 9,571,618 | 9,278,182                    | 8,304,715 |                                        | 82,868  |    | 3.312  | 4.394    | MON...   | 13,659 | 246,082 | 07/23/2014. | 02/15/2033. |    |                                                                                                                           |                                           |
| 3137B2               | 3A | 6           | FHR 4211A SA - CMO/RMBS.....    | CF..                                 | 4                                                                                                                                                                                          | 1           | 2,420,558 | 96.292     | 2,797,661 | 2,905,396                    | 2,469,038 |                                        | 42,578  |    | 3.390  | 5.440    | MON...   | 4,378  | 74,533  | 07/21/2014. | 05/15/2043. |    |                                                                                                                           |                                           |
| 31381K               | 4L | 0           | FN 463527 - CMBS/RMBS.....      | C.....                               | 4                                                                                                                                                                                          | 1           | 1,718,870 | 109.565    | 1,819,001 | 1,660,209                    | 1,680,794 |                                        | (4,180) |    | 5.010  | 4.724    | MON...   | 7,162  | 84,332  | 09/18/2009. | 10/01/2024. |    |                                                                                                                           |                                           |
| 31381K               | 6Z | 7           | FN 463588 - CMBS/RMBS.....      | C.....                               | 4                                                                                                                                                                                          | 1           | 2,014,315 | 110.768    | 2,150,959 | 1,941,855                    | 1,969,017 |                                        | (4,576) |    | 5.090  | 4.795    | MON...   | 8,237  | 98,840  | 09/10/2009. | 12/01/2024. |    |                                                                                                                           |                                           |
| 31384L               | NJ | 9           | FN 526993 - RMBS.....           | C.....                               | 4,5                                                                                                                                                                                        | 1           | 98,142    | 101.931    | 103,667   | 101,703                      | 99,073    |                                        | 255     |    | 4.370  | 5.518    | MON...   | 370    | 4,433   | 03/08/2000. | 11/01/2028. |    |                                                                                                                           |                                           |
| 31389L               | 4B | 2           | FN 629118 - RMBS.....           | C.....                               | 4,5                                                                                                                                                                                        | 1           | 22,760    | 104.183    | 24,004    | 23,040                       | 23,226    |                                        | (59)    |    | 4.874  | 3.611    | MON...   | 94     | 1,089   | 04/16/2002. | 02/01/2032. |    |                                                                                                                           |                                           |
| 3138A1               | JB | 8           | FN AH0257 - RMBS.....           | C.....                               | 4                                                                                                                                                                                          | 1           | 42,239    | 107.263    | 46,635    | 43,477                       | 42,526    |                                        | 7       |    | 4.000  | 4.551    | MON...   | 145    | 1,740   | 12/16/2010. | 12/01/2040. |    |                                                                                                                           |                                           |
| 3138A2               | EC | 9           | FN AH1030 - RMBS.....           | C.....                               | 4                                                                                                                                                                                          | 1           | 89,265    | 108.596    | 96,999    | 89,321                       | 91,305    |                                        | (11)    |    | 4.500  | 4.020    | MON...   | 335    | 4,020   | 01/10/2011. | 12/01/2040. |    |                                                                                                                           |                                           |
| 3138A4               | 6Y | 6           | FN AH3586 - RMBS.....           | C.....                               | 4                                                                                                                                                                                          | 1           | 124,307   | 107.264    | 134,350   | 125,252                      | 126,215   |                                        | (8)     |    | 4.000  | 3.860    | MON...   | 418    | 5,014   | 11/16/2010. | 01/01/2041. |    |                                                                                                                           |                                           |
| 3138A5               | NC | 2           | FN AH3986 - RMBS.....           | C.....                               | 4                                                                                                                                                                                          | 1           | 123,388   | 106.208    | 130,073   | 122,471                      | 125,268   |                                        | (16)    |    | 4.000  | 3.516    | MON...   | 408    | 4,900   | 08/08/2011. | 02/01/2041. |    |                                                                                                                           |                                           |
| 3138A9               | CW | 2           | FN AH7284 - RMBS.....           | C.....                               | 4                                                                                                                                                                                          | 1           | 99,661    | 107.267    | 105,607   | 98,452                       | 101,659   |                                        | (2)     |    | 4.000  | 3.244    | MON...   | 328    | 3,940   | 10/07/2011. | 03/01/2041. |    |                                                                                                                           |                                           |
| 3138AB               | YR | 4           | FN AH9719 - RMBS.....           | C.....                               | 4                                                                                                                                                                                          | 1           | 98,736    | 108.517    | 105,424   | 97,150                       | 100,129   |                                        | (17)    |    | 4.500  | 3.881    | MON...   | 364    | 4,376   | 07/14/2011. | 04/01/2041. |    |                                                                                                                           |                                           |
| 3138AK               | RJ | 0           | FN AI5888 - RMBS.....           | C.....                               | 4                                                                                                                                                                                          | 1           | 91,590    | 107.271    | 96,899    | 90,331                       | 91,337    |                                        | (10)    |    | 4.000  | 3.787    | MON...   | 301    | 3,614   | 08/01/2011. | 07/01/2041. |    |                                                                                                                           |                                           |
| 3138E0               | 6C | 8           | FN AJ8066 - RMBS.....           | C.....                               | 4                                                                                                                                                                                          | 1           | 4,398,962 | 105.411    | 4,588,595 | 4,353,039                    | 4,417,917 |                                        | (919)   |    | 3.500  | 3.215    | MON...   | 12,696 | 152,463 | 06/17/2014. | 12/01/2041. |    |                                                                                                                           |                                           |
| 3138E9               | P2 | 0           | FN AK4940 - RMBS.....           | C.....                               | 4                                                                                                                                                                                          | 1           | 103,647   | 105.332    | 107,318   | 101,886                      | 104,463   |                                        | (28)    |    | 3.500  | 3.007    | MON...   | 297    | 3,572   | 04/18/2012. | 03/01/2042. |    |                                                                                                                           |                                           |
| 3138LY               | SE | 3           | FN AO8044 - RMBS.....           | C.....                               | 4                                                                                                                                                                                          | 1           | 52,088    | 105.801    | 52,207    | 49,345                       | 52,244    |                                        | (58)    |    | 3.500  | 2.420    | MON...   | 144    | 1,729   | 11/15/2012. | 07/01/2042. |    |                                                                                                                           |                                           |

**SCHEDULE D - PART 1**

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

E10.25

| 1                                                                                                                                                                                                                 |    |   | 2                             |        |    |     | Codes |                                 |              | 6                                                                | 7               | Fair Value                           |                 | 10              | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |  |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|---|-------------------------------|--------|----|-----|-------|---------------------------------|--------------|------------------------------------------------------------------|-----------------|--------------------------------------|-----------------|-----------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|--|
|                                                                                                                                                                                                                   |    |   | 3                             | 4      | 5  |     |       | 8                               | 9            |                                                                  |                 |                                      |                 |                 |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |  |
| CUSIP Identification                                                                                                                                                                                              |    |   | Description                   |        |    |     | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost     | Rate Used<br>to Obtain<br>Fair Value | Fair Value      | Par Value       | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |  |
| 3138M6                                                                                                                                                                                                            | N2 | 9 | FN AP3108 - RMBS.....         | C..... | .. | 4   | ..... | 1                               | .....        | 147,514                                                          | ...105.411      | .....145,967                         | .....138,474    | .....145,950    | .....                           | .....                                             | .....(120)                                      | .....                                                                  | .....                                               | 3.500    | 2.482                | MON...       | .....404                            | .....4,855                 | 11/15/2012. | 10/01/2042.                               |  |
| 3138MB                                                                                                                                                                                                            | MB | 9 | FN AP7553 - RMBS.....         | C..... | .. | 4   | ..... | 1                               | .....        | 144,362                                                          | ...103.039      | .....143,620                         | .....139,384    | .....144,170    | .....                           | .....                                             | .....(109)                                      | .....                                                                  | .....                                               | 3.000    | 2.391                | MON...       | .....348                            | .....4,184                 | 11/14/2012. | 09/01/2042.                               |  |
| 31392G                                                                                                                                                                                                            | CF | 0 | FNR 0281D SM - CMO/RMBS.....  | .....  | .. | 4   | ..... | 1                               | .....        | 29,901                                                           | ...13.918       | .....51,060                          | .....           | .....4,007      | .....                           | .....                                             | .....(1,304)                                    | .....                                                                  | .....                                               | 5.208    | 245.535              | MON...       | .....318                            | .....19,353                | 11/19/2003. | 12/25/2032.                               |  |
| 31393B                                                                                                                                                                                                            | R8 | 0 | FNR 0335K SW - CMO/RMBS.....  | CF..   | .. | 4   | ..... | 1                               | .....        | 34,593                                                           | ...125.473      | .....52,197                          | .....41,600     | .....35,126     | .....                           | .....                                             | .....133                                        | .....                                                                  | .....                                               | 13.966   | 20.453               | MON...       | .....484                            | .....4,851                 | 11/05/2008. | 05/25/2033.                               |  |
| 31393D                                                                                                                                                                                                            | JL | 6 | FNR 0364B ZG - CMO/RMBS.....  | C..... | .. | 4   | ..... | 1                               | .....        | 1,398,533                                                        | ...108.440      | .....1,420,677                       | .....1,310,102  | .....1,397,151  | .....                           | .....                                             | .....(5,018)                                    | .....                                                                  | .....                                               | 5.500    | 4.004                | MON...       | .....6,005                          | .....72,083                | 04/23/2010. | 07/25/2033.                               |  |
| 31394N                                                                                                                                                                                                            | HE | 1 | FHR 2741A GH - CMO/RMBS.....  | C..... | .. | 4   | ..... | 1                               | .....        | 2,068,119                                                        | ...112.087      | .....2,272,638                       | .....2,027,568  | .....2,035,549  | .....                           | .....                                             | .....(238)                                      | .....                                                                  | .....                                               | 5.500    | 5.454                | MON...       | .....9,293                          | .....111,580               | 03/25/2004. | 01/15/2034.                               |  |
| 31394R                                                                                                                                                                                                            | NN | 5 | FHR 2752F MY - CMO/RMBS.....  | C..... | .. | 4   | ..... | 1                               | .....        | 903,514                                                          | ...112.389      | .....995,650                         | .....885,899    | .....889,533    | .....                           | .....                                             | .....(139)                                      | .....                                                                  | .....                                               | 5.500    | 5.451                | MON...       | .....4,060                          | .....48,785                | 03/19/2004. | 02/15/2034.                               |  |
| 31396E                                                                                                                                                                                                            | 3H | 7 | FHR 3053A Z - CMO/RMBS.....   | C..... | .. | 4   | ..... | 1                               | .....        | 2,400,163                                                        | ...108.973      | .....2,234,520                       | .....2,050,536  | .....2,240,870  | .....                           | .....                                             | .....(7,959)                                    | .....                                                                  | .....                                               | 5.000    | 2.822                | MON...       | .....8,544                          | .....102,625               | 08/11/2006. | 02/15/2035.                               |  |
| 31396L                                                                                                                                                                                                            | S4 | 3 | FNR 06115A AI - CMO/RMBS..... | .....  | .. | 4   | ..... | 1                               | .....        | 13,626                                                           | ...11.032       | .....19,554                          | .....           | .....1,492      | .....                           | .....                                             | .....(132)                                      | .....                                                                  | .....                                               | 5.468    | 250.000              | MON...       | .....162                            | .....8,968                 | 02/12/2009. | 12/25/2036.                               |  |
| 31396N                                                                                                                                                                                                            | G7 | 5 | FHR 3143D BC - CMO/RMBS.....  | C..... | .. | 4   | ..... | 1                               | .....        | 3,416,921                                                        | ...112.321      | .....3,731,806                       | .....3,322,439  | .....3,400,978  | .....                           | .....                                             | .....(2,284)                                    | .....                                                                  | .....                                               | 5.500    | 4.938                | MON...       | .....15,228                         | .....182,959               | 08/20/2009. | 02/15/2036.                               |  |
| 31396N                                                                                                                                                                                                            | RF | 5 | FHRR R007 ZA - CMO/RMBS.....  | C..... | .. | 4   | ..... | 1                               | .....        | 2,790,089                                                        | ...114.675      | .....2,966,745                       | .....2,587,088  | .....2,758,028  | .....                           | .....                                             | .....(5,568)                                    | .....                                                                  | .....                                               | 6.000    | 4.385                | MON...       | .....12,935                         | .....155,427               | 03/09/2010. | 05/15/2036.                               |  |
| 31396W                                                                                                                                                                                                            | D8 | 6 | FNR 0765D ZE - CMO/RMBS.....  | C..... | .. | 4   | ..... | 1                               | .....        | 211,537                                                          | ...106.966      | .....212,226                         | .....198,405    | .....226,041    | .....                           | .....                                             | .....(1,288)                                    | .....                                                                  | .....                                               | 5.500    | (2.274)              | MON...       | .....909                            | .....10,925                | 11/13/2007. | 07/25/2037.                               |  |
| 31396Y                                                                                                                                                                                                            | F7 | 2 | FNR 0829A ZA - CMO/RMBS.....  | C..... | .. | 4   | ..... | 1                               | .....        | 578,732                                                          | ...107.670      | .....563,333                         | .....523,202    | .....578,450    | .....                           | .....                                             | .....(1,998)                                    | .....                                                                  | .....                                               | 4.500    | 1.937                | MON...       | .....1,962                          | .....23,569                | 06/10/2013. | 04/25/2038.                               |  |
| 31397A                                                                                                                                                                                                            | RJ | 4 | FHR 3203J Z - CMO/RMBS.....   | C..... | .. | 4   | ..... | 1                               | .....        | 1,642,316                                                        | ...110.259      | .....1,791,366                       | .....1,624,684  | .....1,638,606  | .....                           | .....                                             | .....(372)                                      | .....                                                                  | .....                                               | 5.000    | 4.833                | MON...       | .....6,770                          | .....81,331                | 02/01/2011. | 07/15/2036.                               |  |
| 31397L                                                                                                                                                                                                            | VX | 4 | FNR 0848A SI - CMO/RMBS.....  | .....  | .. | 4   | ..... | 1                               | .....        | 241                                                              | ...0.163        | .....563                             | .....           | .....24         | .....                           | .....                                             | .....(6)                                        | .....                                                                  | .....                                               | 0.050    | 250.000              | MON...       | .....3                              | .....192                   | 04/01/2009. | 06/25/2037.                               |  |
| 31397M                                                                                                                                                                                                            | 6F | 9 | FNR 091B ST - CMO/RMBS.....   | .....  | .. | 4   | ..... | 1                               | .....        | 15,804                                                           | ...17.077       | .....39,434                          | .....           | .....2,803      | .....                           | .....                                             | .....(714)                                      | .....                                                                  | .....                                               | 4.708    | 250.000              | MON...       | .....181                            | .....10,713                | 02/13/2009. | 02/25/2039.                               |  |
| 31397Q                                                                                                                                                                                                            | B2 | 3 | FNR 1117A NY - CMO/RMBS.....  | C..... | .. | 4   | ..... | 1                               | .....        | 5,145,000                                                        | ...103.784      | .....6,227,047                       | .....6,000,000  | .....5,663,879  | .....                           | .....                                             | .....55,604                                     | .....                                                                  | .....                                               | 3.500    | 4.783                | MON...       | .....17,500                         | .....210,000               | 02/25/2011. | 03/25/2031.                               |  |
| 31397Q                                                                                                                                                                                                            | UQ | 9 | FNR 116C BA - CMO/RMBS.....   | C..... | .. | 4   | ..... | 1                               | .....        | 61                                                               | ...100.080      | .....65                              | .....65         | .....65         | .....                           | .....                                             | .....(0)                                        | .....                                                                  | .....                                               | 2.750    | 2.629                | MON...       | .....0                              | .....2                     | 07/13/2011. | 06/25/2020.                               |  |
| 31397S                                                                                                                                                                                                            | SR | 6 | FNR 1129B AL - CMO/RMBS.....  | C..... | .. | 4   | ..... | 1                               | .....        | 4,316,048                                                        | ...102.946      | .....5,085,191                       | .....4,939,682  | .....4,731,145  | .....                           | .....                                             | .....27,690                                     | .....                                                                  | .....                                               | 3.500    | 4.768                | MON...       | .....14,407                         | .....172,889               | 03/24/2011. | 04/25/2031.                               |  |
| 31398F                                                                                                                                                                                                            | ER | 8 | FNR 0977D ZA - CMO/RMBS.....  | C..... | .. | 4   | ..... | 1                               | .....        | 1,681,736                                                        | ...107.485      | .....2,116,159                       | .....1,968,792  | .....1,853,578  | .....                           | .....                                             | .....3,684                                      | .....                                                                  | .....                                               | 4.500    | 5.935                | MON...       | .....7,383                          | .....88,666                | 02/22/2010. | 10/25/2039.                               |  |
| 31398J                                                                                                                                                                                                            | VX | 8 | FHR 3578H BO - CMO/RMBS.....  | @..... | .. | 4   | ..... | 1                               | .....        | 22,303                                                           | ...87.847       | .....24,958                          | .....28,411     | .....25,403     | .....                           | .....                                             | .....343                                        | .....                                                                  | .....                                               |          | 2.450                | N/A.....     | .....                               | .....                      | 03/12/2010. | 10/15/2036.                               |  |
| 31398S                                                                                                                                                                                                            | KG | 7 | FNR 10142A ZB - CMO/RMBS..... | C..... | .. | 4   | ..... | 1                               | .....        | 3,334,796                                                        | ...103.544      | .....4,095,448                       | .....3,955,281  | .....3,710,324  | .....                           | .....                                             | .....5,395                                      | .....                                                                  | .....                                               | 4.000    | 6.020                | MON...       | .....13,184                         | .....158,244               | 12/03/2010. | 12/25/2040.                               |  |
| 31401C                                                                                                                                                                                                            | TK | 9 | FN 704454 - RMBS.....         | C..... | .. | 4.5 | ..... | 1                               | .....        | 200,140                                                          | ...104.183      | .....209,210                         | .....200,810    | .....202,404    | .....                           | .....                                             | .....(436)                                      | .....                                                                  | .....                                               | 4.547    | 3.691                | MON...       | .....761                            | .....8,902                 | 04/02/2003. | 05/01/2033.                               |  |
| 31402G                                                                                                                                                                                                            | RN | 5 | FN 728693 - RMBS.....         | C..... | .. | 4.5 | ..... | 1                               | .....        | 124,093                                                          | ...104.125      | .....128,301                         | .....123,219    | .....124,977    | .....                           | .....                                             | .....(184)                                      | .....                                                                  | .....                                               | 4.501    | 2.598                | MON...       | .....462                            | .....5,485                 | 04/30/2003. | 07/01/2033.                               |  |
| 31402Q                                                                                                                                                                                                            | WH | 0 | FN 735148 - RMBS.....         | C..... | .. | 4.5 | ..... | 1                               | .....        | 330,711                                                          | ...104.523      | .....384,426                         | .....367,791    | .....371,497    | .....                           | .....                                             | .....(705)                                      | .....                                                                  | .....                                               | 4.510    | 3.589                | MON...       | .....1,382                          | .....16,285                | 12/09/2004. | 07/01/2034.                               |  |
| 31402R                                                                                                                                                                                                            | K9 | 9 | FN 735720 - CMBS/RMBS.....    | C..... | .. | 4   | ..... | 1                               | .....        | 53,680                                                           | ...100.589      | .....52,170                          | .....51,865     | .....51,890     | .....                           | .....                                             | .....(100)                                      | .....                                                                  | .....                                               | 5.440    | 5.289                | MON...       | .....235                            | .....3,925                 | 09/04/2009. | 06/01/2023.                               |  |
| 31409L                                                                                                                                                                                                            | 7J | 8 | FN 874897 - CMBS/RMBS.....    | C..... | .. | 4   | ..... | 1                               | .....        | 1,161,382                                                        | ...109.716      | .....1,150,163                       | .....1,048,310  | .....1,078,207  | .....                           | .....                                             | .....(9,173)                                    | .....                                                                  | .....                                               | 6.310    | 5.228                | MON...       | .....5,512                          | .....66,148                | 09/18/2009. | 10/01/2037.                               |  |
| 31412Q                                                                                                                                                                                                            | 2W | 8 | FN 932389 - RMBS.....         | C..... | .. | 4   | ..... | 1                               | .....        | 88,779                                                           | ...108.590      | .....97,334                          | .....89,635     | .....90,022     | .....                           | .....                                             | .....(1)                                        | .....                                                                  | .....                                               | 4.500    | 4.432                | MON...       | .....336                            | .....4,035                 | 12/16/2010. | 01/01/2040.                               |  |
| 31416N                                                                                                                                                                                                            | YV | 8 | FN AA5223 - RMBS.....         | C..... | .. | 4   | ..... | 1                               | .....        | 67,685                                                           | ...107.088      | .....70,238                          | .....65,588     | .....67,830     | .....                           | .....                                             | .....(40)                                       | .....                                                                  | .....                                               | 4.000    | 3.210                | MON...       | .....219                            | .....2,625                 | 08/25/2011. | 03/01/2039.                               |  |
| 31416W                                                                                                                                                                                                            | T9 | 3 | FN AB1475 - RMBS.....         | C..... | .. | 4   | ..... | 1                               | .....        | 180,155                                                          | ...108.609      | .....191,148                         | .....175,997    | .....182,373    | .....                           | .....                                             | .....17                                         | .....                                                                  | .....                                               | 4.500    | 3.617                | MON...       | .....660                            | .....7,926                 | 07/29/2011. | 09/01/2040.                               |  |
| 31417A                                                                                                                                                                                                            | JK | 6 | FN AB3865 - RMBS.....         | C..... | .. | 4   | ..... | 1                               | .....        | 116,112                                                          | ...106.461      | .....122,846                         | .....115,391    | .....117,286    | .....                           | .....                                             | .....(36)                                       | .....                                                                  | .....                                               | 3.500    | 3.205                | MON...       | .....337                            | .....4,040                 | 11/07/2011. | 11/01/2041.                               |  |
| 31417D                                                                                                                                                                                                            | KX | 0 | FN AB6609 - RMBS.....         | C..... | .. | 4   | ..... | 1                               | .....        | 3,954,907                                                        | ...105.385      | .....4,133,064                       | .....3,921,873  | .....4,006,644  | .....                           | .....                                             | .....(1,024)                                    | .....                                                                  | .....                                               | 3.500    | 3.084                | MON...       | .....11,439                         | .....137,321               | 07/07/2014. | 10/01/2042.                               |  |
| 31417Y                                                                                                                                                                                                            | SC | 2 | FN MA0514 - RMBS.....         | C..... | .. | 4   | ..... | 1                               | .....        | 47,958                                                           | ...107.255      | .....49,590                          | .....46,235     | .....48,135     | .....                           | .....                                             | .....(16)                                       | .....                                                                  | .....                                               | 4.000    | 3.102                | MON...       | .....154                            | .....1,851                 | 12/21/2011. | 09/01/2040.                               |  |
| 31418A                                                                                                                                                                                                            | FD | 5 | FN MA1063 - RMBS.....         | C..... | .. | 4   | ..... | 1                               | .....        | 14,059                                                           | ...102.466      | .....14,096                          | .....13,757     | .....13,927     | .....                           | .....                                             | .....(78)                                       | .....                                                                  | .....                                               | 3.000    | 1.603                | MON...       | .....34                             | .....414                   | 05/03/2012. | 05/01/2022.                               |  |
| 31418U                                                                                                                                                                                                            | WW | 0 | FN AD6960 - RMBS.....         | C..... | .. | 4   | ..... | 1                               | .....        | 74,391                                                           | ...108.577      | .....79,982                          | .....73,664     | .....75,397     | .....                           | .....                                             | .....4                                          | .....                                                                  | .....                                               | 4.500    | 3.940                | MON...       | .....276                            | .....3,317                 | 12/03/2010. | 07/01/2040.                               |  |
| 31418W                                                                                                                                                                                                            | FJ | 4 | FN AD8268 - RMBS.....         | C..... | .. | 4   | ..... | 1                               | .....        | 67,033                                                           | ...108.596      | .....71,314                          | .....65,669     | .....66,948     | .....                           | .....                                             | .....(5)                                        | .....                                                                  | .....                                               | 4.500    | 4.080                | MON...       | .....246                            | .....2,957                 | 01/25/2011. | 09/01/2040.                               |  |
| 31419J                                                                                                                                                                                                            | M8 | 8 | FN AE7582 - RMBS.....         | C..... | .. | 4   | ..... | 1                               | .....        | 89,013                                                           | ...108.582      | .....94,782                          | .....87,291     | .....88,075     | .....                           | .....                                             | .....1                                          | .....                                                                  | .....                                               | 4.500    | 4.316                | MON...       | .....327                            | .....3,943                 | 01/25/2011. | 11/01/2040.                               |  |
| 31419L                                                                                                                                                                                                            | C7 | 6 | FN AE9093 - RMBS.....         | C..... | .. | 4   | ..... | 1                               | .....        | 133,694                                                          | ...107.254      | .....141,192                         | .....131,643    | .....134,940    | .....                           | .....                                             | .....(29)                                       | .....                                                                  | .....                                               | 4.000    | 3.462                | MON...       | .....439                            | .....5,279                 | 08/08/2011. | 12/01/2040.                               |  |
| 2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities.....                                                                                                                                       |    |   |                               |        |    |     |       |                                 |              |                                                                  | .....85,539,316 | XXX                                  | .....95,882,025 | .....91,079,137 | .....87,820,070                 | .....0                                            | .....256,873                                    | .....0                                                                 | .....0                                              | XXX      | XXX                  | XXX          | .....295,687                        | ....3,772,049              | XXX         | XXX                                       |  |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities |    |   |                               |        |    |     |       |                                 |              |                                                                  |                 |                                      |                 |                 |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |             |                                           |  |
| 30297H                                                                                                                                                                                                            | AJ | 0 | FREM 18K81 C - CMBS.....      | .....  | .. | 4   | ..... | 2                               | .....        | 936,528                                                          | ...103.011      | .....1,030,112                       | .....1,000,000  | .....943,228    | .....                           | .....                                             | .....5,239                                      | .....                                                                  | .....                                               | 4.167    | 5.093                | MON...       | .....3,472                          | .....42,262                | 10/03/2018. | 09/25/2051.                               |  |



**SCHEDULE D - PART 1**

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

| 1                    |      |   |                                                              | Codes  |    |           | 6                                          | 7              | Fair Value                     |                | 10             | 11                           | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                            | Interest   |                   |           |                               |                         | Dates       |                                  |
|----------------------|------|---|--------------------------------------------------------------|--------|----|-----------|--------------------------------------------|----------------|--------------------------------|----------------|----------------|------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|------------|-------------------|-----------|-------------------------------|-------------------------|-------------|----------------------------------|
|                      |      |   |                                                              | 3      | 4  | 5         |                                            |                | 8                              | 9              |                |                              | 12                                       | 13                                        | 14                                                        | 15                                         | 16         | 17                | 18        | 19                            | 20                      | 21          | 22                               |
| CUSIP Identification |      |   | Description                                                  | Code   | n  | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost    | Rate Used to Obtain Fair Value | Fair Value     | Par Value      | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of    | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired    | Stated Contractual Maturity Date |
| 30305E               | AG   | 3 | FREMF 17K68 C - CMBS.....                                    | .....  | .. | .....4    | .....1                                     | .....694,743   | ...101.398                     | .....760,482   | .....750,000   | .....704,700                 | .....                                    | .....4,720                                | .....                                                     | .....                                      | .....3.844 | .....4.901        | MON...    | .....2,403                    | .....29,242             | 10/18/2017. | 10/25/2049.                      |
| 3136AQ               | 5J   | 5 | FNA 16M02C AL - CMBS.....                                    | C..... | .. | .....4    | .....1                                     | .....676,898   | ...107.241                     | .....744,527   | .....694,254   | .....678,438                 | .....                                    | .....732                                  | .....                                                     | .....                                      | .....3.471 | .....3.791        | MON...    | .....2,008                    | .....25,947             | 10/19/2018. | 04/25/2036.                      |
| 2799999.             | U.S. |   | Special Revenue - Commercial Mortgage-Backed Securities..... | .....  | .. | .....     | .....                                      | .....2,308,169 | XXX                            | .....2,535,121 | .....2,444,254 | .....2,326,365               | .....0                                   | .....10,691                               | .....0                                                    | .....0                                     | XXX        | XXX               | XXX       | .....7,883                    | .....97,451             | XXX         | XXX                              |

**U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities**

|          |              |   |                                                                    |        |    |        |          |                    |            |                    |                    |                    |            |                |        |        |       |       |          |                 |                |             |             |
|----------|--------------|---|--------------------------------------------------------------------|--------|----|--------|----------|--------------------|------------|--------------------|--------------------|--------------------|------------|----------------|--------|--------|-------|-------|----------|-----------------|----------------|-------------|-------------|
| 230582   | FC           | 7 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....171,996       | ...96.306  | .....237,353       | .....239,692       | .....237,353       | .....      | .....11,059    | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 03/15/2020. |
| 230582   | FD           | 5 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....169,956       | ...95.164  | .....234,538       | .....239,692       | .....234,538       | .....      | .....10,928    | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 06/15/2020. |
| 230582   | FE           | 3 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....167,940       | ...94.035  | .....231,757       | .....239,692       | .....231,757       | .....      | .....10,799    | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 09/15/2020. |
| 230582   | FF           | 0 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....165,948       | ...92.920  | .....229,009       | .....239,692       | .....229,009       | .....      | .....10,671    | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 12/15/2020. |
| 230582   | FG           | 8 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....163,980       | ...91.818  | .....226,293       | .....239,692       | .....226,293       | .....      | .....10,544    | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 03/15/2021. |
| 230582   | FH           | 6 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....162,037       | ...90.730  | .....223,610       | .....239,692       | .....223,610       | .....      | .....10,419    | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 06/15/2021. |
| 230582   | FJ           | 2 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....160,117       | ...89.654  | .....220,959       | .....239,692       | .....220,959       | .....      | .....10,295    | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 09/15/2021. |
| 230582   | FK           | 9 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....158,216       | ...88.591  | .....218,338       | .....239,692       | .....218,338       | .....      | .....10,174    | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 12/15/2021. |
| 230582   | FL           | 7 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....156,342       | ...87.540  | .....215,749       | .....239,692       | .....215,749       | .....      | .....10,053    | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 03/15/2022. |
| 230582   | FM           | 5 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....154,486       | ...86.502  | .....213,191       | .....239,692       | .....213,191       | .....      | .....9,934     | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 06/15/2022. |
| 230582   | FN           | 3 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....152,655       | ...85.476  | .....210,663       | .....239,692       | .....210,663       | .....      | .....9,816     | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 09/15/2022. |
| 230582   | FP           | 8 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....150,845       | ...84.463  | .....208,165       | .....239,692       | .....208,165       | .....      | .....9,699     | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 12/15/2022. |
| 230582   | FQ           | 6 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....149,057       | ...83.462  | .....205,697       | .....239,692       | .....205,697       | .....      | .....9,584     | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 03/15/2023. |
| 230582   | FR           | 4 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....147,288       | ...82.472  | .....203,257       | .....239,692       | .....203,257       | .....      | .....9,471     | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 06/15/2023. |
| 230582   | FS           | 2 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....145,543       | ...81.494  | .....200,848       | .....239,692       | .....200,848       | .....      | .....9,358     | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 09/15/2023. |
| 230582   | FT           | 0 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....143,818       | ...80.528  | .....198,466       | .....239,692       | .....198,466       | .....      | .....9,247     | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 12/15/2023. |
| 230582   | FU           | 7 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....142,111       | ...79.572  | .....196,112       | .....239,692       | .....196,112       | .....      | .....9,138     | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 03/15/2024. |
| 230582   | FV           | 5 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....140,426       | ...78.629  | .....193,787       | .....239,692       | .....193,787       | .....      | .....9,029     | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 06/15/2024. |
| 230582   | FW           | 3 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....138,760       | ...77.696  | .....191,488       | .....239,692       | .....191,488       | .....      | .....8,922     | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 09/15/2024. |
| 230582   | FX           | 1 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....137,116       | ...76.775  | .....189,218       | .....239,692       | .....189,218       | .....      | .....8,817     | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 12/15/2024. |
| 230582   | FY           | 9 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....135,491       | ...75.865  | .....186,975       | .....239,692       | .....186,975       | .....      | .....8,712     | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 03/15/2025. |
| 230582   | FZ           | 6 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....133,882       | ...74.965  | .....184,757       | .....239,692       | .....184,757       | .....      | .....8,609     | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 06/15/2025. |
| 230582   | GA           | 0 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....132,296       | ...74.076  | .....182,567       | .....239,692       | .....182,567       | .....      | .....8,507     | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 09/15/2025. |
| 230582   | GB           | 8 | CUMBERLAND CNTY N C CTFS PARTN.....                                | C..... | .. | .....  | .....1FE | .....130,726       | ...73.198  | .....180,401       | .....239,692       | .....180,401       | .....      | .....8,406     | .....  | .....  | ..... | 4.829 | N/A..... | .....           | .....          | 03/27/2013. | 12/15/2025. |
| 59333M   | S7           | 1 | MIAMI-DADE CNTY FLA SCH BRD CTFS PARTN.....                        | .....  | .. | .....  | .....1FE | .....11,880,000    | ...103.644 | .....12,312,907    | .....11,880,000    | .....11,880,000    | .....      | .....          | .....  | .....  | 1.370 | 1.370 | MS.....  | .....47,923     | .....742,500   | 09/17/2015. | 09/15/2034. |
| 59524E   | AC           | 6 | MIDATL 0508 3 - ABS.....                                           | .....  | .. | .....4 | .....2FE | .....13,070,353    | ...101.613 | .....14,449,170    | .....14,219,759    | .....13,093,785    | .....      | .....22,664    | .....  | .....  | 5.300 | 6.049 | FA.....  | .....314,020    | .....753,647   | 12/19/2018. | 08/01/2050. |
| 2899999. | U.S.         |   | Special Revenue - Other Loan-Backed and Structured Securities..... | .....  | .. | .....  | .....    | .....28,561,385    | XXX        | .....31,745,272    | .....31,852,367    | .....29,956,979    | .....0     | .....254,855   | .....0 | .....0 | XXX   | XXX   | XXX      | .....361,942    | ....1,496,147  | XXX         | XXX         |
| 3199999. | Total - U.S. |   | Special Revenue & Special Assessment Obligations.....              | .....  | .. | .....  | .....    | .....1,669,084,864 | XXX        | .....1,814,847,573 | .....1,671,212,740 | .....1,684,433,972 | .....(592) | .....1,386,165 | .....0 | .....0 | XXX   | XXX   | XXX      | .....20,536,613 | ....73,620,706 | XXX         | XXX         |

**Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations**

|        |    |   |                                          |       |    |        |          |                |            |                |                |                |       |               |       |       |       |       |         |             |              |             |             |
|--------|----|---|------------------------------------------|-------|----|--------|----------|----------------|------------|----------------|----------------|----------------|-------|---------------|-------|-------|-------|-------|---------|-------------|--------------|-------------|-------------|
| 00077T | AA | 2 | ABN AMRO BANK N.V., NEW YORK BRANCH..... | ..... | .. | C..... | .....3FE | .....237,514   | ...113.459 | .....238,264   | .....210,000   | .....221,571   | ..... | .....(3,004)  | ..... | ..... | 7.750 | 5.922 | MN..... | .....2,080  | .....16,275  | 03/04/2013. | 05/15/2023. |
| 00080Q | AF | 2 | ABN AMRO BANK NV.....                    | ..... | .. | C..... | .....2FE | .....3,713,777 | ...108.882 | .....3,985,083 | .....3,660,000 | .....3,697,579 | ..... | .....(5,698)  | ..... | ..... | 4.750 | 4.539 | JJ..... | .....73,886 | .....173,850 | 02/01/2017. | 07/28/2025. |
| 00115A | AK | 5 | AEP TRANSMISSION COMPANY LLC.....        | ..... | .. | .....  | .....1.2 | .....159,062   | ...107.015 | .....171,225   | .....160,000   | .....159,072   | ..... | .....10       | ..... | ..... | 3.800 | 3.833 | JD..... | .....270    | .....3,091   | 06/10/2019. | 06/15/2049. |
| 00131L | AB | 1 | AIA GROUP LTD.....                       | ..... | .. | C..... | .....2   | .....279,644   | ...102.611 | .....287,311   | .....280,000   | .....279,809   | ..... | .....42       | ..... | ..... | 3.200 | 3.214 | MS..... | .....2,738  | .....8,960   | 03/04/2015. | 03/11/2025. |
| 00184A | AG | 0 | TIME WARNER INC.....                     | ..... | .. | .....  | .....1   | .....4,213,421 | ...135.850 | .....4,787,338 | .....3,524,000 | .....4,073,817 | ..... | .....(30,881) | ..... | ..... | 7.700 | 5.864 | MN..... | .....45,225 | .....271,348 | 02/22/2017. | 05/01/2032. |
| 00191U | AA | 0 | ASGN INC.....                            | ..... | .. | .....  | .....1.2 | .....1,000,000 | ...102.788 | .....1,027,880 | .....1,000,000 | .....1,000,000 | ..... | .....         | ..... | ..... | 4.625 | 4.625 | MN..... | .....5,010  | .....        | 11/14/2019. | 05/15/2028. |
| 00206R | BA | 9 | AT&T INC.....                            | ..... | .. | .....  | .....1   | .....957,420   | ...122.371 | .....948,377   | .....775,000   | .....957,228   | ..... | .....(192)    | ..... | ..... | 5.550 | 3.926 | FA..... | .....16,249 | .....        | 12/16/2019. | 08/15/2041. |

**SCHEDULE D - PART 1**

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

E10.27

| 1                    |    |   | 2                                             |        |       | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates    |                                           |          |          |       |        |       |         |             |             |
|----------------------|----|---|-----------------------------------------------|--------|-------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|----------|-------------------------------------------|----------|----------|-------|--------|-------|---------|-------------|-------------|
|                      |    |   |                                               |        |       | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21       | 22                                        |          |          |       |        |       |         |             |             |
| CUSIP Identification |    |   | Description                                   |        |       | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired | Stated<br>Contractual<br>Maturity<br>Date |          |          |       |        |       |         |             |             |
| 00206R               | CN | 0 | AT&T INC.....                                 | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 61,639                               | 104.727    | .....     | 62,836                          | .....                                             | 60,000                                          | .....                                                                  | 61,515                                              | .....    | (125)                | .....        | .....                               | .....                      | .....    | 3.400                                     | 2.867    | MN.....  | ..... | 261    | ..... | 1,020   | 07/11/2019. | 05/15/2025. |
| 00206R               | CP | 5 | AT&T INC.....                                 | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 149,567                              | 111.433    | .....     | 167,149                         | .....                                             | 150,000                                         | .....                                                                  | 149,645                                             | .....    | 4.522                | MN.....      | .....                               | .....                      | .....    | 4.500                                     | 4.522    | MN.....  | ..... | 863    | ..... | 6,750   | 04/23/2015. | 05/15/2035. |
| 00206R               | CT | 7 | AT&T INC.....                                 | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 1,295,652                            | 108.394    | .....     | 1,398,279                       | .....                                             | 1,290,000                                       | .....                                                                  | 1,294,069                                           | .....    | (543)                | FA.....      | .....                               | .....                      | .....    | 4.125                                     | 4.065    | FA.....  | ..... | 19,807 | ..... | 53,213  | 01/13/2017. | 02/17/2026. |
| 00206R               | DE | 9 | AT&T INC.....                                 | .....  | ..    | ..... | 1                               | .....        | 2FE                                                              | .....       | 318,246                              | 129.888    | .....     | 376,675                         | .....                                             | 290,000                                         | .....                                                                  | 317,363                                             | .....    | (692)                | MS.....      | .....                               | .....                      | .....    | 6.350                                     | 5.566    | MS.....  | ..... | 5,422  | ..... | 18,415  | 09/19/2018. | 03/15/2040. |
| 00206R               | DF | 6 | AT&AMP T INC.....                             | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 1,290,480                            | 128.084    | .....     | 1,280,842                       | .....                                             | 1,000,000                                       | .....                                                                  | 1,290,143                                           | .....    | (337)                | FA.....      | .....                               | .....                      | .....    | 6.000                                     | 3.919    | FA.....  | ..... | 22,667 | ..... | .....   | 12/16/2019. | 08/15/2040. |
| 00206R               | DG | 4 | AT&T INC.....                                 | .....  | ..    | ..... | 1                               | .....        | 2FE                                                              | .....       | 1,338,980                            | 132.578    | .....     | 1,325,781                       | .....                                             | 1,000,000                                       | .....                                                                  | 1,338,628                                           | .....    | (352)                | MS.....      | .....                               | .....                      | .....    | 6.375                                     | 3.990    | MS.....  | ..... | 21,250 | ..... | .....   | 12/17/2019. | 03/01/2041. |
| 00206R               | DK | 5 | AT&T INC.....                                 | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 2,493,050                            | 111.052    | .....     | 2,665,235                       | .....                                             | 2,400,000                                       | .....                                                                  | 2,492,512                                           | .....    | (538)                | MS.....      | .....                               | .....                      | .....    | 4.550                                     | 4.314    | MS.....  | ..... | 33,973 | ..... | 40,950  | 09/12/2019. | 03/09/2049. |
| 00206R               | DQ | 2 | AT&T INC.....                                 | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 1,536,345                            | 109.838    | .....     | 1,647,573                       | .....                                             | 1,500,000                                       | .....                                                                  | 1,528,930                                           | .....    | (3,508)              | MS.....      | .....                               | .....                      | .....    | 4.250                                     | 3.929    | MS.....  | ..... | 21,250 | ..... | 63,750  | 10/31/2017. | 03/01/2027. |
| 00206R               | DR | 0 | AT&T INC.....                                 | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 147,391                              | 119.478    | .....     | 167,270                         | .....                                             | 140,000                                         | .....                                                                  | 146,896                                             | .....    | (256)                | MS.....      | .....                               | .....                      | .....    | 5.250                                     | 4.817    | MS.....  | ..... | 2,450  | ..... | 7,350   | 01/04/2018. | 03/01/2037. |
| 00206R               | GX | 4 | AT&T INC.....                                 | .....  | ..    | ..... | 1                               | .....        | 2FE                                                              | .....       | 2,330,780                            | 121.719    | .....     | 2,434,379                       | .....                                             | 2,000,000                                       | .....                                                                  | 2,321,491                                           | .....    | (9,289)              | JD.....      | .....                               | .....                      | .....    | 6.550                                     | 4.977    | JD.....  | ..... | 5,822  | ..... | 131,000 | 05/15/2019. | 06/15/2034. |
| 00206R               | HA | 3 | AT&T INC.....                                 | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 3,975                                | 119.734    | .....     | 4,789                           | .....                                             | 4,000                                           | .....                                                                  | 3,976                                               | .....    | 1                    | MN.....      | .....                               | .....                      | .....    | 5.150                                     | 5.192    | MN.....  | ..... | 26     | ..... | 206     | 12/05/2017. | 11/15/2046. |
| 00206R               | HK | 1 | AT&T INC.....                                 | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 1,191,138                            | 115.342    | .....     | 1,441,775                       | .....                                             | 1,250,000                                       | .....                                                                  | 1,192,655                                           | .....    | 1,518                | MS.....      | .....                               | .....                      | .....    | 4.850                                     | 5.232    | MS.....  | ..... | 20,208 | ..... | 32,333  | 02/13/2019. | 03/01/2039. |
| 00206R               | HP | 0 | AT&T INC.....                                 | .....  | ..    | ..... | 1                               | .....        | 2FE                                                              | .....       | 631,240                              | 107.159    | .....     | 642,951                         | .....                                             | 600,000                                         | .....                                                                  | 627,511                                             | .....    | (3,729)              | JD.....      | .....                               | .....                      | .....    | 4.050                                     | 2.816    | JD.....  | ..... | 1,080  | ..... | 24,300  | 06/06/2019. | 12/15/2023. |
| 00206R               | HW | 5 | AT&T INC.....                                 | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 245,107                              | 106.603    | .....     | 255,848                         | .....                                             | 240,000                                         | .....                                                                  | 244,769                                             | .....    | (339)                | FA.....      | .....                               | .....                      | .....    | 3.800                                     | 3.473    | FA.....  | ..... | 3,445  | ..... | 4,560   | 06/05/2019. | 02/15/2027. |
| 00249*               | AA | 9 | AXA EQUITABLE LIFE INS. (POWELL-WHITE) -..... | @..... | ..... | ..... | 4                               | .....        | 1                                                                | .....       | 34,975                               | 60.555     | .....     | 52,147                          | .....                                             | 83,400                                          | .....                                                                  | 52,147                                              | .....    | 2,765                | N/A.....     | .....                               | .....                      | .....    | 7.399                                     | N/A..... | N/A..... | ..... | .....  | ..... | .....   | 01/12/2012. | 03/01/2032. |
| 00249*               | AB | 7 | AXA EQUITABLE LIFE INSURANCE CO (LONESS)..... | @..... | ..... | ..... | 4                               | .....        | 1                                                                | .....       | 147,809                              | 65.233     | .....     | 169,335                         | .....                                             | 250,000                                         | .....                                                                  | 169,335                                             | .....    | 10,579               | N/A.....     | .....                               | .....                      | .....    | 6.556                                     | N/A..... | N/A..... | ..... | .....  | ..... | .....   | 10/09/2012. | 01/15/2026. |
| 00249*               | AD | 3 | AXA EQUITABLE LIFE INSUR CO (SCHWARZER).....  | @..... | ..... | ..... | 4                               | .....        | 1                                                                | .....       | 36,071                               | 77.004     | .....     | 40,974                          | .....                                             | 52,143                                          | .....                                                                  | 40,974                                              | .....    | 1,389                | N/A.....     | .....                               | .....                      | .....    | 7.121                                     | N/A..... | N/A..... | ..... | .....  | ..... | .....   | 11/12/2013. | 12/05/2026. |
| 00249*               | AE | 1 | AXA EQUITABLE LIFE INS CO (SCHWARZER) -.....  | @..... | ..... | ..... | 4                               | .....        | 1                                                                | .....       | 41,209                               | 76.594     | .....     | 54,992                          | .....                                             | 70,329                                          | .....                                                                  | 54,992                                              | .....    | 1,901                | N/A.....     | .....                               | .....                      | .....    | 7.277                                     | N/A..... | N/A..... | ..... | .....  | ..... | .....   | 12/26/2013. | 12/05/2026. |
| 002824               | BG | 4 | ABBOTT LABORATORIES.....                      | .....  | ..    | ..... | 1,2                             | .....        | 1FE                                                              | .....       | 158,976                              | 125.415    | .....     | 200,664                         | .....                                             | 160,000                                         | .....                                                                  | 159,087                                             | .....    | 41                   | MN.....      | .....                               | .....                      | .....    | 4.750                                     | 4.800    | MN.....  | ..... | 654    | ..... | 7,600   | 11/17/2016. | 11/30/2036. |
| 00287Y               | AQ | 2 | ABBVIE INC.....                               | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 39,930                               | 105.648    | .....     | 42,259                          | .....                                             | 40,000                                          | .....                                                                  | 39,960                                              | .....    | 8                    | MN.....      | .....                               | .....                      | .....    | 3.600                                     | 3.620    | MN.....  | ..... | 188    | ..... | 1,440   | 05/05/2015. | 05/14/2025. |
| 00287Y               | AS | 8 | ABBVIE INC.....                               | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 39,981                               | 111.747    | .....     | 44,699                          | .....                                             | 40,000                                          | .....                                                                  | 39,984                                              | .....    | 2                    | MN.....      | .....                               | .....                      | .....    | 4.700                                     | 4.703    | MN.....  | ..... | 245    | ..... | 1,880   | 05/05/2015. | 05/14/2045. |
| 00287Y               | BQ | 1 | ABBVIE INC.....                               | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 669,404                              | 100.809    | .....     | 675,422                         | .....                                             | 670,000                                         | .....                                                                  | 669,416                                             | .....    | 13                   | MN.....      | .....                               | .....                      | .....    | 2.600                                     | 2.619    | MN.....  | ..... | 1,936  | ..... | .....   | 11/12/2019. | 11/21/2024. |
| 00287Y               | BR | 9 | ABBVIE INC.....                               | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 1,992,940                            | 105.106    | .....     | 2,102,114                       | .....                                             | 2,000,000                                       | .....                                                                  | 1,992,966                                           | .....    | 26                   | MN.....      | .....                               | .....                      | .....    | 4.050                                     | 4.076    | MN.....  | ..... | 9,000  | ..... | .....   | 11/12/2019. | 11/21/2039. |
| 00287Y               | BS | 7 | ABBVIE INC.....                               | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 2,590,346                            | 106.182    | .....     | 2,697,019                       | .....                                             | 2,540,000                                       | .....                                                                  | 2,590,245                                           | .....    | (101)                | MN.....      | .....                               | .....                      | .....    | 4.250                                     | 4.133    | MN.....  | ..... | 11,994 | ..... | .....   | 11/15/2019. | 11/21/2049. |
| 00287Y               | BU | 2 | ABBVIE INC.....                               | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 1,498,215                            | 101.816    | .....     | 1,527,246                       | .....                                             | 1,500,000                                       | .....                                                                  | 1,498,241                                           | .....    | 26                   | MN.....      | .....                               | .....                      | .....    | 2.950                                     | 2.969    | MN.....  | ..... | 4,917  | ..... | .....   | 11/12/2019. | 11/21/2026. |
| 00287Y               | BW | 8 | ABBVIE INC.....                               | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 2,659,335                            | 101.735    | .....     | 2,706,163                       | .....                                             | 2,660,000                                       | .....                                                                  | 2,659,341                                           | .....    | 6                    | MN.....      | .....                               | .....                      | .....    | 3.200                                     | 3.203    | MN.....  | ..... | 9,458  | ..... | .....   | 11/12/2019. | 11/21/2029. |
| 00289L               | AA | 3 | ABENGOA TRANSMISION SUR SA.....               | C..... | ..... | ..... | 1                               | .....        | 2FE                                                              | .....       | 1,300,257                            | 126.376    | .....     | 1,609,209                       | .....                                             | 1,273,350                                       | .....                                                                  | 1,296,780                                           | .....    | (714)                | AO.....      | .....                               | .....                      | .....    | 6.875                                     | 6.670    | AO.....  | ..... | 14,834 | ..... | 87,543  | 10/23/2015. | 04/30/2043. |
| 00388W               | AF | 8 | ABU DHABI NATIONAL ENERGY CO PJSC.....        | C..... | ..... | ..... | 1FE                             | .....        |                                                                  | .....       | 409,779                              | 107.730    | .....     | 441,693                         | .....                                             | 410,000                                         | .....                                                                  | 409,846                                             | .....    | 48                   | AO.....      | .....                               | .....                      | .....    | 4.375                                     | 4.383    | AO.....  | ..... | 3,388  | ..... | 17,938  | 04/16/2018. | 04/23/2025. |
| 00507U               | AS | 0 | ALLERGAN FUNDING SCS.....                     | C..... | ..... | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 2,424,444                            | 105.091    | .....     | 2,553,705                       | .....                                             | 2,430,000                                       | .....                                                                  | 2,426,435                                           | .....    | 709                  | MS.....      | .....                               | .....                      | .....    | 3.800                                     | 3.831    | MS.....  | ..... | 27,189 | ..... | 92,340  | 02/10/2017. | 03/15/2025. |
| 00507U               | AT | 8 | ACTAVIS FUNDING SCS.....                      | C..... | ..... | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 1,366,555                            | 109.322    | .....     | 1,530,504                       | .....                                             | 1,400,000                                       | .....                                                                  | 1,368,394                                           | .....    | 1,482                | MS.....      | .....                               | .....                      | .....    | 4.550                                     | 4.760    | MS.....  | ..... | 18,756 | ..... | 63,700  | 10/02/2018. | 03/15/2035. |
| 00774M               | AB | 1 | AERCAP IRELAND CAPITAL DAC.....               | C..... | ..... | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 2,208,712                            | 103.045    | .....     | 2,266,988                       | .....                                             | 2,200,000                                       | .....                                                                  | 2,206,977                                           | .....    | (777)                | JJ.....      | .....                               | .....                      | .....    | 3.650                                     | 3.601    | JJ.....  | ..... | 35,689 | ..... | 80,300  | 08/30/2017. | 07/21/2027. |
| 00774M               | AK | 1 | AERCAP IRELAND CAPITAL DAC.....               | C..... | ..... | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 299,499                              | 108.412    | .....     | 325,237                         | .....                                             | 300,000                                         | .....                                                                  | 299,586                                             | .....    | 87                   | JJ.....      | .....                               | .....                      | .....    | 4.875                                     | 4.913    | JJ.....  | ..... | 6,703  | ..... | 7,313   | 01/09/2019. | 01/16/2024. |
| 007944               | AF | 8 | ADVENTIST HEALTH SYSTEM.....                  | .....  | ..    | ..... | 1,2                             | .....        | 1FE                                                              | .....       | 260,000                              | 98.929     | .....     | 257,215                         | .....                                             | 260,000                                         | .....                                                                  | 260,000                                             | .....    |                      | MS.....      | .....                               | .....                      | .....    | 2.952                                     | 2.953    | MS.....  | ..... | 1,301  | ..... | .....   | 10/23/2019. | 03/01/2029. |
| 00817Y               | AV | 0 | AETNA INC.....                                | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 329,518                              | 101.625    | .....     | 335,363                         | .....                                             | 330,000                                         | .....                                                                  | 329,754                                             | .....    | 70                   | JD.....      | .....                               | .....                      | .....    | 2.800                                     | 2.823    | JD.....  | ..... | 411    | ..... | 9,240   | 06/02/2016. | 06/15/2023. |
| 00817Y               | AZ | 1 | AETNA INC.....                                | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 59,809                               | 101.722    | .....     | 61,033                          | .....                                             | 60,000                                          | .....                                                                  | 59,820                                              | .....    | 6                    | FA.....      | .....                               | .....                      | .....    | 3.875                                     | 3.893    | FA.....  | ..... | 878    | ..... | 2,325   | 08/07/2017. | 08/15/2047. |
| 009158               | AJ | 5 | AIR PRODUCTS AND CHEMICALS, INC.....          | .....  | ..    | ..... | 1FE                             | .....        |                                                                  | .....       | 32,246                               | 107.551    | .....     | 26,888                          | .....                                             | 25,000                                          | .....                                                                  | 25,804                                              | .....    | (582)                | AO.....      | .....                               | .....                      | .....    | 8.750                                     | 6.109    | AO.....  | ..... | 462    | ..... | 2,188   | 12/17/1998. | 04/15/2021. |
| 00928Q               | AR | 2 | AIRCASTLE LTD.....                            | .....  | ..    | ..... | 1,2                             | .....        | 2FE                                                              | .....       | 509,138                              | 105.735    | .....     | 539,250                         | .....                                             | 510,000                                         | .....                                                                  | 509,364                                             | .....    | 185                  | MS.....      | .....                               | .....                      | .....    | 4.400                                     | 4.437    | MS.....  | ..... | 5,984  | ..... | 22,440  | 09/20/2018. | 09/25/2023. |
| 013822               | AA | 9 | ALCOA NEDERLAND HOLDING BV.....               | C..... | ..... | ..... | 1,2                             | .....        | 3FE                                                              | .....       | 1,582,500                            | 105.209    | .....     | 1,578,135                       | .....                                             | 1,500,000                                       | .....                                                                  | 1,569,588                                           | .....    | (10                  |              |                                     |                            |          |                                           |          |          |       |        |       |         |             |             |

SCHEDULE D - PART 1

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

E10.28

| 1                    |    | 2           |                                               |   | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|-----------------------------------------------|---|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                               |   | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                               |   | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 015271               | AS | 8           | ALEXANDRIA REAL ESTATE EQUITIES INC.....      |   |       |                                 | 1,2          | 2FE                                                              | 1,991,560   | 109.586                              | 2,191,726  | 2,000,000 | 1,991,658                       |                                                   | 98                                              |                                                                        |                                                     | 4.000    | 4.024                | FA.....      | 36,889                              |                            | 07/08/2019. | 02/01/2050.                               |
| 01626P               | AG | 1           | ALIMENTATION COUCHE TARD INC.....             |   | C     |                                 | 1,2          | 2FE                                                              | 1,549,935   | 107.257                              | 1,608,858  | 1,500,000 | 1,548,235                       |                                                   | (888)                                           |                                                                        |                                                     | 4.500    | 4.298                | JJ.....      | 29,063                              | 67,500                     | 01/26/2018. | 07/26/2047.                               |
| 02001@               | AD | 5           | ALLSTATE LIFE INSURANCE (FRISON) - CMO.....   | @ |       |                                 | 4            | 1                                                                | 57,418      | 75.170                               | 78,213     | 100,000   | 78,213                          |                                                   | 5,145                                           |                                                                        |                                                     |          | 6.922                | N/A.....     |                                     |                            | 02/14/2012. | 08/11/2023.                               |
| 02001@               | AE | 3           | ALLSTATE LIFE INSURANCE (HOSPEDALES) - C..... | @ |       |                                 | 4            | 1                                                                | 28,663      | 87.658                               | 42,049     | 50,400    | 42,049                          |                                                   | (1,138)                                         |                                                                        |                                                     |          | 7.259                | N/A.....     |                                     |                            | 03/30/2012. | 03/15/2025.                               |
| 02001@               | AF | 0           | ALLSTATE LIFE INSURANCE (MINER) - CMO.....    | @ |       |                                 | 4            | 1                                                                | 22,079      | 84.443                               | 32,342     | 37,560    | 32,342                          |                                                   | 1,063                                           |                                                                        |                                                     |          | 7.203                | N/A.....     |                                     |                            | 03/30/2012. | 04/01/2024.                               |
| 02001@               | AG | 8           | ALLSTATE LIFE INS CO OF NEW YORK (MINER)..... | @ |       |                                 | 4            | 1                                                                | 28,531      | 85.050                               | 36,049     | 41,600    | 36,049                          |                                                   | 1,136                                           |                                                                        |                                                     |          | 6.884                | N/A.....     |                                     |                            | 08/21/2012. | 04/01/2024.                               |
| 02001@               | AH | 6           | ALLSTATE LIFE INS CO (MERCEDES) - CMO.....    | @ |       |                                 | 4            | 1                                                                | 55,542      | 53.570                               | 68,366     | 124,235   | 68,366                          |                                                   | 3,049                                           |                                                                        |                                                     |          | 6.629                | N/A.....     |                                     |                            | 09/04/2012. | 07/30/2033.                               |
| 02001@               | AJ | 2           | ALLSTATE LIFE INS CO NEW YORK (MCGRADY).....  | @ |       |                                 | 4            | 1                                                                | 21,549      | 78.394                               | 27,200     | 34,340    | 27,200                          |                                                   | 506                                             |                                                                        |                                                     |          | 7.179                | N/A.....     |                                     |                            | 11/30/2012. | 12/22/2027.                               |
| 02001@               | AM | 5           | ALLSTATE LIFE INS CO OF NY (MERCEDES) -.....  | @ |       |                                 | 4            | 1                                                                | 45,737      | 71.849                               | 63,148     | 86,037    | 63,148                          |                                                   | 2,255                                           |                                                                        |                                                     |          | 7.008                | N/A.....     |                                     |                            | 01/10/2013. | 09/15/2028.                               |
| 02001@               | AN | 3           | ALLSTATE LIFE INS CO NEW YORK (BESNER) -..... | @ |       |                                 | 4            | 1                                                                | 38,407      | 78.936                               | 54,531     | 76,075    | 54,531                          |                                                   | (3,757)                                         |                                                                        |                                                     |          | 7.281                | N/A.....     |                                     |                            | 02/28/2013. | 08/27/2024.                               |
| 02001@               | AP | 8           | ALLSTATE LIFE INS CO NEW YORK (SINERA).....   | @ |       |                                 | 4            | 1                                                                | 32,934      | 93.766                               | 46,823     | 47,896    | 46,823                          |                                                   | 3,232                                           |                                                                        |                                                     |          | 7.281                | N/A.....     |                                     |                            | 02/28/2013. | 04/25/2020.                               |
| 02001@               | AQ | 6           | ALLSTATE LIFE INS CO OF NEW YORK (RIVAS)..... | @ |       |                                 | 4            | 1                                                                | 142,811     | 49.059                               | 179,120    | 359,522   | 179,120                         |                                                   | 4,649                                           |                                                                        |                                                     |          | 6.133                | N/A.....     |                                     |                            | 05/07/2013. | 01/09/2043.                               |
| 02001@               | AR | 4           | ALLSTATE LIFE INS CO OF NY (LABOSSIERE).....  | @ |       |                                 | 4            | 1                                                                | 47,018      | 69.125                               | 54,868     | 78,100    | 54,868                          |                                                   | 1,498                                           |                                                                        |                                                     |          | 6.464                | N/A.....     |                                     |                            | 06/18/2013. | 10/17/2031.                               |
| 02001@               | AS | 2           | ALLSTATE LIFE INSUR CO OF NY (REYNOLDS).....  | @ |       |                                 | 4            | 1                                                                | 62,880      | 82.973                               | 99,535     | 115,000   | 99,535                          |                                                   | 6,953                                           |                                                                        |                                                     |          | 7.374                | N/A.....     |                                     |                            | 08/27/2013. | 12/29/2021.                               |
| 02001@               | AT | 0           | ALLSTATE LIFE INSUR CO OF NY (OVERBY) -.....  | @ |       |                                 | 4            | 1                                                                | 146,992     | 68.773                               | 216,130    | 312,838   | 216,130                         |                                                   | 7,013                                           |                                                                        |                                                     |          | 6.941                | N/A.....     |                                     |                            | 10/31/2013. | 11/19/2030.                               |
| 02001@               | AU | 7           | ALLSTATE LIFE INSURANCE CO OF NY (FURSE)..... | @ |       |                                 | 4            | 1                                                                | 82,751      | 81.166                               | 112,479    | 136,000   | 112,479                         |                                                   | 3,555                                           |                                                                        |                                                     |          | 7.035                | N/A.....     |                                     |                            | 12/05/2013. | 08/18/2025.                               |
| 02001@               | AV | 5           | ALLSTATE LIFE INS CO OF NY (REYNOLDS) -.....  | @ |       |                                 | 4            | 1                                                                | 51,085      | 83.332                               | 78,158     | 90,000    | 78,158                          |                                                   | 5,338                                           |                                                                        |                                                     |          | 7.200                | N/A.....     |                                     |                            | 12/26/2013. | 12/29/2021.                               |
| 02001@               | AX | 1           | ALLSTATE LIFE INS CO OF NY (HERNANDEZ) -..... | @ |       |                                 | 4            | 1                                                                | 16,946      | 71.318                               | 20,196     | 27,757    | 20,196                          |                                                   | 679                                             |                                                                        |                                                     |          | 7.353                | N/A.....     |                                     |                            | 02/28/2014. | 01/07/2029.                               |
| 02001@               | AY | 9           | ALLSTATE SETTLEMENT CORP (ACOSTA) - CMO.....  | @ |       |                                 | 4            | 1                                                                | 205,396     | 58.019                               | 251,566    | 422,518   | 251,566                         |                                                   | 10,875                                          |                                                                        |                                                     |          | 6.386                | N/A.....     |                                     |                            | 06/26/2014. | 03/12/2035.                               |
| 02001@               | AZ | 6           | ALLSTATE ASSIGNMENT CO (MIKA) - CMO.....      | @ |       |                                 | 4            | 1                                                                | 20,814      | 72.823                               | 25,702     | 34,000    | 25,702                          |                                                   | (1,191)                                         |                                                                        |                                                     |          | 6.507                | N/A.....     |                                     |                            | 12/31/2014. | 05/14/2024.                               |
| 02003@               | AG | 6           | ALLSTATE LIFE INSURANCE (MCCRAY) - CMO.....   | @ |       |                                 | 4            | 1                                                                | 53,493      | 53.166                               | 82,178     | 150,666   | 82,178                          |                                                   | 3,497                                           |                                                                        |                                                     |          | 7.108                | N/A.....     |                                     |                            | 12/06/2011. | 08/27/2035.                               |
| 02003@               | AH | 4           | ALLSTATE LIFE INSURANCE (TURNER) - CMO.....   | @ |       |                                 | 4            | 1                                                                | 31,102      | 88.936                               | 40,315     | 44,450    | 40,315                          |                                                   | 1,330                                           |                                                                        |                                                     |          | 7.110                | N/A.....     |                                     |                            | 12/13/2011. | 11/03/2022.                               |
| 02003@               | AK | 7           | ALLSTATE LIFE INSURANCE (HOWELL) - CMO.....   | @ |       |                                 | 4            | 1                                                                | 16,083      | 84.642                               | 22,585     | 25,500    | 22,585                          |                                                   | 1,690                                           |                                                                        |                                                     |          | 7.928                | N/A.....     |                                     |                            | 12/22/2011. | 07/23/2021.                               |
| 02003@               | AL | 5           | ALLSTATE LIFE INSURANCE (SAMPLER) - CMO.....  | @ |       |                                 | 4            | 1                                                                | 45,845      | 78.197                               | 81,538     | 100,000   | 81,538                          |                                                   | 5,642                                           |                                                                        |                                                     |          | 7.300                | N/A.....     |                                     |                            | 12/20/2011. | 07/26/2025.                               |
| 02003@               | AM | 3           | ALLSTATE LIFE INSURANCE (WALKER) - CMO.....   | @ |       |                                 | 4            | 1                                                                | 29,337      | 75.570                               | 39,450     | 50,000    | 39,450                          |                                                   | 2,811                                           |                                                                        |                                                     |          | 7.531                | N/A.....     |                                     |                            | 12/22/2011. | 03/15/2023.                               |
| 02003@               | AN | 1           | ALLSTATE LIFE INSURANCE (MOORE) - CMO.....    | @ |       |                                 | 4            | 1                                                                | 21,081      | 70.824                               | 27,734     | 38,264    | 27,734                          |                                                   | 1,068                                           |                                                                        |                                                     |          | 7.330                | N/A.....     |                                     |                            | 12/22/2011. | 12/01/2028.                               |
| 02003@               | AQ | 4           | ALLSTATE LIFE INSURANCE (ROGERS) - CMO.....   | @ |       |                                 | 4            | 1                                                                | 31,145      | 91.564                               | 46,676     | 48,886    | 46,676                          |                                                   | 3,233                                           |                                                                        |                                                     |          | 7.309                | N/A.....     |                                     |                            | 12/30/2011. | 08/23/2020.                               |
| 02003@               | AT | 8           | ALLSTATE LIFE INSURANCE (MCGRADY) - CMO.....  | @ |       |                                 | 4            | 1                                                                | 26,015      | 72.516                               | 34,799     | 46,989    | 34,799                          |                                                   | 1,223                                           |                                                                        |                                                     |          | 7.441                | N/A.....     |                                     |                            | 02/07/2012. | 04/22/2028.                               |
| 02003@               | AU | 5           | ALLSTATE LIFE INSURANCE (DUNN) - CMO.....     | @ |       |                                 | 4            | 1                                                                | 46,340      | 68.327                               | 68,089     | 97,279    | 68,089                          |                                                   | 2,729                                           |                                                                        |                                                     |          | 6.958                | N/A.....     |                                     |                            | 02/14/2012. | 02/15/2030.                               |
| 02003@               | AV | 3           | ALLSTATE LIFE INSURANCE (DELONEY) - CMO.....  | @ |       |                                 | 4            | 1                                                                | 14,902      | 41.201                               | 18,920     | 44,900    | 18,920                          |                                                   | 711                                             |                                                                        |                                                     |          | 7.702                | N/A.....     |                                     |                            | 02/21/2012. | 11/26/2039.                               |
| 02003@               | AY | 7           | ALLSTATE LIFE INSURANCE (DEANE) - CMO.....    | @ |       |                                 | 4            | 1                                                                | 11,828      | 92.077                               | 17,521     | 18,630    | 17,521                          |                                                   | 626                                             |                                                                        |                                                     |          | 7.443                | N/A.....     |                                     |                            | 03/20/2012. | 08/19/2021.                               |
| 02003@               | AZ | 4           | ALLSTATE LIFE INSURANCE (MONROE, JR.) -.....  | @ |       |                                 | 4            | 1                                                                | 11,846      | 89.060                               | 15,784     | 17,313    | 15,784                          |                                                   | 623                                             |                                                                        |                                                     |          | 8.308                | N/A.....     |                                     |                            | 03/20/2012. | 04/07/2022.                               |
| 02003@               | BA | 8           | ALLSTATE LIFE INSURANCE (GUERRERO) - CMO..... | @ |       |                                 | 4            | 1                                                                | 25,460      | 63.329                               | 31,331     | 48,624    | 31,331                          |                                                   | 914                                             |                                                                        |                                                     |          | 7.187                | N/A.....     |                                     |                            | 03/30/2012. | 06/01/2033.                               |
| 02003@               | BB | 6           | ALLSTATE LIFE INSURANCE (MOORE) - CMO.....    | @ |       |                                 | 4            | 1                                                                | 19,063      | 76.214                               | 24,194     | 31,150    | 24,194                          |                                                   | 769                                             |                                                                        |                                                     |          | 7.249                | N/A.....     |                                     |                            | 04/06/2012. | 05/01/2027.                               |
| 02003@               | BC | 4           | ALLSTATE LIFE INSURANCE (BEASLEY) - CMO.....  | @ |       |                                 | 4            | 1                                                                | 18,436      | 87.258                               | 27,459     | 33,255    | 27,459                          |                                                   | (718)                                           |                                                                        |                                                     |          | 7.183                | N/A.....     |                                     |                            | 04/10/2012. | 09/18/2022.                               |
| 02003@               | BE | 0           | ALLSTATE LIFE INSURANCE (BURFORD) - CMO.....  | @ |       |                                 | 4            | 1                                                                | 26,110      | 65.298                               | 31,565     | 47,432    | 31,565                          |                                                   | 1,007                                           |                                                                        |                                                     |          | 7.777                | N/A.....     |                                     |                            | 05/08/2012. | 07/18/2031.                               |
| 02003@               | BF | 7           | ALLSTATE LIFE INSURANCE (MOORE) - CMO.....    | @ |       |                                 | 4            | 1                                                                | 20,724      | 76.451                               | 25,968     | 33,400    | 25,968                          |                                                   | 742                                             |                                                                        |                                                     |          | 7.205                | N/A.....     |                                     |                            | 05/10/2012. | 08/01/2027.                               |
| 02003@               | BG | 5           | ALLSTATE LIFE INSURANCE (BLANTON) - CMO.....  | @ |       |                                 | 4            | 1                                                                | 31,707      | 75.344                               | 53,968     | 68,759    | 53,968                          |                                                   | 3,654                                           |                                                                        |                                                     |          | 7.135                | N/A.....     |                                     |                            | 05/31/2012. | 05/14/2026.                               |
| 02003@               | BH | 3           | ALLSTATE LIFE INSURANCE (TAYLOR) - CMO.....   | @ |       |                                 | 4            | 1                                                                | 143,885     | 67.089                               | 204,953    | 298,920   | 204,953                         |                                                   | 7,442                                           |                                                                        |                                                     |          | 6.901                | N/A.....     |                                     |                            | 05/31/2012. | 06/01/2031.                               |
| 02003@               | BJ | 9           | ALLSTATE LIFE INSURANCE (GAEDT) - CMO.....    | @ |       |                                 | 4            | 1                                                                | 92,099      | 55.363                               | 136,924    | 237,756   | 136,924                         |                                                   | (6,706)                                         |                                                                        |                                                     |          | 6.877                | N/A.....     |                                     |                            | 06/05/2012. | 05/25/2033.                               |
| 02003@               | BK | 6           | ALLSTATE LIFE INSURANCE (GALINDO) - CMO.....  | @ |       |                                 | 4            | 1                                                                | 35,761      | 73.354                               | 54,983     | 73,452    | 54,983                          |                                                   | 1,879                                           |                                                                        |                                                     |          | 7.206                | N/A.....     |                                     |                            | 06/05/2012. | 03/16/2028.                               |

SCHEDULE D - PART 1

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

| 1      | 2                    |  |                                               | Codes  |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|--------|----------------------|--|-----------------------------------------------|--------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|        |                      |  |                                               | 3      | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
|        | CUSIP Identification |  | Description                                   | Code   | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| E10.29 | 02003@ BL 4          |  | ALLSTATE LIFE INSURANCE (WATKINS) - CMO.....  | @..... |                                 | 4            | 1                                                                | 86,957      | 96.094                               | 144,947    | 145,000   | 144,947                         |                                                   | 9,485                                           |                                                                        |                                                     |          | 6.651                | N/A.....     |                                     |                            | 06/12/2012. | 01/03/2020.                               |
|        | 02003@ BM 2          |  | ALLSTATE LIFE INSURANCE (MCGRADY) - CMO.....  | @..... |                                 | 4            | 1                                                                | 20,144      | 73.308                               | 25,679     | 34,577    | 25,679                          |                                                   | 577                                             |                                                                        |                                                     |          | 7.225                | N/A.....     |                                     |                            | 06/14/2012. | 12/01/2027.                               |
|        | 02003@ BP 5          |  | ALLSTATE LIFE INSURANCE CO. (WILLIAMS) -..... | @..... |                                 | 4            | 1                                                                | 55,813      | 81.622                               | 85,034     | 100,000   | 85,034                          |                                                   | 5,764                                           |                                                                        |                                                     |          | 7.144                | N/A.....     |                                     |                            | 06/29/2012. | 01/11/2025.                               |
|        | 02003@ BQ 3          |  | ALLSTATE LIFE INSURANCE CO (TURNER-POPE)..... | @..... |                                 | 4            | 1                                                                | 7,196       | 94.947                               | 10,199     | 10,516    | 10,199                          |                                                   | 364                                             |                                                                        |                                                     |          | 7.514                | N/A.....     |                                     |                            | 06/29/2012. | 10/01/2020.                               |
|        | 02003@ BR 1          |  | ALLSTATE LIFE INSURANCE COMPANY (KIMBLE)..... | @..... |                                 | 4            | 1                                                                | 29,739      | 77.439                               | 38,183     | 48,500    | 38,183                          |                                                   | 1,062                                           |                                                                        |                                                     |          | 6.285                | N/A.....     |                                     |                            | 06/26/2012. | 01/13/2028.                               |
|        | 02003@ BS 9          |  | ALLSTATE LIFE INS CO (FISHER) - CMO.....      | @..... |                                 | 4            | 1                                                                | 34,193      | 89.865                               | 56,069     | 60,000    | 56,069                          |                                                   | 3,635                                           |                                                                        |                                                     |          | 6.816                | N/A.....     |                                     |                            | 08/14/2012. | 01/05/2021.                               |
|        | 02003@ BT 7          |  | ALLSTATE LIFE INS CO (RENZI) - CMO.....       | @..... |                                 | 4            | 1                                                                | 21,199      | 71.987                               | 29,942     | 40,000    | 29,942                          |                                                   | (2,435)                                         |                                                                        |                                                     |          | 6.810                | N/A.....     |                                     |                            | 09/04/2012. | 04/28/2024.                               |
|        | 02003@ BU 4          |  | ALLSTATE LIFE INS CO (ORTIZ) - CMO.....       | @..... |                                 | 4            | 1                                                                | 24,126      | 77.322                               | 33,026     | 41,350    | 33,026                          |                                                   | 1,769                                           |                                                                        |                                                     |          | 6.832                | N/A.....     |                                     |                            | 09/11/2012. | 01/01/2029.                               |
|        | 02003@ BW 0          |  | ALLSTATE LIFE INS CO (WATKINS) - CMO.....     | @..... |                                 | 4            | 1                                                                | 81,257      | 96.272                               | 129,955    | 130,000   | 129,955                         |                                                   | 8,120                                           |                                                                        |                                                     |          | 6.337                | N/A.....     |                                     |                            | 09/20/2012. | 01/03/2020.                               |
|        | 02003@ BX 8          |  | ALLSTATE LIFE INS CO (RODRIGUES) - CMO.....   | @..... |                                 | 4            | 1                                                                | 36,955      | 66.959                               | 45,307     | 66,445    | 45,307                          |                                                   | 1,386                                           |                                                                        |                                                     |          | 7.376                | N/A.....     |                                     |                            | 09/25/2012. | 05/05/2031.                               |
|        | 02003@ BY 6          |  | ALLSTATE LIFE INSURANCE COMPANY (STROUT)..... | @..... |                                 | 4            | 1                                                                | 48,696      | 71.067                               | 79,040     | 106,955   | 79,040                          |                                                   | 5,122                                           |                                                                        |                                                     |          | 6.816                | N/A.....     |                                     |                            | 10/09/2012. | 01/10/2031.                               |
|        | 02003@ BZ 3          |  | ALLSTATE LIFE INS CO (ISMAIL) - CMO.....      | @..... |                                 | 4            | 1                                                                | 56,704      | 90.623                               | 91,759     | 97,372    | 91,759                          |                                                   | 5,947                                           |                                                                        |                                                     |          | 6.815                | N/A.....     |                                     |                            | 10/25/2012. | 11/20/2020.                               |
|        | 02003@ CA 7          |  | ALLSTATE LIFE INS CO (FARREN) - CMO.....      | @..... |                                 | 4            | 1                                                                | 49,692      | 93.213                               | 77,989     | 80,500    | 77,989                          |                                                   | 4,978                                           |                                                                        |                                                     |          | 6.806                | N/A.....     |                                     |                            | 10/31/2012. | 06/22/2020.                               |
|        | 02003@ CB 5          |  | ALLSTATE LIFE INS CO (FISHER) - CMO.....      | @..... |                                 | 4            | 1                                                                | 33,595      | 83.892                               | 54,832     | 62,800    | 54,832                          |                                                   | 3,630                                           |                                                                        |                                                     |          | 6.969                | N/A.....     |                                     |                            | 11/06/2012. | 11/05/2025.                               |
|        | 02003@ CC 3          |  | ALLSTATE LIFE INS CO (COWART) - CMO.....      | @..... |                                 | 4            | 1                                                                | 135,045     | 56.593                               | 197,553    | 341,000   | 197,553                         |                                                   | 7,710                                           |                                                                        |                                                     |          | 6.740                | N/A.....     |                                     |                            | 11/13/2012. | 10/02/2036.                               |
|        | 02003@ CE 9          |  | ALLSTATE LIFE INS CO (KIMBLE) - CMO.....      | @..... |                                 | 4            | 1                                                                | 31,509      | 60.539                               | 44,063     | 70,375    | 44,063                          |                                                   | 2,470                                           |                                                                        |                                                     |          | 5.853                | N/A.....     |                                     |                            | 11/21/2012. | 02/13/2028.                               |
|        | 02003@ CF 6          |  | ALLSTATE LIFE INS CO (WILLIAMS) - CMO.....    | @..... |                                 | 4            | 1                                                                | 185,020     | 80.007                               | 259,704    | 313,601   | 259,704                         |                                                   | 14,802                                          |                                                                        |                                                     |          | 6.713                | N/A.....     |                                     |                            | 11/27/2012. | 12/11/2025.                               |
|        | 02003@ CG 4          |  | ALLSTATE LIFE INS CO (ISEMAN) - CMO.....      | @..... |                                 | 4            | 1                                                                | 25,035      | 66.749                               | 31,138     | 45,715    | 31,138                          |                                                   | 1,056                                           |                                                                        |                                                     |          | 7.309                | N/A.....     |                                     |                            | 11/27/2012. | 08/22/2029.                               |
|        | 02003@ CH 2          |  | ALLSTATE LIFE INS CO (LAW) - CMO.....         | @..... |                                 | 4            | 1                                                                | 23,218      | 45.485                               | 23,520     | 50,000    | 23,520                          |                                                   | 1,317                                           |                                                                        |                                                     |          | 5.848                | N/A.....     |                                     |                            | 12/06/2012. | 02/01/2033.                               |
|        | 02003@ CK 5          |  | ALLSTATE LIFE INS CO (DOMINGUEZ) - CMO.....   | @..... |                                 | 4            | 1                                                                | 30,609      | 63.023                               | 47,202     | 71,960    | 47,202                          |                                                   | 3,129                                           |                                                                        |                                                     |          | 6.977                | N/A.....     |                                     |                            | 12/27/2012. | 02/02/2028.                               |
|        | 02003@ CL 3          |  | ALLSTATE LIFE INSURANCE COMPANY (FARREN)..... | @..... |                                 | 4            | 1                                                                | 42,180      | 93.009                               | 67,760     | 70,000    | 67,760                          |                                                   | 4,485                                           |                                                                        |                                                     |          | 6.967                | N/A.....     |                                     |                            | 01/29/2013. | 06/22/2020.                               |
|        | 02003@ CM 1          |  | ALLSTATE LIFE INSURANCE CO(BRINDLEY) - C..... | @..... |                                 | 4            | 1                                                                | 41,019      | 62.959                               | 67,092     | 102,212   | 67,092                          |                                                   | 4,628                                           |                                                                        |                                                     |          | 7.277                | N/A.....     |                                     |                            | 02/12/2013. | 01/24/2028.                               |
|        | 02003@ CN 9          |  | ALLSTATE LIFE INSURANCE COMPANY (YBARRA)..... | @..... |                                 | 4            | 1                                                                | 58,767      | 68.653                               | 73,790     | 105,600   | 73,790                          |                                                   | 2,196                                           |                                                                        |                                                     |          | 7.073                | N/A.....     |                                     |                            | 02/21/2013. | 12/01/2030.                               |
|        | 02003@ CP 4          |  | ALLSTATE LIFE INSURANCE CO (HAMILTON) -.....  | @..... |                                 | 4            | 1                                                                | 24,500      | 80.746                               | 29,988     | 36,446    | 29,988                          |                                                   | 950                                             |                                                                        |                                                     |          | 6.575                | N/A.....     |                                     |                            | 04/30/2013. | 01/10/2026.                               |
|        | 02003@ CQ 2          |  | ALLSTATE LIFE INSUR CO (ALVARADO-MEDINA)..... | @..... |                                 | 4            | 1                                                                | 51,979      | 68.502                               | 61,010     | 87,616    | 61,010                          |                                                   | 1,686                                           |                                                                        |                                                     |          | 6.572                | N/A.....     |                                     |                            | 05/14/2013. | 12/10/2031.                               |
|        | 02003@ CS 8          |  | ALLSTATE LIFE INSURANCE CO (BEAUFORD) -.....  | @..... |                                 | 4            | 1                                                                | 202,600     | 70.953                               | 240,189    | 332,719   | 240,189                         |                                                   | 6,975                                           |                                                                        |                                                     |          | 6.188                | N/A.....     |                                     |                            | 05/31/2013. | 03/01/2031.                               |
|        | 02003@ CT 6          |  | ALLSTATE LIFE INSURANCE CO (WILLIAMS) -.....  | @..... |                                 | 4            | 1                                                                | 30,038      | 76.397                               | 38,572     | 48,500    | 38,572                          |                                                   | 2,568                                           |                                                                        |                                                     |          | 7.009                | N/A.....     |                                     |                            | 06/20/2013. | 04/28/2023.                               |
|        | 02003@ CU 3          |  | ALLSTATE LIFE INSURANCE COMPANY (GEROW).....  | @..... |                                 | 4            | 1                                                                | 25,803      | 68.401                               | 33,132     | 47,601    | 33,132                          |                                                   | 973                                             |                                                                        |                                                     |          | 7.003                | N/A.....     |                                     |                            | 06/26/2013. | 04/03/2031.                               |
|        | 02003@ CV 1          |  | ALLSTATE LIFE INSURANCE COMPANY (YBARRA)..... | @..... |                                 | 4            | 1                                                                | 56,331      | 67.790                               | 71,462     | 103,654   | 71,462                          |                                                   | 2,030                                           |                                                                        |                                                     |          | 6.750                | N/A.....     |                                     |                            | 06/26/2013. | 04/01/2031.                               |
|        | 02003@ CW 9          |  | ALLSTATE LIFE INSURANCE COMPANY (ORTIZ).....  | @..... |                                 | 4            | 1                                                                | 151,220     | 47.546                               | 206,570    | 420,650   | 206,570                         |                                                   | 11,076                                          |                                                                        |                                                     |          | 7.179                | N/A.....     |                                     |                            | 08/06/2013. | 11/01/2037.                               |
|        | 02003@ CX 7          |  | ALLSTATE LIFE INSURANCE CO (WATKINS) - C..... | @..... |                                 | 4            | 1                                                                | 73,716      | 52.324                               | 89,126     | 167,634   | 89,126                          |                                                   | 2,402                                           |                                                                        |                                                     |          | 7.281                | N/A.....     |                                     |                            | 08/08/2013. | 12/18/2039.                               |
|        | 02003@ DB 4          |  | ALLSTATE LIFE INSURANCE CO (BRACKNEY) -.....  | @..... |                                 | 4            | 1                                                                | 30,668      | 77.436                               | 40,389     | 50,000    | 40,389                          |                                                   | 2,822                                           |                                                                        |                                                     |          | 7.376                | N/A.....     |                                     |                            | 09/30/2013. | 12/12/2022.                               |
|        | 02003@ DD 0          |  | ALLSTATE LIFE INSURANCE COMPANY (BROWN).....  | @..... |                                 | 4            | 1                                                                | 196,720     | 46.702                               | 248,331    | 519,780   | 248,331                         |                                                   | 9,474                                           |                                                                        |                                                     |          | 7.141                | N/A.....     |                                     |                            | 10/15/2013. | 09/01/2038.                               |
|        | 02003@ DE 8          |  | ALLSTATE LIFE INSURANCE CO (SEDILLO) - C..... | @..... |                                 | 4            | 1                                                                | 38,647      | 78.292                               | 46,933     | 58,711    | 46,933                          |                                                   | 1,642                                           |                                                                        |                                                     |          | 7.925                | N/A.....     |                                     |                            | 10/15/2013. | 12/15/2025.                               |
|        | 02003@ DF 5          |  | ALLSTATE LIFE INSURANCE CO (KINONEN) - C..... | @..... |                                 | 4            | 1                                                                | 26,809      | 77.770                               | 35,275     | 44,200    | 35,275                          |                                                   | (886)                                           |                                                                        |                                                     |          | 7.365                | N/A.....     |                                     |                            | 10/31/2013. | 01/30/2024.                               |
|        | 02003@ DG 3          |  | ALLSTATE LIFE INSURANCE COMPANY (YBARRA)..... | @..... |                                 | 4            | 1                                                                | 38,113      | 67.880                               | 45,622     | 66,000    | 45,622                          |                                                   | 1,394                                           |                                                                        |                                                     |          | 7.307                | N/A.....     |                                     |                            | 10/31/2013. | 12/01/2030.                               |
|        | 02003@ DH 1          |  | ALLSTATE LIFE INSURANCE CO (WATKINS) - C..... | @..... |                                 | 4            | 1                                                                | 33,821      | 63.399                               | 48,430     | 73,899    | 48,430                          |                                                   | 2,658                                           |                                                                        |                                                     |          | 7.122                | N/A.....     |                                     |                            | 10/31/2013. | 12/03/2034.                               |
|        | 02003@ DJ 7          |  | ALLSTATE LIFE INSURANCE COMPANY (RAY) -.....  | @..... |                                 | 4            | 1                                                                | 27,779      | 30.073                               | 20,910     | 66,715    | 20,910                          |                                                   | 1,430                                           |                                                                        |                                                     |          | 7.211                | N/A.....     |                                     |                            | 11/28/2013. | 04/08/2039.                               |
|        | 02003@ DM 0          |  | ALLSTATE LIFE INSURANCE COMPANY (REED) -..... | @..... |                                 | 4            | 1                                                                | 18,382      | 76.008                               | 23,832     | 30,000    | 23,832                          |                                                   | 1,738                                           |                                                                        |                                                     |          | 7.719                | N/A.....     |                                     |                            | 12/05/2013. | 01/15/2023.                               |
|        | 02003@ DN 8          |  | ALLSTATE LIFE INSURANCE COMPANY (JONES).....  | @..... |                                 | 4            | 1                                                                | 60,491      | 71.179                               | 74,936     | 103,440   | 74,936                          |                                                   | 2,224                                           |                                                                        |                                                     |          | 6.946                | N/A.....     |                                     |                            | 12/17/2013. | 12/01/2029.                               |
|        | 02003@ DP 3          |  | ALLSTATE LIFE INSURANCE COMPANY (FLOYD).....  | @..... |                                 | 4            | 1                                                                | 16,444      | 93.258                               | 21,011     | 24,495    | 21,011                          |                                                   | (1,244)                                         |                                                                        |                                                     |          | 6.984                | N/A.....     |                                     |                            | 12/26/2013. | 08/03/2024.                               |

SCHEDULE D - PART 1

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

| 1                    | 2                                             |  | Codes  |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|-----------------------------------------------|--|--------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |                                               |  | 3      | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
|                      |                                               |  |        |                                 |              |                                                                  |             |                                      |            |           |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |             |                                           |
| CUSIP Identification | Description                                   |  | Code   | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 02003@ DQ 1          | ALLSTATE LIFE INSURANCE COMPANY (HEIDIG)..... |  | @..... |                                 | 4            | 1                                                                | 14,157      | 92.545                               | 18,072     | 18,705    | 18,072                          |                                                   | 1,285                                           |                                                                        |                                                     |          | 7.516                | N/A.....     |                                     |                            | 12/26/2013. | 06/19/2020.                               |
| 02003@ DR 9          | ALLSTATE LIFE INSURANCE CO (BENNETT) - C..... |  | @..... |                                 | 4            | 1                                                                | 29,660      | 72.568                               | 45,374     | 60,000    | 45,374                          |                                                   | 3,098                                           |                                                                        |                                                     |          | 7.198                | N/A.....     |                                     |                            | 12/26/2013. | 07/12/2025.                               |
| 02003@ DS 7          | ALLSTATE LIFE INSURANCE COMPANY (HALL) -..... |  | @..... |                                 | 4            | 1                                                                | 32,269      | 66.649                               | 42,057     | 65,000    | 42,057                          |                                                   | (7)                                             |                                                                        |                                                     |          | 7.200                | N/A.....     |                                     |                            | 12/31/2013. | 12/13/2029.                               |
| 02003@ DT 5          | ALLSTATE LIFE INSURANCE COMPANY (REED) -..... |  | @..... |                                 | 4            | 1                                                                | 21,649      | 80.185                               | 31,888     | 38,539    | 31,888                          |                                                   | 1,645                                           |                                                                        |                                                     |          | 7.763                | N/A.....     |                                     |                            | 08/06/2013. | 12/15/2022.                               |
| 02003@ DU 2          | ALLSTATE LIFE INSUR CO OF NY (FURSE) - C..... |  | @..... |                                 | 4            | 1                                                                | 290,707     | 60.062                               | 452,917    | 723,947   | 452,917                         |                                                   | 30,589                                          |                                                                        |                                                     |          | 7.116                | N/A.....     |                                     |                            | 08/27/2013. | 08/18/2030.                               |
| 02003@ DV 0          | ALLSTATE LIFE INSURANCE CO (VELASQUEZ) -..... |  | @..... |                                 | 4            | 1                                                                | 67,110      | 50.229                               | 96,411     | 189,024   | 96,411                          |                                                   | 2,492                                           |                                                                        |                                                     |          | 7.117                | N/A.....     |                                     |                            | 08/30/2013. | 12/01/2041.                               |
| 02003@ DW 8          | ALLSTATE LIFE INSURANCE CO (PARRISH) - C..... |  | @..... |                                 | 4            | 1                                                                | 13,047      | 90.143                               | 17,703     | 19,200    | 17,703                          |                                                   | 664                                             |                                                                        |                                                     |          | 8.137                | N/A.....     |                                     |                            | 10/17/2013. | 12/28/2021.                               |
| 02003@ DX 6          | ALLSTATE LIFE INSURANCE COMPANY (SCOTT).....  |  | @..... |                                 | 4            | 1                                                                | 29,876      | 72.781                               | 39,158     | 55,000    | 39,158                          |                                                   | 293                                             |                                                                        |                                                     |          | 7.208                | N/A.....     |                                     |                            | 11/22/2013. | 10/18/2024.                               |
| 02003@ DZ 1          | ALLSTATE LIFE INSURANCE CO OF NY (RIVAS)..... |  | @..... |                                 | 4            | 1                                                                | 52,034      | 58.550                               | 60,727     | 102,331   | 60,727                          |                                                   | 1,392                                           |                                                                        |                                                     |          | 7.260                | N/A.....     |                                     |                            | 02/06/2014. | 12/09/2043.                               |
| 02003@ EA 5          | ALLSTATE LIFE INSURANCE COMPANY (JONES).....  |  | @..... |                                 | 4            | 1                                                                | 95,036      | 71.749                               | 134,510    | 182,587   | 134,510                         |                                                   | 5,919                                           |                                                                        |                                                     |          | 7.201                | N/A.....     |                                     |                            | 02/13/2014. | 07/15/2027.                               |
| 02003@ EB 3          | ALLSTATE LIFE INSURANCE CO (EDLEBLUTE) -..... |  | @..... |                                 | 4            | 1                                                                | 20,200      | 91.460                               | 31,546     | 33,000    | 31,546                          |                                                   | 2,303                                           |                                                                        |                                                     |          | 7.725                | N/A.....     |                                     |                            | 02/13/2014. | 08/05/2020.                               |
| 02003@ EC 1          | ALLSTATE LIFE INSURANCE CO (CARMICHAEL).....  |  | @..... |                                 | 4            | 1                                                                | 26,659      | 78.911                               | 36,769     | 45,741    | 36,769                          |                                                   | 1,146                                           |                                                                        |                                                     |          | 7.006                | N/A.....     |                                     |                            | 03/13/2014. | 07/01/2026.                               |
| 02003@ ED 9          | ALLSTATE LIFE INSURANCE COMPANY (HALL) -..... |  | @..... |                                 | 4            | 1                                                                | 18,645      | 56.028                               | 25,604     | 47,500    | 25,604                          |                                                   | (255)                                           |                                                                        |                                                     |          | 7.015                | N/A.....     |                                     |                            | 03/27/2014. | 12/13/2031.                               |
| 02003@ EF 4          | ALLSTATE LIFE INSURANCE CO (CAMPBELL) -.....  |  | @..... |                                 | 4            | 1                                                                | 32,948      | 89.639                               | 48,995     | 52,500    | 48,995                          |                                                   | 3,271                                           |                                                                        |                                                     |          | 7.029                | N/A.....     |                                     |                            | 03/27/2014. | 01/01/2021.                               |
| 02003@ EG 2          | ALLSTATE LIFE INSURANCE COMPANY (SHAUD).....  |  | @..... |                                 | 4            | 1                                                                | 25,665      | 73.492                               | 32,084     | 42,834    | 32,084                          |                                                   | 1,017                                           |                                                                        |                                                     |          | 6.896                | N/A.....     |                                     |                            | 03/27/2014. | 08/28/2028.                               |
| 02003@ EJ 6          | ALLSTATE LIFE INSURANCE CO (SCHMOYER) -.....  |  | @..... |                                 | 4            | 1                                                                | 62,158      | 92.526                               | 87,780     | 91,400    | 87,780                          |                                                   | 5,404                                           |                                                                        |                                                     |          | 6.657                | N/A.....     |                                     |                            | 04/03/2014. | 08/15/2020.                               |
| 02003@ EK 3          | ALLSTATE ASSIGNMENT CO (YBARRA) - CMO.....    |  | @..... |                                 | 4            | 1                                                                | 15,439      | 69.043                               | 18,548     | 26,400    | 18,548                          |                                                   | 544                                             |                                                                        |                                                     |          | 6.957                | N/A.....     |                                     |                            | 05/22/2014. | 12/01/2030.                               |
| 02003@ EL 1          | ALLSTATE SETTLEMENT CORP (CORDIER) - CMO..... |  | @..... |                                 | 4            | 1                                                                | 23,575      | 94.354                               | 27,744     | 28,500    | 27,744                          |                                                   | 1,445                                           |                                                                        |                                                     |          | 5.423                | N/A.....     |                                     |                            | 05/30/2014. | 07/02/2020.                               |
| 02003@ EM 9          | ALLSTATE LIFE INSURANCE (BRACKNEY) - CMO..... |  | @..... |                                 | 4            | 1                                                                | 81,950      | 69.270                               | 100,604    | 140,000   | 100,604                         |                                                   | 6,136                                           |                                                                        |                                                     |          | 6.393                | N/A.....     |                                     |                            | 06/19/2014. | 12/12/2027.                               |
| 02003@ EN 7          | ALLSTATE ASSIGNMENT CO (STEPHENS) - CMO.....  |  | @..... |                                 | 4            | 1                                                                | 10,071      | 84.137                               | 12,456     | 14,525    | 12,456                          |                                                   | 399                                             |                                                                        |                                                     |          | 7.043                | N/A.....     |                                     |                            | 06/26/2014. | 07/12/2024.                               |
| 02003@ EQ 0          | ALLSTATE SETTLEMENT CORP (BARNER) - CMO.....  |  | @..... |                                 | 4            | 1                                                                | 25,596      | 85.822                               | 31,164     | 35,000    | 31,164                          |                                                   | 1,906                                           |                                                                        |                                                     |          | 6.413                | N/A.....     |                                     |                            | 08/07/2014. | 11/03/2021.                               |
| 02003@ ER 8          | ALLSTATE LIFE INSURANCE COMPANY (BAKER).....  |  | @..... |                                 | 4            | 1                                                                | 3,618       | 94.567                               | 4,486      | 4,635     | 4,486                           |                                                   | 172                                             |                                                                        |                                                     |          | 8.193                | N/A.....     |                                     |                            | 01/16/2014. | 09/29/2020.                               |
| 02003@ ES 6          | ALLSTATE ASSIGNMENT CO (QUINONES) - CMO.....  |  | @..... |                                 | 4            | 1                                                                | 28,925      | 79.053                               | 35,168     | 43,520    | 35,168                          |                                                   | 1,285                                           |                                                                        |                                                     |          | 6.405                | N/A.....     |                                     |                            | 08/21/2014. | 06/01/2026.                               |
| 02003@ ET 4          | ALLSTATE SETTLEMENT CORP (THOMAS) - CMO.....  |  | @..... |                                 | 4            | 1                                                                | 33,779      | 70.953                               | 42,840     | 59,400    | 42,840                          |                                                   | 1,180                                           |                                                                        |                                                     |          | 6.458                | N/A.....     |                                     |                            | 08/21/2014. | 12/02/2030.                               |
| 02003@ EU 1          | ALLSTATE ASSIGNMENT CO (BELCHER) - CMO.....   |  | @..... |                                 | 4            | 1                                                                | 252,328     | 43.110                               | 337,895    | 756,602   | 337,895                         |                                                   | 19,855                                          |                                                                        |                                                     |          | 6.148                | N/A.....     |                                     |                            | 09/25/2014. | 06/01/2037.                               |
| 02003@ EV 9          | ALLSTATE ASSIGNMENT CO (WILLIAMS) - CMO.....  |  | @..... |                                 | 4            | 1                                                                | 75,358      | 77.947                               | 88,358     | 111,550   | 88,358                          |                                                   | 2,395                                           |                                                                        |                                                     |          | 6.095                | N/A.....     |                                     |                            | 09/25/2014. | 01/01/2028.                               |
| 02003@ EW 7          | ALLSTATE SETTLEMENT CORP (ANDERSON) - CM..... |  | @..... |                                 | 4            | 1                                                                | 51,107      | 73.295                               | 68,435     | 90,000    | 68,435                          |                                                   | 1,800                                           |                                                                        |                                                     |          | 6.401                | N/A.....     |                                     |                            | 10/16/2014. | 05/06/2024.                               |
| 02003@ EX 5          | ALLSTATE ASSIGNMENT CO (REED) - CMO.....      |  | @..... |                                 | 4            | 1                                                                | 8,548       | 94.182                               | 10,500     | 10,939    | 10,500                          |                                                   | 335                                             |                                                                        |                                                     |          | 6.709                | N/A.....     |                                     |                            | 10/09/2014. | 03/01/2021.                               |
| 02003@ EY 3          | ALLSTATE ASSIGNMENT CO (STARLING) - CMO.....  |  | @..... |                                 | 4            | 1                                                                | 10,820      | 83.392                               | 13,000     | 15,000    | 13,000                          |                                                   | 830                                             |                                                                        |                                                     |          | 6.707                | N/A.....     |                                     |                            | 10/16/2014. | 03/02/2022.                               |
| 02003@ EZ 0          | ALLSTATE SETTLEMENT CORP (MCGEISEY) - CM..... |  | @..... |                                 | 4            | 1                                                                | 94,245      | 61.640                               | 127,567    | 200,000   | 127,567                         |                                                   | 7,260                                           |                                                                        |                                                     |          | 5.946                | N/A.....     |                                     |                            | 10/31/2014. | 09/22/2029.                               |
| 02003@ FA 4          | ALLSTATE ASSIGNMENT CO (CARMICHAEL) - CM..... |  | @..... |                                 | 4            | 1                                                                | 24,984      | 80.174                               | 32,222     | 39,500    | 32,222                          |                                                   | 941                                             |                                                                        |                                                     |          | 6.509                | N/A.....     |                                     |                            | 11/26/2014. | 07/01/2026.                               |
| 02003@ FB 2          | ALLSTATE SETTLEMENT CORP (BETTINIERI) -.....  |  | @..... |                                 | 4            | 1                                                                | 368,500     | 65.656                               | 423,948    | 635,100   | 423,948                         |                                                   | 11,839                                          |                                                                        |                                                     |          | 6.033                | N/A.....     |                                     |                            | 12/04/2014. | 11/01/2033.                               |
| 02003@ FC 0          | ALLSTATE SETTLEMENT CORP (WATKINS) - CMO..... |  | @..... |                                 | 4            | 1                                                                | 148,169     | 50.547                               | 184,647    | 359,325   | 184,647                         |                                                   | 5,117                                           |                                                                        |                                                     |          | 5.964                | N/A.....     |                                     |                            | 12/24/2014. | 01/03/2040.                               |
| 02003@ FE 6          | ALLSTATE ASSIGNMENT CO (FERGUSON) - CMO.....  |  | @..... |                                 | 4            | 1                                                                | 13,158      | 85.527                               | 15,944     | 18,000    | 15,944                          |                                                   | 930                                             |                                                                        |                                                     |          | 6.098                | N/A.....     |                                     |                            | 02/05/2015. | 01/08/2022.                               |
| 02003@ FF 3          | ALLSTATE SETTLEMENT CORP (WHEELER) - CMO..... |  | @..... |                                 | 4            | 1                                                                | 360,088     | 74.002                               | 428,022    | 565,794   | 428,022                         |                                                   | 15,723                                          |                                                                        |                                                     |          | 5.499                | N/A.....     |                                     |                            | 02/12/2015. | 05/06/2031.                               |
| 02005@ AA 7          | ALLSTATE LIFE INSURANCE (AGUILAR) - CMO.....  |  | @..... |                                 | 4            | 1                                                                | 29,237      | 83.917                               | 45,502     | 52,000    | 45,502                          |                                                   | 3,150                                           |                                                                        |                                                     |          | 7.303                | N/A.....     |                                     |                            | 11/15/2011. | 11/11/2021.                               |
| 020002 BD 2          | ALLSTATE CORP.....                            |  |        |                                 | 1,2          | 1FE                                                              | 259,646     | 105.654                              | 274,700    | 260,000   | 259,746                         |                                                   | 35                                              |                                                                        |                                                     | 3.280    | 3.296                | JD.....      | 379                                 | 8.528                      | 12/01/2016. | 12/15/2026.                               |
| 02003K 36 3          | ALLSTATE LIFE INSURANCE (MCGRADY).....        |  | @..... |                                 |              | 1                                                                | 32,801      | 75.053                               | 50,233     | 65,000    | 50,233                          |                                                   | 2,470                                           |                                                                        |                                                     |          | 5.174                | N/A.....     |                                     |                            | 08/20/2010. | 12/22/2025.                               |
| 020564 AD 2          | ALPEK SAB DE CV.....                          |  |        | C                               | 1,2          | 2FE                                                              | 3,695,650   | 102.000                              | 3,774,000  | 3,700,000 | 3,695,751                       |                                                   | 101                                             |                                                                        |                                                     | 4.250    | 4.265                | MS.....      | 44,991                              |                            | 09/13/2019. | 09/18/2029.                               |
| 02209S AM 5          | ALTRIA GROUP INC.....                         |  |        |                                 |              | 2FE                                                              | 52,607      | 100.049                              | 50,025     | 50,000    | 52,391                          |                                                   | (63)                                            |                                                                        |                                                     | 4.250    | 3.929                | FA.....      | 838                                 | 2.125                      | 06/03/2016. | 08/09/2042.                               |
| 02209S AV 5          | ALTRIA GROUP INC.....                         |  |        |                                 | 1,2          | 2FE                                                              | 78,812      | 92.319                               | 73,855     | 80,000    | 78,889                          |                                                   | 27                                              |                                                                        |                                                     | 3.875    | 3.960                | MS.....      | 904                                 | 3,100                      | 09/13/2016. | 09/16/2046.                               |

SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                                |        | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|------------------------------------------------|--------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                                |        | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                                |        | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 02209S               | BB | 8           | ALTRIA GROUP INC.....                          | .....  | ..... | .....                           | 1,2          | 2FE                                                              | 129,736     | 105.307                              | 136,899    | 130,000   | 129,779                         | .....                                             | .....43                                         | .....                                                                  | .....                                               | 3.800    | 3.845                | FA.....      | 1,880                               | 2,470                      | 02/12/2019. | 02/14/2024.                               |
| 02209S               | BC | 6           | ALTRIA GROUP INC.....                          | .....  | ..... | .....                           | 1,2          | 2FE                                                              | 433,409     | 108.715                              | 467,473    | 430,000   | 433,036                         | .....                                             | .....(372)                                      | .....                                                                  | .....                                               | 4.400    | 4.265                | FA.....      | 7,200                               | 9,460                      | 02/28/2019. | 02/14/2026.                               |
| 02209S               | BD | 4           | ALTRIA GROUP INC.....                          | .....  | ..... | .....                           | 1,2          | 2FE                                                              | 1,909,386   | 111.467                              | 2,106,717  | 1,890,000 | 1,908,533                       | .....                                             | .....(853)                                      | .....                                                                  | .....                                               | 4.800    | 4.661                | FA.....      | 34,524                              | 45,360                     | 07/31/2019. | 02/14/2029.                               |
| 02209S               | BF | 9           | ALTRIA GROUP INC.....                          | .....  | ..... | .....                           | 1,2          | 2FE                                                              | 645,376     | 121.247                              | 666,858    | 550,000   | 645,110                         | .....                                             | .....(266)                                      | .....                                                                  | .....                                               | 5.950    | 4.829                | FA.....      | 12,454                              | .....                      | 10/21/2019. | 02/14/2049.                               |
| 02315Q               | AA | 6           | AMBAC LSNi LLC.....                            | .....  | ..... | .....                           | 2            | 5GI                                                              | 101,250     | 137,593                              | 135,894    | 135,894   | 34,968                          | .....                                             | .....32,371                                     | .....                                                                  | .....                                               | 6.945    | 47.031               | MJSD.        | 26                                  | 10,130                     | 02/05/2018. | 02/12/2023.                               |
| 023551               | AJ | 3           | HESS CORP.....                                 | .....  | ..... | .....                           | 1            | 3FE                                                              | 541,225     | 127.450                              | 637,249    | 500,000   | 530,704                         | .....                                             | .....(1,635)                                    | .....                                                                  | .....                                               | 7.300    | 6.537                | FA.....      | 13,789                              | 36,500                     | 02/20/2004. | 08/15/2031.                               |
| 023765               | AA | 8           | AMERICAN AIRLINES 2016-2 PASS THROUGH TR.....  | .....  | ..... | .....                           | 1            | 1FE                                                              | 1,834,273   | 102.841                              | 1,911,337  | 1,858,538 | 1,837,254                       | .....                                             | .....978                                        | .....                                                                  | .....                                               | 3.200    | 3.396                | JD.....      | 2,643                               | 59,473                     | 04/29/2019. | 12/15/2029.                               |
| 02376A               | AA | 7           | AMERICAN AIRLINES INC - ABS.....               | .....  | ..... | .....                           | 1            | 1FE                                                              | 1,837,633   | 102.051                              | 1,875,313  | 1,837,633 | 1,837,779                       | .....                                             | .....145                                        | .....                                                                  | .....                                               | 3.350    | 3.348                | AO.....      | 12,996                              | 61,561                     | 07/31/2017. | 04/15/2031.                               |
| 02376T               | AC | 2           | AMERICAN AIRLINES INC - ABS.....               | .....  | ..... | .....                           | 1            | 3FE                                                              | 162,460     | 101.621                              | 163,258    | 160,653   | 161,216                         | .....                                             | .....(253)                                      | .....                                                                  | .....                                               | 5.600    | 4.869                | JJ.....      | 4,148                               | 8,997                      | 03/21/2016. | 01/15/2022.                               |
| 02376X               | AA | 7           | AMERICAN AIRLINES INC - ABS.....               | .....  | ..... | .....                           | 1            | 2FE                                                              | 83,652      | 102.920                              | 86,095     | 83,652    | 83,660                          | .....                                             | .....9                                          | .....                                                                  | .....                                               | 4.375    | 4.367                | AO.....      | 915                                 | 3,660                      | 09/02/2014. | 04/01/2024.                               |
| 023770               | AA | 8           | AMERICAN AIRLINES INC - ABS.....               | .....  | ..... | .....                           | 1            | 1FE                                                              | 1,867,616   | 103.707                              | 1,975,510  | 1,904,904 | 1,867,770                       | .....                                             | .....595                                        | .....                                                                  | .....                                               | 3.375    | 3.766                | MN.....      | 10,715                              | 64,291                     | 02/04/2019. | 11/01/2028.                               |
| 023770               | AB | 6           | AMERICAN AIRLINES INC - ABS.....               | .....  | ..... | .....                           | 1            | 2FE                                                              | 65,761      | 100.711                              | 66,228     | 65,761    | 65,767                          | .....                                             | .....7                                          | .....                                                                  | .....                                               | 3.700    | 3.694                | MN.....      | 406                                 | 2,433                      | 03/02/2015. | 11/01/2024.                               |
| 023771               | R9 | 1           | AMERICAN AIRLINES 2016-3 PASS THROUGH TR.....  | .....  | ..... | .....                           | 1            | 1FE                                                              | 4,016,658   | 101.936                              | 4,110,438  | 4,032,354 | 4,019,454                       | .....                                             | .....298                                        | .....                                                                  | .....                                               | 3.000    | 3.053                | AO.....      | 25,538                              | 104,623                    | 12/06/2019. | 04/15/2030.                               |
| 02377A               | AA | 6           | AMERICAN AIRLINES PASS THROUGH TRUST SER.....  | .....  | ..... | .....                           | 1            | 1FE                                                              | 232,489     | 105.174                              | 244,519    | 232,489   | 232,508                         | .....                                             | .....19                                         | .....                                                                  | .....                                               | 3.700    | 3.697                | AO.....      | 2,151                               | 8,602                      | 09/02/2014. | 04/01/2028.                               |
| 025816               | CG | 2           | AMERICAN EXPRESS CO.....                       | .....  | ..... | .....                           | 2            | 1FE                                                              | 717,682     | 101.170                              | 728,424    | 720,000   | 717,866                         | .....                                             | .....184                                        | .....                                                                  | .....                                               | 2.500    | 2.569                | JJ.....      | 7,550                               | .....                      | 07/25/2019. | 07/30/2024.                               |
| 02588@               | AA | 2           | AMERICAN GENERAL LIFE INSURANCE (SCHULZ).....  | @..... | ..... | .....                           | 4            | 1                                                                | 30,665      | 71.053                               | 45,483     | 61,391    | 45,483                          | .....                                             | .....3,147                                      | .....                                                                  | .....                                               | .....    | 7.300                | N/A.....     | .....                               | .....                      | 11/30/2011. | 03/07/2024.                               |
| 02639#               | AC | 5           | AMERICAN GENERAL LIFE INSURANCE (ARANDA).....  | @..... | ..... | .....                           | 4            | 1                                                                | 47,635      | 64.134                               | 70,480     | 106,000   | 70,480                          | .....                                             | .....4,228                                      | .....                                                                  | .....                                               | .....    | 6.283                | N/A.....     | .....                               | .....                      | 01/12/2012. | 08/06/2026.                               |
| 02639#               | AD | 3           | AMERICAN GENERAL LIFE INSURANCE (OVERTON)..... | @..... | ..... | .....                           | 4            | 1                                                                | 92,016      | 92.686                               | 144,758    | 150,000   | 144,758                         | .....                                             | .....9,681                                      | .....                                                                  | .....                                               | .....    | 7.043                | N/A.....     | .....                               | .....                      | 01/12/2012. | 07/06/2020.                               |
| 02639#               | AE | 1           | AMERICAN GENERAL LIFE INSURANCE (SCHWART.....  | @..... | ..... | .....                           | 4            | 1                                                                | 29,819      | 70.051                               | 42,801     | 59,986    | 42,801                          | .....                                             | .....1,324                                      | .....                                                                  | .....                                               | .....    | 7.301                | N/A.....     | .....                               | .....                      | 01/17/2012. | 12/01/2029.                               |
| 02639#               | AF | 8           | AMERICAN GENERAL LIFE INS. (THOMAS) - CM.....  | @..... | ..... | .....                           | 4            | 1                                                                | 26,313      | 81.225                               | 47,512     | 56,000    | 47,512                          | .....                                             | .....3,419                                      | .....                                                                  | .....                                               | .....    | 7.609                | N/A.....     | .....                               | .....                      | 02/02/2012. | 01/01/2024.                               |
| 02639#               | AG | 6           | AMERICAN GENERAL LIFE INS. (TAYLOR-WOOD).....  | @..... | ..... | .....                           | 4            | 1                                                                | 51,144      | 73.515                               | 89,263     | 116,526   | 89,263                          | .....                                             | .....6,081                                      | .....                                                                  | .....                                               | .....    | 7.181                | N/A.....     | .....                               | .....                      | 02/09/2012. | 04/01/2026.                               |
| 02639#               | AJ | 0           | AMERICAN GENERAL LIFE INS. (DEHART) - CM.....  | @..... | ..... | .....                           | 4            | 1                                                                | 91,436      | 75.742                               | 142,110    | 180,000   | 142,110                         | .....                                             | .....9,756                                      | .....                                                                  | .....                                               | .....    | 7.240                | N/A.....     | .....                               | .....                      | 09/25/2013. | 10/07/2025.                               |
| 02639#               | AK | 7           | AMERICAN GENERAL LIFE INSURANCE (BLIEU).....   | @..... | ..... | .....                           | 4            | 1                                                                | 51,792      | 60.387                               | 87,968     | 140,000   | 87,968                          | .....                                             | .....5,791                                      | .....                                                                  | .....                                               | .....    | 6.926                | N/A.....     | .....                               | .....                      | 03/20/2012. | 01/01/2033.                               |
| 02639#               | AL | 5           | AMERICAN GENERAL LIFE INS. (PITTAWAY) -.....   | @..... | ..... | .....                           | 4            | 1                                                                | 39,141      | 92.929                               | 64,222     | 66,321    | 64,222                          | .....                                             | .....4,377                                      | .....                                                                  | .....                                               | .....    | 7.185                | N/A.....     | .....                               | .....                      | 03/20/2012. | 06/15/2020.                               |
| 02639#               | AM | 3           | AMERICAN GENERAL LIFE INSURANCE (WALLS).....   | @..... | ..... | .....                           | 4            | 1                                                                | 28,482      | 75.644                               | 44,237     | 57,387    | 44,237                          | .....                                             | .....1,405                                      | .....                                                                  | .....                                               | .....    | 7.267                | N/A.....     | .....                               | .....                      | 04/17/2012. | 07/25/2027.                               |
| 02639#               | AN | 1           | AMERICAN GENERAL LIFE INS. (MARTIN) - CM.....  | @..... | ..... | .....                           | 4            | 1                                                                | 19,825      | 61.969                               | 24,350     | 38,375    | 24,350                          | .....                                             | .....949                                        | .....                                                                  | .....                                               | .....    | 7.532                | N/A.....     | .....                               | .....                      | 05/04/2012. | 03/28/2033.                               |
| 02639#               | AP | 6           | AMERICAN GENERAL ANNUITY SVC (SANCHEZ) -.....  | @..... | ..... | .....                           | 4            | 1                                                                | 98,454      | 44.997                               | 131,998    | 286,477   | 131,998                         | .....                                             | .....5,220                                      | .....                                                                  | .....                                               | .....    | 6.910                | N/A.....     | .....                               | .....                      | 05/08/2012. | 04/01/2038.                               |
| 02639#               | AQ | 4           | TRANSAMERICA LIFE INSURANCE (FERNANDES).....   | @..... | ..... | .....                           | 4            | 1                                                                | 17,926      | 81.089                               | 26,082     | 32,764    | 26,082                          | .....                                             | .....173                                        | .....                                                                  | .....                                               | .....    | 7.602                | N/A.....     | .....                               | .....                      | 05/31/2012. | 08/30/2025.                               |
| 02639#               | AR | 2           | AMERICAN GENERAL LIFE INS. CO. (DEHART).....   | @..... | ..... | .....                           | 4            | 1                                                                | 47,638      | 50.235                               | 79,133     | 151,431   | 79,133                          | .....                                             | .....5,176                                      | .....                                                                  | .....                                               | .....    | 6.883                | N/A.....     | .....                               | .....                      | 06/29/2012. | 09/07/2034.                               |
| 02639#               | AS | 0           | AMERICAN GENERAL LIFE INS CO (FERNANDES).....  | @..... | ..... | .....                           | 4            | 1                                                                | 27,309      | 68.093                               | 35,856     | 51,618    | 35,856                          | .....                                             | .....1,193                                      | .....                                                                  | .....                                               | .....    | 7.367                | N/A.....     | .....                               | .....                      | 07/24/2012. | 04/30/2030.                               |
| 02639#               | AT | 8           | AMERICAN GENERAL LIFE INS CO (JACOBSEN).....   | @..... | ..... | .....                           | 4            | 1                                                                | 32,453      | 90.352                               | 46,977     | 50,000    | 46,977                          | .....                                             | .....3,045                                      | .....                                                                  | .....                                               | .....    | 6.815                | N/A.....     | .....                               | .....                      | 08/14/2012. | 12/06/2020.                               |
| 02639#               | AU | 5           | AMERICAN GENERAL LIFE INS CO (STONE) - C.....  | @..... | ..... | .....                           | 4            | 1                                                                | 64,576      | 69.191                               | 100,997    | 143,500   | 100,997                         | .....                                             | .....4,054                                      | .....                                                                  | .....                                               | .....    | 6.555                | N/A.....     | .....                               | .....                      | 09/13/2012. | 08/01/2030.                               |
| 02639#               | AV | 3           | AMERICAN GENERAL LIFE INS CO (GUSTAFSON).....  | @..... | ..... | .....                           | 4            | 1                                                                | 35,031      | 68.370                               | 49,475     | 70,000    | 49,475                          | .....                                             | .....2,737                                      | .....                                                                  | .....                                               | .....    | 5.773                | N/A.....     | .....                               | .....                      | 09/13/2012. | 06/01/2028.                               |
| 02639#               | AW | 1           | AMERICAN GENERAL LIFE INS CO (BOLDS) - C.....  | @..... | ..... | .....                           | 4            | 1                                                                | 365,431     | 78.581                               | 572,132    | 714,557   | 572,132                         | .....                                             | .....24,034                                     | .....                                                                  | .....                                               | .....    | 6.555                | N/A.....     | .....                               | .....                      | 09/18/2012. | 11/01/2026.                               |
| 02639#               | AX | 9           | AMERICAN GENERAL LIFE INS CO (BLACKWELL).....  | @..... | ..... | .....                           | 4            | 1                                                                | 88,846      | 61.959                               | 128,672    | 200,000   | 128,672                         | .....                                             | .....8,043                                      | .....                                                                  | .....                                               | .....    | 6.560                | N/A.....     | .....                               | .....                      | 09/28/2012. | 09/15/2031.                               |
| 02639#               | AY | 7           | AMERICAN GENERAL LIFE INS CO (RIOBE) - C.....  | @..... | ..... | .....                           | 4            | 1                                                                | 509,912     | 70.005                               | 670,377    | 928,853   | 670,377                         | .....                                             | .....33,869                                     | .....                                                                  | .....                                               | .....    | 6.908                | N/A.....     | .....                               | .....                      | 11/06/2012. | 07/10/2029.                               |
| 02639#               | AZ | 4           | AIG ANNUITY INS CO (SERCYE) - CMO.....         | @..... | ..... | .....                           | 4            | 1                                                                | 23,123      | 71.305                               | 26,124     | 36,000    | 26,124                          | .....                                             | .....772                                        | .....                                                                  | .....                                               | .....    | 6.918                | N/A.....     | .....                               | .....                      | 11/15/2012. | 12/15/2029.                               |
| 02639#               | BB | 6           | AMERICAN GENERAL LIFE INS CO (MARTIN) -.....   | @..... | ..... | .....                           | 4            | 1                                                                | 21,770      | 74.319                               | 36,186     | 46,702    | 36,186                          | .....                                             | .....2,496                                      | .....                                                                  | .....                                               | .....    | 7.275                | N/A.....     | .....                               | .....                      | 11/21/2012. | 06/22/2027.                               |
| 02639#               | BE | 0           | AMERICAN GENERAL LIFE INS CO (WALLS) - C.....  | @..... | ..... | .....                           | 4            | 1                                                                | 55,550      | 76.975                               | 79,858     | 101,920   | 79,858                          | .....                                             | .....2,389                                      | .....                                                                  | .....                                               | .....    | 6.783                | N/A.....     | .....                               | .....                      | 01/17/2013. | 07/25/2027.                               |
| 02639#               | BF | 7           | AMERICAN GENERAL LIFE INS CO(FERNANDES).....   | @..... | ..... | .....                           | 4            | 1                                                                | 44,495      | 48.876                               | 59,736     | 118,538   | 59,736                          | .....                                             | .....3,018                                      | .....                                                                  | .....                                               | .....    | 7.079                | N/A.....     | .....                               | .....                      | 02/12/2013. | 04/30/2036.                               |

SCHEDULE D - PART 1

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

| 1 | 2                    |    |   |  | 6                                              | 7                                                                             | Fair Value                     |            | 10        | 11                           | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                            | Interest |                   |           |                               |                         | Dates       |                                  |
|---|----------------------|----|---|--|------------------------------------------------|-------------------------------------------------------------------------------|--------------------------------|------------|-----------|------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|----------|-------------------|-----------|-------------------------------|-------------------------|-------------|----------------------------------|
|   |                      |    |   |  |                                                |                                                                               | 8                              | 9          |           |                              | 12                                       | 13                                        | 14                                                        | 15                                         | 16       | 17                | 18        | 19                            | 20                      | 21          | 22                               |
|   | CUSIP Identification |    |   |  | NAIC Designation and Administrative Symbol     | Actual Cost                                                                   | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of  | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired    | Stated Contractual Maturity Date |
|   | 02639#               | BG | 5 |  | AMERICAN GENERAL LIFE INS CO(BLACKWELL).....   | @.....4.....1.....30,726.....65,299.....37,884.....56,653.....37,884.....     |                                |            |           |                              |                                          | 1,499                                     |                                                           |                                            |          | 7.534             | N/A.....  |                               |                         | 02/12/2013. | 09/15/2031.                      |
|   | 02639#               | BH | 3 |  | AMERICAN GENERAL LIFE INSUR CO (SERCYE).....   | @.....4.....1.....32,198.....76,348.....50,804.....64,000.....50,804.....     |                                |            |           |                              |                                          | 3,271                                     |                                                           |                                            |          | 7.205             | N/A.....  |                               |                         | 03/07/2013. | 12/15/2029.                      |
|   | 02639#               | BJ | 9 |  | WESTERN NATIONAL LIFE INS CO (CROCKETT).....   | @.....4.....1.....25,696.....75,579.....33,616.....46,003.....33,616.....     |                                |            |           |                              |                                          | (541)                                     |                                                           |                                            |          | 6.730             | N/A.....  |                               |                         | 03/21/2013. | 06/22/2029.                      |
|   | 02639#               | BK | 6 |  | AMER GEN LIFE INS CO OF DELAWARE (JONES).....  | @.....4.....1.....32,187.....88,386.....39,371.....43,764.....39,371.....     |                                |            |           |                              |                                          | 1,172                                     |                                                           |                                            |          | 6.400             | N/A.....  |                               |                         | 03/28/2013. | 05/01/2023.                      |
|   | 02639#               | BL | 4 |  | AMERICAN GENERAL LIFE INSUR CO (SERCYE).....   | @.....4.....1.....59,875.....72,895.....79,404.....105,000.....79,404.....    |                                |            |           |                              |                                          | 4,848                                     |                                                           |                                            |          | 6.400             | N/A.....  |                               |                         | 04/04/2013. | 03/15/2027.                      |
|   | 02639#               | BM | 2 |  | AMERICAN GENERAL LIFE INS CO (ONEAL),867.....  | @.....4.....1.....160,327.....65,241.....193,467.....309,663.....193,467..... |                                |            |           |                              |                                          | (5,092)                                   |                                                           |                                            |          | 6.383             | N/A.....  |                               |                         | 04/30/2013. | 11/08/2034.                      |
|   | 02639#               | BP | 5 |  | AMERICAN GENERAL LIFE INS CO (KANE) - CM.....  | @.....4.....1.....44,627.....47,398.....57,646.....117,420.....57,646.....    |                                |            |           |                              |                                          | (5,000)                                   |                                                           |                                            |          | 6.120             | N/A.....  |                               |                         | 05/16/2013. | 01/09/2039.                      |
|   | 02639#               | BQ | 3 |  | AMERICAN GENERAL LIFE INS CO (BLIEU) - C.....  | @.....4.....1.....69,621.....43,934.....103,810.....228,124.....103,810.....  |                                |            |           |                              |                                          | 6,072                                     |                                                           |                                            |          | 6.119             | N/A.....  |                               |                         | 05/16/2013. | 01/01/2039.                      |
|   | 02639#               | BR | 1 |  | AMERICAN GENERAL LIFE INS CO (MUDZWOVA).....   | @.....4.....1.....20,631.....85,951.....26,350.....35,000.....26,350.....     |                                |            |           |                              |                                          | (2,957)                                   |                                                           |                                            |          | 6.373             | N/A.....  |                               |                         | 05/30/2013. | 07/10/2024.                      |
|   | 02639#               | BS | 9 |  | AMERICAN GENERAL LIFE INS CO (BLACKWELL).....  | @.....4.....1.....45,751.....59,768.....63,197.....103,463.....63,197.....    |                                |            |           |                              |                                          | 2,615                                     |                                                           |                                            |          | 7.127             | N/A.....  |                               |                         | 06/26/2013. | 09/15/2031.                      |
|   | 02639#               | BT | 7 |  | AMERICAN GENERAL LIFE INSUR CO (SHAW) - .....  | @.....4.....1.....260,176.....60,362.....306,973.....499,936.....306,973..... |                                |            |           |                              |                                          | 8,843                                     |                                                           |                                            |          | 7.253             | N/A.....  |                               |                         | 09/12/2013. | 12/01/2034.                      |
|   | 02639#               | BU | 4 |  | AMERICAN GENERAL LIFE INSUR CO (HEARD) - ..... | @.....4.....1.....85,039.....64,582.....119,794.....179,900.....119,794.....  |                                |            |           |                              |                                          | 6,676                                     |                                                           |                                            |          | 7.093             | N/A.....  |                               |                         | 09/24/2013. | 01/01/2026.                      |
|   | 02639#               | BV | 2 |  | AMERICAN GENERAL LIFE INSUR CO (CUTINO).....   | @.....4.....1.....17,377.....74,848.....21,508.....28,170.....21,508.....     |                                |            |           |                              |                                          | 719                                       |                                                           |                                            |          | 7.686             | N/A.....  |                               |                         | 09/24/2013. | 06/01/2027.                      |
|   | 02639#               | BX | 8 |  | AMERICAN GENERAL LIFE INSUR CO (ONEAL),8.....  | @.....4.....1.....65,260.....75,490.....80,966.....113,000.....80,966.....    |                                |            |           |                              |                                          | (1,916)                                   |                                                           |                                            |          | 7.035             | N/A.....  |                               |                         | 10/31/2013. | 10/08/2027.                      |
|   | 02639#               | BY | 6 |  | AMERICAN GENERAL LIFE INS CO (WALTERS) - ..... | @.....4.....1.....45,419.....73,372.....54,612.....73,116.....54,612.....     |                                |            |           |                              |                                          | 1,640                                     |                                                           |                                            |          | 6.944             | N/A.....  |                               |                         | 11/05/2013. | 12/01/2028.                      |
|   | 02639#               | BZ | 3 |  | AMERICAN GENERAL LIFE INSUR CO (BECK) - .....  | @.....4.....1.....170,784.....69,087.....204,149.....290,400.....204,149..... |                                |            |           |                              |                                          | 5,982                                     |                                                           |                                            |          | 6.944             | N/A.....  |                               |                         | 11/12/2013. | 12/01/2030.                      |
|   | 02639#               | CA | 7 |  | AMERICAN GENERAL LIFE INS CO (STEVENSON).....  | @.....4.....1.....61,820.....57,806.....82,225.....136,688.....82,225.....    |                                |            |           |                              |                                          | 5,430                                     |                                                           |                                            |          | 6.949             | N/A.....  |                               |                         | 11/28/2013. | 08/29/2031.                      |
|   | 02639#               | CB | 5 |  | AMERICAN GENERAL LIFE INS CO (CUTINO) - .....  | @.....4.....1.....14,482.....75,267.....17,614.....22,950.....17,614.....     |                                |            |           |                              |                                          | 578                                       |                                                           |                                            |          | 7.527             | N/A.....  |                               |                         | 11/28/2013. | 06/01/2027.                      |
|   | 02639#               | CC | 3 |  | AMERICAN GENERAL LIFE INS CO (CUTINO) - .....  | @.....4.....1.....20,558.....75,305.....25,945.....33,789.....25,945.....     |                                |            |           |                              |                                          | 850                                       |                                                           |                                            |          | 7.513             | N/A.....  |                               |                         | 12/10/2013. | 06/01/2027.                      |
|   | 02639#               | CD | 1 |  | AMERICAN GENERAL LIFE INSUR CO (ESTEP) - ..... | @.....4.....1.....37,265.....54,809.....51,594.....90,000.....51,594.....     |                                |            |           |                              |                                          | 3,823                                     |                                                           |                                            |          | 7.850             | N/A.....  |                               |                         | 12/10/2013. | 02/15/2031.                      |
|   | 02639#               | CE | 9 |  | AMERICAN GENERAL LIFE INS CO (MUDZWOVA).....   | @.....4.....1.....29,184.....79,450.....40,669.....54,100.....40,669.....     |                                |            |           |                              |                                          | (1,065)                                   |                                                           |                                            |          | 7.199             | N/A.....  |                               |                         | 12/10/2013. | 09/10/2024.                      |
|   | 02639#               | CF | 6 |  | AMERICAN GENERAL LIFE INS CO (CUTINO) - .....  | @.....4.....1.....34,009.....76,130.....41,570.....53,589.....41,570.....     |                                |            |           |                              |                                          | 1,313                                     |                                                           |                                            |          | 7.204             | N/A.....  |                               |                         | 12/26/2013. | 06/01/2027.                      |
|   | 02639#               | CH | 2 |  | WESTERN NATIONAL LIFE INS CO (DETAMORE).....   | @.....4.....1.....41,748.....70,338.....64,504.....88,001.....64,504.....     |                                |            |           |                              |                                          | 4,403                                     |                                                           |                                            |          | 7.201             | N/A.....  |                               |                         | 11/05/2013. | 12/01/2027.                      |
|   | 02639#               | CJ | 8 |  | AMERICAN GENERAL LIFE INSUR CO (SERCYE).....   | @.....4.....1.....30,773.....59,453.....43,279.....70,100.....43,279.....     |                                |            |           |                              |                                          | 2,704                                     |                                                           |                                            |          | 7.149             | N/A.....  |                               |                         | 10/31/2013. | 03/15/2030.                      |
|   | 02639#               | CK | 5 |  | AMERICAN GENERAL LIFE INSUR CO (JONES) - ..... | @.....4.....1.....289,677.....51,083.....345,752.....663,640.....345,752..... |                                |            |           |                              |                                          | 11,399                                    |                                                           |                                            |          | 6.488             | N/A.....  |                               |                         | 03/13/2014. | 09/01/2041.                      |
|   | 02639#               | CL | 3 |  | AMERICAN GENERAL LIFE INSUR CO (LEWIS) - ..... | @.....4.....1.....34,547.....77,319.....44,604.....56,568.....44,604.....     |                                |            |           |                              |                                          | 1,469                                     |                                                           |                                            |          | 6.697             | N/A.....  |                               |                         | 03/13/2014. | 02/01/2027.                      |
|   | 02639#               | CM | 1 |  | AMERICAN GENERAL LIFE INSUR CO (CUTINO).....   | @.....4.....1.....21,937.....76,663.....26,664.....34,149.....26,664.....     |                                |            |           |                              |                                          | 822                                       |                                                           |                                            |          | 7.007             | N/A.....  |                               |                         | 03/20/2014. | 06/01/2027.                      |
|   | 02639#               | CP | 4 |  | AMERICAN GENERAL LIFE INS CO (POURCIAU).....   | @.....4.....1.....299,804.....61,355.....375,537.....603,000.....375,537..... |                                |            |           |                              |                                          | 9,466                                     |                                                           |                                            |          | 6.283             | N/A.....  |                               |                         | 04/11/2014. | 09/15/2036.                      |
|   | 02639#               | CQ | 2 |  | AMERICAN GENERAL LIFE INS CO (LOZANO) - .....  | @.....4.....1.....61,654.....48,874.....88,371.....174,250.....88,371.....    |                                |            |           |                              |                                          | 5,429                                     |                                                           |                                            |          | 6.442             | N/A.....  |                               |                         | 04/24/2014. | 12/21/2039.                      |
|   | 02639#               | CR | 0 |  | AMERICAN GENERAL LIFE INS CO (LEWIS) - C.....  | @.....4.....1.....22,775.....76,460.....27,279.....34,957.....27,279.....     |                                |            |           |                              |                                          | 934                                       |                                                           |                                            |          | 7.009             | N/A.....  |                               |                         | 04/24/2014. | 02/01/2027.                      |
|   | 02639#               | CS | 8 |  | AMERICAN GENERAL LIFE INSURANCE CO (LEE).....  | @.....4.....1.....29,766.....85,381.....41,367.....49,000.....41,367.....     |                                |            |           |                              |                                          | 663                                       |                                                           |                                            |          | 6.697             | N/A.....  |                               |                         | 03/31/2014. | 08/01/2023.                      |
|   | 02639#               | CT | 6 |  | AMERICAN GENERAL A S COR (POURCIAU) - CM.....  | @.....4.....1.....249,949.....43,711.....284,692.....640,960.....284,692..... |                                |            |           |                              |                                          | 7,666                                     |                                                           |                                            |          | 6.479             | N/A.....  |                               |                         | 05/08/2014. | 10/15/2042.                      |
|   | 02639#               | CU | 3 |  | AMERICAN GENERAL ANNUITY SVC COR (WALLS).....  | @.....4.....1.....20,178.....76,265.....26,861.....34,580.....26,861.....     |                                |            |           |                              |                                          | 830                                       |                                                           |                                            |          | 7.039             | N/A.....  |                               |                         | 05/08/2014. | 07/25/2027.                      |
|   | 02639#               | CV | 1 |  | AMERICAN GENERAL ANNUITY SVC CO (SERCYE).....  | @.....4.....1.....32,898.....76,301.....41,000.....52,800.....41,000.....     |                                |            |           |                              |                                          | 1,212                                     |                                                           |                                            |          | 6.730             | N/A.....  |                               |                         | 05/15/2014. | 12/15/2027.                      |
|   | 02639#               | CW | 9 |  | AMERICAN GENERAL LIFE INS CO (HENRY) - C.....  | @.....4.....1.....19,366.....77,392.....23,729.....30,100.....23,729.....     |                                |            |           |                              |                                          | 738                                       |                                                           |                                            |          | 7.049             | N/A.....  |                               |                         | 06/12/2014. | 02/15/2027.                      |
|   | 02639#               | CX | 7 |  | AMERICAN GENERAL LIFE INSUR CO (ESTEP) - ..... | @.....4.....1.....27,418.....55,757.....32,134.....55,000.....32,134.....     |                                |            |           |                              |                                          | 2,475                                     |                                                           |                                            |          | 8.178             | N/A.....  |                               |                         | 06/12/2014. | 02/15/2031.                      |
|   | 02639#               | CY | 5 |  | AMERICAN GENERAL LIFE INSURANCE (LINZ) - ..... | @.....4.....1.....41,539.....85,014.....52,752.....60,873.....52,752.....     |                                |            |           |                              |                                          | 1,712                                     |                                                           |                                            |          | 6.748             | N/A.....  |                               |                         | 06/19/2014. | 04/15/2024.                      |
|   | 02639#               | DA | 6 |  | AMERICAN GENERAL LIFE INSUR CO (LENNOX).....   | @.....4.....1.....26,776.....79,571.....41,532.....50,000.....41,532.....     |                                |            |           |                              |                                          | 2,949                                     |                                                           |                                            |          | 7.502             | N/A.....  |                               |                         | 01/16/2014. | 07/08/2022.                      |
|   | 02639#               | DB | 4 |  | AMERICAN GENERAL LIFE INS CO (SERCYE) - .....  | @.....4.....1.....31,848.....54,687.....44,643.....78,900.....44,643.....     |                                |            |           |                              |                                          | 2,519                                     |                                                           |                                            |          | 7.172             | N/A.....  |                               |                         | 01/23/2014. | 02/15/2033.                      |
|   | 02639#               | DC | 2 |  | AMERICAN GEN ASSIGN CORP (BUENROSTRO) - .....  | @.....4.....1.....17,422.....85,027.....22,256.....25,186.....22,256.....     |                                |            |           |                              |                                          | 1,423                                     |                                                           |                                            |          | 6.716             | N/A.....  |                               |                         | 09/11/2014. | 11/15/2021.                      |
|   | 02639#               | DE | 8 |  | AMERICAN GEN ANN SERVICE COR (SERCYE) - .....  | @.....4.....1.....196,889.....55,516.....238,748.....419,450.....238,748..... |                                |            |           |                              |                                          | 9,942                                     |                                                           |                                            |          | 6.145             | N/A.....  |                               |                         | 09/30/2014. | 03/15/2033.                      |

SCHEDULE D - PART 1

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

E10.33

| 1 | 2                    |    |   |  | 6                                             | 7           | Fair Value                     |            | 10        | 11                           | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                            | Interest |                   |           |                               |                         | Dates       |                                  |
|---|----------------------|----|---|--|-----------------------------------------------|-------------|--------------------------------|------------|-----------|------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|----------|-------------------|-----------|-------------------------------|-------------------------|-------------|----------------------------------|
|   |                      |    |   |  |                                               |             | 8                              | 9          |           |                              |                                          |                                           |                                                           |                                            | 16       | 17                | 18        | 19                            | 20                      | 21          | 22                               |
|   | CUSIP Identification |    |   |  | NAIC Designation and Administrative Symbol    | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of  | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired    | Stated Contractual Maturity Date |
|   | 02639#               | DF | 5 |  | METROPOLITAN INS AND ANNUITY CO (BORDEN)..... | 81,570      | 71.134                         | 110,411    | 150,000   | 110,411                      |                                          | 6,282                                     |                                                           |                                            | 5.945    | N/A               |           |                               |                         | 10/31/2014. | 10/01/2027.                      |
|   | 02639#               | DG | 3 |  | AMERICAN GEN ANN SERVICE COR (RAGLIN) -.....  | 17,789      | 88.659                         | 21,123     | 23,400    | 21,123                       |                                          | 640                                       |                                                           |                                            | 6.510    | N/A               |           |                               |                         | 11/06/2014. | 03/01/2023.                      |
|   | 02639#               | DH | 1 |  | AMERICAN GEN ASSIGNMENT CORP (OSBORNE) -..... | 42,845      | 80.904                         | 58,687     | 70,000    | 58,687                       |                                          | 3,477                                     |                                                           |                                            | 6.202    | N/A               |           |                               |                         | 11/06/2014. | 11/20/2022.                      |
|   | 02639#               | DJ | 7 |  | NTNL UNION FIRE INS CO PITTSB (CAMPBELL)..... | 8,499       | 93.953                         | 10,723     | 11,200    | 10,723                       |                                          | 341                                       |                                                           |                                            | 6.707    | N/A               |           |                               |                         | 11/06/2014. | 04/15/2021.                      |
|   | 02639#               | DK | 4 |  | AMER GEN ANNUITY SERVICE COR (CUSTER) -.....  | 40,640      | 62.551                         | 49,017     | 77,200    | 49,017                       |                                          | 1,239                                     |                                                           |                                            | 6.242    | N/A               |           |                               |                         | 12/04/2014. | 01/18/2036.                      |
|   | 02639#               | DL | 2 |  | AMERICAN GENERAL ANN SVC COR (LINZ) - CM..... | 187,624     | 62.380                         | 219,210    | 343,383   | 219,210                      |                                          | 8,492                                     |                                                           |                                            | 5.991    | N/A               |           |                               |                         | 12/11/2014. | 04/15/2033.                      |
|   | 02639#               | DM | 0 |  | AMERICAN GENERAL ANN SVCS COR (CRUCE) -.....  | 28,730      | 92.583                         | 33,613     | 35,000    | 33,613                       |                                          | 2,045                                     |                                                           |                                            | 6.376    | N/A               |           |                               |                         | 12/18/2014. | 08/23/2020.                      |
|   | 02639#               | DN | 8 |  | AMERICAN GEN ANN SVCE (JACKSON GREEN) -.....  | 25,811      | 74.304                         | 30,799     | 40,000    | 30,799                       |                                          | (2,155)                                   |                                                           |                                            | 6.200    | N/A               |           |                               |                         | 12/31/2014. | 04/12/2024.                      |
|   | 02639#               | DQ | 1 |  | AMERICAN GENERAL ANN SRVC (GIBSON) - CMO..... | 150,806     | 71.282                         | 174,072    | 240,012   | 174,072                      |                                          | 5,077                                     |                                                           |                                            | 6.009    | N/A               |           |                               |                         | 12/31/2014. | 10/20/2030.                      |
|   | 02639#               | DR | 9 |  | AMERICAN GEN ANNUITY SERVICE COR (LEROY)..... | 56,544      | 71.037                         | 77,361     | 105,090   | 77,361                       |                                          | 4,584                                     |                                                           |                                            | 6.202    | N/A               |           |                               |                         | 11/13/2014. | 01/22/2030.                      |
|   | 02640*               | AA | 0 |  | AMERICAN GENERAL LIFE INSURANCE (GIBSON)..... | 195,560     | 53.977                         | 261,639    | 474,963   | 261,639                      |                                          | 8,936                                     |                                                           |                                            | 7.349    | N/A               |           |                               |                         | 11/10/2011. | 10/16/2036.                      |
|   | 02645@               | AB | 1 |  | AMERICAN GEN LIFE INS CO OF DE (JACKSON)..... | 20,917      | 63.834                         | 32,149     | 48,306    | 32,149                       |                                          | (137)                                     |                                                           |                                            | 7.279    | N/A               |           |                               |                         | 12/06/2012. | 12/15/2029.                      |
|   | 02645@               | AC | 9 |  | AMERICAN GEN LIFE INS CO OF DE (JACKSON)..... | 25,927      | 67.526                         | 35,956     | 51,247    | 35,956                       |                                          | 146                                       |                                                           |                                            | 6.676    | N/A               |           |                               |                         | 12/06/2012. | 12/15/2029.                      |
|   | 02645@               | AD | 7 |  | AMERICAN HOME ASSURANCE CO (REYNAGA) - C..... | 17,895      | 91.464                         | 19,855     | 27,108    | 19,855                       |                                          | (4,298)                                   |                                                           |                                            | 6.640    | N/A               |           |                               |                         | 05/22/2014. | 07/01/2029.                      |
|   | 026609               | AC | 1 |  | WYETH LLC.....                                | 28,537      | 115.740                        | 28,935     | 25,000    | 25,901                       |                                          | (250)                                     |                                                           |                                            | 7.250    | 5.982             | MS        | 604                           | 1,813                   | 12/17/1998. | 03/01/2023.                      |
|   | 026874               | DH | 7 |  | AMERICAN INTERNATIONAL GROUP INC.....         | 4,873,553   | 107.415                        | 5,198,874  | 4,840,000 | 4,864,061                    |                                          | (3,266)                                   |                                                           |                                            | 3.900    | 3.807             | AO        | 47,190                        | 188,760                 | 02/01/2017. | 04/01/2026.                      |
|   | 026874               | DL | 8 |  | AMERICAN INTERNATIONAL GROUP INC.....         | 99,413      | 120.582                        | 120,582    | 100,000   | 99,437                       |                                          | 16                                        |                                                           |                                            | 4.750    | 4.787             | AO        | 1,188                         | 4,750                   | 03/19/2018. | 04/01/2048.                      |
|   | 03027X               | AY | 6 |  | AMERICAN TOWER CORP.....                      | 2,002,460   | 99.666                         | 1,993,315  | 2,000,000 | 2,002,464                    |                                          | 4                                         |                                                           |                                            | 3.700    | 3.693             | AO        | 18,089                        |                         | 10/07/2019. | 10/15/2049.                      |
|   | 030955               | AN | 8 |  | AMERITECH CAPITAL FUNDING CORPORATION.....    | 27,146      | 120.595                        | 30,149     | 25,000    | 26,133                       |                                          | (107)                                     |                                                           |                                            | 6.550    | 5.835             | JJ        | 755                           | 1,638                   | 12/17/1998. | 01/15/2028.                      |
|   | 031162               | BP | 4 |  | AMGEN INC.....                                | 144,413     | 125.801                        | 150,961    | 120,000   | 141,932                      |                                          | (563)                                     |                                                           |                                            | 5.375    | 4.132             | MN        | 824                           | 6,450                   | 04/06/2015. | 05/15/2043.                      |
|   | 031162               | BZ | 2 |  | AMGEN INC.....                                | 9,505       | 112.055                        | 11,205     | 10,000    | 9,545                        |                                          | 10                                        |                                                           |                                            | 4.400    | 4.710             | MN        | 73                            | 440                     | 05/11/2015. | 05/01/2045.                      |
|   | 031162               | CJ | 7 |  | AMGEN INC.....                                | 229,338     | 101.313                        | 233,020    | 230,000   | 229,545                      |                                          | 66                                        |                                                           |                                            | 2.600    | 2.633             | FA        | 2,193                         | 5,980                   | 08/24/2016. | 08/19/2026.                      |
|   | 034863               | AR | 1 |  | ANGLO AMERICAN CAPITAL PLC.....               | 1,869,550   | 109.388                        | 2,012,740  | 1,840,000 | 1,863,450                    |                                          | (2,625)                                   |                                                           |                                            | 4.750    | 4.540             | AO        | 19,665                        | 87,400                  | 08/30/2017. | 04/10/2027.                      |
|   | 034863               | AS | 9 |  | ANGLO AMERICAN CAPITAL PLC.....               | 751,187     | 103.745                        | 819,584    | 790,000   | 760,287                      |                                          | 5,624                                     |                                                           |                                            | 3.625    | 4.524             | MS        | 8,750                         | 28,638                  | 05/09/2018. | 09/11/2024.                      |
|   | 034863               | AT | 7 |  | ANGLO AMERICAN CAPITAL PLC.....               | 903,465     | 104.795                        | 943,152    | 900,000   | 902,818                      |                                          | (267)                                     |                                                           |                                            | 4.000    | 3.952             | MS        | 11,000                        | 36,000                  | 09/06/2017. | 09/11/2027.                      |
|   | 03522A               | AG | 5 |  | ANHEUSER-BUSCH COMPANIES LLC.....             | 122,862     | 106.656                        | 138,653    | 130,000   | 123,846                      |                                          | 868                                       |                                                           |                                            | 3.650    | 4.550             | FA        | 1,977                         | 4,745                   | 11/13/2018. | 02/01/2026.                      |
|   | 03523T               | BV | 9 |  | ANHEUSER-BUSCH INBEV WORLDWIDE INC.....       | 2,212,607   | 129.932                        | 2,884,482  | 2,220,000 | 2,212,701                    |                                          | 93                                        |                                                           |                                            | 5.550    | 5.573             | JJ        | 54,076                        | 61,605                  | 01/10/2019. | 01/23/2049.                      |
|   | 03523T               | BX | 5 |  | ANHEUSER-BUSCH INBEV WORLDWIDE INC.....       | 789,210     | 108.987                        | 860,996    | 790,000   | 789,321                      |                                          | 111                                       |                                                           |                                            | 4.150    | 4.169             | JJ        | 14,389                        | 16,393                  | 01/10/2019. | 01/23/2025.                      |
|   | 035240               | AL | 4 |  | ANHEUSER-BUSCH INBEV WORLDWIDE INC.....       | 555,610     | 110.055                        | 616,310    | 560,000   | 556,282                      |                                          | 399                                       |                                                           |                                            | 4.000    | 4.095             | AO        | 4,853                         | 22,400                  | 03/20/2018. | 04/13/2028.                      |
|   | 035240               | AN | 0 |  | ANHEUSER-BUSCH INBEV WORLDWIDE INC.....       | 994,340     | 114.440                        | 1,144,404  | 1,000,000 | 994,579                      |                                          | 156                                       |                                                           |                                            | 4.600    | 4.635             | AO        | 9,711                         | 46,000                  | 03/20/2018. | 04/15/2048.                      |
|   | 035240               | AQ | 3 |  | ANHEUSER-BUSCH INBEV WORLDWIDE INC.....       | 1,326,693   | 115.917                        | 1,541,696  | 1,330,000 | 1,326,940                    |                                          | 247                                       |                                                           |                                            | 4.750    | 4.781             | JJ        | 27,727                        | 31,588                  | 01/15/2019. | 01/23/2029.                      |
|   | 036752               | AB | 9 |  | ANTHEM INC.....                               | 89,819      | 105.899                        | 95,309     | 90,000    | 89,855                       |                                          | 18                                        |                                                           |                                            | 3.650    | 3.674             | JD        | 274                           | 3,285                   | 11/14/2017. | 12/01/2027.                      |
|   | 036752               | AG | 8 |  | ANTHEM INC.....                               | 300,000     | 108.660                        | 325,980    | 300,000   | 300,000                      |                                          |                                           |                                                           |                                            | 4.101    | 4.100             | MS        | 4,101                         | 12,303                  | 02/27/2018. | 03/01/2028.                      |
|   | 036752               | AH | 6 |  | ANTHEM INC.....                               | 1,594,544   | 113.178                        | 1,810,855  | 1,600,000 | 1,594,796                    |                                          | 181                                       |                                                           |                                            | 4.550    | 4.571             | MS        | 24,267                        | 72,800                  | 02/27/2018. | 03/01/2048.                      |
|   | 037411               | AR | 6 |  | APACHE CORP.....                              | 53,325      | 111.537                        | 50,192     | 45,000    |                              |                                          | (265)                                     |                                                           |                                            | 6.000    | 4.658             | JJ        | 1,245                         | 2,700                   | 09/10/2014. | 01/15/2037.                      |
|   | 037411               | AW | 5 |  | APACHE CORP.....                              | 109,892     | 101.814                        | 101,814    | 100,000   | 108,288                      |                                          | (262)                                     |                                                           |                                            | 5.100    | 4.455             | MS        | 1,700                         | 5,100                   | 05/15/2015. | 09/01/2040.                      |
|   | 037411               | AY | 1 |  | APACHE CORP.....                              | 2,134,717   | 104.233                        | 2,307,709  | 2,214,000 | 2,136,337                    |                                          | 1,620                                     |                                                           |                                            | 5.250    | 5.527             | FA        | 48,431                        | 58,118                  | 02/04/2019. | 02/01/2042.                      |
|   | 037411               | AZ | 8 |  | APACHE CORP.....                              | 420,186     | 101.898                        | 416,762    | 409,000   | 413,582                      |                                          | (2,151)                                   |                                                           |                                            | 3.250    | 2.682             | AO        | 2,806                         | 13,293                  | 11/01/2016. | 04/15/2022.                      |
|   | 037411               | BA | 2 |  | APACHE CORP.....                              | 1,900,016   | 96.623                         | 2,009,755  | 2,080,000 | 1,902,725                    |                                          | 3,173                                     |                                                           |                                            | 4.750    | 5.395             | AO        | 20,858                        | 98,800                  | 02/28/2019. | 04/15/2043.                      |
|   | 037411               | BC | 8 |  | APACHE CORP.....                              | 113,671     | 92.228                         | 110,674    | 120,000   | 113,999                      |                                          | 137                                       |                                                           |                                            | 4.250    | 4.596             | JJ        | 2,352                         | 5,100                   | 06/29/2017. | 01/15/2044.                      |
|   | 037411               | BE | 4 |  | APACHE CORP.....                              | 3,984,600   | 104.599                        | 4,183,953  | 4,000,000 | 3,986,963                    |                                          | 1,745                                     |                                                           |                                            | 4.375    | 4.420             | AO        | 36,944                        | 200,278                 | 08/15/2018. | 10/15/2028.                      |



**SCHEDULE D - PART 1**

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

E10.34

| 1                    |    | 2           |                                               |  | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10              | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest   |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|-----------------------------------------------|--|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|------------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                               |  | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |                 |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16         | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                               |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value       | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of    | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 03761U               | AG | 1           | APOLLO INVESTMENT CORP.....                   |  |       | .....                           | ..           | .....1                                                           | 2FE         | .....9,994,320                       | ...103.924 | .....10,392,363 | .....10,000,000                 | .....9,997,381                                    | .....                                           | .....1,181                                                             | .....                                               | .....5.250 | 5.256                | MS.....      | .....172,083                        | .....525,000               | 05/18/2016. | 03/03/2025.                               |
| 037833               | DN | 7           | APPLE INC.....                                |  |       | .....                           | ..           | .....1,2                                                         | 1FE         | .....1,996,620                       | ...99.292  | .....1,985,837  | .....2,000,000                  | .....1,996,759                                    | .....                                           | .....139                                                               | .....                                               | .....2.050 | 2.076                | MS.....      | .....12,528                         | .....                      | 09/04/2019. | 09/11/2026.                               |
| 03938L               | AP | 9           | ARCELORMITTAL SA.....                         |  |       | .....                           | C            | .....1                                                           | 2FE         | .....1,235,010                       | ...121.893 | .....1,304,252  | .....1,070,000                  | .....1,229,794                                    | .....                                           | .....(4,146)                                                           | .....                                               | .....7.000 | 5.727                | AO.....      | .....15,812                         | .....74,900                | 02/01/2019. | 10/15/2039.                               |
| 03938L               | AZ | 7           | ARCELORMITTAL SA.....                         |  |       | .....                           | C            | .....1                                                           | 2FE         | .....173,249                         | ...114.899 | .....183,838    | .....160,000                    | .....171,475                                      | .....                                           | .....(1,640)                                                           | .....                                               | .....6.125 | 4.613                | JD.....      | .....817                            | .....9,800                 | 02/13/2019. | 06/01/2025.                               |
| 03938L               | BA | 1           | ARCELORMITTAL SA.....                         |  |       | .....                           | C            | .....1                                                           | 2FE         | .....539,851                         | ...106.194 | .....573,446    | .....540,000                    | .....539,866                                      | .....                                           | .....15                                                                | .....                                               | .....4.550 | 4.555                | MS.....      | .....7,508                          | .....12,285                | 03/07/2019. | 03/11/2026.                               |
| 04010L               | AU | 7           | ARES CAPITAL CORP.....                        |  |       | .....                           | ..           | .....1,2                                                         | 2FE         | .....1,249,013                       | ...101.505 | .....1,268,814  | .....1,250,000                  | .....1,249,444                                    | .....                                           | .....199                                                               | .....                                               | .....3.500 | 3.515                | FA.....      | .....17,135                         | .....43,750                | 08/07/2017. | 02/10/2023.                               |
| 045054               | AJ | 2           | ASHTeAD CAPITAL INC.....                      |  |       | .....                           | ..           | .....1,2                                                         | 2FE         | .....500,000                         | ...101.000 | .....505,000    | .....500,000                    | .....500,000                                      | .....                                           | .....                                                                  | .....                                               | .....4.000 | 4.000                | MN.....      | .....3,167                          | .....                      | 10/28/2019. | 05/01/2028.                               |
| 045054               | AL | 7           | ASHTeAD CAPITAL INC.....                      |  |       | .....                           | ..           | .....1,2                                                         | 2FE         | .....1,000,000                       | ...102.125 | .....1,021,250  | .....1,000,000                  | .....1,000,000                                    | .....                                           | .....                                                                  | .....                                               | .....4.250 | 4.250                | MN.....      | .....6,729                          | .....                      | 10/28/2019. | 11/01/2029.                               |
| 048677               | AC | 2           | ATLANTIC MARINE CORPS CMNTYS LLC.....         |  |       | .....                           | ..           | .....                                                            | 1FE         | .....1,172,647                       | ...108.359 | .....1,244,119  | .....1,148,141                  | .....1,172,117                                    | .....                                           | .....(412)                                                             | .....                                               | .....5.373 | 5.192                | JD.....      | .....5,141                          | .....61,690                | 03/12/2019. | 12/01/2050.                               |
| 05259*               | AA | 5           | AUTO-OWNERS LIFE INSURANCE CO (WHITE) -.....  |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....13,196                          | ...58.423  | .....13,498     | .....22,109                     | .....13,498                                       | .....                                           | .....(2,064)                                                           | .....                                               | .....      | 7.685                | N/A.....     | .....                               | .....                      | 10/03/2013. | 04/11/2029.                               |
| 05384#               | AA | 9           | AVIVA LIFE AND ANNUITY (MAYES) - CMO.....     |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....30,973                          | ...62.608  | .....38,773     | .....60,300                     | .....38,773                                       | .....                                           | .....1,717                                                             | .....                                               | .....      | 7.546                | N/A.....     | .....                               | .....                      | 02/29/2012. | 10/10/2028.                               |
| 05384@               | AA | 1           | AVIVA LIFE AND ANNUITY (ROBINSON) - CMO.....  |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....14,582                          | ...83.689  | .....22,051     | .....25,774                     | .....22,051                                       | .....                                           | .....817                                                               | .....                                               | .....      | 7.811                | N/A.....     | .....                               | .....                      | 12/15/2011. | 02/04/2024.                               |
| 05384@               | AB | 9           | AVIVA LIFE AND ANNUITY (JERNIGAN) - CMO.....  |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....31,523                          | ...81.625  | .....47,487     | .....55,948                     | .....47,487                                       | .....                                           | .....3,077                                                             | .....                                               | .....      | 6.813                | N/A.....     | .....                               | .....                      | 01/31/2012. | 05/01/2023.                               |
| 05384@               | AC | 7           | AVIVA LIFE AND ANNUITY (MALDONADO) - CMO..... |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....28,797                          | ...70.538  | .....46,657     | .....64,075                     | .....46,657                                       | .....                                           | .....2,452                                                             | .....                                               | .....      | 7.218                | N/A.....     | .....                               | .....                      | 03/13/2012. | 05/19/2030.                               |
| 05384@               | AD | 5           | AVIVA LIFE AND ANNUITY (LAMAR) - CMO.....     |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....27,932                          | ...64.947  | .....34,578     | .....52,299                     | .....34,578                                       | .....                                           | .....1,039                                                             | .....                                               | .....      | 7.320                | N/A.....     | .....                               | .....                      | 04/30/2012. | 05/01/2032.                               |
| 05384@               | AE | 3           | AVIVA LIFE AND ANNUITY (LAMAR) - CMO.....     |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....25,934                          | ...52.370  | .....35,789     | .....67,113                     | .....35,789                                       | .....                                           | .....1,087                                                             | .....                                               | .....      | 7.138                | N/A.....     | .....                               | .....                      | 06/12/2012. | 01/01/2034.                               |
| 05384@               | AF | 0           | AVIVA LIFE AND ANNUITY (ROWE) - CMO.....      |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....16,582                          | ...82.140  | .....24,312     | .....29,000                     | .....24,312                                       | .....                                           | .....835                                                               | .....                                               | .....      | 7.628                | N/A.....     | .....                               | .....                      | 06/14/2012. | 10/20/2024.                               |
| 05384@               | AG | 8           | AVIVA LIFE AND ANNUITY COMPANY (KILGORE)..... |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....39,282                          | ...70.905  | .....66,480     | .....90,000                     | .....66,480                                       | .....                                           | .....4,504                                                             | .....                                               | .....      | 7.140                | N/A.....     | .....                               | .....                      | 06/29/2012. | 04/22/2027.                               |
| 05384@               | AH | 6           | AVIVA LIFE AND ANNUITY COMPANY (MAYES) -..... |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....118,020                         | ...72.576  | .....148,944    | .....201,400                    | .....148,944                                      | .....                                           | .....4,715                                                             | .....                                               | .....      | 7.377                | N/A.....     | .....                               | .....                      | 07/17/2012. | 10/10/2028.                               |
| 05384@               | AK | 9           | AVIVA ASSIGNMENT CORP (SMITH) - CMO.....      |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....19,775                          | ...85.714  | .....28,571     | .....32,000                     | .....28,571                                       | .....                                           | .....1,931                                                             | .....                                               | .....      | 7.122                | N/A.....     | .....                               | .....                      | 08/09/2012. | 08/14/2021.                               |
| 05384@               | AL | 7           | AVIVA LIFE AND ANNUITY CO (DANIELS) - CM..... |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....56,315                          | ...65.273  | .....65,942     | .....99,225                     | .....65,942                                       | .....                                           | .....1,997                                                             | .....                                               | .....      | 7.383                | N/A.....     | .....                               | .....                      | 09/20/2012. | 03/02/2032.                               |
| 05384@               | AP | 8           | AVIVA LIFE AND ANNUITY CO (MALDONADO) -.....  |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....28,166                          | ...67.569  | .....39,321     | .....57,125                     | .....39,321                                       | .....                                           | .....1,224                                                             | .....                                               | .....      | 6.879                | N/A.....     | .....                               | .....                      | 10/31/2012. | 05/19/2030.                               |
| 05384@               | AQ | 6           | AVIVA LIFE AND ANNUITY CO (POLITT) - CMO..... |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....41,721                          | ...54.939  | .....53,984     | .....96,656                     | .....53,984                                       | .....                                           | .....1,498                                                             | .....                                               | .....      | 6.885                | N/A.....     | .....                               | .....                      | 11/06/2012. | 04/15/2036.                               |
| 05384@               | AR | 4           | AVIVA LIFE AND ANNUITY CO (CARTER) - CMO..... |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....40,773                          | ...91.307  | .....66,520     | .....70,000                     | .....66,520                                       | .....                                           | .....4,404                                                             | .....                                               | .....      | 6.968                | N/A.....     | .....                               | .....                      | 11/08/2012. | 09/29/2020.                               |
| 05384@               | AS | 2           | AVIVA LIFE AND ANNITY CO (HELMS) - CMO.....   |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....91,061                          | ...70.533  | .....118,108    | .....164,265                    | .....118,108                                      | .....                                           | .....3,810                                                             | .....                                               | .....      | 6.751                | N/A.....     | .....                               | .....                      | 12/11/2012. | 12/01/2029.                               |
| 05384@               | AT | 0           | AVIVA LIFE AND ANNUITY COMPANY(MAYES) -.....  |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....33,462                          | ...68.419  | .....39,653     | .....56,620                     | .....39,653                                       | .....                                           | .....1,541                                                             | .....                                               | .....      | 7.842                | N/A.....     | .....                               | .....                      | 02/12/2013. | 10/10/2028.                               |
| 05384@               | AU | 7           | AVIVA LIFE AND ANNUITY COMPANY (BUSLER).....  |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....34,279                          | ...86.845  | .....41,554     | .....47,000                     | .....41,554                                       | .....                                           | .....1,252                                                             | .....                                               | .....      | 6.521                | N/A.....     | .....                               | .....                      | 04/30/2013. | 11/01/2023.                               |
| 05384@               | AV | 5           | AVIVA LIFE AND ANNUITY COMPANY (HELMS) -..... |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....76,269                          | ...62.857  | .....103,326    | .....161,034                    | .....103,326                                      | .....                                           | .....3,559                                                             | .....                                               | .....      | 6.748                | N/A.....     | .....                               | .....                      | 06/28/2013. | 12/01/2030.                               |
| 05386@               | AA | 9           | AVIVA LIFE AND ANNUITY CO (PRITCHARD) -.....  |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....46,408                          | ...84.585  | .....70,192     | .....80,000                     | .....70,192                                       | .....                                           | .....4,272                                                             | .....                                               | .....      | 6.379                | N/A.....     | .....                               | .....                      | 05/30/2013. | 08/15/2023.                               |
| 05386@               | AB | 7           | AVIVA LIFE AND ANNUITY CO OF NY (DIOUF).....  |  |       | @.....                          | ..           | .....4                                                           | .....1      | .....320,621                         | ...60.325  | .....425,819    | .....686,707                    | .....425,819                                      | .....                                           | .....19,492                                                            | .....                                               | .....      | 7.015                | N/A.....     | .....                               | .....                      | 11/07/2013. | 11/13/2032.                               |
| 05401A               | AE | 1           | AVOLON HOLDINGS FUNDING LTD.....              |  |       | .....                           | C            | .....1,2                                                         | 2FE         | .....249,818                         | ...102.460 | .....256,150    | .....250,000                    | .....249,861                                      | .....                                           | .....44                                                                | .....                                               | .....3.625 | 3.650                | MN.....      | .....1,510                          | .....4,909                 | 04/11/2019. | 05/01/2022.                               |
| 05401A               | AG | 6           | AVOLON HOLDINGS FUNDING LTD.....              |  |       | .....                           | C            | .....1,2                                                         | 2FE         | .....467,768                         | ...105.630 | .....496,461    | .....470,000                    | .....467,972                                      | .....                                           | .....204                                                               | .....                                               | .....4.375 | 4.454                | MN.....      | .....3,427                          | .....11,138                | 04/11/2019. | 05/01/2026.                               |
| 054536               | AA | 5           | AXA FINANCIAL INC.....                        |  |       | .....                           | C            | .....                                                            | 2FE         | .....5,498,860                       | ...145.285 | .....5,857,889  | .....4,032,000                  | .....5,222,558                                    | .....                                           | .....(79,983)                                                          | .....                                               | .....8.600 | 5.051                | JD.....      | .....15,411                         | .....346,752               | 03/28/2017. | 12/15/2030.                               |
| 05490L               | AA | 7           | BCBSM INC.....                                |  |       | .....                           | ..           | .....1,2                                                         | 1FE         | .....129,273                         | ...103.438 | .....134,469    | .....130,000                    | .....129,582                                      | .....                                           | .....75                                                                | .....                                               | .....3.790 | 3.857                | MN.....      | .....821                            | .....4,927                 | 06/01/2015. | 05/01/2025.                               |
| 05526D               | BD | 6           | BAT CAPITAL CORP.....                         |  |       | .....                           | ..           | .....1,2                                                         | 2FE         | .....1,049,900                       | ...101.266 | .....1,032,914  | .....1,020,000                  | .....1,047,514                                    | .....                                           | .....(1,043)                                                           | .....                                               | .....4.390 | 4.168                | FA.....      | .....16,916                         | .....44,778                | 08/30/2017. | 08/15/2037.                               |
| 05526D               | BF | 1           | BAT CAPITAL CORP.....                         |  |       | .....                           | ..           | .....1,2                                                         | 2FE         | .....2,030,680                       | ...100.572 | .....2,011,445  | .....2,000,000                  | .....2,029,483                                    | .....                                           | .....(516)                                                             | .....                                               | .....4.540 | 4.445                | FA.....      | .....34,302                         | .....90,800                | 08/30/2017. | 08/15/2047.                               |
| 055451               | AV | 0           | BHP BILLITON FINANCE (USA) LTD.....           |  |       | .....                           | C            | .....1                                                           | 1FE         | .....92,877                          | ...128.070 | .....102,456    | .....80,000                     | .....92,155                                       | .....                                           | .....(298)                                                             | .....                                               | .....5.000 | 4.003                | MS.....      | .....1,011                          | .....4,000                 | 06/29/2017. | 09/30/2043.                               |
| 05565S               | AA | 2           | BNSF RAILWAY CO - ABS.....                    |  |       | .....                           | ..           | .....1                                                           | 1FE         | .....429,559                         | ...105.854 | .....414,311    | .....391,398                    | .....416,545                                      | .....                                           | .....(3,049)                                                           | .....                                               | .....5.629 | 2.060                | AO.....      | .....5,508                          | .....22,032                | 05/15/2018. | 04/01/2024.                               |
| 05567Y               | AA | 7           | BNSF RAILWAY COMPANY - ABS.....               |  |       | .....                           | ..           | .....1                                                           | 1FE         | .....469,228                         | ...104.316 | .....462,523    | .....443,388                    | .....459,235                                      | .....                                           | .....(2,146)                                                           | .....                                               | .....4.967 | 2.504                | AO.....      | .....5,506                          | .....24,530                | 07/16/2013. | 04/01/2023.                               |
| 05568B               | AA | 6           | BNSF RAILWAY CO - ABS.....                    |  |       | .....                           | ..           | .....1                                                           | 1FE         | .....112,686                         | ...106.597 | .....109,398    | .....102,628                    | .....111,587                                      | .....                                           | .....342                                                               | .....                                               | .....5.720 | 0.939                | JJ.....      | .....2,707                          | .....5,870                 | 10/30/2017. | 01/15/2024.                               |
| 05578U               | AB | 0           | BPCE SA.....                                  |  |       | .....                           | C            | .....                                                            | 2FE         | .....4,139,150                       | ...109.745 | .....4,389,796  | .....4,000,000                  | .....4,092,886                                    | .....                                           | .....(17,916)                                                          | .....                                               | .....5.150 | 4.578                | JJ.....      | .....91,556                         | .....206,000               | 04/25/2017. | 07/21/2024.                               |

SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                               | Codes  |    |            | 6                                          | 7              | Fair Value |                | 10                             | 11             | Change in Book/Adjusted Carrying Value |               |       |       | Interest   |            |           |              |              | Dates       |             |
|----------------------|----|-------------|-----------------------------------------------|--------|----|------------|--------------------------------------------|----------------|------------|----------------|--------------------------------|----------------|----------------------------------------|---------------|-------|-------|------------|------------|-----------|--------------|--------------|-------------|-------------|
|                      |    |             |                                               | 3      | 4  | 5          |                                            |                | 8          | 9              |                                |                | 12                                     | 13            | 14    | 15    | 16         | 17         | 18        | 19           | 20           | 21          | 22          |
| CUSIP Identification |    | Description |                                               | Code   | n  | Bond CHAR  | NAIC Designation and Administrative Symbol | Actual Cost    |            |                | Rate Used to Obtain Fair Value | Fair Value     |                                        |               |       |       |            |            |           |              |              |             |             |
| 05581J               | AA | 2           | BNSF RAILWAY CO 2015-1 PASS THROUGH TRUS..... | .....  | .. | .....1     | 1FE                                        | .....3,309,879 | ...105.775 | .....3,514,853 | .....3,322,963                 | .....3,313,286 | .....                                  | .....836      | ..... | ..... | .....3.442 | .....3.491 | JD.....   | .....4,766   | .....114,376 | 06/29/2015. | 06/16/2028. |
| 05581K               | AC | 5           | BGL BNP PARIBAS SA.....                       | .....  | C  | .....      | 2FE                                        | .....2,764,002 | ...109.384 | .....2,843,993 | .....2,600,000                 | .....2,729,685 | .....                                  | .....(15,295) | ..... | ..... | .....4.625 | .....3.826 | MS.....   | .....36,075  | .....120,250 | 09/14/2017. | 03/13/2027. |
| 05890J               | AA | 8           | BANCO BILBAO VIZCAYA ARGENTARIA COLOMBIA..... | .....  | C  | .....      | 2FE                                        | .....3,015,740 | ...106.876 | .....3,206,280 | .....3,000,000                 | .....3,009,439 | .....                                  | .....(1,330)  | ..... | ..... | .....4.875 | .....4.807 | AO.....   | .....28,438  | .....146,250 | 04/17/2015. | 04/21/2025. |
| 059438               | AG | 6           | JPMORGAN CHASE & CO.....                      | .....  | .. | .....      | 1FE                                        | .....2,915,219 | ...125.230 | .....2,830,198 | .....2,260,000                 | .....2,650,591 | .....                                  | .....(61,412) | ..... | ..... | .....7.750 | .....4.218 | JJ.....   | .....80,764  | .....175,150 | 05/05/2015. | 07/15/2025. |
| 059438               | AK | 7           | JPMORGAN CHASE & CO.....                      | .....  | .. | .....      | 1FE                                        | .....2,622,887 | ...133.510 | .....2,663,526 | .....1,995,000                 | .....2,454,058 | .....                                  | .....(52,757) | ..... | ..... | .....8.000 | .....4.288 | AO.....   | .....27,487  | .....159,600 | 01/17/2017. | 04/29/2027. |
| 059438               | AK | 7           | JPMORGAN CHASE & CO.....                      | C..... | .. | .....      | 1FE                                        | .....1,555,442 | ...133.510 | .....1,554,058 | .....1,164,000                 | .....1,475,930 | .....                                  | .....(36,369) | ..... | ..... | .....8.000 | .....3.777 | AO.....   | .....16,037  | .....93,120  | 10/03/2017. | 04/29/2027. |
| 05964H               | AG | 0           | BANCO SANTANDER SA.....                       | .....  | C  | .....      | 1FE                                        | .....200,000   | ...104.323 | .....208,645   | .....200,000                   | .....200,000   | .....                                  | .....         | ..... | ..... | .....3.848 | .....3.847 | AO.....   | .....1,689   | .....7,696   | 04/09/2018. | 04/12/2023. |
| 05968D               | AA | 8           | BANCO INTERNACIONAL DEL PERU SAA - INTER..... | .....  | C  | .....1,2,5 | 2FE                                        | .....2,700,000 | ...111.750 | .....3,017,250 | .....2,700,000                 | .....2,700,000 | .....                                  | .....         | ..... | ..... | .....6.625 | .....6.625 | MS.....   | .....50,681  | .....178,875 | 03/12/2014. | 03/19/2029. |
| 05968L               | AL | 6           | BANCOLOMBIA SA.....                           | .....  | C  | .....2     | 3FE                                        | .....3,000,000 | ...101.375 | .....3,041,250 | .....3,000,000                 | .....3,000,000 | .....                                  | .....         | ..... | ..... | .....4.625 | .....4.625 | JD.....   | .....5,010   | .....        | 12/10/2019. | 12/18/2029. |
| 05969L               | AA | 9           | BANCO INBURSA SA.....                         | .....  | C  | .....1     | 2FE                                        | .....1,085,546 | ...103.501 | .....1,138,511 | .....1,100,000                 | .....1,092,864 | .....                                  | .....1,466    | ..... | ..... | .....4.125 | .....4.287 | JD.....   | .....3,151   | .....45,375  | 05/29/2014. | 06/06/2024. |
| 05971K               | AC | 3           | BANCO SANTANDER SA.....                       | .....  | C  | .....      | 1FE                                        | .....200,000   | ...103.064 | .....206,128   | .....200,000                   | .....200,000   | .....                                  | .....         | ..... | ..... | .....3.306 | .....3.306 | JD.....   | .....73      | .....3,306   | 06/20/2019. | 06/27/2029. |
| 06051G               | EC | 9           | BANK OF AMERICA CORP.....                     | C..... | .. | .....      | 1FE                                        | .....5,270,872 | ...101.835 | .....5,091,740 | .....5,000,000                 | .....5,020,099 | .....                                  | .....(38,796) | ..... | ..... | .....5.625 | .....4.802 | JJ.....   | .....140,625 | .....281,250 | 09/23/2010. | 07/01/2020. |
| 06051G               | FH | 7           | BANK OF AMERICA CORP.....                     | .....  | .. | .....      | 2FE                                        | .....309,878   | ...107.381 | .....332,882   | .....310,000                   | .....309,950   | .....                                  | .....24       | ..... | ..... | .....4.200 | .....4.204 | FA.....   | .....4,521   | .....13,020  | 10/02/2014. | 08/26/2024. |
| 06051G               | FL | 8           | BANK OF AMERICA CORP.....                     | .....  | .. | .....      | 2FE                                        | .....3,802,545 | ...109.081 | .....4,123,261 | .....3,780,000                 | .....3,796,910 | .....                                  | .....(1,922)  | ..... | ..... | .....4.250 | .....4.174 | AO.....   | .....30,791  | .....160,650 | 01/13/2017. | 10/22/2026. |
| 06051G               | FM | 6           | BANK OF AMERICA CORP.....                     | .....  | .. | .....      | 2FE                                        | .....1,147,118 | ...106.670 | .....1,216,034 | .....1,140,000                 | .....1,144,016 | .....                                  | .....(686)    | ..... | ..... | .....4.000 | .....3.922 | JJ.....   | .....20,140  | .....45,600  | 02/27/2015. | 01/22/2025. |
| 06051G               | FU | 8           | BANK OF AMERICA CORP.....                     | .....  | .. | .....      | 2FE                                        | .....2,064,800 | ...109.831 | .....2,196,619 | .....2,000,000                 | .....2,046,702 | .....                                  | .....(6,467)  | ..... | ..... | .....4.450 | .....4.019 | MS.....   | .....29,172  | .....89,000  | 02/07/2017. | 03/03/2026. |
| 06051G               | GC | 7           | BANK OF AMERICA CORP.....                     | .....  | .. | .....2     | 2FE                                        | .....2,988,420 | ...108.445 | .....3,253,341 | .....3,000,000                 | .....2,991,252 | .....                                  | .....1,022    | ..... | ..... | .....4.183 | .....4.227 | MN.....   | .....12,549  | .....125,490 | 02/02/2017. | 11/25/2027. |
| 06051G               | GL | 7           | BANK OF AMERICA CORP.....                     | .....  | .. | .....1,2,5 | 1FE                                        | .....440,000   | ...106.926 | .....470,472   | .....440,000                   | .....440,000   | .....                                  | .....         | ..... | ..... | .....3.705 | .....3.704 | AO.....   | .....3,034   | .....16,302  | 04/19/2017. | 04/24/2028. |
| 06051G               | GR | 4           | BANK OF AMERICA CORP.....                     | .....  | .. | .....1,2,5 | 1FE                                        | .....391,324   | ...106.008 | .....413,430   | .....390,000                   | .....391,049   | .....                                  | .....(115)    | ..... | ..... | .....3.593 | .....3.552 | JJ.....   | .....6,228   | .....14,013  | 07/26/2017. | 07/21/2028. |
| 06051G               | HM | 4           | BANK OF AMERICA CORP.....                     | .....  | .. | .....1,2   | 1FE                                        | .....350,000   | ...111.152 | .....389,030   | .....350,000                   | .....350,000   | .....                                  | .....         | ..... | ..... | .....4.271 | .....4.272 | JJ.....   | .....6,561   | .....14,949  | 07/18/2018. | 07/23/2029. |
| 06051G               | HR | 3           | BANK OF AMERICA CORP.....                     | .....  | .. | .....1,2,5 | 1FE                                        | .....60,000    | ...104.429 | .....62,657    | .....60,000                    | .....60,000    | .....                                  | .....         | ..... | ..... | .....3.458 | .....3.458 | MS.....   | .....611     | .....1,037   | 03/12/2019. | 03/15/2025. |
| 06051G               | HT | 9           | BANK OF AMERICA CORP.....                     | .....  | .. | .....1,2,5 | 1FE                                        | .....3,000,000 | ...105.705 | .....3,171,160 | .....3,000,000                 | .....3,000,000 | .....                                  | .....         | ..... | ..... | .....3.559 | .....3.560 | AO.....   | .....20,168  | .....53,385  | 04/17/2019. | 04/23/2027. |
| 06051G               | HX | 0           | BANK OF AMERICA CORP.....                     | .....  | .. | .....1,2,5 | 1FE                                        | .....310,000   | ...100.879 | .....312,723   | .....310,000                   | .....310,000   | .....                                  | .....         | ..... | ..... | .....2.884 | .....2.884 | AO.....   | .....1,714   | .....        | 10/17/2019. | 10/22/2030. |
| 06406Y               | AA | 0           | BANK OF NEW YORK MELLON CORP.....             | .....  | .. | .....2     | 1FE                                        | .....380,022   | ...104.697 | .....397,847   | .....380,000                   | .....380,019   | .....                                  | .....(1)      | ..... | ..... | .....3.300 | .....3.299 | FA.....   | .....4,459   | .....12,540  | 08/16/2017. | 08/23/2029. |
| 06738E               | AW | 5           | BARCLAYS PLC.....                             | .....  | C  | .....2     | 3FE                                        | .....1,598,060 | ...107.858 | .....1,682,591 | .....1,560,000                 | .....1,590,396 | .....                                  | .....(3,397)  | ..... | ..... | .....4.836 | .....4.520 | MN.....   | .....10,897  | .....75,442  | 08/30/2017. | 05/09/2028. |
| 06738E               | BK | 0           | BARCLAYS PLC.....                             | .....  | C  | .....2,5   | 3FE                                        | .....310,000   | ...111.504 | .....345,663   | .....310,000                   | .....310,000   | .....                                  | .....         | ..... | ..... | .....5.088 | .....5.089 | JD.....   | .....482     | .....7,886   | 06/13/2019. | 06/20/2030. |
| 06740L               | 8C | 2           | BARCLAYS BANK PLC.....                        | .....  | C  | .....      | 3FE                                        | .....629,000   | ...112.375 | .....674,250   | .....600,000                   | .....612,521   | .....                                  | .....(3,755)  | ..... | ..... | .....7.625 | .....6.815 | MN.....   | .....5,083   | .....45,750  | 02/11/2016. | 11/21/2022. |
| 06849R               | AK | 8           | BARRICK NORTH AMERICA FINANCE LLC.....        | .....  | .. | .....1     | 2FE                                        | .....3,258,652 | ...127.331 | .....3,768,983 | .....2,960,000                 | .....3,242,248 | .....                                  | .....(6,265)  | ..... | ..... | .....5.750 | .....5.042 | MN.....   | .....28,367  | .....170,200 | 08/30/2017. | 05/01/2043. |
| 06849U               | AD | 7           | BARRICK GOLD OF AUSTRALIA LTD.....            | .....  | C  | .....1     | 2FE                                        | .....1,666,160 | ...126.863 | .....1,915,627 | .....1,510,000                 | .....1,654,985 | .....                                  | .....(4,009)  | ..... | ..... | .....5.950 | .....5.169 | AO.....   | .....18,967  | .....89,845  | 02/07/2017. | 10/15/2039. |
| 07274N               | AG | 8           | BAYER US FINANCE II LLC.....                  | .....  | .. | .....1,2   | 2FE                                        | .....3,000,000 | ...100.596 | .....3,017,868 | .....3,000,000                 | .....3,000,000 | .....                                  | .....         | ..... | ..... | .....2.904 | .....2.946 | MJSD..... | .....3,872   | .....105,878 | 06/18/2018. | 12/15/2023. |
| 07274N               | AJ | 2           | BAYER US FINANCE II LLC.....                  | .....  | .. | .....1,2   | 2FE                                        | .....1,497,165 | ...107.925 | .....1,618,875 | .....1,500,000                 | .....1,497,681 | .....                                  | .....363      | ..... | ..... | .....4.250 | .....4.280 | JD.....   | .....2,833   | .....63,750  | 06/18/2018. | 12/15/2025. |
| 07274N               | AZ | 6           | BAYER US FINANCE II LLC.....                  | .....  | .. | .....1,2   | 2FE                                        | .....1,166,947 | ...103.724 | .....1,356,714 | .....1,308,000                 | .....1,172,229 | .....                                  | .....5,282    | ..... | ..... | .....4.200 | .....5.228 | JJ.....   | .....25,332  | .....27,468  | 02/21/2019. | 07/15/2034. |
| 075887               | AV | 1           | BECTON DICKINSON & CO.....                    | .....  | .. | .....1     | 2FE                                        | .....3,349,740 | ...123.942 | .....3,718,261 | .....3,000,000                 | .....3,337,496 | .....                                  | .....(9,864)  | ..... | ..... | .....6.000 | .....5.081 | MN.....   | .....23,000  | .....180,000 | 09/21/2018. | 05/15/2039. |
| 075887               | BF | 5           | BECTON DICKINSON AND CO.....                  | .....  | .. | .....1,2   | 2FE                                        | .....2,015,760 | ...106.018 | .....2,120,352 | .....2,000,000                 | .....2,010,625 | .....                                  | .....(1,999)  | ..... | ..... | .....3.734 | .....3.611 | JD.....   | .....3,319   | .....74,680  | 04/28/2017. | 12/15/2024. |
| 075887               | BG | 3           | BECTON DICKINSON AND CO.....                  | .....  | .. | .....1,2   | 2FE                                        | .....102,974   | ...117.031 | .....110,009   | .....94,000                    | .....102,083   | .....                                  | .....(192)    | ..... | ..... | .....4.685 | .....4.119 | JD.....   | .....196     | .....4,404   | 05/05/2017. | 12/15/2044. |
| 075887               | BK | 4           | BECTON, DICKINSON AND CO.....                 | .....  | .. | .....1,2   | 2FE                                        | .....971,560   | ...102.141 | .....1,021,411 | .....1,000,000                 | .....980,888   | .....                                  | .....5,617    | ..... | ..... | .....3.300 | .....3.949 | MS.....   | .....11,000  | .....33,000  | 04/24/2018. | 03/01/2023. |
| 075887               | BM | 0           | BECTON, DICKINSON AND CO.....                 | .....  | .. | .....1,2   | 2FE                                        | .....45,796    | ...115.857 | .....47,501    | .....41,000                    | .....45,344    | .....                                  | .....(103)    | ..... | ..... | .....4.875 | .....4.170 | MN.....   | .....255     | .....1,999   | 04/24/2015. | 05/15/2044. |
| 075887               | BW | 8           | BECTON DICKINSON AND CO.....                  | .....  | .. | .....1,2   | 2FE                                        | .....109,000   | ...106.420 | .....115,998   | .....109,000                   | .....109,000   | .....                                  | .....         | ..... | ..... | .....3.700 | .....3.700 | JD.....   | .....280     | .....4,033   | 05/22/2017. | 06/06/2027. |
| 075887               | CF | 4           | BECTON DICKINSON AND CO.....                  | .....  | .. | .....2     | 2FE                                        | .....750,000   | ...100.049 | .....750,368   | .....750,000                   | .....750,000   | .....                                  | .....         | ..... | ..... | .....2.836 | .....2.883 | MJSD..... | .....177     | .....27,602  | 02/27/2018. | 12/29/2020. |
| 079860               | AD | 4           | BELLSOUTH CORPORATION.....                    | .....  | .. | .....1     | 2FE                                        | .....6,265,100 | ...128.897 | .....6,444,830 | .....5,000,000                 | .....5,933,029 | .....                                  | .....(57,344) | ..... | ..... | .....6.875 | .....4.785 | AO.....   | .....72,569  | .....343,750 | 04/23/2004. | 10/15/2031. |
| 079860               | AE | 2           | BELLSOUTH CORPORATION.....                    | C..... | .. | .....1     | 2FE                                        | .....460,968   | ...124.144 | .....527,613   | .....425,000                   | .....453,315   | .....                                  | .....(1,205)  | ..... | ..... | .....6.550 | .....5.860 | JD.....   | .....1,237   | .....27,838  | 09/20/2005. | 06/15/2034. |

SCHEDULE D - PART 1

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

| 1                    | 2                                              |  | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|------------------------------------------------|--|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |                                                |  | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
|                      |                                                |  |       |                                 |              |                                                                  |             |                                      |            |           |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |             |                                           |
| CUSIP Identification | Description                                    |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 08468# AA 2          | BERKSHIRE HATHAWAY LIFE INS. NE (CAMACHO)..... |  | @.... | ..                              | 4            | 1                                                                | 62,565      | 67.898                               | 93,296     | 135,000   | 93,296                          |                                                   | 2,776                                           |                                                                        |                                                     |          | 7.110                | N/A.....     |                                     |                            | 01/12/2012. | 03/27/2031.                               |
| 08468# AB 0          | BERKSHIRE HATHAWAY LIFE OF NE (CAMACHO).....   |  | @.... | ..                              | 4            | 1                                                                | 31,952      | 74.188                               | 44,009     | 58,200    | 44,009                          |                                                   | 1,395                                           |                                                                        |                                                     |          | 7.365                | N/A.....     |                                     |                            | 07/12/2012. | 01/29/2028.                               |
| 08468# AC 8          | BERKSHIRE LIFE INS CO OF NE (CAMACHO) -.....   |  | @.... | ..                              | 4            | 1                                                                | 80,848      | 67.386                               | 115,889    | 166,800   | 115,889                         |                                                   | 5,835                                           |                                                                        |                                                     |          | 6.656                | N/A.....     |                                     |                            | 09/28/2012. | 12/29/2030.                               |
| 08468# AD 6          | BERKSHIRE HATHAWAY LIFE INS NE (CAMACHO).....  |  | @.... | ..                              | 4            | 1                                                                | 47,124      | 72.838                               | 61,595     | 83,200    | 61,595                          |                                                   | 1,674                                           |                                                                        |                                                     |          | 6.909                | N/A.....     |                                     |                            | 12/06/2012. | 12/29/2028.                               |
| 08468# AE 4          | BERKSHIRE HATH. LIFE INS. OF NE(HAYES) -.....  |  | @.... | ..                              | 4            | 1                                                                | 135,869     | 81.520                               | 186,834    | 221,964   | 186,834                         |                                                   | 9,849                                           |                                                                        |                                                     |          | 7.100                | N/A.....     |                                     |                            | 02/05/2013. | 01/23/2028.                               |
| 08468# AF 1          | BERK HATH LIFE INS. CO. OF NB (CAMACHO).....   |  | @.... | ..                              | 4            | 1                                                                | 74,948      | 57.164                               | 114,520    | 193,350   | 114,520                         |                                                   | 6,692                                           |                                                                        |                                                     |          | 7.091                | N/A.....     |                                     |                            | 03/05/2013. | 12/29/2032.                               |
| 08468# AG 9          | BERK HATH LIFE INS CO OF NE (CAMACHO) -.....   |  | @.... | ..                              | 4            | 1                                                                | 113,298     | 45.989                               | 159,996    | 338,150   | 159,996                         |                                                   | 7,526                                           |                                                                        |                                                     |          | 6.175                | N/A.....     |                                     |                            | 06/06/2013. | 04/28/2037.                               |
| 08468# AH 7          | BERK-HATH LIFE INS CO OF NB (HAYES) - CM.....  |  | @.... | ..                              | 4            | 1                                                                | 37,028      | 73.328                               | 44,692     | 59,697    | 44,692                          |                                                   | 1,552                                           |                                                                        |                                                     |          | 7.462                | N/A.....     |                                     |                            | 07/31/2013. | 01/23/2028.                               |
| 08468# AJ 3          | BERKSHIRE HATHAWAY LIFE IN CO NB (KURTY).....  |  | @.... | ..                              | 4            | 1                                                                | 48,848      | 47.966                               | 66,229     | 136,000   | 66,229                          |                                                   | 1,792                                           |                                                                        |                                                     |          | 7.141                | N/A.....     |                                     |                            | 09/24/2013. | 04/20/2043.                               |
| 08468# AK 0          | BERK-HATH LIFE INS CO OF NB (SHOTWELL) -.....  |  | @.... | ..                              | 4            | 1                                                                | 92,449      | 63.249                               | 123,496    | 189,885   | 123,496                         |                                                   | 5,762                                           |                                                                        |                                                     |          | 4.834                | N/A.....     |                                     |                            | 10/03/2013. | 10/28/2035.                               |
| 08468# AL 8          | BERK-HATH LIFE INS CO OF NB (NESBITT) -.....   |  | @.... | ..                              | 4            | 1                                                                | 48,262      | 65.295                               | 63,209     | 95,130    | 63,209                          |                                                   | 1,858                                           |                                                                        |                                                     |          | 7.156                | N/A.....     |                                     |                            | 10/10/2013. | 07/10/2032.                               |
| 08468# AM 6          | BERK HATH LIFE INS CO OF NB (CAMACHO) -.....   |  | @.... | ..                              | 4            | 1                                                                | 51,885      | 39.717                               | 79,959     | 193,250   | 79,959                          |                                                   | 5,418                                           |                                                                        |                                                     |          | 7.141                | N/A.....     |                                     |                            | 10/24/2013. | 01/29/2038.                               |
| 08468# AN 4          | BERK-HATH LIFE INS CO OF NB (WHITING) -.....   |  | @.... | ..                              | 4            | 1                                                                | 34,560      | 77.365                               | 43,378     | 55,020    | 43,378                          |                                                   | 1,379                                           |                                                                        |                                                     |          | 7.204                | N/A.....     |                                     |                            | 12/17/2013. | 12/01/2026.                               |
| 08468# AP 9          | BERK-HATH LIFE INS CO OF NB (KURTY) - CM.....  |  | @.... | ..                              | 4            | 1                                                                | 77,244      | 64.397                               | 104,794    | 160,000   | 104,794                         |                                                   | 3,239                                           |                                                                        |                                                     |          | 6.974                | N/A.....     |                                     |                            | 12/31/2013. | 04/20/2033.                               |
| 08468# AQ 7          | BERK-HATH LIFE INS CO OF NB (HAYES) - CM.....  |  | @.... | ..                              | 4            | 1                                                                | 51,991      | 73.598                               | 62,389     | 83,080    | 62,389                          |                                                   | 2,106                                           |                                                                        |                                                     |          | 7.404                | N/A.....     |                                     |                            | 02/06/2014. | 01/23/2028.                               |
| 08468# AR 5          | BERK-HATH LIFE INS CO OF NB (FLORES) - C.....  |  | @.... | ..                              | 4            | 1                                                                | 29,954      | 69.228                               | 37,185     | 52,432    | 37,185                          |                                                   | 1,494                                           |                                                                        |                                                     |          | 6.698                | N/A.....     |                                     |                            | 03/20/2014. | 12/12/2028.                               |
| 08468# AS 3          | BERKSHIRE HATHAWAY LIFE INS NE (WYATT) -.....  |  | @.... | ..                              | 4            | 1                                                                | 94,297      | 73.368                               | 98,426     | 132,000   | 98,426                          |                                                   | 2,688                                           |                                                                        |                                                     |          | 6.305                | N/A.....     |                                     |                            | 06/12/2014. | 12/11/2029.                               |
| 08468# AT 1          | BHG STRUCTURED SETTLEMENTS INC (BARTHOLO.....  |  | @.... | ..                              | 4            | 1                                                                | 65,768      | 71.102                               | 73,456     | 102,128   | 73,456                          |                                                   | 1,463                                           |                                                                        |                                                     |          | 6.609                | N/A.....     |                                     |                            | 06/30/2014. | 08/15/2033.                               |
| 08468# AU 8          | BHG STRUCTURED SETTLEMENTS INC (NESBITT).....  |  | @.... | ..                              | 4            | 1                                                                | 37,927      | 67.373                               | 41,361     | 60,400    | 41,361                          |                                                   | 1,136                                           |                                                                        |                                                     |          | 6.578                | N/A.....     |                                     |                            | 08/07/2014. | 07/10/2032.                               |
| 08468# AV 6          | BHG STRUCTURED SETTLEMENTS INC (HAYES) -.....  |  | @.... | ..                              | 4            | 1                                                                | 46,530      | 74.214                               | 56,870     | 74,903    | 56,870                          |                                                   | 2,157                                           |                                                                        |                                                     |          | 6.482                | N/A.....     |                                     |                            | 08/21/2014. | 01/23/2028.                               |
| 08468# AW 4          | BHG STRUCTURED SETTLEMENTS (INCARDELLA).....   |  | @.... | ..                              | 4            | 1                                                                | 40,202      | 57.146                               | 49,333     | 85,050    | 49,333                          |                                                   | 1,242                                           |                                                                        |                                                     |          | 6.236                | N/A.....     |                                     |                            | 10/31/2014. | 05/20/2038.                               |
| 08576P AA 9          | BERRY GLOBAL INC.....                          |  | ..... | ..                              | 1,2          | 4FE                                                              | 712,500     | 102.720                              | 770,400    | 750,000   | 718,016                         |                                                   | 4,361                                           |                                                                        |                                                     | 4.500    | 5.326                | FA.....      | 12,750                              | 33,750                     | 09/20/2018. | 02/15/2026.                               |
| 09256B AG 2          | BLACKSTONE HOLDINGS FINANCE CO LLC.....        |  | ..... | ..                              | 1            | 1FE                                                              | 123,235     | 121.268                              | 151,584    | 125,000   | 123,422                         |                                                   | 35                                              |                                                                        |                                                     | 5.000    | 5.091                | JD.....      | 278                                 | 6,250                      | 04/02/2014. | 06/15/2044.                               |
| 09256B AM 9          | BLACKSTONE HOLDINGS FINANCE CO LLC.....        |  | ..... | ..                              | 1,2          | 1FE                                                              | 1,282,853   | 98.617                               | 1,282,026  | 1,300,000 | 1,282,953                       |                                                   | 100                                             |                                                                        |                                                     | 3.500    | 3.572                | MS.....      | 14,029                              |                            | 09/06/2019. | 09/10/2049.                               |
| 09659W 2J 2          | BNP PARIBAS SA.....                            |  | ..... | C                               | 2,5          | 1FE                                                              | 960,000     | 101.188                              | 971,402    | 960,000   | 960,000                         |                                                   |                                                 |                                                                        |                                                     | 2.819    | 2.820                | MN.....      | 3,157                               |                            | 11/12/2019. | 11/19/2025.                               |
| 096630 AF 5          | BOARDWALK PIPELINES LP.....                    |  | ..... | ..                              | 1,2          | 2FE                                                              | 1,444,740   | 103.680                              | 1,555,194  | 1,500,000 | 1,451,296                       |                                                   | 5,246                                           |                                                                        |                                                     | 4.450    | 4.972                | JJ.....      | 30,779                              | 66,750                     | 10/02/2018. | 07/15/2027.                               |
| 09681L AA 8          | BOC AVIATION PTE LTD.....                      |  | ..... | C                               | .....        | 1FE                                                              | 387,886     | 100.110                              | 390,428    | 390,000   | 389,892                         |                                                   | 449                                             |                                                                        |                                                     | 3.000    | 3.115                | MS.....      | 2,958                               | 11,700                     | 03/23/2015. | 03/30/2020.                               |
| 097023 AD 7          | BOEING COMPANY (THE).....                      |  | ..... | ..                              | .....        | 1FE                                                              | 32,671      | 110.741                              | 27,685     | 25,000    | 26,038                          |                                                   | (590)                                           |                                                                        |                                                     | 8.750    | 6.023                | FA.....      | 826                                 | 2,188                      | 12/17/1998. | 08/15/2021.                               |
| 097023 AX 3          | BOEING CO.....                                 |  | ..... | ..                              | .....        | 1FE                                                              | 70,890      | 146.657                              | 73,328     | 50,000    | 69,093                          |                                                   | (648)                                           |                                                                        |                                                     | 6.875    | 4.006                | MS.....      | 1,012                               | 3,438                      | 02/14/2017. | 03/15/2039.                               |
| 097023 BA 2          | BOEING CO.....                                 |  | ..... | ..                              | .....        | 1FE                                                              | 154,680     | 132.791                              | 172,628    | 130,000   | 150,594                         |                                                   | (674)                                           |                                                                        |                                                     | 5.875    | 4.606                | FA.....      | 2,885                               | 7,638                      | 08/02/2012. | 02/15/2040.                               |
| 097023 BV 6          | BOEING CO.....                                 |  | ..... | ..                              | 1,2          | 1FE                                                              | 322,980     | 103.086                              | 350,491    | 340,000   | 323,905                         |                                                   | 341                                             |                                                                        |                                                     | 3.650    | 3.935                | MS.....      | 4,137                               | 12,410                     | 02/15/2017. | 03/01/2047.                               |
| 097023 CP 8          | BOEING CO.....                                 |  | ..... | ..                              | 1,2          | 1FE                                                              | 1,996,860   | 102.346                              | 2,046,926  | 2,000,000 | 1,996,781                       |                                                   | (79)                                            |                                                                        |                                                     | 3.250    | 3.264                | FA.....      | 27,264                              |                            | 07/29/2019. | 02/01/2035.                               |
| 097023 CQ 6          | BOEING CO.....                                 |  | ..... | ..                              | 1,2          | 1FE                                                              | 327,212     | 106.352                              | 350,961    | 330,000   | 327,204                         |                                                   | (7)                                             |                                                                        |                                                     | 3.750    | 3.798                | FA.....      | 5,191                               |                            | 07/29/2019. | 02/01/2050.                               |
| 103304 BQ 3          | BOYD GAMING CORP.....                          |  | ..... | ..                              | 1,2          | 4FE                                                              | 1,500,000   | 107.250                              | 1,608,750  | 1,500,000 | 1,500,000                       |                                                   |                                                 |                                                                        |                                                     | 6.000    | 5.999                | FA.....      | 34,000                              | 90,000                     | 06/11/2018. | 08/15/2026.                               |
| 103304 BR 1          | BOYD GAMING CORP.....                          |  | ..... | ..                              | 1,2          | 4FE                                                              | 1,000,000   | 103.875                              | 1,038,750  | 1,000,000 | 1,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.750    | 4.750                | JD.....      | 3,694                               |                            | 11/18/2019. | 12/01/2027.                               |
| 10373Q BE 9          | BP CAPITAL MARKETS AMERICA INC.....            |  | ..... | ..                              | 1,2          | 1FE                                                              | 210,057     | 106.550                              | 223,755    | 210,000   | 210,050                         |                                                   | (6)                                             |                                                                        |                                                     | 3.410    | 3.406                | FA.....      | 2,785                               | 3,581                      | 02/07/2019. | 02/11/2026.                               |
| 10554N AA 6          | BRASKEM IDESA SAPI.....                        |  | ..... | C                               | 2            | 3FE                                                              | 4,982,950   | 106.551                              | 5,327,550  | 5,000,000 | 4,982,997                       |                                                   | 47                                              |                                                                        |                                                     | 7.450    | 7.500                | MN.....      | 30,007                              |                            | 11/25/2019. | 11/15/2029.                               |
| 10554T AD 7          | BRASKEM NETHERLANDS FINANCE BV.....            |  | ..... | C                               | .....        | 2FE                                                              | 3,474,380   | 99.550                               | 3,484,250  | 3,500,000 | 3,474,849                       |                                                   | 469                                             |                                                                        |                                                     | 4.500    | 4.588                | JJ.....      | 26,250                              |                            | 10/30/2019. | 01/31/2030.                               |
| 10554T AE 5          | BRASKEM NETHERLANDS FINANCE BV.....            |  | ..... | C                               | .....        | 2FE                                                              | 494,265     | 99.375                               | 496,875    | 500,000   | 494,311                         |                                                   | 46                                              |                                                                        |                                                     | 5.875    | 5.955                | JJ.....      | 4,896                               |                            | 10/29/2019. | 01/31/2050.                               |
| 10922N AC 7          | BRIGHTHOUSE FINANCIAL INC.....                 |  | ..... | ..                              | 1,2          | 2FE                                                              | 4,944,886   | 99.767                               | 5,088,106  | 5,100,000 | 4,970,008                       |                                                   | 14,374                                          |                                                                        |                                                     | 3.700    | 4.094                | JD.....      | 4,718                               | 188,700                    | 04/11/2018. | 06/22/2027.                               |

**SCHEDULE D - PART 1**

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

E10.37

| 1                    |    |   | 2                                             |  |  | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |             |
|----------------------|----|---|-----------------------------------------------|--|--|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|-------------|
|                      |    |   |                                               |  |  | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |             |
| CUSIP Identification |    |   | Description                                   |  |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |             |
| 10922N               | AF | 0 | BRIGHTHOUSE FINANCIAL INC.....                |  |  |       |                                 | 1,2          | 2FE                                                              | 5,142,202   | 92.661                               | 5,003,694  | 5,400,000 | 5,149,011                       |                                                   | 3,858                                           |                                                                        |                                                     | 4.700    | 5.005                | JD.....      | 6,345                               | 253,800                    | 06/25/2018. | 06/22/2047.                               |             |
| 110122               | BM | 9 | BRISTOL-MYERS SQUIBB CO.....                  |  |  |       |                                 | 1,2          | 1FE                                                              | 259,113     | 105.690                              | 274,793    | 260,000   | 259,580                         |                                                   | 96                                              |                                                                        |                                                     | 3.625    | 3.665                | MN.....      | 1,204                               | 9,685                      | 05/06/2014. | 05/15/2024.                               |             |
| 110122               | BN | 7 | BRISTOL-MYERS SQUIBB CO.....                  |  |  |       |                                 | 1,2          | 1FE                                                              | 233,618     | 108.102                              | 248,635    | 230,000   | 232,455                         |                                                   | (393)                                           |                                                                        |                                                     | 3.875    | 3.655                | FA.....      | 3,367                               | 9,143                      | 12/13/2016. | 08/15/2025.                               |             |
| 110122               | CB | 2 | BRISTOL-MYERS SQUIBB CO.....                  |  |  |       |                                 | 1,2          | 1FE                                                              | 872,740     | 107.022                              | 941,797    | 880,000   | 873,175                         |                                                   | 435                                             |                                                                        |                                                     | 3.400    | 3.496                | JJ.....      | 18,700                              |                            | 05/07/2019. | 07/26/2029.                               |             |
| 111021               | AE | 1 | BRITISH TELECOMMUNICATIONS PUBLIC LIMITE..... |  |  | C     |                                 | 1            | 2FE                                                              | 6,800,951   | 153.794                              | 7,074,530  | 4,600,000 | 6,416,149                       |                                                   | (123,635)                                       |                                                                        |                                                     | 9.625    | 4.904                | JD.....      | 19,678                              | 442,750                    | 03/21/2017. | 12/15/2030.                               |             |
| 120111               | BM | 0 | STANDARD INDUSTRIES INC (DELAWARE).....       |  |  |       |                                 | 1,2          | 3FE                                                              | 992,500     | 102.750                              | 1,027,500  | 1,000,000 | 994,184                         |                                                   | 1,087                                           |                                                                        |                                                     | 5.375    | 5.513                | MN.....      | 6,868                               | 53,750                     | 06/05/2018. | 11/15/2024.                               |             |
| 121899               | CH | 9 | BNSF RAILWAY CO.....                          |  |  |       |                                 |              | 1FE                                                              | 488         | 85.653                               | 857        | 1,000     | 567                             |                                                   | 6                                               |                                                                        |                                                     | 3.200    | 6.816                | JAJO.....    | 8                                   | 32                         | 12/01/1995. | 01/01/2045.                               |             |
| 12189L               | AJ | 0 | BURLINGTON NORTHERN SANTA FE LLC.....         |  |  |       |                                 | 1,2          | 1FE                                                              | 1,022,098   | 115.876                              | 1,158,763  | 1,000,000 | 1,021,171                       |                                                   | (554)                                           |                                                                        |                                                     | 4.400    | 4.247                | MS.....      | 12,956                              | 44,000                     | 08/02/2012. | 03/15/2042.                               |             |
| 12189P               | AG | 7 | BNSF RAILWAY CO PASS THROUGH TRUST - ABS..... |  |  | C     |                                 |              | 1FE                                                              | 72,952      | 102.657                              | 60,701     | 59,130    | 64,373                          |                                                   | (5,036)                                         |                                                                        |                                                     | 8.251    | (19.282)             | JJ.....      | 2,250                               | 4,879                      | 11/22/2010. | 01/15/2021.                               |             |
| 12189T               | AR | 5 | BURLINGTON NORTHERN SANTA FE CORPORATION..... |  |  | C     |                                 | 1            | 1FE                                                              | 494,572     | 145.922                              | 583,687    | 400,000   | 461,412                         |                                                   | (4,003)                                         |                                                                        |                                                     | 7.950    | 5.977                | FA.....      | 12,013                              | 31,800                     | 08/21/2006. | 08/15/2030.                               |             |
| 124857               | AQ | 6 | CBS CORP.....                                 |  |  |       |                                 | 1,2          | 2FE                                                              | 1,925,397   | 107.150                              | 2,035,851  | 1,900,000 | 1,917,792                       |                                                   | (2,665)                                         |                                                                        |                                                     | 4.000    | 3.819                | JJ.....      | 35,044                              | 76,000                     | 02/01/2017. | 01/15/2026.                               |             |
| 12513G               | BD | 0 | CDW LLC.....                                  |  |  |       |                                 | 1,2          | 3FE                                                              | 1,000,000   | 104.875                              | 1,048,750  | 1,000,000 | 1,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.250    | 4.250                | AO.....      | 11,215                              |                            | 09/12/2019. | 04/01/2028.                               |             |
| 125523               | AH | 3 | CIGNA CORP.....                               |  |  |       |                                 | 1,2          | 2FE                                                              | 793,541     | 110.789                              | 886,310    | 800,000   | 794,320                         |                                                   | 640                                             |                                                                        |                                                     | 4.375    | 4.473                | AO.....      | 7,389                               | 37,722                     | 10/05/2018. | 10/15/2028.                               |             |
| 125523               | AJ | 9 | CIGNA CORP.....                               |  |  |       |                                 | 1,2          | 2FE                                                              | 5,756,262   | 116.642                              | 6,765,237  | 5,800,000 | 5,758,099                       |                                                   | 1,594                                           |                                                                        |                                                     | 4.800    | 4.859                | FA.....      | 105,173                             | 253,653                    | 10/05/2018. | 08/15/2038.                               |             |
| 125523               | AK | 6 | CIGNA CORP.....                               |  |  |       |                                 | 1,2          | 2FE                                                              | 4,692,484   | 119.450                              | 5,494,682  | 4,600,000 | 4,693,733                       |                                                   | 978                                             |                                                                        |                                                     | 4.900    | 4.764                | JD.....      | 10,018                              | 258,611                    | 11/05/2019. | 12/15/2048.                               |             |
| 125523               | AY | 6 | CIGNA CORP.....                               |  |  |       |                                 | 1,2          | 2FE                                                              | 1,194,132   | 101.425                              | 1,217,099  | 1,200,000 | 1,195,485                       |                                                   | 671                                             |                                                                        |                                                     | 3.050    | 3.106                | AO.....      | 7,727                               | 36,600                     | 09/06/2017. | 10/15/2027.                               |             |
| 125581               | GR | 3 | CIT GROUP INC.....                            |  |  |       |                                 | 1            | 3FE                                                              | 900,704     | 107.750                              | 926,650    | 860,000   | 894,890                         |                                                   | (5,814)                                         |                                                                        |                                                     | 5.000    | 3.779                | FA.....      | 17,917                              | 21,500                     | 05/02/2019. | 08/01/2023.                               |             |
| 125896               | BQ | 2 | CMS ENERGY CORP.....                          |  |  |       |                                 | 1,2          | 2FE                                                              | 1,992,440   | 102.778                              | 2,055,568  | 2,000,000 | 1,994,983                       |                                                   | 748                                             |                                                                        |                                                     | 3.000    | 3.044                | MN.....      | 7,667                               | 60,000                     | 05/02/2016. | 05/15/2026.                               |             |
| 12621E               | AK | 9 | CNO FINANCIAL GROUP INC.....                  |  |  |       |                                 | 1,2          | 2FE                                                              | 208,000     | 110.750                              | 221,500    | 200,000   | 207,281                         |                                                   | (719)                                           |                                                                        |                                                     | 5.250    | 4.453                | MN.....      | 904                                 | 5,250                      | 05/30/2019. | 05/30/2025.                               |             |
| 12621E               | AL | 7 | CNO FINANCIAL GROUP INC.....                  |  |  |       |                                 | 1,2          | 2FE                                                              | 821,996     | 111.625                              | 904,163    | 810,000   | 821,443                         |                                                   | (553)                                           |                                                                        |                                                     | 5.250    | 5.056                | MN.....      | 3,662                               | 19,845                     | 06/03/2019. | 05/30/2029.                               |             |
| 12636Y               | AC | 6 | CRH AMERICA FINANCE INC.....                  |  |  |       |                                 | 1,2          | 2FE                                                              | 1,987,420   | 107.971                              | 2,159,423  | 2,000,000 | 1,989,360                       |                                                   | 1,168                                           |                                                                        |                                                     | 3.950    | 4.026                | AO.....      | 19,092                              | 79,000                     | 03/27/2018. | 04/04/2028.                               |             |
| 126408               | GH | 0 | CSX CORP.....                                 |  |  |       |                                 | 1            | 2FE                                                              | 8,947,408   | 130.256                              | 9,536,045  | 7,321,000 | 8,816,288                       |                                                   | (60,011)                                        |                                                                        |                                                     | 6.000    | 4.275                | AO.....      | 109,815                             | 439,260                    | 11/13/2018. | 10/01/2036.                               |             |
| 126410               | LM | 9 | CSX TRANSPORTATION INC - ABS.....             |  |  |       |                                 | 1            | 1FE                                                              | 759,267     | 108.927                              | 821,161    | 753,867   | 757,670                         |                                                   | (246)                                           |                                                                        |                                                     | 6.251    | 6.033                | JJ.....      | 21,730                              | 47,124                     | 10/07/2011. | 01/15/2023.                               |             |
| 12644V               | AC | 2 | CSN RESOURCES SA.....                         |  |  | C     |                                 | 1,2          | 4FE                                                              | 1,892,875   | 106.501                              | 2,023,519  | 1,900,000 | 1,893,443                       |                                                   | 568                                             |                                                                        |                                                     | 7.625    | 7.695                | AO.....      | 29,780                              | 72,438                     | 04/16/2019. | 04/17/2026.                               |             |
| 126650               | BC | 3 | CVS CAREMARK CORP - ABS.....                  |  |  |       |                                 | 1            | 2FE                                                              | 1,041,951   | 110.365                              | 1,149,944  | 1,041,951 | 1,041,962                       |                                                   | 11                                              |                                                                        |                                                     | 5.880    | 5.952                | MON.....     | 3,574                               | 62,372                     | 07/14/2009. | 01/10/2028.                               |             |
| 126650               | BS | 8 | CVS CAREMARK CORP - ABS.....                  |  |  |       |                                 | 1            | 2FE                                                              | 3,331,829   | 123.673                              | 3,323,421  | 2,687,271 | 3,201,051                       |                                                   | (29,319)                                        |                                                                        |                                                     | 7.507    | 4.256                | MON.....     | 11,768                              | 205,067                    | 04/25/2019. | 01/10/2032.                               |             |
| 126650               | BV | 1 | CVSPAS 10B CTF - ABS.....                     |  |  |       |                                 | 4            | 2FE                                                              | 6,556,362   | 112.786                              | 6,694,337  | 5,935,454 | 6,413,503                       |                                                   | (55,081)                                        |                                                                        |                                                     | 5.773    | 4.470                | MON.....     | 19,988                              | 336,248                    | 02/01/2019. | 01/10/2033.                               |             |
| 126650               | CV | 0 | CVS HEALTH CORP.....                          |  |  |       |                                 | 1,2          | 2FE                                                              | 1,989,440   | 104.234                              | 2,084,672  | 2,000,000 | 1,992,985                       |                                                   | 2,122                                           |                                                                        |                                                     | 3.700    | 3.818                | MS.....      | 23,022                              | 74,000                     | 04/24/2018. | 03/09/2023.                               |             |
| 126650               | CW | 8 | CVS HEALTH CORP.....                          |  |  |       |                                 | 1,2          | 2FE                                                              | 2,502,249   | 107.366                              | 2,705,634  | 2,520,000 | 2,506,490                       |                                                   | 2,405                                           |                                                                        |                                                     | 4.100    | 4.215                | MS.....      | 27,552                              | 103,320                    | 03/07/2018. | 03/25/2025.                               |             |
| 126650               | CY | 4 | CVS HEALTH CORP.....                          |  |  |       |                                 | 1,2          | 2FE                                                              | 343,886     | 113.687                              | 397,904    | 350,000   | 344,261                         |                                                   | 217                                             |                                                                        |                                                     | 4.780    | 4.917                | MS.....      | 4,461                               | 16,730                     | 03/06/2018. | 03/25/2038.                               |             |
| 126650               | CZ | 1 | CVS HEALTH CORP.....                          |  |  |       |                                 | 1,2          | 2FE                                                              | 5,582,329   | 118.503                              | 6,517,645  | 5,500,000 | 5,581,384                       |                                                   | (771)                                           |                                                                        |                                                     | 5.050    | 4.951                | MS.....      | 74,067                              | 252,500                    | 06/05/2019. | 03/25/2048.                               |             |
| 126650               | DE | 7 | CVS HEALTH CORP.....                          |  |  |       |                                 | 1,2          | 2FE                                                              | 397,940     | 100.853                              | 403,412    | 400,000   | 398,086                         |                                                   | 146                                             |                                                                        |                                                     | 2.625    | 2.736                | FA.....      | 3,967                               |                            | 08/08/2019. | 08/15/2024.                               |             |
| 126659               | AA | 9 | CVSPAS 096 CTF.....                           |  |  |       |                                 | 1            | 2FE                                                              | 489,473     | 127.550                              | 510,936    | 400,578   | 484,113                         |                                                   | (5,360)                                         |                                                                        |                                                     | 8.353    | 4.612                | MON.....     | 1,952                               | 26,616                     | 05/09/2019. | 07/10/2031.                               |             |
| 12674T               | AA | 4 | C&W SENIOR FINANCING DAC.....                 |  |  | C     |                                 | 1,2          | 3FE                                                              | 1,120,625   | 106.933                              | 1,176,263  | 1,100,000 | 1,116,291                       |                                                   | (1,520)                                         |                                                                        |                                                     | 6.875    | 6.628                | JJ.....      | 34,872                              | 75,625                     | 08/16/2017. | 09/15/2027.                               |             |
| 12686L               | AA | 7 | CABLE ONDA SA.....                            |  |  | C     |                                 | 1,2          | 3FE                                                              | 2,474,875   | 105.300                              | 2,632,500  | 2,500,000 | 2,475,093                       |                                                   | 218                                             |                                                                        |                                                     | 4.500    | 4.625                | JJ.....      | 18,750                              |                            | 10/28/2019. | 01/30/2030.                               |             |
| 133434               | AA | 8 | CAMERON LNG LLC.....                          |  |  |       |                                 | 1,2          | 1FE                                                              | 100,000     | 100.234                              | 100,234    | 100,000   | 100,000                         |                                                   |                                                 |                                                                        |                                                     | 2.902    | 2.902                | JJ.....      | 145                                 |                            | 12/05/2019. | 07/15/2031.                               |             |
| 133434               | AB | 6 | CAMERON LNG LLC.....                          |  |  |       |                                 | 1,2          | 1FE                                                              | 20,000      | 100.999                              | 20,200     | 20,000    | 20,000                          |                                                   |                                                 |                                                                        |                                                     | 3.302    | 3.302                | JJ.....      | 33                                  |                            | 12/05/2019. | 01/15/2035.                               |             |
| 133434               | AD | 2 | CAMERON LNG LLC.....                          |  |  |       |                                 | 1,2          | 1FE                                                              | 30,000      | 102.184                              | 30,655     | 30,000    | 30,000                          |                                                   |                                                 |                                                                        |                                                     | 3.701    | 3.701                | JJ.....      | 56                                  |                            | 12/05/2019. | 01/15/2039.                               |             |
| 134011               | AJ | 4 | CAMP PENDLETON AND QUANTICO HOUSING LLC.....  |  |  |       |                                 | 1            | 2FE                                                              | 10,028,688  | 122.124                              | 10,997,233 | 9,005,000 | 10,005,974                      |                                                   | (24,306)                                        |                                                                        |                                                     | 5.572    | 4.871                | AO.....      | 125,440                             | 504,514                    | 06/07/2018. | 10/01/2050.                               |             |
| 134917               | C@ | 0 | CANADA LIFE INSURANCE (WAITES) - CMO.....     |  |  | @     | C                               | 4            | 1                                                                | 42,929      | 58.225                               | 51,271     | 85,000    | 51,271                          |                                                   | (6,543)                                         |                                                                        |                                                     |          | 6.147                | N/A.         |                                     |                            |             | 06/12/2012.                               | 01/09/2029. |
| 136385               | AL | 5 | CANADIAN NATURAL RESOURCES LTD.....           |  |  | C     |                                 | 1            | 2FE                                                              | 1,076,859   | 130.131                              | 1,431,444  | 1,100,000 | 1,088,519                       |                                                   | 365                                             |                                                                        |                                                     | 6.250    | 6.346                | MS.....      | 20,243                              | 68,750                     | 06/29/2007. | 03/15/2038.                               |             |

SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                              | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |             |
|----------------------|----|-------------|----------------------------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|-------------|
|                      |    |             |                                              | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |             |
| CUSIP Identification |    | Description |                                              | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |             |
| 14282L               | AC | 7           | CARLSON TRAVEL INC.....                      |       |                                 | 1,2          | 5FE                                                              | 2,199,015   | 99.500                               | 2,404,418  | 2,416,500 | 2,233,712                       |                                                   | 26,437                                          |                                                                        |                                                     | 9.500    | 11.548               | JD.....      | 10,203                              | 229,568                    | 12/20/2018. | 12/15/2024.                               |             |
| 14310F               | AA | 0           | CARLYLE HOLDINGS II FINANCE LLC.....         |       |                                 | 1            | 2FE                                                              | 372,217     | 117.661                              | 411,815    | 350,000   | 370,654                         |                                                   | (430)                                           |                                                                        |                                                     | 5.625    | 5.183                | MS.....      | 4,977                               | 19,688                     | 11/30/2017. | 03/30/2043.                               |             |
| 14314C               | AA | 3           | CARLYLE FINANCE LLC.....                     |       |                                 | 1,2          | 2FE                                                              | 99,914      | 119.013                              | 119,013    | 100,000   | 99,925                          |                                                   | 11                                              |                                                                        |                                                     | 5.650    | 5.655                | MS.....      | 1,664                               | 5,666                      | 09/07/2018. | 09/15/2048.                               |             |
| 14314D               | AA | 1           | CARLYLE FINANCE SUBSIDIARY LLC.....          |       |                                 | 1,2          | 2FE                                                              | 139,777     | 99.755                               | 139,657    | 140,000   | 139,783                         |                                                   | 5                                               |                                                                        |                                                     | 3.500    | 3.519                | MS.....      | 1,388                               |                            | 09/05/2019. | 09/19/2029.                               |             |
| 151191               | BB | 8           | CELULOSA ARAUCO Y CONSTITUCION SA.....       |       | C                               | 1,2          | 2FE                                                              | 2,531,250   | 100.376                              | 2,710,152  | 2,700,000 | 2,546,535                       |                                                   | 15,285                                          |                                                                        |                                                     | 3.875    | 4.752                | MN.....      | 17,147                              | 104,625                    | 01/16/2019. | 11/02/2027.                               |             |
| 15135B               | AN | 1           | CENTENE CORP.....                            |       |                                 | 1,2          | 3FE                                                              | 113,163     | 103.873                              | 114,260    | 110,000   | 113,126                         |                                                   | (36)                                            |                                                                        |                                                     | 4.750    | 4.119                | JJ.....      | 2,409                               |                            | 11/21/2019. | 01/15/2025.                               |             |
| 15135B               | AQ | 4           | CENTENE CORP.....                            |       |                                 | 1,2          | 3FE                                                              | 545,380     | 102.875                              | 565,813    | 550,000   | 545,415                         |                                                   | 35                                              |                                                                        |                                                     | 4.250    | 4.375                | JD.....      | 1,623                               |                            | 11/21/2019. | 12/15/2027.                               |             |
| 15135B               | AS | 0           | CENTENE CORP.....                            |       |                                 | 1,2          | 3FE                                                              | 1,661,025   | 105.135                              | 1,713,701  | 1,630,000 | 1,660,936                       |                                                   | (89)                                            |                                                                        |                                                     | 4.625    | 4.458                | JD.....      | 5,235                               |                            | 12/20/2019. | 12/15/2029.                               |             |
| 15189T               | AV | 9           | CENTERPOINT ENERGY INC.....                  |       |                                 | 1,2          | 2FE                                                              | 1,991,980   | 108.594                              | 2,171,875  | 2,000,000 | 1,992,992                       |                                                   | 828                                             |                                                                        |                                                     | 4.250    | 4.298                | MN.....      | 14,167                              | 91,139                     | 10/03/2018. | 11/01/2028.                               |             |
| 15189X               | AN | 8           | CENTERPOINT ENERGY HOUSTON ELECTRIC LLC..... |       |                                 | 1,2          | 1FE                                                              | 138,495     | 119.543                              | 167,360    | 140,000   | 138,662                         |                                                   | 39                                              |                                                                        |                                                     | 4.500    | 4.566                | AO.....      | 1,575                               | 6,300                      | 03/12/2014. | 04/01/2044.                               |             |
| 15189X               | AQ | 1           | CENTERPOINT ENERGY HOUSTON ELECTRIC LLC..... |       |                                 | 1,2          | 1FE                                                              | 289,664     | 99.598                               | 288,835    | 290,000   | 289,774                         |                                                   | 36                                              |                                                                        |                                                     | 2.400    | 2.413                | MS.....      | 2,320                               | 6,960                      | 08/08/2016. | 09/01/2026.                               |             |
| 15236A               | AA | 9           | CENTRA HEALTH INC.....                       |       |                                 | 1,2          | 1FE                                                              | 5,027,730   | 111.803                              | 5,590,128  | 5,000,000 | 5,027,451                       |                                                   | (279)                                           |                                                                        |                                                     | 4.700    | 4.664                | JJ.....      | 117,500                             | 196,356                    | 04/24/2019. | 01/01/2048.                               |             |
| 161175               | AY | 0           | CHARTER COMMUNICATIONS INC.....              |       |                                 | 1,2          | 2FE                                                              | 355,663     | 110.118                              | 385,412    | 350,000   | 354,429                         |                                                   | (707)                                           |                                                                        |                                                     | 4.908    | 4.638                | JJ.....      | 7,539                               | 21,070                     | 03/12/2018. | 07/23/2025.                               |             |
| 161175               | AZ | 7           | CHARTER COMMUNICATIONS INC.....              |       |                                 | 1,2          | 2FE                                                              | 23,485      | 125.865                              | 25,173     | 20,000    | 23,190                          |                                                   | (136)                                           |                                                                        |                                                     | 6.384    | 4.891                | AO.....      | 241                                 | 1,277                      | 10/10/2017. | 10/23/2035.                               |             |
| 161175               | BJ | 2           | CHARTER COMMUNICATIONS OPERATING LLC.....    |       |                                 | 1,2          | 2FE                                                              | 291,020     | 103.731                              | 331,940    | 320,000   | 294,838                         |                                                   | 2,480                                           |                                                                        |                                                     | 3.750    | 4.937                | FA.....      | 4,533                               | 12,000                     | 12/06/2018. | 02/15/2028.                               |             |
| 161175               | BN | 3           | CHARTER COMMUNICATIONS OPERATING LLC.....    |       |                                 | 1,2          | 2FE                                                              | 3,393,810   | 116.792                              | 3,503,773  | 3,000,000 | 3,392,452                       |                                                   | (1,358)                                         |                                                                        |                                                     | 5.750    | 4.884                | AO.....      | 43,125                              |                            | 10/15/2019. | 04/01/2048.                               |             |
| 171798               | AC | 5           | CIMAREX ENERGY CO.....                       |       |                                 | 1,2          | 2FE                                                              | 378,007     | 105.629                              | 390,827    | 370,000   | 376,810                         |                                                   | (1,197)                                         |                                                                        |                                                     | 4.375    | 3.893                | JD.....      | 1,349                               | 16,188                     | 03/06/2019. | 06/01/2024.                               |             |
| 171798               | AD | 3           | CIMAREX ENERGY CO.....                       |       |                                 | 1,2          | 2FE                                                              | 329,392     | 103.743                              | 342,352    | 330,000   | 329,558                         |                                                   | 62                                              |                                                                        |                                                     | 3.900    | 3.921                | MN.....      | 1,645                               | 12,870                     | 06/30/2017. | 05/15/2027.                               |             |
| 17216*               | AA | 2           | CINCINNATI LIFE INSURANCE (DAVIS) - CMO..... | @     |                                 | 4            | 1                                                                | 4,356       | 93.492                               | 6,192      | 6,468     | 6,192                           |                                                   | 246                                             |                                                                        |                                                     |          | 8.455                | N/A.....     |                                     |                            |             | 01/31/2012.                               | 01/12/2021. |
| 17216*               | AB | 0           | CINCINNATI INS CO (MCDONALD) - CMO.....      | @     |                                 | 4            | 1                                                                | 27,699      | 49.076                               | 34,352     | 68,232    | 34,352                          |                                                   | 1,463                                           |                                                                        |                                                     |          | 6.241                | N/A.....     |                                     |                            |             | 11/26/2014.                               | 08/24/2041. |
| 172967               | AL | 5           | CITIGROUP INC.....                           |       |                                 |              | 1FE                                                              | 4,209,490   | 125.255                              | 4,004,386  | 3,197,000 | 3,800,760                       |                                                   | (99,133)                                        |                                                                        |                                                     | 7.875    | 3.938                | MN.....      | 32,170                              | 251,764                    | 06/27/2017. | 05/15/2025.                               |             |
| 172967               | AM | 3           | TRAVELERS GROUP INC.....                     | C     |                                 |              | 1FE                                                              | 1,166,760   | 120.455                              | 1,204,552  | 1,000,000 | 1,088,027                       |                                                   | (13,808)                                        |                                                                        |                                                     | 6.875    | 4.999                | JD.....      | 5,729                               | 68,750                     | 06/26/2013. | 06/01/2025.                               |             |
| 172967               | BU | 4           | CITIGROUP INC.....                           |       |                                 |              | 2FE                                                              | 1,121,060   | 125.644                              | 1,256,437  | 1,000,000 | 1,096,049                       |                                                   | (5,050)                                         |                                                                        |                                                     | 5.875    | 4.876                | FA.....      | 21,052                              | 58,750                     | 07/11/2014. | 02/22/2033.                               |             |
| 172967               | EW | 7           | CITIGROUP INC.....                           |       |                                 |              | 1FE                                                              | 349,312     | 166.946                              | 400,670    | 240,000   | 339,499                         |                                                   | (3,010)                                         |                                                                        |                                                     | 8.125    | 4.824                | JJ.....      | 8,992                               | 19,500                     | 11/28/2016. | 07/15/2039.                               |             |
| 172967               | FF | 3           | CITIGROUP INC.....                           |       |                                 |              | 1FE                                                              | 3,110,413   | 102.038                              | 2,977,480  | 2,918,000 | 2,934,239                       |                                                   | (25,780)                                        |                                                                        |                                                     | 5.375    | 4.433                | FA.....      | 61,866                              | 156,843                    | 11/03/2010. | 08/09/2020.                               |             |
| 172967               | FT | 3           | CITIGROUP INC.....                           | C     |                                 |              | 1FE                                                              | 8,756,610   | 104.849                              | 9,436,392  | 9,000,000 | 8,954,767                       |                                                   | 20,874                                          |                                                                        |                                                     | 4.500    | 4.762                | JJ.....      | 187,875                             | 405,000                    | 11/15/2011. | 01/14/2022.                               |             |
| 172967               | GT | 2           | CITIGROUP INC.....                           |       |                                 |              | 2FE                                                              | 135,434     | 104.084                              | 156,125    | 150,000   | 144,158                         |                                                   | 1,568                                           |                                                                        |                                                     | 3.500    | 4.763                | MN.....      | 671                                 | 5,250                      | 09/13/2013. | 05/15/2023.                               |             |
| 172967               | HB | 0           | CITIGROUP INC.....                           |       |                                 |              | 2FE                                                              | 5,745,128   | 114.349                              | 6,517,894  | 5,700,000 | 5,725,622                       |                                                   | (3,360)                                         |                                                                        |                                                     | 5.500    | 5.406                | MS.....      | 94,050                              | 313,500                    | 07/23/2014. | 09/13/2025.                               |             |
| 172967               | JT | 9           | CITIGROUP INC.....                           |       |                                 |              | 2FE                                                              | 199,184     | 108.709                              | 217,418    | 200,000   | 199,516                         |                                                   | 82                                              |                                                                        |                                                     | 4.400    | 4.451                | JD.....      | 513                                 | 8,800                      | 06/03/2015. | 06/10/2025.                               |             |
| 172967               | KA | 8           | CITIGROUP INC.....                           |       |                                 |              | 2FE                                                              | 4,516,434   | 110.178                              | 4,809,276  | 4,365,000 | 4,479,237                       |                                                   | (12,190)                                        |                                                                        |                                                     | 4.450    | 4.052                | MS.....      | 49,640                              | 194,243                    | 01/12/2017. | 09/29/2027.                               |             |
| 172967               | KJ | 9           | CITIGROUP INC.....                           |       |                                 |              | 2FE                                                              | 5,985,847   | 110.115                              | 6,419,706  | 5,830,000 | 5,942,154                       |                                                   | (15,271)                                        |                                                                        |                                                     | 4.600    | 4.243                | MS.....      | 83,434                              | 268,180                    | 02/01/2017. | 03/09/2026.                               |             |
| 172967               | LM | 1           | CITIGROUP INC.....                           |       |                                 | 1,2,5        | 1FE                                                              | 987,260     | 101.692                              | 1,016,920  | 1,000,000 | 991,507                         |                                                   | 2,251                                           |                                                                        |                                                     | 2.876    | 3.131                | JJ.....      | 12,543                              | 28,760                     | 01/25/2018. | 07/24/2023.                               |             |
| 172967               | MD | 0           | CITIGROUP INC.....                           |       |                                 | 1,2          | 1FE                                                              | 579,722     | 125.083                              | 725,482    | 580,000   | 579,744                         |                                                   | 21                                              |                                                                        |                                                     | 4.650    | 4.653                | JJ.....      | 11,837                              | 26,970                     | 07/16/2018. | 07/23/2048.                               |             |
| 172967               | ME | 8           | CITIGROUP INC.....                           |       |                                 | 1,2,5        | 1FE                                                              | 2,317,280   | 109.481                              | 2,386,686  | 2,180,000 | 2,311,063                       |                                                   | (6,217)                                         |                                                                        |                                                     | 3.980    | 3.219                | MS.....      | 24,342                              | 43,382                     | 06/24/2019. | 03/20/2030.                               |             |
| 17308C               | C5 | 3           | CITIGROUP INC.....                           |       |                                 | 1,2,5        | 1FE                                                              | 191,723     | 101.556                              | 192,956    | 190,000   | 191,700                         |                                                   | (23)                                            |                                                                        |                                                     | 2.976    | 2.871                | MN.....      | 880                                 |                            | 11/01/2019. | 11/05/2030.                               |             |
| 17858P               | AA | 9           | CITY OF HOPE.....                            |       |                                 | 1            | 1FE                                                              | 60,807      | 133.320                              | 66,660     | 50,000    | 60,397                          |                                                   | (246)                                           |                                                                        |                                                     | 5.623    | 4.231                | MN.....      | 359                                 | 2,812                      | 04/20/2018. | 11/15/2043.                               |             |
| 17858P               | AB | 7           | CITY OF HOPE.....                            |       |                                 | 1,2          | 1FE                                                              | 40,000      | 115.807                              | 46,323     | 40,000    | 40,000                          |                                                   |                                                 |                                                                        |                                                     | 4.378    | 4.378                | FA.....      | 662                                 | 1,751                      | 05/09/2018. | 08/15/2048.                               |             |
| 186108               | CK | 0           | CLEVELAND ELECTRIC ILLUMINATING CO.....      |       |                                 | 1,2          | 2FE                                                              | 927,247     | 104.162                              | 968,706    | 930,000   | 927,784                         |                                                   | 264                                             |                                                                        |                                                     | 3.500    | 3.534                | AO.....      | 8,138                               | 32,550                     | 10/02/2017. | 04/01/2028.                               |             |
| 195556               | AA | 3           | COLONIAL BANK.....                           |       |                                 |              | 6                                                                | 20,000      | 0.007                                | 70         | 1,000,000 | 70                              |                                                   |                                                 |                                                                        |                                                     | 6.375    |                      | JD.....      |                                     |                            | 12/01/2005. | 12/01/2015.                               |             |
| 20030N               | AK | 7           | COMCAST CORP.....                            |       |                                 | 1            | 1FE                                                              | 1,477,883   | 141.821                              | 2,127,315  | 1,500,000 | 1,495,214                       |                                                   | 314                                             |                                                                        |                                                     | 6.500    | 6.532                | MN.....      | 12,458                              | 97,500                     | 01/25/2007. | 11/15/2035.                               |             |
| 20030N               | BS | 9           | COMCAST CORP.....                            |       |                                 | 1,2          | 1FE                                                              | 277,725     | 104.840                              | 283,068    | 270,000   | 274,981                         |                                                   | (758)                                           |                                                                        |                                                     | 3.150    | 2.810                | MS.....      | 2,835                               | 8,505                      | 03/22/2016. | 03/01/2026.                               |             |

SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                                 | Codes |                                 |              | 6                                                                | 7              | Fair Value                           |                | 10             | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|-------------------------------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|----------------|--------------------------------------|----------------|----------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                                 | 3     | 4                               | 5            |                                                                  |                | 8                                    | 9              |                |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                                 | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost    | Rate Used<br>to Obtain<br>Fair Value | Fair Value     | Par Value      | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 20030N               | CA | 7           | COMCAST CORP.....                               |       |                                 | 1,2          | 1FE                                                              | ...537,694     | ...104.838                           | .....566,126   | .....540,000   | .....538,133                    | .....                                             | .....211                                        |                                                                        |                                                     | ...3.150 | ...3.199             | FA.....      | .....6,426                          | .....17,010                | 11/29/2017. | 02/15/2028.                               |
| 20030N               | CC | 3           | COMCAST CORP.....                               |       |                                 | 1,2          | 1FE                                                              | .....52,211    | ...110.173                           | .....66,104    | .....60,000    | .....52,411                     | .....                                             | .....132                                        |                                                                        |                                                     | ...3.969 | ...4.797             | MN.....      | .....397                            | .....2,381                 | 06/20/2018. | 11/01/2047.                               |
| 20030N               | CL | 3           | COMCAST CORP.....                               |       |                                 | 1,2          | 1FE                                                              | .....2,858,485 | ...119.227                           | .....3,409,884 | .....2,860,000 | .....2,858,785                  | .....                                             | .....270                                        |                                                                        |                                                     | ...4.600 | ...4.603             | AO.....      | .....27,774                         | .....135,214               | 12/07/2018. | 10/15/2038.                               |
| 20030N               | CM | 1           | COMCAST CORP.....                               |       |                                 | 1,2          | 1FE                                                              | .....1,998,360 | ...123.477                           | .....2,469,532 | .....2,000,000 | .....1,998,571                  | .....                                             | .....191                                        |                                                                        |                                                     | ...4.700 | ...4.705             | AO.....      | .....19,844                         | .....96,611                | 10/02/2018. | 10/15/2048.                               |
| 20030N               | CT | 6           | COMCAST CORP.....                               |       |                                 | 1,2          | 1FE                                                              | .....270,200   | ...112.634                           | .....304,113   | .....270,000   | .....270,200                    | .....                                             |                                                 |                                                                        |                                                     | ...4.150 | ...4.140             | AO.....      | .....2,366                          | .....11,516                | 12/07/2018. | 10/15/2028.                               |
| 20030N               | CU | 3           | COMCAST CORP.....                               |       |                                 | 1,2          | 1FE                                                              | .....1,340,277 | ...114.386                           | .....1,532,775 | .....1,340,000 | .....1,340,347                  | .....                                             | .....67                                         |                                                                        |                                                     | ...4.250 | ...4.247             | AO.....      | .....12,023                         | .....58,532                | 10/02/2018. | 10/15/2030.                               |
| 20030N               | CY | 5           | COMCAST CORP.....                               |       |                                 | 1,2          | 1FE                                                              | .....1,996,200 | ...101.587                           | .....2,031,738 | .....2,000,000 | .....1,996,220                  | .....                                             | .....20                                         |                                                                        |                                                     | ...3.250 | ...3.263             | MN.....      | .....10,111                         |                            | 10/29/2019. | 11/01/2039.                               |
| 20030N               | CZ | 2           | COMCAST CORP.....                               |       |                                 | 1,2          | 1FE                                                              | .....997,610   | ...102.519                           | .....1,025,189 | .....1,000,000 | .....997,593                    | .....                                             | .....(17)                                       |                                                                        |                                                     | ...3.450 | ...3.463             | FA.....      | .....5,367                          |                            | 10/29/2019. | 02/01/2050.                               |
| 20268J               | AC | 7           | COMMONSPIRIT HEALTH.....                        |       |                                 | 1,2          | 2FE                                                              | .....4,000,000 | ...99.982                            | .....3,999,292 | .....4,000,000 | .....4,000,000                  | .....                                             |                                                 |                                                                        |                                                     | ...4.187 | ...4.187             | AO.....      | .....60,479                         |                            | 08/07/2019. | 10/01/2049.                               |
| 202712               | BL | 8           | COMMONWEALTH BANK OF AUSTRALIA.....             |       | C                               |              | 2FE                                                              | .....200,000   | ...100.315                           | .....200,630   | .....200,000   | .....200,000                    | .....                                             |                                                 |                                                                        |                                                     | ...3.743 | ...3.743             | MS.....      | .....2,267                          |                            | 09/05/2019. | 09/12/2039.                               |
| 202795               | HT | 0           | COMMONWEALTH EDISON CO.....                     |       |                                 | 1            | 1FE                                                              | .....109,668   | ...142.013                           | .....156,215   | .....110,000   | .....110,000                    | .....                                             |                                                 |                                                                        |                                                     | ...6.450 | ...6.450             | JJ.....      | .....3,272                          | .....7,095                 | 01/09/2008. | 01/15/2038.                               |
| 202795               | JE | 1           | COMMONWEALTH EDISON CO.....                     |       |                                 | 1,2          | 1FE                                                              | .....2,033,620 | ...103.806                           | .....2,076,123 | .....2,000,000 | .....2,022,452                  | .....                                             | .....(4,475)                                    |                                                                        |                                                     | ...3.100 | ...2.838             | MN.....      | .....10,333                         | .....62,000                | 06/09/2017. | 11/01/2024.                               |
| 202795               | JN | 1           | COMMONWEALTH EDISON CO.....                     |       |                                 | 1,2          | 1FE                                                              | .....1,103,640 | ...109.408                           | .....1,094,081 | .....1,000,000 | .....1,102,540                  | .....                                             | .....(1,100)                                    |                                                                        |                                                     | ...3.700 | ...2.344             | FA.....      | .....13,978                         |                            | 11/21/2019. | 08/15/2028.                               |
| 20369E               | AA | 0           | COMMUNITY HEALTH NETWORK INC.....               |       |                                 | 1            | 1FE                                                              | .....2,005,860 | ...107.261                           | .....2,145,223 | .....2,000,000 | .....2,005,001                  | .....                                             | .....(726)                                      |                                                                        |                                                     | ...4.237 | ...4.184             | MN.....      | .....14,123                         | .....84,740                | 10/04/2018. | 05/01/2025.                               |
| 20369E               | AC | 6           | COMMUNITY HEALTH NETWORK INC.....               |       |                                 | 2            | 1FE                                                              | .....4,405,925 | ...107.256                           | .....4,826,525 | .....4,500,000 | .....4,407,212                  | .....                                             | .....1,287                                      |                                                                        |                                                     | ...4.790 | ...4.916             | MN.....      | .....35,925                         | .....215,550               | 01/30/2019. | 05/01/2053.                               |
| 20369E               | AD | 4           | COMMUNITY HEALTH NETWORK INC.....               |       |                                 | 2            | 1FE                                                              | .....5,381,090 | ...104.536                           | .....5,665,845 | .....5,420,000 | .....5,382,075                  | .....                                             | .....690                                        |                                                                        |                                                     | ...4.940 | ...4.981             | MN.....      | .....44,625                         | .....267,748               | 08/09/2018. | 05/01/2058.                               |
| 205887               | CD | 2           | CONAGRA BRANDS INC.....                         |       |                                 | 1,2          | 2FE                                                              | .....1,991,660 | ...118.763                           | .....2,375,250 | .....2,000,000 | .....1,992,157                  | .....                                             | .....439                                        |                                                                        |                                                     | ...5.300 | ...5.333             | MN.....      | .....17,667                         | .....108,650               | 10/15/2018. | 11/01/2038.                               |
| 20605P               | AG | 6           | CONCHO RESOURCES INC.....                       |       |                                 | 1,2          | 2FE                                                              | .....453,206   | ...103.377                           | .....465,196   | .....450,000   | .....452,781                    | .....                                             | .....(425)                                      |                                                                        |                                                     | ...4.375 | ...4.237             | JJ.....      | .....9,078                          | .....9,844                 | 02/07/2019. | 01/15/2025.                               |
| 20605P               | AH | 4           | CONCHO RESOURCES INC.....                       |       |                                 | 1,2          | 2FE                                                              | .....105,888   | ...105.184                           | .....115,703   | .....110,000   | .....106,414                    | .....                                             | .....390                                        |                                                                        |                                                     | ...3.750 | ...4.248             | AO.....      | .....1,031                          | .....4,125                 | 08/22/2018. | 10/01/2027.                               |
| 20605P               | AK | 7           | CONCHO RESOURCES INC.....                       |       |                                 | 1,2          | 2FE                                                              | .....118,384   | ...109.040                           | .....119,944   | .....110,000   | .....118,245                    | .....                                             | .....(140)                                      |                                                                        |                                                     | ...4.300 | ...3.270             | FA.....      | .....1,787                          |                            | 10/30/2019. | 08/15/2028.                               |
| 207597               | EJ | 0           | CONNECTICUT LIGHT AND POWER CO.....             |       |                                 | 1,2          | 1FE                                                              | .....89,694    | ...105.649                           | .....95,084    | .....90,000    | .....89,773                     | .....                                             | .....30                                         |                                                                        |                                                     | ...3.200 | ...3.240             | MS.....      | .....848                            | .....2,880                 | 03/02/2017. | 03/15/2027.                               |
| 208251               | AE | 8           | CONOCO INC.....                                 |       |                                 | 1            | 1FE                                                              | .....303,072   | ...135.993                           | .....367,181   | .....270,000   | .....290,759                    | .....                                             | .....(1,614)                                    |                                                                        |                                                     | ...6.950 | ...5.864             | AO.....      | .....3,962                          | .....18,765                | 10/23/2006. | 04/15/2029.                               |
| 209111               | FJ | 7           | CONSOLIDATED EDISON COMPANY OF NEW YORK.....    |       |                                 | 1,2          | 1FE                                                              | .....2,966,180 | ...102.919                           | .....3,087,582 | .....3,000,000 | .....2,975,052                  | .....                                             | .....3,234                                      |                                                                        |                                                     | ...2.900 | ...3.034             | JD.....      | .....7,250                          | .....87,000                | 03/30/2017. | 12/01/2026.                               |
| 21036P               | AQ | 1           | CONSTELLATION BRANDS INC.....                   |       |                                 | 1,2          | 2FE                                                              | .....39,964    | ...106.192                           | .....42,477    | .....40,000    | .....39,974                     | .....                                             | .....4                                          |                                                                        |                                                     | ...3.700 | ...3.711             | JD.....      | .....103                            | .....1,480                 | 11/29/2016. | 12/06/2026.                               |
| 21036P               | AS | 7           | CONSTELLATION BRANDS INC.....                   |       |                                 | 1,2          | 2FE                                                              | .....2,204,443 | ...104.481                           | .....2,309,040 | .....2,210,000 | .....2,205,769                  | .....                                             | .....566                                        |                                                                        |                                                     | ...3.500 | ...3.530             | MN.....      | .....11,173                         | .....77,350                | 02/01/2018. | 05/09/2027.                               |
| 21036P               | AY | 4           | CONSTELLATION BRANDS INC.....                   |       |                                 | 1,2          | 2FE                                                              | .....1,900,200 | ...105.827                           | .....2,116,536 | .....2,000,000 | .....1,912,366                  | .....                                             | .....8,945                                      |                                                                        |                                                     | ...3.600 | ...4.243             | FA.....      | .....27,200                         | .....72,000                | 08/15/2018. | 02/15/2028.                               |
| 210371               | AF | 7           | CONSTELLATION ENERGY GROUP INC.....             |       |                                 | 1            | 2FE                                                              | .....2,644,780 | ...138.100                           | .....2,761,989 | .....2,000,000 | .....2,553,517                  | .....                                             | .....(32,850)                                   |                                                                        |                                                     | ...7.600 | ...4.616             | AO.....      | .....38,000                         | .....152,000               | 02/03/2017. | 04/01/2032.                               |
| 210371               | AF | 7           | CONSTELLATION ENERGY GROUP INC.....             |       | C                               | 1            | 2FE                                                              | .....6,790,000 | ...138.100                           | .....6,904,973 | .....5,000,000 | .....6,329,633                  | .....                                             | .....(78,322)                                   |                                                                        |                                                     | ...7.600 | ...4.717             | AO.....      | .....95,000                         | .....380,000               | 02/20/2004. | 04/01/2032.                               |
| 210795               | QA | 1           | UNITED AIRLINES INC - ABS.....                  |       |                                 | 1            | 2FE                                                              | .....88,714    | ...100.810                           | .....89,433    | .....88,714    | .....88,723                     | .....                                             | .....9                                          |                                                                        |                                                     | ...6.250 | ...6.168             | AO.....      | .....1,232                          | .....5,545                 | 03/08/2012. | 10/11/2021.                               |
| 210885               | A# | 6           | CONTINENTAL CASUALTY (RAGLIN) - CMO.....        | @     |                                 | 4            | 1                                                                | .....18,886    | ...88.095                            | .....24,326    | .....27,072    | .....24,326                     | .....                                             | .....810                                        |                                                                        |                                                     | .....    | ...7.185             | N/A.....     |                                     |                            | 03/06/2012. | 01/01/2023.                               |
| 210885               | A@ | 8           | CONTINENTAL CASUALTY (DAVIS) - CMO.....         | @     |                                 | 4            | 1                                                                | .....11,824    | ...88.536                            | .....16,471    | .....18,192    | .....16,471                     | .....                                             | .....624                                        |                                                                        |                                                     | .....    | ...7.943             | N/A.....     |                                     |                            | 02/14/2012. | 06/27/2022.                               |
| 210885               | B# | 5           | CONTINENTAL ASSURANCE COMPANY (ALLEN) - C.....  | @     |                                 | 4            | 1                                                                | .....30,937    | ...70.567                            | .....43,990    | .....60,000    | .....43,990                     | .....                                             | .....2,790                                      |                                                                        |                                                     | .....    | ...6.661             | N/A.....     |                                     |                            | 04/04/2013. | 01/09/2027.                               |
| 210885               | B* | 9           | CONTINENTAL ASSURANCE COMPANY (BIER) - C.....   | @     |                                 | 4            | 1                                                                | .....46,330    | ...83.398                            | .....61,255    | .....71,917    | .....61,255                     | .....                                             | .....2,192                                      |                                                                        |                                                     | .....    | ...7.387             | N/A.....     |                                     |                            | 06/19/2012. | 05/16/2024.                               |
| 210885               | B@ | 7           | CONTINENTAL ASSURANCE COMPANY (DAVIS) - C.....  | @     |                                 | 4            | 1                                                                | .....17,774    | ...89.358                            | .....23,509    | .....25,768    | .....23,509                     | .....                                             | .....825                                        |                                                                        |                                                     | .....    | ...7.320             | N/A.....     |                                     |                            | 01/29/2013. | 06/27/2022.                               |
| 210885               | C* | 8           | CNS STRUCTURED SETTLEMENTS INC (DAVIS) - C..... | @     |                                 | 4            | 1                                                                | .....56,653    | ...85.161                            | .....71,674    | .....82,467    | .....71,674                     | .....                                             | .....2,452                                      |                                                                        |                                                     | .....    | ...6.589             | N/A.....     |                                     |                            | 05/08/2014. | 08/27/2023.                               |
| 210885               | C@ | 6           | CNA STRUCTURED SETTLEMENTS INC (DAVIS) - C..... | @     |                                 | 4            | 1                                                                | .....18,189    | ...90.837                            | .....22,274    | .....24,090    | .....22,274                     | .....                                             | .....671                                        |                                                                        |                                                     | .....    | ...6.218             | N/A.....     |                                     |                            | 02/05/2015. | 06/27/2022.                               |
| 21121#               | AC | 0           | CONTINENTAL CASUALTY (MORGAN) - CMO.....        | @     |                                 | 4            | 1                                                                | .....5,008     | ...91.178                            | .....6,528     | .....6,970     | .....6,528                      | .....                                             | .....293                                        |                                                                        |                                                     | .....    | ...9.691             | N/A.....     |                                     |                            | 01/17/2012. | 05/13/2021.                               |
| 21121#               | AD | 8           | CONTINENTAL CASUALTY COMPANY (YOUNG) - C.....   | @     |                                 | 4            | 1                                                                | .....40,923    | ...59.100                            | .....57,884    | .....94,920    | .....57,884                     | .....                                             | .....3,005                                      |                                                                        |                                                     | .....    | ...7.341             | N/A.....     |                                     |                            | 07/17/2012. | 09/15/2033.                               |
| 21121#               | AE | 6           | CONTINENTAL CASUALTY CO (BLOOM) - CMO.....      | @     |                                 | 4            | 1                                                                | .....22,980    | ...84.382                            | .....30,458    | .....34,500    | .....30,458                     | .....                                             | .....1,397                                      |                                                                        |                                                     | .....    | ...7.904             | N/A.....     |                                     |                            | 10/02/2012. | 02/26/2022.                               |
| 21121#               | AF | 3           | CONTINENTAL CASUALTY CO (YOUNG) - CMO.....      | @     |                                 | 4            | 1                                                                | .....31,357    | ...59.542                            | .....44,178    | .....71,700    | .....44,178                     | .....                                             | .....2,505                                      |                                                                        |                                                     | .....    | ...7.075             | N/A.....     |                                     |                            | 12/18/2012. | 09/15/2033.                               |
| 21121#               | AG | 1           | CONTINENTAL CASUALTY COMPANY (YOUNG) - C.....   | @     |                                 | 4            | 1                                                                | .....27,588    | ...65.522                            | .....36,016    | .....53,662    | .....36,016                     | .....                                             | .....1,441                                      |                                                                        |                                                     | .....    | ...7.038             | N/A.....     |                                     |                            | 06/28/2013. | 09/15/2033.                               |

SCHEDULE D - PART 1

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

| 1                    |    |   | 2                                             |  |  | Codes  |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|---|-----------------------------------------------|--|--|--------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |   |                                               |  |  | 3      | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    |   | Description                                   |  |  | Code   | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 21121#               | AH | 9 | CONTINENTAL CASUALTY COMPANY (SMITH) - C..... |  |  | @..... | ..                              | 4            | 1                                                                | 111,215     | 65.340                               | 143,301    | 215,600   | 143,301                         |                                                   | 4,126                                           |                                                                        |                                                     |          | 7.001                | N/A.....     |                                     |                            | 11/28/2013. | 10/12/2032.                               |
| 21121#               | AJ | 5 | CONTINENTAL ASSURANCE COMPANY (FRIEND) -..... |  |  | @..... | ..                              | 4            | 1                                                                | 40,414      | 53.682                               | 63,499     | 113,398   | 63,499                          |                                                   | 4,434                                           |                                                                        |                                                     |          | 7.371                | N/A.....     |                                     |                            | 10/03/2013. | 05/19/2030.                               |
| 21121#               | AK | 2 | PRUDENTIAL INSUR CO OF AMERICA (MORRIS).....  |  |  | @..... | ..                              | 4            | 1                                                                | 30,874      | 72.722                               | 36,718     | 49,500    | 36,718                          |                                                   | 1,224                                           |                                                                        |                                                     |          | 7.765                | N/A.....     |                                     |                            | 02/20/2014. | 03/20/2028.                               |
| 21121#               | AL | 0 | CONTINENTAL CASUALTY CO (SMITH) - CMO.....    |  |  | @..... | ..                              | 4            | 1                                                                | 81,650      | 67.170                               | 105,118    | 154,000   | 105,118                         |                                                   | 2,851                                           |                                                                        |                                                     |          | 6.501                | N/A.....     |                                     |                            | 03/27/2014. | 10/12/2032.                               |
| 21121#               | AM | 8 | CONTINENTAL CASUALTY CO (FRIEND) - CMO.....   |  |  | @..... | ..                              | 4            | 1                                                                | 47,176      | 58.099                               | 66,302     | 110,000   | 66,302                          |                                                   | 4,049                                           |                                                                        |                                                     |          | 6.403                | N/A.....     |                                     |                            | 08/07/2014. | 05/19/2030.                               |
| 21121#               | AN | 6 | CNA STRUCTURED SETTLEMENTS INC (HORSLEY)..... |  |  | @..... | ..                              | 4            | 1                                                                | 38,627      | 81.879                               | 44,982     | 54,000    | 44,982                          |                                                   | (1,158)                                         |                                                                        |                                                     |          | 6.414                | N/A.....     |                                     |                            | 08/29/2014. | 12/12/2025.                               |
| 212015               | AH | 4 | CONTINENTAL RESOURCES INC.....                |  |  | .....  | ..                              | 1,2          | 2FE                                                              | 27,203      | 100.717                              | 27,194     | 27,000    | 27,041                          |                                                   | (102)                                           |                                                                        |                                                     | 5.000    | 4.246                | MS.....      | 398                                 | 1,670                      | 01/24/2019. | 09/15/2022.                               |
| 212015               | AL | 5 | CONTINENTAL RESOURCES INC.....                |  |  | .....  | ..                              | 1,2          | 2FE                                                              | 583,230     | 104.485                              | 595,562    | 570,000   | 580,539                         |                                                   | (2,691)                                         |                                                                        |                                                     | 4.500    | 3.850                | AO.....      | 5,415                               | 25,650                     | 02/26/2019. | 04/15/2023.                               |
| 212015               | AQ | 4 | CONTINENTAL RESOURCES INC.....                |  |  | .....  | ..                              | 1,2          | 2FE                                                              | 155,976     | 106.176                              | 159,263    | 150,000   | 155,408                         |                                                   | (116)                                           |                                                                        |                                                     | 4.900    | 4.649                | JD.....      | 613                                 | 7,350                      | 09/08/2014. | 06/01/2044.                               |
| 21240B               | AD | 3 | CONTROLADORA MABE SA DE CV.....               |  |  | .....C | ..                              | 1,2          | 2FE                                                              | 1,400,625   | 110.000                              | 1,650,000  | 1,500,000 | 1,408,842                       |                                                   | 7,648                                           |                                                                        |                                                     | 5.600    | 6.518                | AO.....      | 15,867                              | 84,000                     | 11/30/2018. | 10/23/2028.                               |
| 21684A               | AA | 4 | RABOBANK NEDERLAND.....                       |  |  | .....C | ..                              |              | 2FE                                                              | 7,210,118   | 108.392                              | 7,858,428  | 7,250,000 | 7,235,416                       |                                                   | 3,516                                           |                                                                        |                                                     | 4.625    | 4.681                | JD.....      | 27,943                              | 335,313                    | 05/11/2017. | 12/01/2023.                               |
| 21684A               | AD | 8 | RABOBANK INTERNATIONAL (UTRECHT BRANCH).....  |  |  | .....C | ..                              |              | 2FE                                                              | 2,543,413   | 127.970                              | 2,892,116  | 2,260,000 | 2,540,199                       |                                                   | (3,274)                                         |                                                                        |                                                     | 5.250    | 4.431                | FA.....      | 48,449                              | 66,150                     | 05/31/2019. | 08/04/2045.                               |
| 21684A               | AF | 3 | COOPERATIEVE RABOBANK UA.....                 |  |  | .....C | ..                              |              | 2FE                                                              | 4,629,914   | 104.199                              | 4,918,169  | 4,720,000 | 4,655,116                       |                                                   | 8,542                                           |                                                                        |                                                     | 3.750    | 3.989                | JJ.....      | 78,667                              | 177,000                    | 09/06/2017. | 07/21/2026.                               |
| 219350               | BP | 9 | CORNING INC.....                              |  |  | .....  | ..                              | 1,2          | 2FE                                                              | 249,300     | 101.465                              | 253,661    | 250,000   | 249,301                         |                                                   | 1                                               |                                                                        |                                                     | 3.900    | 3.916                | MN.....      | 1,138                               |                            | 11/14/2019. | 11/15/2049.                               |
| 21987D               | AB | 0 | CORPORACION FINANCIERA DE DESARROLLO SA.....  |  |  | .....C | ..                              | 1,2,5        | 2FE                                                              | 199,732     | 106.626                              | 213,252    | 200,000   | 200,007                         |                                                   | 7                                               |                                                                        |                                                     | 5.250    | 5.251                | JJ.....      | 4,842                               | 10,500                     | 07/08/2014. | 07/15/2029.                               |
| 22003B               | AH | 9 | CORPORATE OFFICE PROPERTIES LP.....           |  |  | .....  | ..                              | 1,2          | 2FE                                                              | 2,675,665   | 107.633                              | 2,690,817  | 2,500,000 | 2,603,801                       |                                                   | (24,167)                                        |                                                                        |                                                     | 5.250    | 4.080                | FA.....      | 49,583                              | 131,250                    | 02/02/2017. | 02/15/2024.                               |
| 22025Y               | AQ | 3 | CORRECTIONS CORPORATION OF AMERICA.....       |  |  | .....  | ..                              | 1,2          | 3FE                                                              | 1,102,750   | 100.500                              | 1,105,500  | 1,100,000 | 1,101,487                       |                                                   | (427)                                           |                                                                        |                                                     | 5.000    | 4.945                | AO.....      | 11,611                              | 55,000                     | 12/19/2016. | 10/15/2022.                               |
| 224044               | CF | 2 | COX COMMUNICATIONS INC.....                   |  |  | .....  | ..                              | 1,2          | 2FE                                                              | 938,420     | 110.775                              | 1,107,753  | 1,000,000 | 944,986                         |                                                   | 2,371                                           |                                                                        |                                                     | 4.800    | 5.336                | FA.....      | 20,000                              | 48,000                     | 01/18/2017. | 02/01/2035.                               |
| 224044               | CG | 0 | COX COMMUNICATIONS INC.....                   |  |  | .....  | ..                              | 1,2          | 2FE                                                              | 1,812,080   | 103.212                              | 1,961,028  | 1,900,000 | 1,835,823                       |                                                   | 8,323                                           |                                                                        |                                                     | 3.350    | 3.928                | MS.....      | 18,741                              | 63,650                     | 02/01/2017. | 09/15/2026.                               |
| 22404Q               | AG | 3 | COX COMMUNICATIONS, INC.....                  |  |  | .....  | ..                              | 1            | 2FE                                                              | 6,134,550   | 121.955                              | 6,097,723  | 5,000,000 | 5,717,480                       |                                                   | (71,626)                                        |                                                                        |                                                     | 6.950    | 4.779                | JJ.....      | 160,236                             | 347,500                    | 02/20/2004. | 01/15/2028.                               |
| 225401               | AM | 0 | CREDIT SUISSE GROUP AG.....                   |  |  | .....C | ..                              | 1,2,5        | 2FE                                                              | 440,000     | 100.286                              | 441,259    | 440,000   | 440,000                         |                                                   |                                                 |                                                                        |                                                     | 2.593    | 2.593                | MS.....      | 3,486                               |                            | 09/04/2019. | 09/11/2025.                               |
| 22541L               | AE | 3 | CREDIT SUISSE FIRST BOSTON (USA), INC.....    |  |  | .....  | ..                              | 1            | 1FE                                                              | 87,467      | 146.827                              | 102,779    | 70,000    | 86,484                          |                                                   | (951)                                           |                                                                        |                                                     | 7.125    | 4.628                | JJ.....      | 2,300                               | 4,988                      | 12/17/2018. | 07/15/2032.                               |
| 225433               | AM | 3 | CREDIT SUISSE GROUP FUNDING (GUERNSEY) L..... |  |  | .....C | ..                              |              | 2FE                                                              | 299,989     | 101.713                              | 305,139    | 300,000   | 300,005                         |                                                   | 7                                               |                                                                        |                                                     | 3.450    | 3.449                | AO.....      | 2,099                               | 10,350                     | 11/23/2016. | 04/16/2021.                               |
| 228227               | BD | 5 | CROWN CASTLE INTERNATIONAL CORP.....          |  |  | .....  | ..                              | 1            | 2FE                                                              | 2,108,920   | 108.631                              | 2,172,628  | 2,000,000 | 2,072,549                       |                                                   | (22,037)                                        |                                                                        |                                                     | 5.250    | 3.971                | JJ.....      | 48,417                              | 105,000                    | 04/25/2018. | 01/15/2023.                               |
| 22822V               | AF | 8 | CROWN CASTLE INTERNATIONAL CORP.....          |  |  | .....  | ..                              | 1,2          | 2FE                                                              | 1,470,094   | 114.897                              | 1,614,306  | 1,405,000 | 1,467,824                       |                                                   | (1,126)                                         |                                                                        |                                                     | 4.750    | 4.463                | MN.....      | 8,528                               | 66,738                     | 12/12/2017. | 05/15/2047.                               |
| 22822V               | AH | 4 | CROWN CASTLE INTERNATIONAL CORP.....          |  |  | .....  | ..                              | 1,2          | 2FE                                                              | 4,742,003   | 105.832                              | 5,027,002  | 4,750,000 | 4,743,980                       |                                                   | 846                                             |                                                                        |                                                     | 3.650    | 3.669                | MS.....      | 57,792                              | 173,375                    | 10/30/2017. | 09/01/2027.                               |
| 23283P               | AQ | 7 | CYRUSONE LP.....                              |  |  | .....  | ..                              | 1,2          | 2FE                                                              | 998,590     | 100.384                              | 1,003,840  | 1,000,000 | 998,608                         |                                                   | 18                                              |                                                                        |                                                     | 2.900    | 2.931                | MN.....      | 2,094                               |                            | 11/20/2019. | 11/15/2024.                               |
| 23283P               | AR | 5 | CYRUSONE LP.....                              |  |  | .....  | ..                              | 1,2          | 2FE                                                              | 3,991,280   | 100.274                              | 4,010,960  | 4,000,000 | 3,991,326                       |                                                   | 46                                              |                                                                        |                                                     | 3.450    | 3.476                | MN.....      | 9,967                               |                            | 11/20/2019. | 11/15/2029.                               |
| 23291K               | AJ | 4 | DH EUROPE FINANCE II SARL.....                |  |  | .....C | ..                              | 1,2          | 2FE                                                              | 239,542     | 100.863                              | 242,071    | 240,000   | 239,544                         |                                                   |                                                 |                                                                        |                                                     | 3.250    | 3.263                | MN.....      | 1,170                               |                            | 10/29/2019. | 11/15/2039.                               |
| 23331A               | BM | 0 | D.R. HORTON INC.....                          |  |  | .....  | ..                              | 1,2          | 2FE                                                              | 389,762     | 100.117                              | 390,457    | 390,000   | 389,773                         |                                                   | 11                                              |                                                                        |                                                     | 2.500    | 2.513                | AO.....      | 2,194                               |                            | 10/07/2019. | 10/15/2024.                               |
| 233331               | AY | 3 | DTE ENERGY CO.....                            |  |  | .....  | ..                              | 1,2          | 2FE                                                              | 189,804     | 100.903                              | 191,716    | 190,000   | 189,866                         |                                                   | 23                                              |                                                                        |                                                     | 2.850    | 2.862                | AO.....      | 1,354                               | 5,415                      | 09/29/2016. | 10/01/2026.                               |
| 23371D               | AB | 0 | DAE FUNDING LLC.....                          |  |  | .....  | ..                              | 1,2          | 3FE                                                              | 1,423,750   | 104.994                              | 1,469,917  | 1,400,000 | 1,416,871                       |                                                   | (2,889)                                         |                                                                        |                                                     | 5.000    | 4.704                | FA.....      | 29,167                              | 55,000                     | 06/03/2019. | 08/01/2024.                               |
| 23385H               | AA | 7 | DAIRY FARMERS OF AMERICA INC.....             |  |  | .....  | ..                              | 2            | 3FE                                                              | 420,000     | 99.000                               | 415,800    | 420,000   | 420,000                         |                                                   |                                                 |                                                                        |                                                     | 7.125    | 7.124                | JD.....      | 2,494                               | 29,925                     | 09/15/2016. | 12/29/2049.                               |
| 23636A               | AR | 2 | DANSKE BANK A/S.....                          |  |  | .....C | ..                              |              | 2FE                                                              | 998,720     | 107.104                              | 1,071,042  | 1,000,000 | 998,905                         |                                                   | 128                                             |                                                                        |                                                     | 4.375    | 4.391                | JD.....      | 2,309                               | 43,750                     | 06/05/2018. | 06/12/2028.                               |
| 23636A               | AS | 0 | DANSKE BANK A/S.....                          |  |  | .....C | ..                              |              | 2FE                                                              | 1,594,177   | 105.039                              | 1,659,620  | 1,580,000 | 1,590,576                       |                                                   | (3,601)                                         |                                                                        |                                                     | 5.000    | 4.649                | JJ.....      | 37,086                              |                            | 04/04/2019. | 01/12/2022.                               |
| 23636A               | AT | 8 | DANSKE BANK A/S.....                          |  |  | .....C | ..                              |              | 2FE                                                              | 1,109,466   | 109.463                              | 1,215,044  | 1,110,000 | 1,109,550                       |                                                   | 84                                              |                                                                        |                                                     | 5.375    | 5.386                | JJ.....      | 28,008                              | 29,168                     | 01/14/2019. | 01/12/2024.                               |
| 23636A               | AU | 5 | DANSKE BANK A/S.....                          |  |  | .....C | ..                              | 2,5          | 2FE                                                              | 200,254     | 100.886                              | 201,773    | 200,000   | 200,219                         |                                                   | (35)                                            |                                                                        |                                                     | 3.001    | 2.935                | MS.....      | 1,684                               |                            | 09/17/2019. | 09/20/2022.                               |
| 23636A               | AV | 3 | DANSKE BANK A/S.....                          |  |  | .....C | ..                              | 2,5          | 2FE                                                              | 200,000     | 101.210                              | 202,419    | 200,000   | 200,000                         |                                                   |                                                 |                                                                        |                                                     | 3.244    | 3.246                | JD.....      | 198                                 | 1,622                      | 09/16/2019. | 12/20/2025.                               |
| 23636T               | AE | 0 | DANONE SA.....                                |  |  | .....C | ..                              | 1,2          | 2FE                                                              | 955,710     | 102.159                              | 1,021,593  | 1,000,000 | 967,386                         |                                                   | 4,194                                           |                                                                        |                                                     | 2.947    | 3.487                | MN.....      | 4,830                               | 29,470                     | 02/09/2017. | 11/02/2026.                               |
| 239753               | BJ | 4 | TARGET CORP.....                              |  |  | .....C | ..                              |              | 1FE                                                              | 3,597       | 110.251                              | 3,308      | 3,000     | 3,095                           |                                                   | (49)                                            |                                                                        |                                                     | 9.000    | 7.032                | AO.....      | 68                                  | 270                        | 12/01/1995. | 10/01/2021.                               |
| 244199               | BG | 9 | DEERE & CO.....                               |  |  | .....  | ..                              | 1,2          | 1FE                                                              | 180,387     | 95.143                               | 171,258    | 180,000   | 180,385                         |                                                   | (3)                                             |                                                                        |                                                     | 2.875    | 2.864                | MS.....      | 1,653                               |                            | 09/03/2019. | 09/07/2049.                               |

SCHEDULE D - PART 1

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

| 1                    |      | 2                                             |  |  | Codes |                                 |              | 6                                                                | 7              | Fair Value                           |                 | 10             | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest    |                      |              |                                     |                            | Dates       |                                           |
|----------------------|------|-----------------------------------------------|--|--|-------|---------------------------------|--------------|------------------------------------------------------------------|----------------|--------------------------------------|-----------------|----------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |      |                                               |  |  | 3     | 4                               | 5            |                                                                  |                | 8                                    | 9               |                |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16          | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |      | Description                                   |  |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost    | Rate Used<br>to Obtain<br>Fair Value | Fair Value      | Par Value      | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of     | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 24664U               | AE 0 | DELEK &AMP AVNER (TAMAR BOND) LTD.....        |  |  | ..... | D                               | .....1       | 2FE                                                              | .....2,005,000 | ...105.456                           | .....2,109,129  | .....2,000,000 | .....2,003,151                  | .....                                             | .....(434)                                      | .....                                                                  | .....                                               | .....5.412  | .....5.381           | JD.....      | .....301                            | .....108,240               | 02/11/2015. | 12/30/2025.                               |
| 247025               | AE 9 | DELL COMPUTER CORPORATION.....                |  |  | ..... | .....                           | .....1       | 3FE                                                              | .....1,492,587 | ...119.250                           | .....1,609,875  | .....1,350,000 | .....1,473,503                  | .....                                             | .....(11,259)                                   | .....                                                                  | .....                                               | .....7.100  | .....5.699           | AO.....      | .....20,235                         | .....95,850                | 04/09/2018. | 04/15/2028.                               |
| 24703D               | BA 8 | DELL INTERNATIONAL LLC.....                   |  |  | ..... | .....                           | .....1,2     | 2FE                                                              | .....1,489,695 | ...112.759                           | .....1,691,383  | .....1,500,000 | .....1,490,311                  | .....                                             | ......616                                       | .....                                                                  | .....                                               | .....5.300  | .....5.386           | AO.....      | .....19,875                         | .....42,179                | 03/06/2019. | 10/01/2029.                               |
| 247361               | ZT 8 | DELTA AIR LINES INC.....                      |  |  | ..... | .....                           | .....1,2     | 2FE                                                              | .....139,433   | ...99.841                            | .....139,777    | .....140,000   | .....139,441                    | .....                                             | ......8                                         | .....                                                                  | .....                                               | .....3.750  | .....3.799           | AO.....      | ......919                           | .....                      | 10/21/2019. | 10/28/2029.                               |
| 247361               | ZU 5 | DELTA AIR LINES INC.....                      |  |  | ..... | .....                           | .....1,2     | 2FE                                                              | .....497,740   | ...100.043                           | .....500,215    | .....500,000   | .....497,815                    | .....                                             | ......75                                        | .....                                                                  | .....                                               | .....2.900  | .....2.998           | AO.....      | .....2,538                          | .....                      | 10/25/2019. | 10/28/2024.                               |
| 247367               | BH 7 | DELTA AIR LINES INC - ABS.....                |  |  | ..... | .....                           | .....1       | 1FE                                                              | .....614,234   | ...108.564                           | .....608,813    | .....560,789   | .....611,638                    | .....                                             | .....(2,596)                                    | .....                                                                  | .....                                               | .....6.821  | .....2.454           | FA.....      | .....14,982                         | .....                      | 10/29/2019. | 02/10/2024.                               |
| 25156P               | AC 7 | DEUTSCHE TELEKOM INTERNATIONAL FINANCE B..... |  |  | ..... | C                               | .....9       | 2FE                                                              | .....7,792,032 | ...147.320                           | .....8,205,740  | .....5,570,000 | .....7,527,046                  | .....                                             | .....(129,986)                                  | .....                                                                  | .....                                               | .....8.750  | .....4.496           | JD.....      | .....21,661                         | .....484,313               | 11/18/2019. | 06/15/2030.                               |
| 25156P               | BA 0 | DEUTSCHE TELEKOM INTERNATIONAL FINANCE B..... |  |  | ..... | C                               | .....1,2     | 2FE                                                              | .....1,997,500 | ...105.315                           | .....2,106,306  | .....2,000,000 | .....1,998,173                  | .....                                             | ......253                                       | .....                                                                  | .....                                               | .....3.600  | .....3.615           | JJ.....      | .....32,400                         | .....72,000                | 01/09/2017. | 01/19/2027.                               |
| 25179M               | AL 7 | DEVON ENERGY CORP.....                        |  |  | ..... | .....                           | .....1,2     | 2FE                                                              | .....437,900   | ...121.611                           | .....498,606    | .....410,000   | .....436,393                    | .....                                             | .....(679)                                      | .....                                                                  | .....                                               | .....5.600  | .....5.097           | JJ.....      | .....10,587                         | .....22,960                | 09/06/2017. | 07/15/2041.                               |
| 25179M               | AU 7 | DEVON ENERGY CORP.....                        |  |  | ..... | .....                           | .....1,2     | 2FE                                                              | .....167,918   | ...116.067                           | .....197,315    | .....170,000   | .....168,074                    | .....                                             | ......41                                        | .....                                                                  | .....                                               | .....5.000  | .....5.080           | JD.....      | ......378                           | .....8,500                 | 06/11/2015. | 06/15/2045.                               |
| 25179M               | AV 5 | DEVON ENERGY CORP.....                        |  |  | ..... | .....                           | .....1,2     | 2FE                                                              | .....2,845,449 | ...118.586                           | .....2,964,646  | .....2,500,000 | .....2,740,145                  | .....                                             | .....(36,863)                                   | .....                                                                  | .....                                               | .....5.850  | .....3.953           | JD.....      | .....6,500                          | .....146,250               | 02/02/2017. | 12/15/2025.                               |
| 25272K               | AD 5 | DIAMOND 1 FINANCE CORP.....                   |  |  | ..... | .....                           | .....1,2     | 2FE                                                              | .....8,063,484 | ...102.911                           | .....8,006,488  | .....7,780,000 | .....7,874,460                  | .....                                             | .....(66,096)                                   | .....                                                                  | .....                                               | .....4.420  | .....3.506           | JD.....      | .....15,283                         | .....343,876               | 02/01/2017. | 06/15/2021.                               |
| 25272K               | AK 9 | DIAMOND 1 FINANCE CORP.....                   |  |  | ..... | .....                           | .....1,2     | 2FE                                                              | .....2,162,670 | ...115.120                           | .....2,302,400  | .....2,000,000 | .....2,119,143                  | .....                                             | .....(16,034)                                   | .....                                                                  | .....                                               | .....6.020  | .....4.896           | JD.....      | .....5,351                          | .....120,400               | 03/13/2017. | 06/15/2026.                               |
| 25272K               | AW 3 | DIAMOND 1 FINANCE CORP.....                   |  |  | ..... | .....                           | .....1,2     | 3FE                                                              | .....1,056,250 | ...105.500                           | .....1,055,000  | .....1,000,000 | .....1,040,789                  | .....                                             | .....(9,630)                                    | .....                                                                  | .....                                               | .....7.125  | .....5.750           | JD.....      | .....3,167                          | .....71,250                | 07/17/2018. | 06/15/2024.                               |
| 25277L               | AA 4 | DIAMOND SPORTS GROUP LLC.....                 |  |  | ..... | .....                           | .....1,2     | 3FE                                                              | .....1,000,000 | ...101.155                           | .....1,011,552  | .....1,000,000 | .....1,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.375  | .....5.375           | FA.....      | .....22,247                         | .....                      | 07/18/2019. | 08/15/2026.                               |
| 25277L               | AC 0 | DIAMOND SPORTS GROUP LLC.....                 |  |  | ..... | .....                           | .....1,2     | 4FE                                                              | .....1,000,000 | ...97.250                            | .....972,500    | .....1,000,000 | .....1,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....6.625  | .....6.624           | FA.....      | .....27,420                         | .....                      | 07/18/2019. | 08/15/2027.                               |
| 25380Q               | AH 2 | DIGICEL LTD.....                              |  |  | ..... | C                               | .....1,2     | 5FE                                                              | .....158,375   | ...58.001                            | .....203,004    | .....350,000   | .....158,375                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....6.750  | .....34.654          | MS.....      | .....7,875                          | .....11,813                | 08/07/2019. | 03/01/2023.                               |
| 25389J               | AS 5 | DIGITAL REALTY TRUST LP.....                  |  |  | ..... | .....                           | .....1,2     | 2FE                                                              | .....3,376,383 | ...101.059                           | .....3,585,568  | .....3,548,000 | .....3,433,210                  | .....                                             | .....34,461                                     | .....                                                                  | .....                                               | .....2.750  | .....3.873           | FA.....      | .....40,654                         | .....97,570                | 04/27/2018. | 02/01/2023.                               |
| 25389J               | AT 3 | DIGITAL REALTY TRUST LP.....                  |  |  | ..... | .....                           | .....1,2     | 2FE                                                              | .....990,220   | ...110.744                           | .....1,107,444  | .....1,000,000 | .....991,321                    | .....                                             | ......839                                       | .....                                                                  | .....                                               | .....4.450  | .....4.574           | JJ.....      | .....20,519                         | .....47,467                | 10/05/2018. | 07/15/2028.                               |
| 25389J               | AU 0 | DIGITAL REALTY TRUST INC.....                 |  |  | ..... | .....                           | .....1,2     | 2FE                                                              | .....998,230   | ...104.096                           | .....1,040,960  | .....1,000,000 | .....998,327                    | .....                                             | ......97                                        | .....                                                                  | .....                                               | .....3.600  | .....3.621           | JJ.....      | .....19,700                         | .....                      | 06/10/2019. | 07/01/2029.                               |
| 254687               | DM 5 | WALT DISNEY CO.....                           |  |  | ..... | C                               | .....        | 1FE                                                              | .....888,811   | ...132.507                           | .....1,126,310  | .....850,000   | .....878,423                    | .....                                             | .....(2,372)                                    | .....                                                                  | .....                                               | .....7.125  | .....6.593           | AO.....      | .....13,963                         | .....61,413                | 04/06/2015. | 04/08/2028.                               |
| 254687               | DP 8 | WALT DISNEY CO.....                           |  |  | ..... | .....                           | .....        | 1FE                                                              | .....380,400   | ...133.870                           | .....401,609    | .....300,000   | .....362,930                    | .....                                             | .....(6,185)                                    | .....                                                                  | .....                                               | .....7.300  | .....4.279           | AO.....      | .....3,711                          | .....22,200                | 01/13/2017. | 04/30/2028.                               |
| 254687               | DR 4 | WALT DISNEY CO.....                           |  |  | ..... | .....                           | .....        | 1FE                                                              | .....266,431   | ...134.501                           | .....282,451    | .....210,000   | .....254,385                    | .....                                             | .....(4,267)                                    | .....                                                                  | .....                                               | .....7.280  | .....4.285           | JD.....      | ......42                            | .....15,498                | 01/13/2017. | 06/30/2028.                               |
| 254687               | DX 1 | WALT DISNEY CO.....                           |  |  | ..... | .....                           | .....        | 1FE                                                              | .....99,168    | ...164.572                           | .....115,200    | .....70,000    | .....94,396                     | .....                                             | .....(1,102)                                    | .....                                                                  | .....                                               | .....8.450  | .....5.045           | FA.....      | .....2,465                          | .....5,985                 | 04/06/2015. | 08/01/2034.                               |
| 254687               | DZ 6 | WALT DISNEY CO.....                           |  |  | ..... | .....                           | .....        | 1FE                                                              | .....15,698    | ...140.449                           | .....21,067     | .....15,000    | .....15,594                     | .....                                             | .....(25)                                       | .....                                                                  | .....                                               | .....6.200  | .....5.800           | JD.....      | ......41                            | .....945                   | 04/06/2015. | 12/15/2034.                               |
| 254687               | EB 8 | WALT DISNEY CO.....                           |  |  | ..... | .....                           | .....1       | 1FE                                                              | .....30,473    | ...142.134                           | .....32,691     | .....23,000    | .....29,859                     | .....                                             | .....(306)                                      | .....                                                                  | .....                                               | .....6.400  | .....3.876           | JD.....      | ......65                            | .....1,495                 | 12/12/2017. | 12/15/2035.                               |
| 254687               | EH 5 | WALT DISNEY CO.....                           |  |  | ..... | .....                           | .....1       | 1FE                                                              | .....275,012   | ...148.653                           | .....327,036    | .....220,000   | .....269,925                    | .....                                             | .....(1,783)                                    | .....                                                                  | .....                                               | .....6.650  | .....4.740           | MN.....      | .....1,869                          | .....14,850                | 03/19/2018. | 11/15/2037.                               |
| 254687               | ET 9 | WALT DISNEY CO.....                           |  |  | ..... | .....                           | .....1       | 1FE                                                              | .....24,383    | ...136.189                           | .....27,238     | .....20,000    | .....24,178                     | .....                                             | .....(102)                                      | .....                                                                  | .....                                               | .....5.400  | .....4.025           | AO.....      | .....270                            | .....1,100                 | 12/12/2017. | 10/01/2043.                               |
| 25470D               | AS 8 | DISCOVERY COMMUNICATIONS LLC.....             |  |  | ..... | .....                           | .....1,2     | 2FE                                                              | .....9,218,090 | ...113.019                           | .....10,281,301 | .....9,097,000 | .....9,210,109                  | .....                                             | .....(3,449)                                    | .....                                                                  | .....                                               | .....5.000  | .....4.892           | MS.....      | .....127,611                        | .....454,850               | 10/25/2017. | 09/20/2037.                               |
| 25470D               | AT 6 | DISCOVERY COMMUNICATIONS LLC.....             |  |  | ..... | .....                           | .....1,2     | 2FE                                                              | .....996,850   | ...116.570                           | .....1,165,698  | .....1,000,000 | .....996,946                    | .....                                             | ......96                                        | .....                                                                  | .....                                               | .....5.200  | .....5.221           | MS.....      | .....14,589                         | .....26,000                | 05/02/2019. | 09/20/2047.                               |
| 25470D               | BG 3 | DISCOVERY COMMUNICATIONS LLC.....             |  |  | ..... | .....                           | .....1,2     | 2FE                                                              | .....496,960   | ...118.543                           | .....592,717    | .....500,000   | .....496,980                    | .....                                             | ......20                                        | .....                                                                  | .....                                               | .....5.300  | .....5.341           | MN.....      | .....3,386                          | .....12,808                | 05/16/2019. | 05/15/2049.                               |
| 25615W               | AB 9 | DOCUFORMAS SAPI DE CV.....                    |  |  | ..... | C                               | .....1,2     | 3FE                                                              | .....792,368   | ...101.376                           | .....811,008    | .....800,000   | .....792,893                    | .....                                             | ......525                                       | .....                                                                  | .....                                               | .....10.250 | .....10.500          | JJ.....      | .....35,761                         | .....                      | 07/17/2019. | 07/24/2024.                               |
| 256746               | AF 5 | DOLLAR TREE INC.....                          |  |  | ..... | .....                           | .....1,2     | 2FE                                                              | .....469,126   | ...104.205                           | .....489,763    | .....470,000   | .....469,422                    | .....                                             | ......174                                       | .....                                                                  | .....                                               | .....3.700  | .....3.739           | MN.....      | .....2,222                          | .....17,390                | 04/05/2018. | 05/15/2023.                               |
| 256746               | AH 1 | DOLLAR TREE INC.....                          |  |  | ..... | .....                           | .....1,2     | 2FE                                                              | .....299,208   | ...107.274                           | .....321,823    | .....300,000   | .....299,340                    | .....                                             | ......77                                        | .....                                                                  | .....                                               | .....4.200  | .....4.231           | MN.....      | .....1,610                          | .....12,600                | 04/05/2018. | 05/15/2028.                               |
| 25746U               | AN 9 | DOMINION RESOURCES INC.....                   |  |  | ..... | .....                           | .....1       | 2FE                                                              | .....1,509,075 | ...130.373                           | .....1,955,591  | .....1,500,000 | .....1,508,233                  | .....                                             | .....(218)                                      | .....                                                                  | .....                                               | .....6.300  | .....6.238           | MS.....      | .....27,825                         | .....94,500                | 02/05/2004. | 03/15/2033.                               |
| 26442C               | AA 2 | DUKE ENERGY CAROLINAS LLC.....                |  |  | ..... | .....                           | .....1       | 1FE                                                              | .....387,075   | ...136.057                           | .....408,172    | .....300,000   | .....370,157                    | .....                                             | .....(2,697)                                    | .....                                                                  | .....                                               | .....6.100  | .....4.190           | JD.....      | .....1,525                          | .....18,300                | 08/02/2012. | 06/01/2037.                               |
| 26442U               | AH 7 | DUKE ENERGY PROGRESS LLC.....                 |  |  | ..... | .....                           | .....1,2     | 1FE                                                              | .....129,464   | ...107.195                           | .....139,353    | .....130,000   | .....129,502                    | .....                                             | ......38                                        | .....                                                                  | .....                                               | .....3.450  | .....3.499           | MS.....      | .....1,321                          | .....2,342                 | 03/04/2019. | 03/15/2029.                               |
| 26443T               | AB 2 | DUKE ENERGY INDIANA LLC.....                  |  |  | ..... | .....                           | .....1,2     | 1FE                                                              | .....107,539   | ...100.013                           | .....110,015    | .....110,000   | .....107,552                    | .....                                             | ......13                                        | .....                                                                  | .....                                               | .....3.250  | .....3.369           | AO.....      | ......933                           | .....                      | 09/25/2019. | 10/01/2049.                               |
| 26875P               | AP 6 | EOG RESOURCES INC.....                        |  |  | ..... | .....                           | .....1,2     | 1FE                                                              | .....32,031    | ...109.926                           | .....32,978     | .....30,000    | .....31,317                     | .....                                             | .....(203)                                      | .....                                                                  | .....                                               | .....4.150  | .....3.311           | JJ.....      | ......574                           | .....1,245                 | 04/22/2016. | 01/15/2026.                               |
| 26884T               | AS 1 | ERAC USA FINANCE LLC.....                     |  |  | ..... | .....                           | .....1,2     | 2FE                                                              | .....6,645,189 | ...106.850                           | .....7,153,580  | .....6,695,000 | .....6,645,991                  | .....                                             | ......802                                       | .....                                                                  | .....                                               | .....4.200  | .....4.246           | MN.....      | .....46,865                         | .....140,595               | 06/11/2019. | 11/01/2046.                               |



**SCHEDULE D - PART 1**

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

E10.42

| 1                    |    | 2           |                                               | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |             |
|----------------------|----|-------------|-----------------------------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|-------------|
|                      |    |             |                                               | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |             |
| CUSIP Identification |    | Description |                                               | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |             |
| 26884U               | AF | 6           | EPR PROPERTIES.....                           |       |                                 | 1,2          | 2FE                                                              | 2,975,040   | 101.380                              | 3,041,384  | 3,000,000 | 2,975,822                       |                                                   | 782                                             |                                                                        |                                                     | 3.750    | 3.851                | FA.....      | 42,500                              |                            | 08/08/2019. | 08/15/2029.                               |             |
| 278062               | AE | 4           | EATON CORP.....                               |       |                                 | 1            | 2FE                                                              | 139,014     | 111.902                              | 156,662    | 140,000   | 139,086                         |                                                   | 30                                              |                                                                        |                                                     | 4.150    | 4.195                | MN.....      | 952                                 | 5,810                      | 04/06/2017. | 11/02/2042.                               |             |
| 279158               | AE | 9           | ECOPETROL SA.....                             |       | C                               | 1            | 2FE                                                              | 9,316,875   | 135.250                              | 9,467,500  | 7,000,000 | 9,308,723                       |                                                   | (8,152)                                         |                                                                        |                                                     | 7.375    | 4.987                | MS.....      | 147,705                             |                            | 12/05/2019. | 09/18/2043.                               |             |
| 279158               | AL | 3           | ECOPETROL SA.....                             |       | C                               | 1,2          | 2FE                                                              | 4,159,922   | 112.001                              | 4,614,441  | 4,120,000 | 4,150,294                       |                                                   | (4,107)                                         |                                                                        |                                                     | 5.375    | 5.233                | JD.....      | 3,076                               | 221,450                    | 09/07/2017. | 06/26/2026.                               |             |
| 28368E               | AA | 4           | EL PASO ENERGY CORPORATION.....               |       |                                 |              | 2FE                                                              | 2,703,784   | 132.376                              | 2,806,373  | 2,120,000 | 2,679,231                       |                                                   | (24,553)                                        |                                                                        |                                                     | 8.050    | 4.876                | AO.....      | 36,028                              | 85,330                     | 05/10/2019. | 10/15/2030.                               |             |
| 283695               | AZ | 7           | EL PASO NATURAL GAS COMPANY.....              |       |                                 |              | 2FE                                                              | 75,849      | 112.385                              | 67,431     | 60,000    | 63,960                          |                                                   | (1,798)                                         |                                                                        |                                                     | 8.625    | 5.171                | JJ.....      | 2,386                               | 5,175                      | 03/01/2012. | 01/15/2022.                               |             |
| 28414H               | AF | 0           | ELANCO ANIMAL HEALTH INC.....                 |       |                                 | 1            | 3FE                                                              | 200,000     | 102.594                              | 205,187    | 200,000   | 200,000                         |                                                   |                                                 |                                                                        |                                                     | 3.912    | 3.910                | FA.....      | 2,695                               | 7,802                      | 08/14/2018. | 08/27/2021.                               |             |
| 29246X               | AB | 6           | EMPRESA ELECTRICA COCHRANE SA.....            |       | C                               | 1            | 3FE                                                              | 2,999,940   | 104.250                              | 3,127,500  | 3,000,000 | 2,999,957                       |                                                   | 17                                              |                                                                        |                                                     | 5.500    | 5.500                | MN.....      | 25,667                              |                            | 10/30/2019. | 05/14/2027.                               |             |
| 29247Q               | AA | 2           | EMPRESA DE TRANSMISION ELECTRICA SA.....      |       | C                               | 1            | 2FE                                                              | 1,627,300   | 113.751                              | 1,820,016  | 1,600,000 | 1,627,030                       |                                                   | (270)                                           |                                                                        |                                                     | 5.125    | 4.996                | MN.....      | 13,439                              | 41,000                     | 04/29/2019. | 05/02/2049.                               |             |
| 29273R               | AF | 6           | ENERGY TRANSFER PARTNERS LP.....              |       |                                 | 1            | 2FE                                                              | 225,821     | 118.881                              | 249,651    | 210,000   | 225,326                         |                                                   | (466)                                           |                                                                        |                                                     | 6.625    | 5.932                | AO.....      | 2,937                               | 13,913                     | 01/28/2019. | 10/15/2036.                               |             |
| 29273R               | AJ | 8           | ENERGY TRANSFER PARTNERS LP.....              |       |                                 | 1            | 2FE                                                              | 369,693     | 128.810                              | 386,431    | 300,000   | 368,513                         |                                                   | (1,180)                                         |                                                                        |                                                     | 7.500    | 5.515                | JJ.....      | 11,250                              | 11,250                     | 06/05/2019. | 07/01/2038.                               |             |
| 29273R               | AR | 0           | ENERGY TRANSFER PARTNERS LP.....              |       |                                 | 1,2          | 2FE                                                              | 2,255,560   | 118.950                              | 2,379,008  | 2,000,000 | 2,252,267                       |                                                   | (3,294)                                         |                                                                        |                                                     | 6.500    | 5.495                | FA.....      | 54,167                              | 65,000                     | 05/31/2019. | 02/01/2042.                               |             |
| 29278N               | AC | 7           | ENERGY TRANSFER PARTNERS LP.....              |       |                                 | 1,2          | 2FE                                                              | 449,667     | 105.010                              | 472,545    | 450,000   | 449,760                         |                                                   | 83                                              |                                                                        |                                                     | 4.200    | 4.216                | MS.....      | 5,565                               | 18,900                     | 06/05/2018. | 09/15/2023.                               |             |
| 29278N               | AG | 8           | ENERGY TRANSFER OPERATING LP.....             |       |                                 | 1,2          | 2FE                                                              | 220,538     | 112.371                              | 247,216    | 220,000   | 220,480                         |                                                   | (58)                                            |                                                                        |                                                     | 5.250    | 5.219                | AO.....      | 2,438                               | 8,663                      | 01/08/2019. | 04/15/2029.                               |             |
| 29278N               | AK | 9           | ENERGY TRANSFER OPERATING LP.....             |       |                                 | 1            | 2FE                                                              | 4,896,938   | 103.923                              | 4,728,494  | 4,550,000 | 4,678,020                       |                                                   | (157,442)                                       |                                                                        |                                                     | 7.500    | 3.831                | AO.....      | 72,042                              | 341,250                    | 08/02/2018. | 10/15/2020.                               |             |
| 29279F               | AA | 7           | ENERGY TRANSFER OPERATING LP.....             |       |                                 | 1,2          | 2FE                                                              | 205,680     | 120.681                              | 241,362    | 200,000   | 205,589                         |                                                   | (91)                                            |                                                                        |                                                     | 6.250    | 6.044                | AO.....      | 2,639                               | 9,375                      | 01/09/2019. | 04/15/2049.                               |             |
| 29357K               | AF | 0           | ENOVA INTERNATIONAL INC.....                  |       |                                 | 1,2          | 4FE                                                              | 4,570,750   | 94.500                               | 4,630,500  | 4,900,000 | 4,581,089                       |                                                   | 10,339                                          |                                                                        |                                                     | 8.500    | 10.024               | MS.....      | 122,636                             | 127,500                    | 10/25/2019. | 09/15/2025.                               |             |
| 29364W               | AX | 6           | ENTERGY LOUISIANA LLC.....                    |       |                                 | 1,2          | 1FE                                                              | 2,982,060   | 103.641                              | 3,109,238  | 3,000,000 | 2,985,718                       |                                                   | 1,079                                           |                                                                        |                                                     | 3.050    | 3.100                | JD.....      | 7,625                               | 91,500                     | 05/16/2016. | 06/01/2031.                               |             |
| 29379V               | BH | 5           | ENTERPRISE PRODUCTS OPERATING LLC.....        |       |                                 | 1,2          | 2FE                                                              | 2,136,863   | 106.465                              | 2,278,342  | 2,140,000 | 2,137,861                       |                                                   | 349                                             |                                                                        |                                                     | 3.700    | 3.717                | FA.....      | 29,912                              | 79,180                     | 02/01/2017. | 02/15/2026.                               |             |
| 29379V               | BL | 6           | ENTERPRISE PRODUCTS OPERATING LLC.....        |       |                                 | 1,2          | 2FE                                                              | 818,032     | 107.961                              | 885,281    | 820,000   | 818,617                         |                                                   | 195                                             |                                                                        |                                                     | 3.950    | 3.977                | FA.....      | 12,236                              | 32,390                     | 04/04/2016. | 02/15/2027.                               |             |
| 29379V               | BT | 9           | ENTERPRISE PRODUCTS OPERATING LLC.....        |       |                                 | 1,2          | 2FE                                                              | 416,453     | 110.694                              | 464,915    | 420,000   | 416,794                         |                                                   | 321                                             |                                                                        |                                                     | 4.150    | 4.255                | AO.....      | 3,631                               | 17,672                     | 12/07/2018. | 10/16/2028.                               |             |
| 29379V               | BU | 6           | ENTERPRISE PRODUCTS OPERATING LLC.....        |       |                                 | 1,2          | 2FE                                                              | 19,878      | 117.475                              | 23,495     | 20,000    | 19,880                          |                                                   | 2                                               |                                                                        |                                                     | 4.800    | 4.839                | FA.....      | 400                                 | 773                        | 10/03/2018. | 02/01/2049.                               |             |
| 29444U               | AR | 7           | EQUINIX INC.....                              |       |                                 | 1,2          | 3FE                                                              | 1,771,250   | 108.603                              | 1,900,553  | 1,750,000 | 1,767,455                       |                                                   | (1,809)                                         |                                                                        |                                                     | 5.375    | 5.210                | MN.....      | 12,019                              | 94,063                     | 03/13/2018. | 05/15/2027.                               |             |
| 29444U               | BE | 5           | EQUINIX INC.....                              |       |                                 | 1,2          | 2FE                                                              | 4,985,420   | 100.372                              | 5,018,600  | 5,000,000 | 4,985,571                       |                                                   | 151                                             |                                                                        |                                                     | 3.200    | 3.234                | MN.....      | 19,111                              |                            | 11/07/2019. | 11/18/2029.                               |             |
| 295242               | A# | 8           | ERIE FAMILY LIFE INS CO (GOINS) - CMO.....    | @     |                                 | 4            | 1                                                                | 44,894      | 69.716                               | 55,736     | 78,600    | 55,736                          |                                                   | 1,597                                           |                                                                        |                                                     |          | 6.759                | N/A.....     |                                     |                            |             | 11/21/2012.                               | 12/01/2030. |
| 295242               | B# | 7           | ERIE FAMILY LIFE INSURANCE CO (DURHAM) -..... | @     |                                 | 4            | 1                                                                | 14,063      | 92.802                               | 16,757     | 17,345    | 16,757                          |                                                   | 1,117                                           |                                                                        |                                                     |          | 7.016                | N/A.....     |                                     |                            |             | 03/31/2014.                               | 07/01/2020. |
| 295242               | B* | 1           | ERIE FAMILY LIFE INS CO (URFFER) - CMO.....   | @     |                                 | 4            | 1                                                                | 91,080      | 75.158                               | 124,033    | 158,787   | 124,033                         |                                                   | 7,935                                           |                                                                        |                                                     |          | 6.722                | N/A.....     |                                     |                            |             | 12/27/2012.                               | 09/26/2023. |
| 29717P               | AT | 4           | ESSEX PORTFOLIO LP.....                       |       |                                 | 1,2          | 2FE                                                              | 991,880     | 108.669                              | 1,086,688  | 1,000,000 | 992,497                         |                                                   | 617                                             |                                                                        |                                                     | 4.000    | 4.099                | MS.....      | 13,333                              | 22,222                     | 02/04/2019. | 03/01/2029.                               |             |
| 29717P               | AU | 1           | ESSEX PORTFOLIO LP.....                       |       |                                 | 1,2          | 2FE                                                              | 3,945,280   | 101.210                              | 4,048,379  | 4,000,000 | 3,947,024                       |                                                   | 1,744                                           |                                                                        |                                                     | 3.000    | 3.155                | JJ.....      | 48,000                              |                            | 07/29/2019. | 01/15/2030.                               |             |
| 29736R               | AN | 0           | ESTEE LAUDER COMPANIES INC.....               |       |                                 | 1,2          | 1FE                                                              | 139,189     | 100.268                              | 140,375    | 140,000   | 139,207                         |                                                   | 17                                              |                                                                        |                                                     | 2.000    | 2.122                | JD.....      | 311                                 |                            | 11/19/2019. | 12/01/2024.                               |             |
| 29736R               | AP | 5           | ESTEE LAUDER COMPANIES INC.....               |       |                                 | 1,2          | 1FE                                                              | 59,428      | 99.972                               | 59,983     | 60,000    | 59,433                          |                                                   | 6                                               |                                                                        |                                                     | 2.375    | 2.483                | JD.....      | 158                                 |                            | 11/19/2019. | 12/01/2029.                               |             |
| 30161N               | AC | 5           | EXELON CORP.....                              |       |                                 | 1            | 2FE                                                              | 129,414     | 123.857                              | 167,207    | 135,000   | 131,807                         |                                                   | 129                                             |                                                                        |                                                     | 5.625    | 5.860                | JD.....      | 338                                 | 7,594                      | 03/21/2007. | 06/15/2035.                               |             |
| 30162R               | AA | 9           | EXELA INTERMEDIATE LLC.....                   |       |                                 | 2            | 5FE                                                              | 288,000     | 40.000                               | 288,000    | 720,000   | 288,000                         |                                                   |                                                 | 292,050                                                                |                                                     | 10.000   |                      | JJ.....      |                                     |                            | 08/08/2019. | 07/15/2023.                               |             |
| 30212P               | AP | 0           | EXPEDIA INC.....                              |       |                                 | 1,2          | 2FE                                                              | 1,985,320   | 102.288                              | 2,045,753  | 2,000,000 | 1,988,046                       |                                                   | 1,299                                           |                                                                        |                                                     | 3.800    | 3.887                | FA.....      | 28,711                              | 76,000                     | 10/06/2017. | 02/15/2028.                               |             |
| 30231G               | AW | 2           | EXXON MOBIL CORP.....                         |       |                                 | 1,2          | 1FE                                                              | 100,782     | 117.405                              | 117,405    | 100,000   | 100,727                         |                                                   | (14)                                            |                                                                        |                                                     | 4.114    | 4.068                | MS.....      | 1,371                               | 4,114                      | 02/29/2016. | 03/01/2046.                               |             |
| 302635               | AC | 1           | FS INVESTMENT CORP.....                       |       |                                 | 1,2          | 2FE                                                              | 4,892,899   | 103.518                              | 5,135,512  | 4,961,000 | 4,935,601                       |                                                   | 10,160                                          |                                                                        |                                                     | 4.750    | 4.982                | MN.....      | 30,111                              | 235,648                    | 05/06/2015. | 05/15/2022.                               |             |
| 30765@               | AA | 8           | FARM BUREAU LIFE INS CO (LOWE) - CMO.....     | @     |                                 | 4            | 1                                                                | 35,812      | 62.736                               | 50,231     | 77,000    | 50,231                          |                                                   | 3,253                                           |                                                                        |                                                     |          | 6.810                | N/A.....     |                                     |                            |             | 10/31/2012.                               | 07/12/2028. |
| 310225               | A* | 8           | FARMERS NEW WORLD LIFE INS. (CSORBA) - C..... | @     |                                 | 4            | 1                                                                | 81,949      | 70.570                               | 138,049    | 188,000   | 138,049                         |                                                   | 9,089                                           |                                                                        |                                                     |          | 6.928                | N/A.....     |                                     |                            |             | 05/04/2012.                               | 08/01/2028. |
| 310225               | B# | 3           | FARMERS NEW WORLD LIFE INSUR (RUCKER) -.....  | @     |                                 | 4            | 1                                                                | 72,777      | 72.844                               | 110,047    | 145,000   | 110,047                         |                                                   | 7,473                                           |                                                                        |                                                     |          | 7.158                | N/A.....     |                                     |                            |             | 02/13/2014.                               | 12/03/2023. |
| 310225               | B* | 7           | FARMERS NEW WORLD LIFE INS(KENSINGER) -.....  | @     |                                 | 4            | 1                                                                | 22,360      | 86.131                               | 28,420     | 32,317    | 28,420                          |                                                   | 996                                             |                                                                        |                                                     |          | 7.331                | N/A.....     |                                     |                            |             | 02/12/2013.                               | 07/01/2023. |
| 310225               | B@ | 5           | FARMERS NEW WORLD LIFE INSUR (TASSONE) -..... | @     |                                 | 4            | 1                                                                | 21,000      | 79.471                               | 31,562     | 38,025    | 31,562                          |                                                   | 2,267                                           |                                                                        |                                                     |          | 7.594                | N/A.....     |                                     |                            |             | 03/05/2013.                               | 11/28/2023. |

**SCHEDULE D - PART 1**

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

E10.43

| 1                    | 2           |   | Codes                                     |           |                                            | 6           | 7          | Fair Value                     |            | 10         | 11                           | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                            | Interest |                   |           |                               |                         | Dates       |                                  |
|----------------------|-------------|---|-------------------------------------------|-----------|--------------------------------------------|-------------|------------|--------------------------------|------------|------------|------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|----------|-------------------|-----------|-------------------------------|-------------------------|-------------|----------------------------------|
|                      |             |   | 3                                         | 4         | 5                                          |             |            | 8                              | 9          |            |                              | 12                                       | 13                                        | 14                                                        | 15                                         | 16       | 17                | 18        | 19                            | 20                      | 21          | 22                               |
|                      |             |   | F                                         | o         | r                                          |             |            | R                              | F          |            |                              | U                                        | C                                         | C                                                         | T                                          | R        | E                 | A         | A                             | A                       | A           | S                                |
| CUSIP Identification | Description |   | Code                                      | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Fair Value | Rate Used to Obtain Fair Value | Fair Value | Par Value  | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of  | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired    | Stated Contractual Maturity Date |
| 310225               | C#          | 2 | FARMERS NEW WORLD LIFE INS (CALIMERI) -   | @....     | 4.....                                     | 1.....      | 12,296     | 79.832                         | 16,617     | 20,000     | 16,617                       |                                          | 1,099                                     |                                                           |                                            |          | 6.961             | N/A.....  |                               |                         | 06/12/2014. | 09/16/2022.                      |
| 310225               | C*          | 6 | FARMERS NEW WORLD LIFE INSUR (CALIMERI).  | @....     | 4.....                                     | 1.....      | 33,794     | 80.486                         | 45,418     | 54,300     | 45,418                       |                                          | 2,899                                     |                                                           |                                            |          | 6.705             | N/A.....  |                               |                         | 03/20/2014. | 09/16/2022.                      |
| 310225               | C@          | 4 | FARMERS NEW WORLD LIFE INSUR (CERNAS) -   | @....     | 4.....                                     | 1.....      | 61,637     | 77.932                         | 73,772     | 98,000     | 73,772                       |                                          | (673)                                     |                                                           |                                            |          | 6.232             | N/A.....  |                               |                         | 04/11/2014. | 08/17/2024.                      |
| 31331F               | AX          | 9 | FEDERAL EXPRESS CORPORATION - ABS         | .....     | 4.....                                     | 2FE         | 1,110,802  | 102.708                        | 1,136,449  | 1,106,481  | 1,112,066                    |                                          | 1,758                                     |                                                           |                                            | 6.720    | 5.887             | JJ.....   | 34,286                        | 74,356                  | 07/29/1998. | 07/15/2023.                      |
| 31428X               | AU          | 0 | FEDEX CORP.                               | .....     | 1.....                                     | 2FE         | 2,748,390  | 98.028                         | 2,940,836  | 3,000,000  | 2,752,422                    |                                          | 4,032                                     |                                                           |                                            | 4.100    | 4.686             | AO.....   | 25,967                        | 61,500                  | 04/23/2019. | 04/15/2043.                      |
| 31503A               | AA          | 2 | FERMACA ENTERPRISES S DE RL DE CV.        | .....     | C.....                                     | 1,2.....    | 5,948,702  | 108.751                        | 6,373,163  | 5,860,326  | 5,932,059                    |                                          | (2,507)                                   |                                                           |                                            | 6.375    | 6.201             | MS.....   | 94,437                        | 373,596                 | 05/15/2014. | 03/30/2038.                      |
| 315786               | AC          | 7 | FIDELITY & GUARANTY LIFE HOLDINGS INC.    | .....     | 1,2.....                                   | 3FE         | 202,738    | 106.500                        | 213,000    | 200,000    | 202,504                      |                                          | (234)                                     |                                                           |                                            | 5.500    | 5.218             | MN.....   | 1,833                         | 5,500                   | 05/30/2019. | 05/01/2025.                      |
| 31620M               | AU          | 0 | FIDELITY NATIONAL INFORMATION SERVICES I. | .....     | 1,2.....                                   | 2FE         | 2,276,760  | 114.881                        | 2,297,611  | 2,000,000  | 2,275,520                    |                                          | (1,240)                                   |                                                           |                                            | 4.500    | 3.675             | FA.....   | 34,000                        |                         | 10/15/2019. | 08/15/2046.                      |
| 31620M               | AZ          | 9 | FIDELITY NATIONAL INFORMATION SERVICES I. | .....     | 1,2.....                                   | 2FE         | 2,203,340  | 119.560                        | 2,391,201  | 2,000,000  | 2,201,680                    |                                          | (1,660)                                   |                                                           |                                            | 4.750    | 4.137             | MN.....   | 12,139                        | 47,500                  | 07/12/2019. | 05/15/2048.                      |
| 31825#               | AA          | 2 | FIREMANS FUND INSURANCE COMPANY (DOWDY).  | @....     | 4.....                                     | 1.....      | 59,755     | 77.483                         | 86,415     | 109,452    | 86,415                       |                                          | 2,732                                     |                                                           |                                            |          | 7.158             | N/A.....  |                               |                         | 02/13/2014. | 12/01/2026.                      |
| 31825#               | AB          | 0 | FIREMANS FUND INSURANCE CO (RHODEN).9031. | @....     | 4.....                                     | 1.....      | 143,598    | 69.045                         | 174,341    | 247,816    | 174,341                      |                                          | 5,497                                     |                                                           |                                            |          | 6.583             | N/A.....  |                               |                         | 03/20/2014. | 11/01/2030.                      |
| 31825#               | AC          | 8 | FIREMANS FUND INS CO (RHODEN) - CMO.      | @....     | 4.....                                     | 1.....      | 170,746    | 69.229                         | 205,046    | 290,724    | 205,046                      |                                          | 6,422                                     |                                                           |                                            |          | 6.532             | N/A.....  |                               |                         | 05/15/2014. | 11/01/2030.                      |
| 337738               | AU          | 2 | FISERV INC.                               | .....     | 1,2.....                                   | 2FE         | 998,320    | 105.108                        | 1,051,078  | 1,000,000  | 998,399                      |                                          | 79                                        |                                                           |                                            | 3.500    | 3.520             | JJ.....   | 18,181                        |                         | 06/10/2019. | 07/01/2029.                      |
| 337738               | AV          | 0 | FISERV INC.                               | .....     | 1,2.....                                   | 2FE         | 2,351,240  | 113.528                        | 2,554,388  | 2,250,000  | 2,350,953                    |                                          | (287)                                     |                                                           |                                            | 4.400    | 4.130             | JJ.....   | 51,425                        |                         | 11/07/2019. | 07/01/2049.                      |
| 337932               | AC          | 1 | FIRSTENERGY CORP.                         | .....     | 1.....                                     | 2FE         | 8,047,870  | 141.210                        | 8,716,918  | 6,173,000  | 7,780,354                    |                                          | (100,603)                                 |                                                           |                                            | 7.375    | 4.512             | MN.....   | 58,172                        | 455,259                 | 09/07/2017. | 11/15/2031.                      |
| 337932               | AH          | 0 | FIRSTENERGY CORP.                         | .....     | 1,2.....                                   | 2FE         | 478,402    | 106.967                        | 513,443    | 480,000    | 478,763                      |                                          | 145                                       |                                                           |                                            | 3.900    | 3.940             | JJ.....   | 8,632                         | 18,720                  | 06/19/2017. | 07/15/2027.                      |
| 338915               | AH          | 4 | BANK OF AMERICA CORP.                     | C....     | 2.....                                     | 2FE         | 3,092,935  | 123.772                        | 3,345,556  | 2,703,000  | 2,963,590                    |                                          | (25,258)                                  |                                                           |                                            | 6.875    | 5.382             | JJ.....   | 85,689                        | 185,831                 | 03/11/2014. | 01/15/2028.                      |
| 338915               | AH          | 4 | BANK OF AMERICA CORP.                     | .....     | 2.....                                     | 2FE         | 2,185,017  | 123.772                        | 2,580,645  | 2,085,000  | 2,156,956                    |                                          | (6,618)                                   |                                                           |                                            | 6.875    | 6.321             | JJ.....   | 66,097                        | 143,344                 | 02/23/2011. | 01/15/2028.                      |
| 341081               | FC          | 6 | FLORIDA POWER & LIGHT CO.                 | .....     | 1.....                                     | 1FE         | 2,577,760  | 135.939                        | 2,718,771  | 2,000,000  | 2,567,061                    |                                          | (10,699)                                  |                                                           |                                            | 5.690    | 3.685             | MS.....   | 37,933                        | 56,900                  | 06/03/2019. | 03/01/2040.                      |
| 341081               | FX          | 0 | FLORIDA POWER & LIGHT CO.                 | .....     | 1,2.....                                   | 1FE         | 59,618     | 101.152                        | 60,691     | 60,000     | 59,621                       |                                          | 3                                         |                                                           |                                            | 3.150    | 3.183             | AO.....   | 567                           |                         | 09/10/2019. | 10/01/2049.                      |
| 345370               | BU          | 3 | FORD MOTOR COMPANY.                       | .....     | 3.....                                     | 3FE         | 225,514    | 109.899                        | 186,829    | 170,000    | 183,116                      |                                          | (7,264)                                   |                                                           |                                            | 9.215    | 4.458             | MS.....   | 4,613                         | 15,666                  | 05/23/2013. | 09/15/2021.                      |
| 345370               | CA          | 6 | FORD MOTOR CO.                            | .....     | 3.....                                     | 3FE         | 1,175,460  | 118.846                        | 1,188,457  | 1,000,000  | 1,168,639                    |                                          | (6,821)                                   |                                                           |                                            | 7.450    | 5.461             | JJ.....   | 34,146                        | 37,250                  | 04/26/2019. | 07/16/2031.                      |
| 345370               | CQ          | 1 | FORD MOTOR CO.                            | .....     | 2.....                                     | 2FE         | 1,303,380  | 88.877                         | 1,333,160  | 1,500,000  | 1,306,183                    |                                          | 2,803                                     |                                                           |                                            | 4.750    | 5.771             | JJ.....   | 32,854                        | 35,625                  | 04/26/2019. | 01/15/2043.                      |
| 345397               | XF          | 5 | FORD MOTOR CREDIT CO LLC.                 | .....     | 2.....                                     | 2FE         | 195,300    | 100.031                        | 200,062    | 200,000    | 199,742                      |                                          | 1,086                                     |                                                           |                                            | 2.459    | 3.014             | MS.....   | 1,284                         | 4,918                   | 09/08/2015. | 03/27/2020.                      |
| 345397               | ZG          | 1 | FORD MOTOR CREDIT COMPANY LLC.            | .....     | 9.....                                     | 2FE         | 1,003,700  | 99.142                         | 991,420    | 1,000,000  | 1,002,242                    |                                          | (1,259)                                   |                                                           |                                            | 2.881    | 2.793             | JAJO..    | 6,242                         | 34,920                  | 08/13/2018. | 10/12/2021.                      |
| 345397               | ZR          | 7 | FORD MOTOR CREDIT COMPANY LLC.            | .....     | 2.....                                     | 2FE         | 608,778    | 103.060                        | 618,358    | 600,000    | 608,652                      |                                          | (126)                                     |                                                           |                                            | 5.113    | 4.915             | MN.....   | 4,943                         | 15,339                  | 10/28/2019. | 05/03/2029.                      |
| 345397               | ZU          | 0 | FORD MOTOR CREDIT COMPANY LLC.            | .....     | 2.....                                     | 2FE         | 659,657    | 101.018                        | 666,715    | 660,000    | 659,679                      |                                          | 22                                        |                                                           |                                            | 3.350    | 3.368             | MN.....   | 3,685                         | 5,528                   | 07/29/2019. | 11/01/2022.                      |
| 346845               | AF          | 7 | FORT BENNING FAMILY CMNTYS LLC.           | .....     | 1.....                                     | 2FE         | 1,695,209  | 117.333                        | 1,818,660  | 1,550,000  | 1,692,492                    |                                          | (1,797)                                   |                                                           |                                            | 5.810    | 5.208             | JJ.....   | 41,525                        | 90,055                  | 12/19/2018. | 01/15/2051.                      |
| 346845               | AK          | 6 | FORT BENNING FAMILY CMNTYS LLC.           | .....     | 1.....                                     | 1FE         | 13,142,098 | 129.449                        | 15,027,417 | 11,608,721 | 13,087,099                   |                                          | (47,597)                                  |                                                           |                                            | 6.090    | 5.254             | JJ.....   | 325,992                       | 706,971                 | 12/19/2018. | 01/15/2051.                      |
| 347382               | AA          | 1 | FTGORD 6.124 5/51.                        | .....     | 2.....                                     | 2FE         | 10,196,036 | 127.877                        | 11,098,419 | 8,679,000  | 10,180,080                   |                                          | (15,957)                                  |                                                           |                                            | 6.124    | 5.023             | N/A.....  | 67,914                        | 531,502                 | 02/20/2019. | 05/15/2051.                      |
| 349553               | AM          | 9 | FORTIS INC.                               | .....     | C.....                                     | 1,2.....    | 223,000    | 102.143                        | 227,778    | 223,000    | 223,000                      |                                          |                                           |                                                           |                                            | 3.055    | 3.055             | AO.....   | 1,646                         | 11,085                  | 07/07/2017. | 10/04/2026.                      |
| 34955X               | AA          | 9 | TEMIRBANK AO.                             | .....     | C.....                                     | 4FE         | 53,777     | 117.000                        | 62,552     | 53,463     | 53,627                       |                                          | (51)                                      |                                                           |                                            | 14.000   | 13.850            | JD.....   | 21                            | 11,227                  | 02/02/2016. | 06/30/2022.                      |
| 35137L               | AD          | 7 | FOX CORP.                                 | .....     | 1,2.....                                   | 2FE         | 337,928    | 122.359                        | 403,786    | 330,000    | 337,705                      |                                          | (222)                                     |                                                           |                                            | 5.476    | 5.277             | JJ.....   | 7,831                         | 9,035                   | 01/25/2019. | 01/25/2039.                      |
| 35177P               | AL          | 1 | ORANGE SA.                                | .....     | C.....                                     | 1.....      | 1,797,928  | 154.903                        | 1,843,348  | 1,190,000  | 1,696,078                    |                                          | (34,904)                                  |                                                           |                                            | 9.000    | 4.190             | MS.....   | 35,700                        | 107,100                 | 02/01/2017. | 03/01/2031.                      |
| 35640Y               | AD          | 9 | FREEDOM MORTGAGE CORP.                    | .....     | 1,2.....                                   | 4FE         | 937,500    | 103.250                        | 1,032,500  | 1,000,000  | 942,725                      |                                          | 5,225                                     |                                                           |                                            | 10.750   | 12.531            | AO.....   | 26,875                        | 55,243                  | 07/09/2019. | 04/01/2024.                      |
| 35671D               | BC          | 8 | FREEPORT-MCMORAN COPPER & GOLD INC.       | .....     | 1,2.....                                   | 3FE         | 3,357,084  | 103.500                        | 3,881,250  | 3,750,000  | 3,361,746                    |                                          | 4,716                                     |                                                           |                                            | 5.450    | 6.297             | MS.....   | 60,177                        | 136,250                 | 06/03/2019. | 03/15/2043.                      |
| 35802X               | AF          | 0 | FRESENIUS MEDICAL CARE US FINANCE II INC. | .....     | 1.....                                     | 2FE         | 3,006,618  | 107.010                        | 3,011,264  | 2,814,000  | 2,924,114                    |                                          | (49,728)                                  |                                                           |                                            | 5.875    | 3.899             | JJ.....   | 69,344                        | 165,323                 | 04/24/2018. | 01/31/2022.                      |
| 35803Q               | AA          | 5 | FRESENIUS MEDICAL CARE US FINANCE INC.    | .....     | 1.....                                     | 2FE         | 153,848    | 103.733                        | 151,450    | 146,000    | 149,247                      |                                          | (2,779)                                   |                                                           |                                            | 5.750    | 3.707             | FA.....   | 3,171                         | 8,395                   | 04/25/2018. | 02/15/2021.                      |
| 361448               | AX          | 1 | GATX CORP.                                | .....     | 1,2.....                                   | 2FE         | 512,001    | 104.045                        | 509,820    | 490,000    | 511,124                      |                                          | (451)                                     |                                                           |                                            | 4.500    | 4.218             | MS.....   | 5,574                         | 22,050                  | 12/29/2017. | 03/30/2045.                      |
| 361448               | AZ          | 6 | GATX CORP.                                | .....     | 1,2.....                                   | 2FE         | 1,496,775  | 104.645                        | 1,569,670  | 1,500,000  | 1,497,718                    |                                          | 338                                       |                                                           |                                            | 3.850    | 3.874             | MS.....   | 14,598                        | 57,750                  | 02/22/2017. | 03/30/2027.                      |
| 361841               | AH          | 2 | GLP CAPITAL LP.                           | .....     | 1,2.....                                   | 2FE         | 2,002,500  | 110.540                        | 2,210,800  | 2,000,000  | 2,002,364                    |                                          | (128)                                     |                                                           |                                            | 5.375    | 5.353             | AO.....   | 22,694                        | 107,500                 | 06/06/2018. | 04/15/2026.                      |

**SCHEDULE D - PART 1**

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

E10.44

| 1                    |    |   | 2                   |       |    | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates    |                                           |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |  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|                      |    |   |                     |       |    | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21       | 22                                        |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       | 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| CUSIP Identification |    |   | Description         |       |    | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired | Stated<br>Contractual<br>Maturity<br>Date |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |  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| 361841               | AJ | 8 | GLP CAPITAL LP..... | ..... | .. | ..... | 1,2                             | .....        | 2FE                                                              | 1,773,300   | ...109.760                           | .....      | 1,920,800 | .....                           | 1,750,000                                         | .....                                           | 1,769,380                                                              | .....                                               | .....    | .....                | (3,143)      | .....                               | .....                      | .....    | .....                                     | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 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SCHEDULE D - PART 1

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

| 1                    | 2                                              |  | Codes  |        |           | 6                     | 7           | Fair Value                     |            | 10         | 11                           | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                            | Interest |                   |           |                               |                         | Dates       |                                  |
|----------------------|------------------------------------------------|--|--------|--------|-----------|-----------------------|-------------|--------------------------------|------------|------------|------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|----------|-------------------|-----------|-------------------------------|-------------------------|-------------|----------------------------------|
|                      |                                                |  | 3      | 4      | 5         |                       |             | 8                              | 9          |            |                              | 12                                       | 13                                        | 14                                                        | 15                                         | 16       | 17                | 18        | 19                            | 20                      | 21          | 22                               |
|                      |                                                |  | F      | B      | NAIC      |                       |             | R                              | F          |            |                              | U                                        | C                                         | C                                                         | T                                          |          | E                 | W         | A                             | A                       | A           |                                  |
| CUSIP Identification | Description                                    |  | Code   | oreign | Bond CHAR | Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value  | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of  | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired    | Stated Contractual Maturity Date |
| 37250@ BB 2          | GENWORTH LIFE AND ANNUITY INS CO (LITTLE)..... |  | @..... | 4      | 4         | 4                     | 31,738      | 70.323                         | 43,913     | 60,000     | 43,913                       |                                          | 2,906                                     |                                                           |                                            |          | 6.965             | N/A.....  |                               |                         | 01/24/2013. | 11/02/2028.                      |
| 37250@ BD 8          | GENWORTH LIFE ANNUITY INS CO (STIDHAM) -.....  |  | @..... | 4      | 4         | 4                     | 19,359      | 83.383                         | 25,825     | 30,000     | 25,825                       |                                          | 1,372                                     |                                                           |                                            |          | 5.536             | N/A.....  |                               |                         | 05/14/2013. | 09/29/2022.                      |
| 37250@ BE 6          | GENWORTH LIFE ANNUITY INS CO (GUNTER) -.....   |  | @..... | 4      | 4         | 4                     | 70,716      | 61.915                         | 105,310    | 164,213    | 105,310                      |                                          | 6,160                                     |                                                           |                                            |          | 6.119             | N/A.....  |                               |                         | 05/23/2013. | 03/13/2034.                      |
| 37250@ BF 3          | GENWORTH LIFE ANNUITY INSUR CO (BOWMAN).....   |  | @..... | 4      | 4         | 4                     | 110,945     | 61.090                         | 164,516    | 260,000    | 164,516                      |                                          | 9,622                                     |                                                           |                                            |          | 6.118             | N/A.....  |                               |                         | 06/18/2013. | 06/15/2031.                      |
| 37250@ BG 1          | GENWORTH LIFE ANNUITY INSUR CO (BARCHUS).....  |  | @..... | 4      | 4         | 4                     | 68,301      | 59.706                         | 97,156     | 170,000    | 97,156                       |                                          | (1,429)                                   |                                                           |                                            |          | 7.117             | N/A.....  |                               |                         | 09/30/2013. | 01/01/2028.                      |
| 37250@ BH 9          | GENWORTH LIFE ANNUITY INSUR CO (YOUNG) -.....  |  | @..... | 4      | 4         | 4                     | 16,816      | 93.625                         | 22,047     | 25,000     | 22,047                       |                                          | (688)                                     |                                                           |                                            |          | 7.108             | N/A.....  |                               |                         | 09/30/2013. | 10/19/2021.                      |
| 37250@ BJ 5          | GENWORTH LIFE AND ANNUITY INS CO (QUINN).....  |  | @..... | 4      | 4         | 4                     | 21,731      | 85.757                         | 26,305     | 30,000     | 26,305                       |                                          | 979                                       |                                                           |                                            |          | 8.170             | N/A.....  |                               |                         | 11/28/2013. | 05/06/2023.                      |
| 37250@ BK 2          | GENWORTH LIFE ANNUITY INS CO (HAYNES) -.....   |  | @..... | 4      | 4         | 4                     | 36,811      | 91.157                         | 47,091     | 49,640     | 47,091                       |                                          | 1,589                                     |                                                           |                                            |          | 6.956             | N/A.....  |                               |                         | 11/28/2013. | 04/08/2021.                      |
| 37250@ BL 0          | GENWORTH LIFE & ANNUITY INS CO (GIBSON).....   |  | @..... | 4      | 4         | 4                     | 85,264      | 62.627                         | 103,017    | 161,211    | 103,017                      |                                          | 3,488                                     |                                                           |                                            |          | 7.194             | N/A.....  |                               |                         | 12/17/2013. | 10/16/2032.                      |
| 37250@ BN 6          | GENWORTH LIFE & ANNUITY INS CO (AVILA) -.....  |  | @..... | 4      | 4         | 4                     | 85,880      | 82.404                         | 124,024    | 145,000    | 124,024                      |                                          | 7,677                                     |                                                           |                                            |          | 6.493             | N/A.....  |                               |                         | 03/06/2014. | 03/03/2024.                      |
| 37250@ BQ 9          | GENWORTH LIFE INSURANCE CO OF NY (JONES).....  |  | @..... | 4      | 4         | 4                     | 78,952      | 70.487                         | 95,338     | 133,072    | 95,338                       |                                          | 2,619                                     |                                                           |                                            |          | 6.441             | N/A.....  |                               |                         | 03/20/2014. | 02/01/2031.                      |
| 37250@ BR 7          | GENWORTH LIFE & ANNUITY INS CO (GIBSON).....   |  | @..... | 4      | 4         | 4                     | 40,101      | 64.232                         | 48,973     | 74,798     | 48,973                       |                                          | 1,576                                     |                                                           |                                            |          | 6.768             | N/A.....  |                               |                         | 04/11/2014. | 10/16/2032.                      |
| 37250@ BS 5          | GENWORTH LIFE AND ANNUITY INS CO (YOUNG).....  |  | @..... | 4      | 4         | 4                     | 65,624      | 84.219                         | 89,921     | 107,660    | 89,921                       |                                          | 1,615                                     |                                                           |                                            |          | 6.442             | N/A.....  |                               |                         | 04/24/2014. | 10/19/2023.                      |
| 37250@ BT 3          | JAMESTOWN LIFE INS CO (PYRON) - CMO.....       |  | @..... | 4      | 4         | 4                     | 25,508      | 89.330                         | 37,189     | 40,000     | 37,189                       |                                          | 2,462                                     |                                                           |                                            |          | 6.968             | N/A.....  |                               |                         | 06/26/2014. | 01/24/2021.                      |
| 37250@ BW 6          | JAMESTOWN LIFE INS CO (MUHAMMAD) - CMO.....    |  | @..... | 4      | 4         | 4                     | 18,030      | 95.664                         | 25,655     | 25,802     | 25,655                       |                                          | 1,644                                     |                                                           |                                            |          | 6.732             | N/A.....  |                               |                         | 08/29/2014. | 02/02/2020.                      |
| 37250@ BX 4          | JAMESTOWN LIFE INS CO (COLEMAN) - CMO.....     |  | @..... | 4      | 4         | 4                     | 64,069      | 89.901                         | 75,490     | 82,470     | 75,490                       |                                          | 2,287                                     |                                                           |                                            |          | 6.330             | N/A.....  |                               |                         | 08/29/2014. | 10/20/2022.                      |
| 37250@ BY 2          | JAMESTOWN LIFE INS CO (YOUNG) - CMO.....       |  | @..... | 4      | 4         | 4                     | 246,489     | 77.279                         | 340,237    | 425,000    | 340,237                      |                                          | 19,981                                    |                                                           |                                            |          | 6.145             | N/A.....  |                               |                         | 09/04/2014. | 10/19/2023.                      |
| 37250@ CA 3          | JAMESTOWN LIFE INS CO (SAUNDERS) - CMO.....    |  | @..... | 4      | 4         | 4                     | 26,678      | 76.204                         | 31,623     | 40,000     | 31,623                       |                                          | 1,932                                     |                                                           |                                            |          | 6.404             | N/A.....  |                               |                         | 10/09/2014. | 09/23/2023.                      |
| 37250@ CB 1          | JAMESTOWN LIFE INS CO (PYRON) - CMO.....       |  | @..... | 4      | 4         | 4                     | 27,057      | 89.976                         | 37,362     | 40,000     | 37,362                       |                                          | 2,321                                     |                                                           |                                            |          | 6.517             | N/A.....  |                               |                         | 12/18/2014. | 01/24/2021.                      |
| 37250@ CC 9          | STATE FARM GENERAL INS CO (FOSS) - CMO.....    |  | @..... | 4      | 4         | 4                     | 58,910      | 71.108                         | 70,256     | 97,300     | 70,256                       |                                          | 1,817                                     |                                                           |                                            |          | 6.044             | N/A.....  |                               |                         | 12/24/2014. | 08/06/2031.                      |
| 37250@ CD 7          | JAMESTOWN LIFE INS CO (GIBSON) - CMO.....      |  | @..... | 4      | 4         | 4                     | 37,466      | 66.281                         | 43,508     | 64,479     | 43,508                       |                                          | 1,309                                     |                                                           |                                            |          | 6.243             | N/A.....  |                               |                         | 12/31/2014. | 10/16/2032.                      |
| 37250@ CF 2          | GENWORTH LIFE AND ANNUITY INS (BUTLER) -.....  |  | @..... | 4      | 4         | 4                     | 54,821      | 70.176                         | 72,570     | 100,031    | 72,570                       |                                          | 4,019                                     |                                                           |                                            |          | 5.787             | N/A.....  |                               |                         | 01/30/2015. | 01/19/2031.                      |
| 37250@ CG 0          | JAMESTOWN LIFE INS CO (WALLACE) - CMO.....     |  | @..... | 4      | 4         | 4                     | 220,992     | 67.385                         | 268,721    | 386,300    | 268,721                      |                                          | 14,259                                    |                                                           |                                            |          | 5.527             | N/A.....  |                               |                         | 01/30/2015. | 05/20/2027.                      |
| 37252E A# 3          | GENWORTH LIFE INS CO NEW YORK (HAMMOND).....   |  | @..... | 4      | 4         | 4                     | 50,012      | 60.427                         | 72,913     | 118,800    | 72,913                       |                                          | 1,915                                     |                                                           |                                            |          | 6.600             | N/A.....  |                               |                         | 08/16/2012. | 06/15/2036.                      |
| 37252E A* 7          | GENWORTH LIFE AND ANNUITY INS. (HAMMOND).....  |  | @..... | 4      | 4         | 4                     | 85,599      | 59.336                         | 140,780    | 230,561    | 140,780                      |                                          | 6,690                                     |                                                           |                                            |          | 7.078             | N/A.....  |                               |                         | 12/28/2011. | 06/15/2036.                      |
| 37252E A@ 5          | GENWORTH LIFE AND ANNUITY INS. (CARR) -.....   |  | @..... | 4      | 4         | 4                     | 4,751       | 81.604                         | 6,637      | 7,965      | 6,637                        |                                          | 233                                       |                                                           |                                            |          | 7.844             | N/A.....  |                               |                         | 04/17/2012. | 11/12/2024.                      |
| 37252E B# 2          | GENWORTH LIFE INS CO NEW YORK (PHIFER) -.....  |  | @..... | 4      | 4         | 4                     | 29,704      | 77.421                         | 38,892     | 49,398     | 38,892                       |                                          | 1,102                                     |                                                           |                                            |          | 6.396             | N/A.....  |                               |                         | 06/06/2013. | 11/01/2027.                      |
| 37252E B* 6          | GENWORTH LIFE INS CO NEW YORK (TURNER) -.....  |  | @..... | 4      | 4         | 4                     | 26,657      | 80.898                         | 39,440     | 49,530     | 39,440                       |                                          | 106                                       |                                                           |                                            |          | 6.874             | N/A.....  |                               |                         | 10/16/2012. | 12/15/2024.                      |
| 37252E C# 1          | GENWORTH LIFE INSURANCE CO OF NY (JONES).....  |  | @..... | 4      | 4         | 4                     | 116,155     | 65.143                         | 149,753    | 224,999    | 149,753                      |                                          | 5,392                                     |                                                           |                                            |          | 6.943             | N/A.....  |                               |                         | 01/16/2014. | 02/01/2031.                      |
| 37252E C* 5          | GENWORTH LIFE INSURANCE CO OF NY (JONES).....  |  | @..... | 4      | 4         | 4                     | 60,862      | 69.497                         | 78,024     | 110,084    | 78,024                       |                                          | 2,576                                     |                                                           |                                            |          | 6.944             | N/A.....  |                               |                         | 11/07/2013. | 02/01/2030.                      |
| 37252E C@ 3          | GENWORTH LIFE INS CO OF NY (SCHWARZ) -.....    |  | @..... | 4      | 4         | 4                     | 53,943      | 79.194                         | 82,530     | 100,000    | 82,530                       |                                          | 5,637                                     |                                                           |                                            |          | 7.202             | N/A.....  |                               |                         | 12/26/2013. | 09/18/2022.                      |
| 37252E D* 4          | MAYFLOWER ASSIGNMENT CORP (TURNER) - CMO.....  |  | @..... | 4      | 4         | 4                     | 27,637      | 83.788                         | 36,702     | 43,011     | 36,702                       |                                          | 1,128                                     |                                                           |                                            |          | 6.752             | N/A.....  |                               |                         | 05/30/2014. | 11/15/2024.                      |
| 37252E D@ 2          | GENWORTH LIFE INSURANCE COMPANY (ESCOE).....   |  | @..... | 4      | 4         | 4                     | 112,416     | 66.873                         | 126,094    | 230,000    | 126,094                      |                                          | (23,736)                                  |                                                           |                                            |          | 6.390             | N/A.....  |                               |                         | 06/05/2014. | 07/21/2029.                      |
| 37252E E* 3          | GE CAPITAL ASSIGNMENT CORP (PAGE-TARVER).....  |  | @..... | 4      | 4         | 4                     | 543,496     | 48.933                         | 629,393    | 1,262,779  | 629,393                      |                                          | 19,417                                    |                                                           |                                            |          | 6.147             | N/A.....  |                               |                         | 09/30/2014. | 03/01/2043.                      |
| 39136# AM 3          | CANADA LIFE INS CO OF AMERICA (WAITES) -.....  |  | @..... | 4      | 1         | 4                     | 33,129      | 55.823                         | 49,292     | 85,000     | 49,292                       |                                          | 3,117                                     |                                                           |                                            |          | 6.640             | N/A.....  |                               |                         | 10/04/2012. | 01/09/2029.                      |
| 36962G 3A 0          | GENERAL ELECTRIC CAPITAL CORP.....             |  |        |        | 2FE       |                       | 241,038     | 124.358                        | 266,126    | 214,000    | 238,643                      |                                          | (884)                                     |                                                           |                                            | 6.150    | 5.126             | FA.....   | 5,264                         | 13,161                  | 02/01/2018. | 08/07/2037.                      |
| 36962G 3P 7          | GENERAL ELECTRIC CAPITAL CORP.....             |  |        |        | 2FE       |                       | 242,409     | 121.556                        | 230,956    | 190,000    | 237,458                      |                                          | (1,790)                                   |                                                           |                                            | 5.875    | 3.924             | JJ.....   | 5,178                         | 11,163                  | 01/22/2018. | 01/14/2038.                      |
| 36962G 4B 7          | GENERAL ELECTRIC CAPITAL CORPORATION.....      |  |        |        | 2FE       |                       | 501,580     | 133.654                        | 483,828    | 362,000    | 486,412                      |                                          | (4,219)                                   |                                                           |                                            | 6.875    | 4.222             | JJ.....   | 11,822                        | 24,888                  | 03/21/2018. | 01/10/2039.                      |
| 36962G 4J 0          | GENERAL ELECTRIC CO.....                       |  |        |        | 2FE       |                       | 10,203,400  | 100.036                        | 10,003,614 | 10,000,000 | 10,000,794                   |                                          | (41,103)                                  |                                                           |                                            | 5.500    | 5.019             | JJ.....   | 264,306                       | 550,000                 | 05/07/2010. | 01/08/2020.                      |
| 36962G XZ 2          | GENERAL ELECTRIC CAPITAL CORPORATION.....      |  |        |        | 2FE       | 1                     | 252,465     | 128.471                        | 282,637    | 220,000    | 250,957                      |                                          | (1,508)                                   |                                                           |                                            | 6.750    | 5.180             | MS.....   | 4,373                         | 14,850                  | 02/25/2019. | 03/15/2032.                      |
| 37045V AE 0          | GENERAL MOTORS CO.....                         |  |        |        | 2FE       | 1                     | 3,227,997   | 107.326                        | 3,466,622  | 3,230,000  | 3,229,322                    |                                          | 366                                       |                                                           |                                            | 4.875    | 4.880             | AO.....   | 38,928                        | 157,463                 | 10/15/2014. | 10/02/2023.                      |

**SCHEDULE D - PART 1**

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

| 1                    |                                           |  | Codes |        |       | 6                                          | 7           | Fair Value |            | 10        | 11                           | Change in Book/Adjusted Carrying Value |                            |                                 |                              | Interest |           |          |                      |             | Dates       |                           |
|----------------------|-------------------------------------------|--|-------|--------|-------|--------------------------------------------|-------------|------------|------------|-----------|------------------------------|----------------------------------------|----------------------------|---------------------------------|------------------------------|----------|-----------|----------|----------------------|-------------|-------------|---------------------------|
|                      |                                           |  | 3     | 4      | 5     |                                            |             | 8          | 9          |           |                              | 12                                     | 13                         | 14                              | 15                           | 16       | 17        | 18       | 19                   | 20          | 21          | 22                        |
|                      |                                           |  |       | F      | Bond  |                                            |             | Rate Used  | Fair Value |           |                              | Unrealized                             | Current Year's             | Current Year's                  | Total Foreign                | Rate of  | Effective | When     | Admitted             | Amount Rec. | Acquired    | Stated                    |
| CUSIP Identification |                                           |  | Code  | oreign | CHAR  | NAIC Designation and Administrative Symbol | Actual Cost | Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Increase (Decrease)                    | (Amortization) / Accretion | Temporary Impairment Recognized | Exchange Change in B./A.C.V. |          |           | Paid     | Amount Due & Accrued | During Year |             | Contractual Maturity Date |
| 37045V AF 7          | GENERAL MOTORS CO.....                    |  |       |        | 1     | 2FE                                        | 2,279,015   | 112.354    | 2,438,073  | 2,170,000 | 2,275,739                    |                                        | (1,789)                    |                                 |                              | 6.250    | 5.867     | AO.....  | 33,530               | 135,625     | 08/13/2018. | 10/02/2043.               |
| 37045V AG 5          | GENERAL MOTORS CO.....                    |  |       |        | 1     | 2FE                                        | 956,093     | 105.425    | 1,017,347  | 965,000   | 959,003                      |                                        | 1,056                      |                                 |                              | 4.000    | 4.133     | AO.....  | 9,650                | 38,600      | 02/02/2017. | 04/01/2025.               |
| 37045V AK 6          | GENERAL MOTORS CO.....                    |  |       |        | 1,2   | 2FE                                        | 5,613,478   | 118.030    | 5,807,078  | 4,920,000 | 5,544,669                    |                                        | (24,280)                   |                                 |                              | 6.600    | 5.392     | AO.....  | 81,180               | 324,720     | 02/01/2017. | 04/01/2036.               |
| 37045V AT 7          | GENERAL MOTORS CO.....                    |  |       |        | 1,2   | 2FE                                        | 65,881      | 110.861    | 77,603     | 70,000    | 65,937                       |                                        | 56                         |                                 |                              | 5.950    | 6.391     | AO.....  | 1,041                | 4,408       | 01/11/2019. | 04/01/2049.               |
| 37045X BD 7          | GENERAL MOTORS FINANCIAL COMPANY INC..... |  |       |        | 1,2   | 2FE                                        | 205,796     | 101.185    | 202,370    | 200,000   | 201,111                      |                                        | (1,328)                    |                                 |                              | 3.700    | 3.004     | MN.....  | 761                  | 7,400       | 04/25/2016. | 11/24/2020.               |
| 37045X BF 2          | GENERAL MOTORS FINANCIAL COMPANY INC..... |  |       |        | 1,2   | 2FE                                        | 31,226      | 102.162    | 30,649     | 30,000    | 30,297                       |                                        | (264)                      |                                 |                              | 4.200    | 3.264     | MS.....  | 420                  | 1,260       | 04/25/2016. | 03/01/2021.               |
| 37045X BG 0          | GENERAL MOTORS FINANCIAL COMPANY INC..... |  |       |        | 1,2   | 2FE                                        | 1,998,645   | 110.902    | 2,107,139  | 1,900,000 | 1,970,131                    |                                        | (10,024)                   |                                 |                              | 5.250    | 4.532     | MS.....  | 33,250               | 99,750      | 02/01/2017. | 03/01/2026.               |
| 37247D AM 8          | GENWORTH FINANCIAL INC.....               |  |       |        | 1     | 4FE                                        | 1,027,500   | 102.274    | 1,022,735  | 1,000,000 | 1,002,924                    |                                        | (6,106)                    |                                 |                              | 7.700    | 7.033     | JD.....  | 3,422                | 77,000      | 07/27/2010. | 06/15/2020.               |
| 372546 AW 1          | GEORGE WASHINGTON UNIVERSITY.....         |  |       |        | 1,2   | 1FE                                        | 500,000     | 115.439    | 577,194    | 500,000   | 500,000                      |                                        |                            |                                 |                              | 4.126    | 4.126     | MS.....  | 6,074                | 20,630      | 03/27/2018. | 09/15/2048.               |
| 373298 BU 1          | GEORGIA-PACIFIC CORPORATION.....          |  |       |        | 1     | 1FE                                        | 2,163,750   | 155.430    | 2,331,453  | 1,500,000 | 1,996,934                    |                                        | (31,675)                   |                                 |                              | 8.875    | 5.016     | MN.....  | 17,010               | 133,125     | 01/23/2014. | 05/15/2031.               |
| 375558 AS 2          | GILEAD SCIENCES INC.....                  |  |       |        | 1,2   | 1FE                                        | 61,327      | 131.427    | 65,713     | 50,000    | 59,627                       |                                        | (280)                      |                                 |                              | 5.650    | 4.252     | JD.....  | 235                  |             | 08/02/2012. | 12/01/2041.               |
| 375558 BF 9          | GILEAD SCIENCES INC.....                  |  |       |        | 1,2   | 1FE                                        | 507,940     | 107.700    | 549,267    | 510,000   | 508,705                      |                                        | 203                        |                                 |                              | 3.650    | 3.696     | MS.....  | 6,205                | 18,615      | 09/09/2015. | 03/01/2026.               |
| 377372 AN 7          | GLAXOSMITHKLINE CAPITAL INC.....          |  |       |        | 1     | 1FE                                        | 99,992      | 110.459    | 110,459    | 100,000   | 99,996                       |                                        | 4                          |                                 |                              | 3.875    | 3.876     | MN.....  | 495                  | 3,875       | 05/10/2018. | 05/15/2028.               |
| 378272 AH 1          | GLENCORE FUNDING LLC.....                 |  |       |        | 1     | 2FE                                        | 6,241,200   | 106.020    | 6,414,210  | 6,050,000 | 6,170,507                    |                                        | (24,778)                   |                                 |                              | 4.625    | 4.117     | AO.....  | 48,190               | 279,813     | 02/01/2017. | 04/29/2024.               |
| 378272 AP 3          | GLENCORE FUNDING LLC.....                 |  |       |        | 1,2   | 2FE                                        | 100,827     | 100.287    | 100,287    | 100,000   | 100,726                      |                                        | (101)                      |                                 |                              | 3.000    | 2.723     | AO.....  | 533                  | 1,500       | 08/01/2019. | 10/27/2022.               |
| 378272 AQ 1          | GLENCORE FUNDING LLC.....                 |  |       |        | 1,2   | 2FE                                        | 109,064     | 103.278    | 113,606    | 110,000   | 109,242                      |                                        | 86                         |                                 |                              | 3.875    | 3.978     | AO.....  | 758                  | 4,263       | 10/20/2017. | 10/27/2027.               |
| 378272 AT 5          | GLENCORE FUNDING LLC.....                 |  |       |        | 1,2   | 2FE                                        | 459,817     | 104.740    | 481,802    | 460,000   | 459,847                      |                                        | 30                         |                                 |                              | 4.125    | 4.133     | MS.....  | 5,745                | 9,488       | 03/21/2019. | 03/12/2024.               |
| 37875Q AA 4          | GLENN POOL OIL & GAS TRUST II.....        |  |       |        |       | 4FE                                        | 174,762     | 99.000     | 168,585    | 170,288   | 168,585                      |                                        | (2,221)                    |                                 |                              | 6.000    | 5.872     | MON..... | 880                  | 10,353      | 03/01/2012. | 08/02/2021.               |
| 37940X AB 8          | GLOBAL PAYMENTS INC.....                  |  |       |        | 1,2   | 2FE                                        | 5,487,210   | 101.921    | 5,605,652  | 5,500,000 | 5,487,641                    |                                        | 431                        |                                 |                              | 3.200    | 3.227     | FA.....  | 66,978               |             | 09/16/2019. | 08/15/2029.               |
| 37940X AC 6          | GLOBAL PAYMENTS INC.....                  |  |       |        | 1,2   | 2FE                                        | 5,077,340   | 106.989    | 5,349,439  | 5,000,000 | 5,077,128                    |                                        | (212)                      |                                 |                              | 4.150    | 4.058     | FA.....  | 78,965               |             | 10/15/2019. | 08/15/2049.               |
| 37954J AC 0          | GLOBAL BANK CORP.....                     |  |       | C      | 2,5   | 2FE                                        | 2,000,000   | 107.500    | 2,150,000  | 2,000,000 | 2,000,000                    |                                        |                            |                                 |                              | 5.250    | 5.250     | AO.....  | 21,875               | 52,500      | 04/11/2019. | 04/16/2029.               |
| 38141E A6 6          | GOLDMAN SACHS & CO.....                   |  |       | C      |       | 1FE                                        | 5,521,600   | 101.765    | 5,088,251  | 5,000,000 | 5,032,299                    |                                        | (69,035)                   |                                 |                              | 6.000    | 4.543     | JD.....  | 13,333               | 300,000     | 09/29/2010. | 06/15/2020.               |
| 38141G ES 9          | GOLDMAN SACHS GROUP INC.....              |  |       | C      | 1     | 2FE                                        | 4,948,850   | 119.510    | 5,975,510  | 5,000,000 | 5,000,000                    |                                        |                            |                                 |                              | 5.950    | 5.950     | JJ.....  | 137,181              | 297,500     | 01/11/2007. | 01/15/2027.               |
| 38141G FD 1          | GOLDMAN SACHS GROUP INC.....              |  |       |        | 1     | 2FE                                        | 4,551,412   | 138.913    | 5,139,776  | 3,700,000 | 4,476,500                    |                                        | (26,821)                   |                                 |                              | 6.750    | 4.952     | AO.....  | 62,438               | 249,750     | 02/07/2017. | 10/01/2037.               |
| 38141G GM 0          | GOLDMAN SACHS GROUP INC.....              |  |       |        |       | 1FE                                        | 76,982      | 139.836    | 97,885     | 70,000    | 76,339                       |                                        | (152)                      |                                 |                              | 6.250    | 5.518     | FA.....  | 1,823                | 4,375       | 08/02/2012. | 02/01/2041.               |
| 38141G VR 2          | GOLDMAN SACHS GROUP INC.....              |  |       |        |       | 2FE                                        | 7,277,732   | 108.624    | 7,810,032  | 7,190,000 | 7,252,349                    |                                        | (9,028)                    |                                 |                              | 4.250    | 4.080     | AO.....  | 59,417               | 305,575     | 02/22/2017. | 10/21/2025.               |
| 38141G WL 4          | GOLDMAN SACHS GROUP INC.....              |  |       |        | 1,2,5 | 1FE                                        | 2,000,000   | 106.399    | 2,127,970  | 2,000,000 | 2,000,000                    |                                        |                            |                                 |                              | 3.691    | 3.691     | JD.....  | 5,331                | 73,820      | 05/31/2017. | 06/05/2028.               |
| 38141G WV 2          | GOLDMAN SACHS GROUP INC.....              |  |       |        | 1,2,5 | 1FE                                        | 1,310,000   | 107.288    | 1,405,471  | 1,310,000 | 1,310,000                    |                                        |                            |                                 |                              | 3.814    | 3.814     | AO.....  | 9,438                | 49,963      | 01/18/2018. | 04/23/2029.               |
| 38141G WZ 3          | GOLDMAN SACHS GROUP INC.....              |  |       |        | 1,2,5 | 1FE                                        | 3,142,181   | 110.258    | 3,561,331  | 3,230,000 | 3,150,561                    |                                        | 6,916                      |                                 |                              | 4.223    | 4.550     | MN.....  | 22,734               | 136,403     | 11/02/2018. | 05/01/2029.               |
| 38145G AH 3          | GOLDMAN SACHS GROUP INC.....              |  |       |        | 1,2   | 1FE                                        | 259,327     | 105.245    | 273,636    | 260,000   | 259,519                      |                                        | 68                         |                                 |                              | 3.500    | 3.531     | MN.....  | 1,138                | 9,100       | 11/10/2016. | 11/16/2026.               |
| 38148B AD 0          | GOLDMAN SACHS GROUP INC.....              |  |       |        | 2,5   | 3FE                                        | 1,000,000   | 100.750    | 1,007,500  | 1,000,000 | 1,000,000                    |                                        |                            |                                 |                              | 5.000    | 5.000     | MN.....  | 7,083                | 50,000      | 10/18/2017. | 12/29/2049.               |
| 38238Q AL 0          | BFGOODRICH COMPANY (THE).....             |  |       |        |       | 2FE                                        | 405,860     | 126.862    | 456,701    | 360,000   | 385,685                      |                                        | (2,466)                    |                                 |                              | 7.100    | 5.951     | MN.....  | 3,266                | 25,560      | 08/04/2005. | 11/15/2027.               |
| 38502J AA 9          | GRAN TIERRA ENERGY INC.....               |  |       | C      | 1,2   | 4FE                                        | 492,715     | 93.501     | 467,505    | 500,000   | 493,123                      |                                        | 408                        |                                 |                              | 7.750    | 8.000     | MN.....  | 4,090                | 19,375      | 05/20/2019. | 05/23/2027.               |
| 40049J AV 9          | GRUPO TELEVIS, S.A. DE C.V.....           |  |       | C      | 1     | 2FE                                        | 978,290     | 116.645    | 1,166,446  | 1,000,000 | 996,106                      |                                        | 743                        |                                 |                              | 6.625    | 6.715     | MS.....  | 18,955               | 66,250      | 09/02/2009. | 03/18/2025.               |
| 40052V AG 9          | GRUPO BIMBO SAB DE CV.....                |  |       | C      | 1,2   | 2FE                                        | 3,932,520   | 93.610     | 3,744,400  | 4,000,000 | 3,932,893                    |                                        | 373                        |                                 |                              | 4.000    | 4.098     | MS.....  | 51,111               |             | 09/09/2019. | 09/06/2049.               |
| 40203C AA 2          | GUIAR CENTER ESCROW ISSUER INC.....       |  |       |        | 1,2   | 5FE                                        | 1,962,800   | 98.454     | 1,969,080  | 2,000,000 | 1,980,438                    |                                        | 10,167                     |                                 |                              | 9.500    | 10.113    | AO.....  | 40,111               | 190,000     | 03/19/2018. | 10/15/2021.               |
| 404119 BT 5          | HCA INC.....                              |  |       |        | 1,2   | 2FE                                        | 2,100,000   | 112.033    | 2,240,664  | 2,000,000 | 2,071,954                    |                                        | (10,283)                   |                                 |                              | 5.250    | 4.553     | JD.....  | 4,667                | 105,000     | 02/21/2017. | 06/15/2026.               |
| 404119 BV 0          | HCA INC.....                              |  |       |        | 1,2   | 2FE                                        | 4,302,684   | 114.950    | 4,862,376  | 4,230,000 | 4,300,405                    |                                        | (1,054)                    |                                 |                              | 5.500    | 5.382     | JD.....  | 10,340               | 232,650     | 10/16/2018. | 06/15/2047.               |
| 404119 BX 6          | HCA INC.....                              |  |       |        | 1,2   | 2FE                                        | 119,396     | 106.108    | 127,330    | 120,000   | 119,424                      |                                        | 28                         |                                 |                              | 4.125    | 4.187     | JD.....  | 220                  | 2,516       | 06/05/2019. | 06/15/2029.               |
| 404119 BY 4          | HCA INC.....                              |  |       |        | 1,2   | 2FE                                        | 99,086      | 110.220    | 110,220    | 100,000   | 99,101                       |                                        | 15                         |                                 |                              | 5.125    | 5.199     | JD.....  | 228                  | 2,605       | 06/05/2019. | 06/15/2039.               |
| 404119 BZ 1          | HCA INC.....                              |  |       |        | 1,2   | 2FE                                        | 1,163,784   | 111.793    | 1,207,363  | 1,080,000 | 1,163,629                    |                                        | (155)                      |                                 |                              | 5.250    | 4.755     | JD.....  | 2,520                | 28,823      | 11/07/2019. | 06/15/2049.               |

SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                               | Codes  |       |           | 6                                          | 7              | Fair Value                     |                | 10             | 11                           | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                            | Interest   |                   |           |                               |                         | Dates            |                                  |
|----------------------|----|-------------|-----------------------------------------------|--------|-------|-----------|--------------------------------------------|----------------|--------------------------------|----------------|----------------|------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|------------|-------------------|-----------|-------------------------------|-------------------------|------------------|----------------------------------|
|                      |    |             |                                               | 3      | 4     | 5         |                                            |                | 8                              | 9              |                |                              | 12                                       | 13                                        | 14                                                        | 15                                         | 16         | 17                | 18        | 19                            | 20                      | 21               | 22                               |
|                      |    |             |                                               |        |       |           |                                            |                |                                |                |                |                              |                                          |                                           |                                                           |                                            |            |                   |           |                               |                         |                  |                                  |
| CUSIP Identification |    | Description |                                               | Code   | n     | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost    | Rate Used to Obtain Fair Value | Fair Value     | Par Value      | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of    | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired         | Stated Contractual Maturity Date |
| 404121               | AH | 8           | HCA INC.....                                  | .....  | ..    | .....1,2  | 3FE                                        | .....750,000   | ...111.375                     | .....835,313   | .....750,000   | .....750,000                 | .....                                    | .....                                     | .....                                                     | .....                                      | .....5.375 | .....5.374        | MS.....   | .....13,438                   | .....41,208             | 08/09/2018.      | 09/01/2026.                      |
| 404121               | AJ | 4           | HCA INC.....                                  | .....  | ..    | .....1,2  | 3FE                                        | .....1,500,000 | ...113.960                     | .....1,709,400 | .....1,500,000 | .....1,500,000               | .....                                    | .....                                     | .....                                                     | .....                                      | .....5.625 | .....5.624        | MS.....   | .....28,125                   | .....86,250             | 08/09/2018.      | 09/01/2028.                      |
| 40414L               | AJ | 8           | HCP INC.....                                  | .....  | ..    | .....1,2  | 2FE                                        | .....979,255   | ...106.719                     | .....1,002,093 | .....939,000   | .....966,225                 | .....                                    | .....(6,926)                              | .....                                                     | .....                                      | .....4.250 | .....3.393        | MN.....   | .....5,099                    | .....71,738             | 01/31/2018.      | 11/15/2023.                      |
| 40414L               | AR | 0           | HCP INC.....                                  | .....  | ..    | .....1,2  | 2FE                                        | .....3,023,460 | ...104.312                     | .....3,129,373 | .....3,000,000 | .....3,022,619               | .....                                    | .....(841)                                | .....                                                     | .....                                      | .....3.500 | .....3.405        | JJ.....   | .....51,333                   | .....                   | 07/19/2019.      | 07/15/2029.                      |
| 404280               | AE | 9           | HSBC HOLDINGS PLC.....                        | C..... | C     | .....     | 1FE                                        | .....4,460,464 | ...136.509                     | .....5,099,974 | .....3,736,000 | .....4,302,732               | .....                                    | .....(28,922)                             | .....                                                     | .....                                      | .....7.350 | .....5.676        | MN.....   | .....25,934                   | .....274,596            | 09/19/2013.      | 11/27/2032.                      |
| 404280               | AF | 6           | HSBC HOLDINGS PLC.....                        | .....  | C     | .....     | 1FE                                        | .....3,712,493 | ...139.226                     | .....4,167,023 | .....2,993,000 | .....3,547,304               | .....                                    | .....(30,322)                             | .....                                                     | .....                                      | .....7.625 | .....5.537        | MN.....   | .....27,893                   | .....228,216            | 10/18/2013.      | 05/17/2032.                      |
| 404280               | BB | 4           | HSBC HOLDINGS PLC.....                        | .....  | C     | .....     | 1FE                                        | .....448,412   | ...106.672                     | .....480,025   | .....450,000   | .....448,926                 | .....                                    | .....159                                  | .....                                                     | .....                                      | .....3.900 | .....3.943        | MN.....   | .....1,755                    | .....17,550             | 05/18/2016.      | 05/25/2026.                      |
| 404280               | BK | 4           | HSBC HOLDINGS PLC.....                        | .....  | C     | .....2,5  | 1FE                                        | .....4,130,920 | ...106.997                     | .....4,515,266 | .....4,220,000 | .....4,143,380               | .....                                    | .....7,918                                | .....                                                     | .....                                      | .....4.041 | .....4.307        | MS.....   | .....51,159                   | .....170,530            | 05/29/2018.      | 03/13/2028.                      |
| 404280               | BT | 5           | HSBC HOLDINGS PLC.....                        | .....  | C     | .....2,5  | 1FE                                        | .....552,429   | ...111.824                     | .....615,033   | .....550,000   | .....552,127                 | .....                                    | .....(198)                                | .....                                                     | .....                                      | .....4.583 | .....4.528        | JD.....   | .....840                      | .....25,207             | 06/15/2018.      | 06/19/2029.                      |
| 404280               | BW | 8           | HSBC HOLDINGS PLC.....                        | .....  | C     | .....2    | 1FE                                        | .....2,000,000 | ...101.262                     | .....2,025,242 | .....2,000,000 | .....2,000,000               | .....                                    | .....                                     | .....                                                     | .....                                      | .....3.267 | .....3.316        | MJSD..... | .....3,630                    | .....78,361             | 09/05/2018.      | 09/12/2026.                      |
| 404280               | BZ | 1           | HSBC HOLDINGS PLC.....                        | .....  | C     | .....2,5  | 1FE                                        | .....200,000   | ...104.981                     | .....209,961   | .....200,000   | .....200,000                 | .....                                    | .....                                     | .....                                                     | .....                                      | .....3.803 | .....3.804        | MS.....   | .....2,324                    | .....3,803              | 03/04/2019.      | 03/11/2025.                      |
| 404280               | CC | 1           | HSBC HOLDINGS PLC.....                        | .....  | C     | .....2,5  | 1FE                                        | .....270,000   | ...107.837                     | .....291,159   | .....270,000   | .....270,000                 | .....                                    | .....                                     | .....                                                     | .....                                      | .....3.973 | .....3.974        | MN.....   | .....1,162                    | .....5,364              | 05/15/2019.      | 05/22/2030.                      |
| 404280               | CE | 7           | HSBC HOLDINGS PLC.....                        | .....  | C     | .....2,5  | 1FE                                        | .....280,000   | ...100.399                     | .....281,117   | .....280,000   | .....280,000                 | .....                                    | .....                                     | .....                                                     | .....                                      | .....2.633 | .....2.634        | MN.....   | .....1,106                    | .....                   | 10/31/2019.      | 11/07/2025.                      |
| 406216               | BD | 2           | HALLIBURTON CO.....                           | .....  | ..    | .....1,2  | 2FE                                        | .....49,883    | ...104.022                     | .....52,011    | .....50,000    | .....49,954                  | .....                                    | .....13                                   | .....                                                     | .....                                      | .....3.500 | .....3.528        | FA.....   | .....729                      | .....1,750              | 07/29/2013.      | 08/01/2023.                      |
| 406216               | BG | 5           | HALLIBURTON CO.....                           | .....  | ..    | .....1,2  | 2FE                                        | .....1,604,871 | ...106.679                     | .....1,685,529 | .....1,580,000 | .....1,597,252               | .....                                    | .....(2,675)                              | .....                                                     | .....                                      | .....3.800 | .....3.584        | MN.....   | .....7,672                    | .....60,040             | 02/01/2017.      | 11/15/2025.                      |
| 406216               | BJ | 9           | HALLIBURTON CO.....                           | .....  | ..    | .....1,2  | 2FE                                        | .....541,965   | ...113.146                     | .....565,731   | .....500,000   | .....538,086                 | .....                                    | .....(1,718)                              | .....                                                     | .....                                      | .....4.850 | .....4.174        | MN.....   | .....3,099                    | .....24,250             | 08/30/2017.      | 11/15/2035.                      |
| 413875               | AE | 5           | HARRIS CORPORATION.....                       | .....  | ..    | .....2FE  | .....342,766                               | ...120.876     | .....350,540                   | .....290,000   | .....324,231   | .....                        | .....                                    | .....(4,792)                              | .....                                                     | .....                                      | .....7.000 | .....4.730        | JJ.....   | .....9,361                    | .....20,300             | 10/28/2015.      | 01/15/2026.                      |
| 413875               | AR | 6           | HARRIS CORP.....                              | .....  | ..    | .....1,2  | 2FE                                        | .....2,179,404 | ...106.725                     | .....2,283,914 | .....2,140,000 | .....2,166,330               | .....                                    | .....(4,583)                              | .....                                                     | .....                                      | .....3.832 | .....3.565        | AO.....   | .....14,579                   | .....82,005             | 02/02/2017.      | 04/27/2025.                      |
| 416515               | AS | 3           | HARTFORD FINANCIAL SERVICES GROUP INC.....    | .....  | ..    | .....1    | 2FE                                        | .....1,250,342 | ...130.801                     | .....1,353,792 | .....1,035,000 | .....1,245,047               | .....                                    | .....(5,296)                              | .....                                                     | .....                                      | .....5.950 | .....4.247        | AO.....   | .....13,001                   | .....30,791             | 05/14/2019.      | 10/15/2036.                      |
| 41660*               | AZ | 8           | HARTFORD LIFE INSURANCE (HATHAWAY) - CMO..... | @..... | ..... | .....4    | 2                                          | .....22,777    | .....87.611                    | .....31,410    | .....35,104    | .....31,410                  | .....                                    | .....1,108                                | .....                                                     | .....                                      | .....      | .....7.377        | N/A.....  | .....                         | .....                   | .....12/15/2011. | 01/01/2023.                      |
| 41660*               | BC | 8           | HARTFORD LIFE INSURANCE (MILLER) - CMO.....   | @..... | ..... | .....4    | 2                                          | .....104,784   | .....87.727                    | .....182,684   | .....200,000   | .....182,684                 | .....                                    | .....12,218                               | .....                                                     | .....                                      | .....      | .....7.043        | N/A.....  | .....                         | .....                   | .....12/20/2011. | 04/22/2021.                      |
| 41660*               | BE | 4           | HARTFORD LIFE INSURANCE (BRIMMER) - CMO.....  | @..... | ..... | .....4    | 2                                          | .....12,520    | .....89.408                    | .....16,264    | .....17,825    | .....16,264                  | .....                                    | .....555                                  | .....                                                     | .....                                      | .....      | .....7.332        | N/A.....  | .....                         | .....                   | .....12/28/2011. | 07/01/2022.                      |
| 41660*               | BF | 1           | HARTFORD LIFE INSURANCE (HAWKINS) - CMO.....  | @..... | ..... | .....4    | 2                                          | .....38,185    | .....85.200                    | .....57,746    | .....65,000    | .....57,746                  | .....                                    | .....3,996                                | .....                                                     | .....                                      | .....      | .....7.302        | N/A.....  | .....                         | .....                   | .....01/19/2012. | 08/25/2021.                      |
| 41660*               | BH | 7           | HARTFORD LIFE INSURANCE (RETTIG) - CMO.....   | @..... | ..... | .....4    | 2                                          | .....27,586    | .....72.757                    | .....35,030    | .....47,250    | .....35,030                  | .....                                    | .....1,107                                | .....                                                     | .....                                      | .....      | .....7.343        | N/A.....  | .....                         | .....                   | .....01/19/2012. | 09/01/2028.                      |
| 41660*               | BJ | 3           | HARTFORD LIFE INSURANCE (ROQUEMORE) - CM..... | @..... | ..... | .....4    | 2                                          | .....23,946    | .....72.646                    | .....31,424    | .....42,420    | .....31,424                  | .....                                    | .....1,032                                | .....                                                     | .....                                      | .....      | .....7.657        | N/A.....  | .....                         | .....                   | .....02/29/2012. | 05/18/2028.                      |
| 41660*               | BK | 0           | HARTFORD LIFE INSURANCE (HATHAWAY) - CMO..... | @..... | ..... | .....4    | 2                                          | .....31,491    | .....88.189                    | .....42,120    | .....46,812    | .....42,120                  | .....                                    | .....1,416                                | .....                                                     | .....                                      | .....      | .....6.997        | N/A.....  | .....                         | .....                   | .....03/06/2012. | 01/01/2023.                      |
| 41660*               | BL | 8           | HARTFORD LIFE INSURANCE (SWEITZER) - CMO..... | @..... | ..... | .....4    | 2                                          | .....59,614    | .....92.414                    | .....86,181    | .....89,623    | .....86,181                  | .....                                    | .....5,675                                | .....                                                     | .....                                      | .....      | .....6.929        | N/A.....  | .....                         | .....                   | .....03/06/2012. | 07/28/2020.                      |
| 41660*               | BM | 6           | HARTFORD LIFE INSURANCE (CILLO, JR.) - C..... | @..... | ..... | .....4    | 2                                          | .....103,153   | .....51.230                    | .....165,693   | .....319,111   | .....165,693                 | .....                                    | .....6,487                                | .....                                                     | .....                                      | .....      | .....6.458        | N/A.....  | .....                         | .....                   | .....03/30/2012. | 11/01/2036.                      |
| 41660*               | BN | 4           | HARTFORD LIFE INSURANCE (STAFFORD) - CMO..... | @..... | ..... | .....4    | 2                                          | .....34,317    | .....56.542                    | .....52,974    | .....90,478    | .....52,974                  | .....                                    | .....3,063                                | .....                                                     | .....                                      | .....      | .....7.267        | N/A.....  | .....                         | .....                   | .....04/24/2012. | 03/15/2035.                      |
| 41660*               | BP | 9           | HARTFORD LIFE INSURANCE (PHELPS) - CMO.....   | @..... | ..... | .....4    | 2                                          | .....21,016    | .....54.544                    | .....24,973    | .....45,000    | .....24,973                  | .....                                    | .....726                                  | .....                                                     | .....                                      | .....      | .....7.380        | N/A.....  | .....                         | .....                   | .....04/24/2012. | 06/01/2035.                      |
| 41660*               | BQ | 7           | HARTFORD LIFE INSURANCE (BYRD) - CMO.....     | @..... | ..... | .....4    | 2                                          | .....41,395    | .....89.400                    | .....53,687    | .....58,905    | .....53,687                  | .....                                    | .....1,743                                | .....                                                     | .....                                      | .....      | .....6.965        | N/A.....  | .....                         | .....                   | .....05/08/2012. | 09/01/2022.                      |
| 41660*               | BS | 3           | HARTFORD LIFE INSURANCE (PRICE) - CMO.....    | @..... | ..... | .....4    | 2                                          | .....93,371    | .....75.566                    | .....156,363   | .....198,919   | .....156,363                 | .....                                    | .....10,223                               | .....                                                     | .....                                      | .....      | .....6.883        | N/A.....  | .....                         | .....                   | .....05/17/2012. | 05/01/2027.                      |
| 41660*               | BT | 1           | HARTFORD LIFE INSURANCE (HATHAWAY) - CMO..... | @..... | ..... | .....4    | 2                                          | .....17,407    | .....87.865                    | .....23,090    | .....25,743    | .....23,090                  | .....                                    | .....798                                  | .....                                                     | .....                                      | .....      | .....7.209        | N/A.....  | .....                         | .....                   | .....05/31/2012. | 01/01/2023.                      |
| 41660*               | BU | 8           | HARTFORD LIFE INSURANCE COMPANY (GARCIA)..... | @..... | ..... | .....4    | 2                                          | .....49,801    | .....63.718                    | .....82,317    | .....125,010   | .....82,317                  | .....                                    | .....4,870                                | .....                                                     | .....                                      | .....      | .....6.883        | N/A.....  | .....                         | .....                   | .....06/21/2012. | 04/18/2033.                      |
| 41660*               | BV | 6           | HARTFORD LIFE INSURANCE CO. (MIHALIC) -.....  | @..... | ..... | .....4    | 2                                          | .....35,048    | .....78.367                    | .....54,701    | .....68,499    | .....54,701                  | .....                                    | .....1,732                                | .....                                                     | .....                                      | .....      | .....7.139        | N/A.....  | .....                         | .....                   | .....06/21/2012. | 08/01/2026.                      |
| 41660*               | BW | 4           | HARTFORD LIFE INSURANCE COMPANY (GALLUP)..... | @..... | ..... | .....4    | 2                                          | .....19,210    | .....87.884                    | .....24,874    | .....27,725    | .....24,874                  | .....                                    | .....858                                  | .....                                                     | .....                                      | .....      | .....7.196        | N/A.....  | .....                         | .....                   | .....06/19/2012. | 01/01/2023.                      |
| 41660*               | BX | 2           | HARTFORD LIFE INSURANCE COMPANY (KELLY )..... | @..... | ..... | .....4    | 2                                          | .....30,025    | .....46.765                    | .....40,956    | .....84,127    | .....40,956                  | .....                                    | .....(6,035)                              | .....                                                     | .....                                      | .....      | .....7.011        | N/A.....  | .....                         | .....                   | .....06/29/2012. | 01/19/2034.                      |
| 41660*               | BY | 0           | HARTFORD LIFE INSURANCE CO. (DAVALOS) -.....  | @..... | ..... | .....4    | 2                                          | .....53,712    | .....72.410                    | .....87,059    | .....117,839   | .....87,059                  | .....                                    | .....3,643                                | .....                                                     | .....                                      | .....      | .....6.890        | N/A.....  | .....                         | .....                   | .....06/26/2012. | 12/01/2028.                      |
| 41660*               | BZ | 7           | HARTFORD LIFE INSURANCE CO (KHAMVONGSA).....  | @..... | ..... | .....4    | 2                                          | .....86,154    | .....85.158                    | .....113,462   | .....130,554   | .....113,462                 | .....                                    | .....3,878                                | .....                                                     | .....                                      | .....      | .....7.489        | N/A.....  | .....                         | .....                   | .....07/31/2012. | 11/15/2023.                      |
| 41660*               | CA | 1           | HARTFORD LIFE INSURANCE CO (HATHAWAY) -.....  | @..... | ..... | .....4    | 2                                          | .....41,118    | .....88.272                    | .....54,152    | .....60,136    | .....54,152                  | .....                                    | .....1,807                                | .....                                                     | .....                                      | .....      | .....6.943        | N/A.....  | .....                         | .....                   | .....07/31/2012. | 01/01/2023.                      |

SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                                | Codes  |                                 |              | 6                                                      | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates    |                                           |             |
|----------------------|----|-------------|------------------------------------------------|--------|---------------------------------|--------------|--------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|----------|-------------------------------------------|-------------|
|                      |    |             |                                                | 3      | 4                               | 5            |                                                        |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21       | 22                                        |             |
|                      |    |             |                                                |        |                                 |              |                                                        |             |                                      |            |           |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |          |                                           |             |
| CUSIP Identification |    | Description |                                                | Code   | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Designation<br>and<br>Administrative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired | Stated<br>Contractual<br>Maturity<br>Date |             |
| 41660*               | CC | 7           | HARTFORD LIFE INSURANCE COMPANY (QUINN).....   | @..... |                                 | 4            | 2                                                      | 33,971      | 84.884                               | 44,369     | 49,840    | 44,369                          |                                                   | 3,477                                           |                                                                        |                                                     |          | 8.329                | N/A.....     |                                     |                            |          | 08/02/2012.                               | 06/04/2021. |
| 41660*               | CD | 5           | HARTFORD LIFE INS CO (ROQUEMORE) - CMO.....    | @..... |                                 | 4            | 2                                                      | 70,183      | 79.837                               | 95,090     | 117,000   | 95,090                          |                                                   | 2,855                                           |                                                                        |                                                     |          | 6.715                | N/A.....     |                                     |                            |          | 08/09/2012.                               | 06/18/2026. |
| 41660*               | CF | 0           | HARTFORD CEBSCO (DICKINSON) - CMO.....         | @..... |                                 | 4            | 2                                                      | 24,857      | 76.102                               | 32,425     | 41,808    | 32,425                          |                                                   | 1,036                                           |                                                                        |                                                     |          | 6.863                | N/A.....     |                                     |                            |          | 08/21/2012.                               | 08/01/2027. |
| 41660*               | CH | 6           | HARTFORD LIFE INS CO (FREENEY) - CMO.....      | @..... |                                 | 4            | 2                                                      | 24,502      | 75.677                               | 31,450     | 40,000    | 31,450                          |                                                   | 1,995                                           |                                                                        |                                                     |          | 6.662                | N/A.....     |                                     |                            |          | 09/11/2012.                               | 09/02/2023. |
| 41660*               | CL | 7           | HARTFORD LIFE INS CO (ALLEN) - CMO.....        | @..... |                                 | 4            | 2                                                      | 19,655      | 63.728                               | 25,044     | 38,382    | 25,044                          |                                                   | 985                                             |                                                                        |                                                     |          | 7.581                | N/A.....     |                                     |                            |          | 09/25/2012.                               | 03/10/2029. |
| 41660*               | CM | 5           | HARTFORD LIFE INS CO (RENTAS) - CMO.....       | @..... |                                 | 4            | 2                                                      | 36,991      | 75.596                               | 54,294     | 70,560    | 54,294                          |                                                   | 1,620                                           |                                                                        |                                                     |          | 6.818                | N/A.....     |                                     |                            |          | 09/28/2012.                               | 02/20/2028. |
| 41660*               | CN | 3           | HARTFORD LIFE INSURANCE CO (ROQUEMORE) - ..... | @..... |                                 | 4            | 2                                                      | 35,297      | 68.444                               | 43,348     | 60,696    | 43,348                          |                                                   | 3,048                                           |                                                                        |                                                     |          | 7.426                | N/A.....     |                                     |                            |          | 10/09/2012.                               | 12/18/2027. |
| 41660*               | CQ | 6           | HARTFORD LIFE INS CO (SALTERS) - CMO.....      | @..... |                                 | 4            | 2                                                      | 23,780      | 78.895                               | 30,904     | 38,251    | 30,904                          |                                                   | 1,219                                           |                                                                        |                                                     |          | 6.863                | N/A.....     |                                     |                            |          | 10/11/2012.                               | 06/01/2025. |
| 41660*               | CR | 4           | HARTFORD LIFE INS CO (OSCAR JR.) - CMO.....    | @..... |                                 | 4            | 2                                                      | 27,717      | 76.031                               | 37,149     | 48,000    | 37,149                          |                                                   | 1,111                                           |                                                                        |                                                     |          | 6.813                | N/A.....     |                                     |                            |          | 10/16/2012.                               | 12/01/2027. |
| 41660*               | CS | 2           | HARTFORD LIFE INS CO (FINLEY) - CMO.....       | @..... |                                 | 4            | 2                                                      | 59,973      | 55.608                               | 69,693     | 123,364   | 69,693                          |                                                   | 1,860                                           |                                                                        |                                                     |          | 6.988                | N/A.....     |                                     |                            |          | 10/31/2012.                               | 07/15/2038. |
| 41660*               | CT | 0           | HARTFORD LIFE INS CO (FIGUEROA) - CMO.....     | @..... |                                 | 4            | 2                                                      | 25,272      | 91.197                               | 32,665     | 35,088    | 32,665                          |                                                   | 1,130                                           |                                                                        |                                                     |          | 7.396                | N/A.....     |                                     |                            |          | 11/06/2012.                               | 12/15/2021. |
| 41660*               | CV | 5           | HARTFORD LIFE INS CO (CRUZ) - CMO.....         | @..... |                                 | 4            | 2                                                      | 122,514     | 77.158                               | 152,676    | 193,000   | 152,676                         |                                                   | 6,316                                           |                                                                        |                                                     |          | 7.391                | N/A.....     |                                     |                            |          | 11/27/2012.                               | 12/06/2027. |
| 41660*               | CW | 3           | HARTFORD LIFE INS CO (CASTRACANE) - CMO.....   | @..... |                                 | 4            | 2                                                      | 46,219      | 53.392                               | 45,851     | 84,000    | 45,851                          |                                                   | 1,697                                           |                                                                        |                                                     |          | 10.021               | N/A.....     |                                     |                            |          | 11/30/2012.                               | 12/08/2033. |
| 41660*               | CX | 1           | HARTFORD LIFE INS CO (HOUSTON) - CMO.....      | @..... |                                 | 4            | 2                                                      | 115,528     | 62.958                               | 142,646    | 222,772   | 142,646                         |                                                   | 4,068                                           |                                                                        |                                                     |          | 7.048                | N/A.....     |                                     |                            |          | 12/18/2012.                               | 12/15/2033. |
| 41660*               | CY | 9           | HARTFORD LIFE INS CO (MIHALIC) - CMO.....      | @..... |                                 | 4            | 2                                                      | 24,780      | 71.892                               | 31,498     | 42,748    | 31,498                          |                                                   | 1,287                                           |                                                                        |                                                     |          | 6.998                | N/A.....     |                                     |                            |          | 12/20/2012.                               | 05/01/2027. |
| 41660*               | CZ | 6           | HARTFORD LIFE INS CO (GALLUP) - CMO.....       | @..... |                                 | 4            | 2                                                      | 32,879      | 78.542                               | 44,945     | 55,815    | 44,945                          |                                                   | 1,857                                           |                                                                        |                                                     |          | 7.022                | N/A.....     |                                     |                            |          | 12/27/2012.                               | 01/01/2025. |
| 41660*               | DB | 8           | HARTFORD LIFE INSURANCE CO (HUFNAGEL) - .....  | @..... |                                 | 4            | 2                                                      | 27,326      | 76.674                               | 35,037     | 44,700    | 35,037                          |                                                   | 1,275                                           |                                                                        |                                                     |          | 7.622                | N/A.....     |                                     |                            |          | 03/14/2013.                               | 12/29/2025. |
| 41660*               | DC | 6           | HARTFORD LIFE INSURANCE CO (HAWKINS) - C.....  | @..... |                                 | 4            | 2                                                      | 21,811      | 85.809                               | 31,258     | 35,000    | 31,258                          |                                                   | 2,070                                           |                                                                        |                                                     |          | 6.972                | N/A.....     |                                     |                            |          | 03/19/2013.                               | 08/25/2021. |
| 41660*               | DD | 4           | HARTFORD LIFE INSURANCE C (ALLEN, JR.) - ..... | @..... |                                 | 4            | 2                                                      | 6,420       | 95.039                               | 8,530      | 8,800     | 8,530                           |                                                   | 282                                             |                                                                        |                                                     |          | 6.955                | N/A.....     |                                     |                            |          | 03/19/2013.                               | 11/01/2020. |
| 41660*               | DE | 2           | HARTFORD LIFE INSURANCE COMPANY (BARNES).....  | @..... |                                 | 4            | 2                                                      | 6,370       | 95.788                               | 7,841      | 8,000     | 7,841                           |                                                   | 293                                             |                                                                        |                                                     |          | 6.128                | N/A.....     |                                     |                            |          | 03/28/2013.                               | 08/01/2020. |
| 41660*               | DF | 9           | HARTFORD LIFE INSUR CO (ROQUEMORE) - CMO.....  | @..... |                                 | 4            | 2                                                      | 78,422      | 56.820                               | 100,773    | 173,706   | 100,773                         |                                                   | 3,501                                           |                                                                        |                                                     |          | 6.605                | N/A.....     |                                     |                            |          | 04/11/2013.                               | 09/18/2033. |
| 41660*               | DG | 7           | HARTFORD LIFE INSURANCE CO (MCMILLAN) - .....  | @..... |                                 | 4            | 2                                                      | 326,068     | 71.408                               | 392,730    | 539,871   | 392,730                         |                                                   | 12,310                                          |                                                                        |                                                     |          | 6.531                | N/A.....     |                                     |                            |          | 06/06/2013.                               | 12/06/2029. |
| 41660*               | DJ | 1           | HARTFORD LIFE INSURANCE COMPANY (KEITH).....   | @..... |                                 | 4            | 2                                                      | 35,471      | 69.349                               | 42,402     | 60,000    | 42,402                          |                                                   | 1,346                                           |                                                                        |                                                     |          | 7.540                | N/A.....     |                                     |                            |          | 06/28/2013.                               | 12/15/2029. |
| 41660*               | DK | 8           | HARTFORD LIFE INSURANCE CO (MCMILLAN) - .....  | @..... |                                 | 4            | 2                                                      | 175,677     | 46.390                               | 224,127    | 472,514   | 224,127                         |                                                   | 8,374                                           |                                                                        |                                                     |          | 7.257                | N/A.....     |                                     |                            |          | 08/06/2013.                               | 03/06/2039. |
| 41660*               | DL | 6           | HARTFORD LIFE INSURANCE COMPANY (OSUNA).....   | @..... |                                 | 4            | 2                                                      | 47,493      | 70.356                               | 62,821     | 87,515    | 62,821                          |                                                   | 2,135                                           |                                                                        |                                                     |          | 7.173                | N/A.....     |                                     |                            |          | 08/30/2013.                               | 06/15/2029. |
| 41660*               | DM | 4           | HARTFORD LIFE INSURANCE CO (HUFNAGEL) - .....  | @..... |                                 | 4            | 2                                                      | 22,531      | 78.749                               | 28,931     | 36,000    | 28,931                          |                                                   | 975                                             |                                                                        |                                                     |          | 7.656                | N/A.....     |                                     |                            |          | 09/12/2013.                               | 12/29/2025. |
| 41660*               | DN | 2           | HARTFORD LIFE INSURANCE CO (CLEMONS) - C.....  | @..... |                                 | 4            | 2                                                      | 38,092      | 57.438                               | 55,535     | 94,712    | 55,535                          |                                                   | 1,917                                           |                                                                        |                                                     |          | 7.416                | N/A.....     |                                     |                            |          | 09/19/2013.                               | 12/02/2034. |
| 41660*               | DP | 7           | HARTFORD LIFE INSURANCE CO (ALLEN, JR.).....   | @..... |                                 | 4            | 2                                                      | 114,228     | 79.217                               | 153,134    | 188,050   | 153,134                         |                                                   | 6,975                                           |                                                                        |                                                     |          | 7.119                | N/A.....     |                                     |                            |          | 09/30/2013.                               | 12/01/2025. |
| 41660*               | DQ | 5           | HARTFORD LIFE INSURANCE COMPANY (GALLUP).....  | @..... |                                 | 4            | 2                                                      | 40,071      | 83.055                               | 48,914     | 57,990    | 48,914                          |                                                   | 1,302                                           |                                                                        |                                                     |          | 7.119                | N/A.....     |                                     |                            |          | 09/30/2013.                               | 01/01/2025. |
| 41660*               | DR | 3           | HARTFORD LIFE INSURANCE CO (GUTIERREZ) - ..... | @..... |                                 | 4            | 2                                                      | 20,728      | 66.213                               | 26,821     | 39,388    | 26,821                          |                                                   | 1,239                                           |                                                                        |                                                     |          | 7.869                | N/A.....     |                                     |                            |          | 10/17/2013.                               | 01/31/2030. |
| 41660*               | DS | 1           | HARTFORD LIFE INSURANCE COMPANY (DIOUF).....   | @..... |                                 | 4            | 2                                                      | 338,305     | 61.198                               | 448,998    | 713,802   | 448,998                         |                                                   | 20,510                                          |                                                                        |                                                     |          | 7.018                | N/A.....     |                                     |                            |          | 11/07/2013.                               | 11/13/2032. |
| 41660*               | DT | 9           | HARTFORD LIFE INSURANCE CO (ESPINOZA) - .....  | @..... |                                 | 4            | 2                                                      | 100,933     | 89.217                               | 153,205    | 165,000   | 153,205                         |                                                   | 10,138                                          |                                                                        |                                                     |          | 6.965                | N/A.....     |                                     |                            |          | 11/22/2013.                               | 02/01/2021. |
| 41660*               | DU | 6           | HARTFORD LIFE INSURANCE CO (ROQUEMORE) - ..... | @..... |                                 | 4            | 2                                                      | 34,073      | 39.988                               | 45,653     | 109,585   | 45,653                          |                                                   | 3,096                                           |                                                                        |                                                     |          | 7.146                | N/A.....     |                                     |                            |          | 12/31/2013.                               | 09/18/2035. |
| 41660*               | DV | 4           | HARTFORD LIFE INSURANCE COMPANY (VARGAS).....  | @..... |                                 | 4            | 2                                                      | 224,290     | 62.016                               | 305,184    | 480,034   | 305,184                         |                                                   | 12,649                                          |                                                                        |                                                     |          | 6.764                | N/A.....     |                                     |                            |          | 07/31/2013.                               | 09/15/2032. |
| 41660*               | DY | 8           | HARTFORD LIFE INSURANCE COMPANY (VARGAS).....  | @..... |                                 | 4            | 2                                                      | 104,940     | 62.017                               | 126,633    | 199,895   | 126,633                         |                                                   | 4,523                                           |                                                                        |                                                     |          | 7.303                | N/A.....     |                                     |                            |          | 01/31/2014.                               | 09/15/2032. |
| 41660*               | DZ | 5           | HARTFORD LIFE INSURANCE COMPANY (RHODEN).....  | @..... |                                 | 4            | 2                                                      | 24,029      | 68.535                               | 30,461     | 43,532    | 30,461                          |                                                   | 1,063                                           |                                                                        |                                                     |          | 7.417                | N/A.....     |                                     |                            |          | 01/31/2014.                               | 11/01/2029. |
| 41660*               | EA | 9           | HARTFORD LIFE INSURANCE COMPANY (ZWEEP).....   | @..... |                                 | 4            | 2                                                      | 90,090      | 65.978                               | 108,059    | 161,190   | 108,059                         |                                                   | 2,904                                           |                                                                        |                                                     |          | 6.492                | N/A.....     |                                     |                            |          | 03/20/2014.                               | 06/13/2033. |
| 41660*               | EB | 7           | HARTFORD LIFE INSURANCE CO (HALL) - CMO.....   | @..... |                                 | 4            | 2                                                      | 53,279      | 71.111                               | 65,780     | 91,000    | 65,780                          |                                                   | 1,817                                           |                                                                        |                                                     |          | 6.461                | N/A.....     |                                     |                            |          | 04/30/2014.                               | 10/15/2030. |
| 41660*               | EC | 5           | HARTFORD CEBSCO (KURTEK) - CMO.....            | @..... |                                 | 4            | 2                                                      | 26,409      | 76.265                               | 32,055     | 41,060    | 32,055                          |                                                   | 1,245                                           |                                                                        |                                                     |          | 6.833                | N/A.....     |                                     |                            |          | 05/22/2014.                               | 11/08/2026. |
| 41660*               | ED | 3           | HARTFORD CEBSCO (ZWEEP) - CMO.....             | @..... |                                 | 4            | 2                                                      | 36,474      | 65.185                               | 43,473     | 65,610    | 43,473                          |                                                   | 1,199                                           |                                                                        |                                                     |          | 6.701                | N/A.....     |                                     |                            |          | 05/22/2014.                               | 06/13/2033. |
| 41660*               | EE | 1           | HARTFORD CEBSCO (HOUSTON) - CMO.....           | @..... |                                 | 4            | 2                                                      | 123,739     | 50.061                               | 143,250    | 281,057   | 143,250                         |                                                   | 4,316                                           |                                                                        |                                                     |          | 6.497                | N/A.....     |                                     |                            |          | 05/30/2014.                               | 08/15/2038. |

SCHEDULE D - PART 1

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

| 1                    | 2  |   | Codes                                         |        |          | 6        | 7         | Fair Value  |                                | 10         | 11        | Change in Book/Adjusted Carrying Value |                                          |                                           |                                                           | Interest                                   |         |                   |           |                               | Dates                   |             |                                  |
|----------------------|----|---|-----------------------------------------------|--------|----------|----------|-----------|-------------|--------------------------------|------------|-----------|----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|---------|-------------------|-----------|-------------------------------|-------------------------|-------------|----------------------------------|
|                      |    |   | 3                                             | 4      | 5        |          |           | 8           | 9                              |            |           | 12                                     | 13                                       | 14                                        | 15                                                        | 16                                         | 17      | 18                | 19        | 20                            | 21                      | 22          |                                  |
|                      |    |   | F                                             | B      | NAIC     |          |           |             |                                |            |           |                                        |                                          |                                           |                                                           |                                            |         |                   |           |                               |                         |             |                                  |
| CUSIP Identification |    |   | Description                                   | Code   | n        | CHAR     | Symbol    | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value           | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired    | Stated Contractual Maturity Date |
| 41660*               | EF | 8 | HARTFORD LIFE INSURANCE COMPANY (ALLEN).....  | @..... | 4.....   | 2.....   | 52,603    | 68.280      | 62,023                         | 89,400     | 62,023    | 1,668                                  |                                          |                                           |                                                           |                                            | 6.391   | N/A.....          |           |                               |                         | 06/12/2014. | 05/01/2032.                      |
| 41660*               | EJ | 0 | HARTFORD CEBSCO (OSUNA) - CMO.....            | @..... | 4.....   | 2.....   | 40,695    | 66.957      | 56,636                         | 82,291     | 56,636    | 2,596                                  |                                          |                                           |                                                           |                                            | 6.673   | N/A.....          |           |                               |                         | 06/26/2014. | 06/15/2029.                      |
| 41660*               | EL | 5 | HARTFORD CEBSCO (MURRAY) - CMO.....           | @..... | 4.....   | 2.....   | 53,406    | 66.397      | 75,056                         | 108,956    | 75,056    | 4,589                                  |                                          |                                           |                                                           |                                            | 6.409   | N/A.....          |           |                               |                         | 08/07/2014. | 02/12/2027.                      |
| 41660*               | EM | 3 | HARTFORD CEBSCO (CERNAS) - CMO.....           | @..... | 4.....   | 2.....   | 282,291   | 58.570      | 390,992                        | 644,394    | 390,992   | 22,969                                 |                                          |                                           |                                                           |                                            | 6.147   | N/A.....          |           |                               |                         | 08/14/2014. | 08/17/2031.                      |
| 41660*               | EN | 1 | HARTFORD CEBSCO (COLLMAN) - CMO.....          | @..... | 4.....   | 2.....   | 82,520    | 77.891      | 101,796                        | 127,500    | 101,796   | 4,173                                  |                                          |                                           |                                                           |                                            | 6.172   | N/A.....          |           |                               |                         | 08/21/2014. | 10/01/2025.                      |
| 41660*               | EP | 6 | HARTFORD CEBSCO (BUTLER) - CMO.....           | @..... | 4.....   | 2.....   | 35,916    | 55.769      | 34,738                         | 60,000     | 34,738    | 882                                    |                                          |                                           |                                                           |                                            | 6.522   | N/A.....          |           |                               |                         | 08/21/2014. | 05/13/2030.                      |
| 41660*               | ES | 0 | HARTFROD UNDERWRITERS INS CO (BENSON) - ..... | @..... | 4.....   | 2.....   | 25,348    | 74.651      | 31,033                         | 40,000     | 31,033    | 1,983                                  |                                          |                                           |                                                           |                                            | 6.713   | N/A.....          |           |                               |                         | 10/23/2014. | 11/05/2023.                      |
| 41660*               | ET | 8 | HARTFORD CEBSCO (YBARRA) - CMO.....           | @..... | 4.....   | 2.....   | 13,302    | 79.839      | 16,387                         | 20,100     | 16,387    | 571                                    |                                          |                                           |                                                           |                                            | 6.482   | N/A.....          |           |                               |                         | 11/06/2014. | 10/03/2024.                      |
| 41660*               | EV | 3 | HARTFORD CEBSCO (ALLEN JR.) - CMO.....        | @..... | 4.....   | 2.....   | 55,737    | 69.972      | 63,501                         | 89,400     | 63,501    | 1,609                                  |                                          |                                           |                                                           |                                            | 5.945   | N/A.....          |           |                               |                         | 11/13/2014. | 05/01/2032.                      |
| 41660*               | EW | 1 | HARTFORD CEBSCO (COLLMAN) - CMO.....          | @..... | 4.....   | 2.....   | 219,715   | 72.527      | 259,685                        | 352,702    | 259,685   | 6,659                                  |                                          |                                           |                                                           |                                            | 5.957   | N/A.....          |           |                               |                         | 11/13/2014. | 05/01/2029.                      |
| 41660*               | EX | 9 | HARTFORD CEBSCO (OSUNA) - CMO.....            | @..... | 4.....   | 2.....   | 105,746   | 65.739      | 129,415                        | 193,241    | 129,415   | 4,059                                  |                                          |                                           |                                                           |                                            | 5.953   | N/A.....          |           |                               |                         | 11/13/2014. | 06/15/2031.                      |
| 41660*               | EY | 7 | HARTFORD CASUALTY INS CO (ROGERSON) - CM..... | @..... | 4.....   | 2.....   | 7,892     | 84.183      | 8,739                          | 10,000     | 8,739     | 543                                    |                                          |                                           |                                                           |                                            | 6.521   | N/A.....          |           |                               |                         | 11/26/2014. | 02/07/2022.                      |
| 41660*               | EZ | 4 | HARTFORD CEBSCO (JOHNSON) - CMO.....          | @..... | 4.....   | 2.....   | 25,434    | 74.031      | 33,952                         | 44,179     | 33,952    | 885                                    |                                          |                                           |                                                           |                                            | 6.513   | N/A.....          |           |                               |                         | 11/26/2014. | 02/10/2024.                      |
| 41660*               | FA | 8 | HARTFORD CEBSCO (BARNETT) - CMO.....          | @..... | 4.....   | 2.....   | 355,441   | 69.020      | 431,531                        | 614,165    | 431,531   | 13,027                                 |                                          |                                           |                                                           |                                            | 5.945   | N/A.....          |           |                               |                         | 12/04/2014. | 05/01/2031.                      |
| 41660*               | FB | 6 | HARTFORD CEBSCO (REAUGH) - CMO.....           | @..... | 4.....   | 2.....   | 65,983    | 71.134      | 86,762                         | 119,200    | 86,762    | 3,386                                  |                                          |                                           |                                                           |                                            | 5.945   | N/A.....          |           |                               |                         | 12/24/2014. | 10/01/2030.                      |
| 41660*               | FC | 4 | PACIFIC INS CO LTD (MOORE) - CMO.....         | @..... | 4.....   | 2.....   | 252,281   | 62.097      | 337,338                        | 525,000    | 337,338   | 19,192                                 |                                          |                                           |                                                           |                                            | 5.944   | N/A.....          |           |                               |                         | 01/15/2015. | 07/05/2034.                      |
| 41660*               | FD | 2 | HARTFORD CEBSCO (VASQUEZ) - CMO.....          | @..... | 4.....   | 2.....   | 119,445   | 53.895      | 143,512                        | 260,540    | 143,512   | 5,261                                  |                                          |                                           |                                                           |                                            | 5.398   | N/A.....          |           |                               |                         | 01/22/2015. | 05/25/2040.                      |
| 41660*               | FE | 0 | TWIN CITY FIRE INS CO (SINGLETON) - CMO.....  | @..... | 4.....   | 2.....   | 20,802    | 91.775      | 23,742                         | 25,000     | 23,742    | 1,352                                  |                                          |                                           |                                                           |                                            | 5.950   | N/A.....          |           |                               |                         | 01/22/2015. | 11/18/2020.                      |
| 421924               | BK | 6 | HEALTHSOUTH CORP.....                         | .....  | 1,2..... | 4FE..... | 296,888   | 101.125     | 293,263                        | 290,000    | 292,318   | (1,901)                                |                                          |                                           |                                                           |                                            | 5.750   | 4.758             | MN.....   | 2,779                         | 19,886                  | 11/16/2017. | 11/01/2024.                      |
| 42217K               | AX | 4 | WELLTOWER INC.....                            | .....  | 1,2..... | 2FE..... | 1,272,440 | 135.529     | 1,355,292                      | 1,000,000  | 1,250,938 | (7,064)                                |                                          |                                           |                                                           |                                            | 6.500   | 4.606             | MS.....   | 19,139                        | 65,000                  | 10/19/2016. | 03/15/2041.                      |
| 42217K               | BC | 9 | WELLTOWER INC.....                            | .....  | 1,2..... | 2FE..... | 7,420,976 | 107.998     | 7,894,641                      | 7,310,000  | 7,386,981 | (17,015)                               |                                          |                                           |                                                           |                                            | 4.500   | 4.197             | JJ.....   | 151,683                       | 276,975                 | 01/31/2019. | 01/15/2024.                      |
| 427866               | AE | 8 | HERSHEY FOODS CORPORATION.....                | .....  | .....    | 1FE..... | 5,410     | 107.054     | 4,282                          | 4,000      | 4,131     | (110)                                  |                                          |                                           |                                                           |                                            | 8.800   | 5.739             | FA.....   | 133                           | 352                     | 12/17/1998. | 02/15/2021.                      |
| 42824C               | AW | 9 | HEWLETT PACKARD ENTERPRISE CO.....            | .....  | 1,2..... | 2FE..... | 1,303,550 | 111.158     | 1,389,474                      | 1,250,000  | 1,287,395 | (5,795)                                |                                          |                                           |                                                           |                                            | 4.900   | 4.287             | AO.....   | 12,931                        | 61,250                  | 02/03/2017. | 10/15/2025.                      |
| 428291               | AN | 8 | HEXCEL CORP.....                              | .....  | 1,2..... | 2FE..... | 288,238   | 104.340     | 302,586                        | 290,000    | 288,684   | 167                                    |                                          |                                           |                                                           |                                            | 3.950   | 4.024             | FA.....   | 4,327                         | 11,455                  | 02/14/2017. | 02/15/2027.                      |
| 42981C               | AA | 6 | HIGH STREET FUNDING TRUST I.....              | .....  | 1,2..... | 2FE..... | 350,000   | 107.685     | 376,899                        | 350,000    | 350,000   |                                        |                                          |                                           |                                                           |                                            | 4.111   | 4.110             | FA.....   | 5,436                         | 14,389                  | 03/08/2018. | 02/15/2028.                      |
| 431282               | AR | 3 | HIGHWOODS REALTY LP.....                      | .....  | 1,2..... | 2FE..... | 1,994,340 | 107.575     | 2,151,498                      | 2,000,000  | 1,994,818 | 478                                    |                                          |                                           |                                                           |                                            | 4.200   | 4.234             | AO.....   | 17,733                        | 50,867                  | 02/26/2019. | 04/15/2029.                      |
| 433514               | AB | 2 | HIPOTECARIA SU CASITA SA DE CV.....           | C..... | .....    | 6.....   | 4,345     | 2.000       | 4,345                          | 217,252    | 4,345     | 426,636                                |                                          | 427,730                                   |                                                           |                                            | 7.500   |                   | MON.....  |                               |                         | 11/01/2011. | 06/29/2018.                      |
| 437076               | BW | 1 | HOME DEPOT INC.....                           | .....  | 1,2..... | 1FE..... | 198,626   | 112.309     | 224,617                        | 200,000    | 198,753   | 119                                    |                                          |                                           |                                                           |                                            | 3.900   | 3.984             | JD.....   | 542                           | 7,800                   | 11/27/2018. | 12/06/2028.                      |
| 437076               | BY | 7 | HOME DEPOT INC.....                           | .....  | 1,2..... | 1FE..... | 437,405   | 104.050     | 437,012                        | 420,000    | 437,207   | (198)                                  |                                          |                                           |                                                           |                                            | 2.950   | 2.450             | JD.....   | 551                           | 6,126                   | 11/14/2019. | 06/15/2029.                      |
| 438516               | BU | 9 | HONEYWELL INTERNATIONAL INC.....              | .....  | 1,2..... | 1FE..... | 418,501   | 102.354     | 429,885                        | 420,000    | 418,554   | 53                                     |                                          |                                           |                                                           |                                            | 2.700   | 2.741             | FA.....   | 4,505                         |                         | 07/30/2019. | 08/15/2029.                      |
| 44106M               | AS | 1 | HOSPITALITY PROPERTIES TRUST.....             | .....  | 1,2..... | 2FE..... | 4,905,822 | 104.193     | 5,105,453                      | 4,900,000  | 4,902,623 | (459)                                  |                                          |                                           |                                                           |                                            | 4.650   | 4.631             | MS.....   | 67,089                        | 227,850                 | 04/30/2014. | 03/15/2024.                      |
| 44106M               | AV | 4 | HOSPITALITY PROPERTIES TRUST.....             | .....  | 1,2..... | 2FE..... | 460,597   | 105.271     | 478,982                        | 455,000    | 458,744   | (535)                                  |                                          |                                           |                                                           |                                            | 5.250   | 5.080             | FA.....   | 9,024                         | 23,888                  | 04/22/2016. | 02/15/2026.                      |
| 44106M               | AW | 2 | HOSPITALITY PROPERTIES TRUST.....             | .....  | 1,2..... | 2FE..... | 4,008,340 | 103.720     | 4,148,816                      | 4,000,000  | 4,006,570 | (599)                                  |                                          |                                           |                                                           |                                            | 4.950   | 4.921             | FA.....   | 74,800                        | 198,000                 | 01/12/2017. | 02/15/2027.                      |
| 44106M               | AY | 8 | HOSPITALITY PROPERTIES TRUST.....             | .....  | 1,2..... | 2FE..... | 1,949,880 | 98.173      | 1,963,466                      | 2,000,000  | 1,956,244 | 3,415                                  |                                          |                                           |                                                           |                                            | 4.375   | 4.648             | FA.....   | 33,056                        | 87,500                  | 01/30/2018. | 02/15/2030.                      |
| 44328M               | AC | 8 | HSBC BANK PLC.....                            | C..... | C.....   | 1FE..... | 9,819,800 | 101.282     | 10,128,159                     | 10,000,000 | 9,990,729 | 15,006                                 |                                          |                                           |                                                           |                                            | 4.125   | 4.280             | FA.....   | 159,271                       | 412,500                 | 06/09/2011. | 08/12/2020.                      |
| 444859               | BD | 3 | HUMANA INC.....                               | .....  | 1,2..... | 2FE..... | 119,840   | 106.313     | 127,576                        | 120,000    | 119,922   | 20                                     |                                          |                                           |                                                           |                                            | 3.850   | 3.865             | AO.....   | 1,155                         | 4,620                   | 09/16/2014. | 10/01/2024.                      |
| 444859               | BE | 1 | HUMANA INC.....                               | .....  | 1,2..... | 2FE..... | 129,373   | 118.137     | 153,578                        | 130,000    | 129,441   | 21                                     |                                          |                                           |                                                           |                                            | 4.950   | 4.980             | AO.....   | 1,609                         | 6,435                   | 09/16/2014. | 10/01/2044.                      |
| 444859               | BF | 8 | HUMANA INC.....                               | .....  | 1,2..... | 2FE..... | 149,816   | 107.628     | 161,442                        | 150,000    | 149,866   | 23                                     |                                          |                                           |                                                           |                                            | 3.950   | 3.964             | MS.....   | 1,745                         | 5,925                   | 03/13/2017. | 03/15/2027.                      |
| 444859               | BG | 6 | HUMANA INC.....                               | .....  | 1,2..... | 2FE..... | 51,252    | 117.212     | 58,606                         | 50,000     | 51,196    | (19)                                   |                                          |                                           |                                                           |                                            | 4.800   | 4.643             | MS.....   | 707                           | 2,400                   | 03/15/2017. | 03/15/2047.                      |
| 444859               | BK | 7 | HUMANA INC.....                               | .....  | 1,2..... | 2FE..... | 259,735   | 102.011     | 265,228                        | 260,000    | 259,743   | 9                                      |                                          |                                           |                                                           |                                            | 3.125   | 3.137             | FA.....   | 3,069                         |                         | 08/08/2019. | 08/15/2029.                      |
| 446413               | AL | 0 | HUNTINGTON INGALLS INDUSTRIES INC.....        | .....  | 1,2..... | 2FE..... | 150,000   | 103.940     | 155,910                        | 150,000    | 150,000   |                                        |                                          |                                           |                                                           |                                            | 3.483   | 3.483             | JD.....   | 435                           | 5,225                   | 11/16/2017. | 12/01/2027.                      |



SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                               |        | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|-----------------------------------------------|--------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                               |        | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                               |        | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 44962L               | AB | 3           | IHS MARKIT LTD.....                           | .....  | C     | .....                           | 1.2          | 2FE                                                              | 2,018,120   | 109.242                              | 2,184,840  | 2,000,000 | 2,015,033                       | .....                                             | .....                                           | (2,576)                                                                | .....                                               | 4.750    | 4.577                | FA.....      | 35,889                              | 95,000                     | 10/05/2018. | 02/15/2025.                               |
| 44962L               | AC | 1           | IHS MARKIT LTD.....                           | .....  | C     | .....                           | 1.2          | 2FE                                                              | 973,790     | 105.446                              | 1,054,460  | 1,000,000 | 976,604                         | .....                                             | .....                                           | 2,814                                                                  | .....                                               | 4.000    | 4.438                | MS.....      | 13,333                              | 40,000                     | 02/19/2019. | 03/01/2026.                               |
| 44962L               | AF | 4           | IHS MARKIT LTD.....                           | .....  | C     | .....                           | 1.2          | 2FE                                                              | 1,992,470   | 111.377                              | 2,227,530  | 2,000,000 | 1,993,433                       | .....                                             | .....                                           | 692                                                                    | .....                                               | 4.750    | 4.797                | FA.....      | 39,583                              | 97,111                     | 10/03/2018. | 08/01/2028.                               |
| 44962L               | AG | 2           | IHS MARKIT LTD.....                           | .....  | C     | .....                           | 1.2          | 2FE                                                              | 1,994,820   | 106.257                              | 2,125,140  | 2,000,000 | 1,996,259                       | .....                                             | .....                                           | 1,014                                                                  | .....                                               | 4.125    | 4.182                | FA.....      | 34,375                              | 84,333                     | 07/30/2018. | 08/01/2023.                               |
| 450636               | AD | 7           | INDIANA TOLL ROAD CONCESSION CO LLC.....      | .....  |       | .....                           | 1.2          | 2FE                                                              | 4,843,524   | 101.705                              | 5,237,792  | 5,150,000 | 4,850,472                       | .....                                             | .....                                           | 6,949                                                                  | .....                                               | 5.283    | 5.770                | JJ.....      | 125,457                             | 136,037                    | 02/06/2019. | 07/15/2040.                               |
| 454614               | AK | 4           | INDIANA BELL TELEPHONE COMPANY, INCORPOR..... | .....  |       | .....                           |              | 2FE                                                              | 2,357,540   | 124.991                              | 2,499,812  | 2,000,000 | 2,265,370                       | .....                                             | .....                                           | (33,024)                                                               | .....                                               | 7.300    | 4.927                | FA.....      | 55,156                              | 146,000                    | 01/26/2017. | 08/15/2026.                               |
| 455170               | AA | 8           | INDIANA UNIVERSITY HEALTH INC.....            | .....  |       | .....                           | 1.2          | 1FE                                                              | 180,000     | 112.253                              | 202,055    | 180,000   | 180,000                         | .....                                             | .....                                           |                                                                        | .....                                               | 3.970    | 3.970                | MN.....      | 1,191                               | 7,146                      | 04/09/2018. | 11/01/2048.                               |
| 45631X               | AA | 7           | INDUSTRIAL SENIOR TRUST.....                  | .....  | C     | .....                           |              | 3FE                                                              | 1,501,875   | 104.501                              | 1,567,515  | 1,500,000 | 1,501,350                       | .....                                             | .....                                           | (307)                                                                  | .....                                               | 5.500    | 5.465                | MN.....      | 13,750                              | 82,500                     | 11/09/2012. | 11/01/2022.                               |
| 456472               | AB | 5           | INDUSTRIAS PENOLES SAB DE CV.....             | .....  | C     | .....                           | 1.2          | 2FE                                                              | 3,994,480   | 103.250                              | 4,130,000  | 4,000,000 | 3,994,617                       | .....                                             | .....                                           | 137                                                                    | .....                                               | 4.150    | 4.167                | MS.....      | 50,261                              |                            | 09/05/2019. | 09/12/2029.                               |
| 456472               | AC | 3           | INDUSTRIAS PENOLES SAB DE CV.....             | .....  | C     | .....                           | 1.2          | 2FE                                                              | 2,020,860   | 106.608                              | 2,132,160  | 2,000,000 | 2,020,784                       | .....                                             | .....                                           | (76)                                                                   | .....                                               | 5.650    | 5.577                | MS.....      | 34,214                              |                            | 09/16/2019. | 09/12/2049.                               |
| 45684@               | AA | 4           | ING LIFE INSURANCE AND ANNUITY (BETHEL).....  | @..... | @     | .....                           | 4            | 1                                                                | 109,359     | 68.018                               | 135,095    | 195,000   | 135,095                         | .....                                             | .....                                           | 4,177                                                                  | .....                                               |          | 7.403                | N/A.....     |                                     |                            | 06/19/2012. | 10/11/2030.                               |
| 45684@               | AB | 2           | ING LIFE INS CO (BETHEL) - CMO.....           | @..... | @     | .....                           | 4            | 1                                                                | 43,518      | 73.949                               | 60,954     | 81,000    | 60,954                          | .....                                             | .....                                           | 1,793                                                                  | .....                                               |          | 6.784                | N/A.....     |                                     |                            | 09/28/2012. | 12/11/2028.                               |
| 45684@               | AC | 0           | ING LIFE INS AND ANNUITY CO. (BETHEL) -.....  | @..... | @     | .....                           | 4            | 1                                                                | 181,718     | 70.448                               | 213,807    | 298,600   | 213,807                         | .....                                             | .....                                           | 5,864                                                                  | .....                                               |          | 6.369                | N/A.....     |                                     |                            | 05/14/2013. | 10/11/2030.                               |
| 45824#               | AA | 3           | INTEGRITY LIFE INSURANCE (GARCIA-PORTEE)..... | @..... | @     | .....                           | 4            | 1                                                                | 65,949      | 73.342                               | 85,782     | 114,625   | 85,782                          | .....                                             | .....                                           | 2,920                                                                  | .....                                               |          | 7.166                | N/A.....     |                                     |                            | 05/22/2012. | 03/25/2028.                               |
| 45824#               | AB | 1           | INTEGRITY LIFE INSURANCE (SERNA) - CMO.....   | @..... | @     | .....                           | 4            | 1                                                                | 36,755      | 77.991                               | 57,387     | 72,096    | 57,387                          | .....                                             | .....                                           | 1,963                                                                  | .....                                               |          | 7.239                | N/A.....     |                                     |                            | 06/07/2012. | 05/28/2026.                               |
| 45824#               | AC | 9           | INTEGRITY LIFE INS CO (GARCIA-KOROTNEY).....  | @..... | @     | .....                           | 4            | 1                                                                | 45,410      | 55.164                               | 59,097     | 104,575   | 59,097                          | .....                                             | .....                                           | 2,388                                                                  | .....                                               |          | 6.849                | N/A.....     |                                     |                            | 07/25/2013. | 03/25/2034.                               |
| 45824#               | AD | 7           | INTEGRITY LIFE INS CO (GARCIA-KOROTNEY).....  | @..... | @     | .....                           | 4            | 1                                                                | 18,131      | 77.216                               | 22,761     | 28,845    | 22,761                          | .....                                             | .....                                           | 831                                                                    | .....                                               |          | 7.735                | N/A.....     |                                     |                            | 11/22/2013. | 03/25/2026.                               |
| 45824#               | AE | 5           | GENERAL AMERICAN LIFE INS (GARCIA-KOROTN..... | @..... | @     | .....                           | 4            | 1                                                                | 51,450      | 49.492                               | 72,715     | 141,631   | 72,715                          | .....                                             | .....                                           | 4,433                                                                  | .....                                               |          | 6.390                | N/A.....     |                                     |                            | 06/30/2014. | 03/25/2034.                               |
| 45824#               | AF | 2           | GENERAL AMER LIFE INS (GARCIA-KOROTNEY).....  | @..... | @     | .....                           | 4            | 1                                                                | 38,098      | 53.638                               | 47,866     | 86,960    | 47,866                          | .....                                             | .....                                           | 2,072                                                                  | .....                                               |          | 5.786                | N/A.....     |                                     |                            | 02/05/2015. | 03/25/2034.                               |
| 45685E               | AJ | 5           | VOYA FINANCIAL INC.....                       | .....  |       | .....                           | 1            | 2FE                                                              | 46,369      | 125.263                              | 50,105     | 40,000    | 45,728                          | .....                                             | .....                                           | (130)                                                                  | .....                                               | 5.700    | 4.689                | JJ.....      | 1,051                               | 2,280                      | 07/30/2014. | 07/15/2043.                               |
| 459200               | KA | 8           | INTERNATIONAL BUSINESS MACHINES CORP.....     | .....  |       | .....                           | 1            | 1FE                                                              | 289,272     | 107.591                              | 312,013    | 290,000   | 289,311                         | .....                                             | .....                                           | 39                                                                     | .....                                               | 3.500    | 3.530                | MN.....      | 1,297                               | 5,075                      | 05/08/2019. | 05/15/2029.                               |
| 459745               | GN | 9           | INTERNATIONAL LEASE FINANCE CORP.....         | .....  | C     | .....                           |              | 2FE                                                              | 6,573,526   | 108.952                              | 6,526,230  | 5,990,000 | 6,279,649                       | .....                                             | .....                                           | (102,790)                                                              | .....                                               | 5.875    | 3.916                | FA.....      | 132,945                             | 351,913                    | 02/01/2017. | 08/15/2022.                               |
| 460146               | CM | 3           | INTERNATIONAL PAPER CO.....                   | .....  |       | .....                           | 1.2          | 2FE                                                              | 2,398,692   | 117.686                              | 2,538,495  | 2,157,000 | 2,376,408                       | .....                                             | .....                                           | (10,134)                                                               | .....                                               | 5.000    | 4.095                | MS.....      | 31,756                              | 107,850                    | 09/28/2017. | 09/15/2035.                               |
| 460690               | BP | 4           | INTERPUBLIC GROUP OF COMPANIES INC.....       | .....  |       | .....                           | 1.2          | 2FE                                                              | 1,993,320   | 112.580                              | 2,251,596  | 2,000,000 | 1,994,176                       | .....                                             | .....                                           | 694                                                                    | .....                                               | 4.650    | 4.691                | AO.....      | 23,250                              | 95,583                     | 09/18/2018. | 10/01/2028.                               |
| 460690               | BQ | 2           | INTERPUBLIC GROUP OF COMPANIES INC.....       | .....  |       | .....                           | 1.2          | 2FE                                                              | 1,988,780   | 122.737                              | 2,454,730  | 2,000,000 | 1,989,219                       | .....                                             | .....                                           | 375                                                                    | .....                                               | 5.400    | 5.437                | AO.....      | 27,000                              | 111,000                    | 09/18/2018. | 10/01/2048.                               |
| 465077               | AK | 1           | ISRAEL ELECTRIC CORP LTD.....                 | .....  | C     | .....                           | 1            | 2FE                                                              | 2,982,875   | 109.880                              | 3,296,400  | 3,000,000 | 2,990,817                       | .....                                             | .....                                           | 1,808                                                                  | .....                                               | 5.000    | 5.072                | MN.....      | 20,417                              | 150,000                    | 01/28/2015. | 11/12/2024.                               |
| 46590X               | AA | 4           | JBS USA LUX SA.....                           | .....  |       | .....                           | 1.2          | 3FE                                                              | 1,000,000   | 111.128                              | 1,111,280  | 1,000,000 | 1,000,000                       | .....                                             | .....                                           |                                                                        | .....                                               | 6.500    | 6.500                | AO.....      | 13,722                              | 32,500                     | 04/01/2019. | 04/15/2029.                               |
| 46611J               | AA | 0           | JBG / ROCKVILLE NCI CAMPUS L L C.....         | .....  |       | .....                           |              | 1FE                                                              | 2,202,856   | 102.611                              | 2,260,365  | 2,202,856 | 2,202,859                       | .....                                             | .....                                           | 2                                                                      | .....                                               | 3.900    | 3.900                | MON.....     | 3,818                               | 85,911                     | 08/27/2010. | 07/15/2023.                               |
| 46625H               | JM | 3           | JPMORGAN CHASE & CO.....                      | .....  |       | .....                           |              | 1FE                                                              | 143,369     | 133.951                              | 187,531    | 140,000   | 143,343                         | .....                                             | .....                                           | (69)                                                                   | .....                                               | 5.625    | 5.437                | FA.....      | 2,953                               | 7,875                      | 09/26/2018. | 08/16/2043.                               |
| 46625H               | LL | 2           | JPMORGAN CHASE & CO.....                      | .....  |       | .....                           |              | 1FE                                                              | 113,071     | 127.286                              | 140,014    | 110,000   | 113,008                         | .....                                             | .....                                           | (56)                                                                   | .....                                               | 4.950    | 4.763                | JD.....      | 454                                 | 5,445                      | 10/25/2018. | 06/01/2045.                               |
| 46625H               | NJ | 5           | JPMORGAN CHASE & CO.....                      | .....  |       | .....                           |              | 1FE                                                              | 5,545,828   | 110.718                              | 6,011,996  | 5,430,000 | 5,518,923                       | .....                                             | .....                                           | (9,355)                                                                | .....                                               | 4.250    | 4.002                | AO.....      | 57,694                              | 230,775                    | 02/01/2017. | 10/01/2027.                               |
| 46625H               | RY | 8           | JPMORGAN CHASE & CO.....                      | .....  |       | .....                           | 1.2,5        | 1FE                                                              | 2,000,000   | 107.839                              | 2,156,770  | 2,000,000 | 2,000,000                       | .....                                             | .....                                           |                                                                        | .....                                               | 3.782    | 3.783                | FA.....      | 31,517                              | 75,640                     | 01/25/2017. | 02/01/2028.                               |
| 466313               | AH | 6           | JABIL INC.....                                | .....  |       | .....                           | 1.2          | 2FE                                                              | 1,359,011   | 102.667                              | 1,437,338  | 1,400,000 | 1,364,992                       | .....                                             | .....                                           | 3,573                                                                  | .....                                               | 3.950    | 4.320                | JJ.....      | 25,960                              | 55,300                     | 06/06/2018. | 01/12/2028.                               |
| 46647P               | AL | 0           | JPMORGAN CHASE & CO.....                      | .....  |       | .....                           | 1.2,5        | 1FE                                                              | 87,521      | 113.311                              | 101,980    | 90,000    | 87,554                          | .....                                             | .....                                           | 32                                                                     | .....                                               | 3.964    | 4.126                | MN.....      | 456                                 | 3,568                      | 04/16/2019. | 11/15/2048.                               |
| 46647P               | AN | 6           | JPMORGAN CHASE & CO.....                      | .....  |       | .....                           | 1.2,5        | 1FE                                                              | 35,128      | 112.548                              | 45,019     | 40,000    | 35,222                          | .....                                             | .....                                           | 78                                                                     | .....                                               | 3.897    | 4.651                | JJ.....      | 684                                 | 1,559                      | 10/19/2018. | 01/23/2049.                               |
| 46647P               | AR | 7           | JPMORGAN CHASE & CO.....                      | .....  |       | .....                           | 1.2,5        | 1FE                                                              | 950,000     | 109.843                              | 1,043,512  | 950,000   | 950,000                         | .....                                             | .....                                           |                                                                        | .....                                               | 4.005    | 4.005                | AO.....      | 7,187                               | 38,048                     | 04/16/2018. | 04/23/2029.                               |
| 46647P               | AU | 0           | JPMORGAN CHASE & CO.....                      | .....  |       | .....                           | 1.2,5        | 1FE                                                              | 1,226,630   | 105.405                              | 1,224,806  | 1,162,000 | 1,226,630                       | .....                                             | .....                                           |                                                                        | .....                                               | 3.797    | 2.163                | JJ.....      | 19,609                              |                            | 12/31/2019. | 07/23/2024.                               |
| 46647P               | AV | 8           | JPMORGAN CHASE & CO.....                      | .....  |       | .....                           | 1.2,5        | 1FE                                                              | 80,000      | 111.629                              | 89,303     | 80,000    | 80,000                          | .....                                             | .....                                           |                                                                        | .....                                               | 4.203    | 4.204                | JJ.....      | 1,476                               | 3,362                      | 07/16/2018. | 07/23/2029.                               |
| 46647P               | AX | 4           | JPMORGAN CHASE & CO.....                      | .....  |       | .....                           | 1.2,5        | 1FE                                                              | 420,000     | 113.809                              | 477,998    | 420,000   | 420,000                         | .....                                             | .....                                           |                                                                        | .....                                               | 4.452    | 4.453                | JD.....      | 1,350                               | 18,698                     | 11/28/2018. | 12/05/2029.                               |
| 46647P               | BD | 7           | JPMORGAN CHASE & CO.....                      | .....  |       | .....                           | 1.2,5        | 1FE                                                              | 2,000,000   | 107.738                              | 2,154,763  | 2,000,000 | 2,000,000                       | .....                                             | .....                                           |                                                                        | .....                                               | 3.702    | 3.703                | MN.....      | 11,312                              | 37,020                     | 04/29/2019. | 05/06/2030.                               |
| 46647P               | BE | 5           | JPMORGAN CHASE & CO.....                      | .....  |       | .....                           | 1.2,5        | 1FE                                                              | 180,000     | 100.015                              | 180,026    | 180,000   | 180,000                         | .....                                             | .....                                           |                                                                        | .....                                               | 2.739    | 2.739                | AO.....      | 1,493                               |                            | 09/05/2019. | 10/15/2030.                               |

SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                               | Codes  |                                 |              | 6                                                                | 7              | Fair Value                           |                | 10             | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest    |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|-----------------------------------------------|--------|---------------------------------|--------------|------------------------------------------------------------------|----------------|--------------------------------------|----------------|----------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                               | 3      | 4                               | 5            |                                                                  |                | 8                                    | 9              |                |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16          | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                               | Code   | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost    | Rate Used<br>to Obtain<br>Fair Value | Fair Value     | Par Value      | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of     | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 46650C               | AA | 7           | JBS INVESTMENTS GMBH.....                     | .....  | C                               | .....1,2     | .....3FE                                                         | .....6,141,048 | ...108.783                           | .....6,467,149 | .....5,945,000 | .....6,127,810                  | .....                                             | .....(13,256)                                   | .....                                                                  | .....                                               | .....7.000  | .....6.142           | JJ.....      | .....191,891                        | .....145,542               | 09/06/2019. | 01/15/2026.                               |
| 46650C               | AB | 5           | JBS INVESTMENTS II GMBH.....                  | .....  | C                               | .....1,2     | .....3FE                                                         | .....2,000,000 | ...105.450                           | .....2,109,000 | .....2,000,000 | .....2,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.750  | .....5.750           | JJ.....      | .....48,236                         | .....                      | 07/23/2019. | 01/15/2028.                               |
| 468223               | AN | 2           | JACKSON LABORATORY.....                       | .....  | ..                              | .....1       | .....1FE                                                         | .....3,055,000 | ...108.217                           | .....3,306,037 | .....3,055,000 | .....3,055,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.970  | .....3.970           | JJ.....      | .....60,642                         | .....121,284               | 03/12/2018. | 07/01/2030.                               |
| 468223               | AR | 3           | JACKSON LABORATORY.....                       | .....  | ..                              | .....1       | .....1FE                                                         | .....3,820,000 | ...110.757                           | .....4,230,932 | .....3,820,000 | .....3,820,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.120  | .....4.120           | JJ.....      | .....78,692                         | .....157,384               | 03/12/2018. | 07/01/2033.                               |
| 476556               | DB | 8           | JERSEY CENTRAL POWER & LIGHT CO.....          | .....  | ..                              | .....1,2     | .....2FE                                                         | .....1,761,516 | ...109.053                           | .....1,924,783 | .....1,765,000 | .....1,763,576                  | .....                                             | .....407                                        | .....                                                                  | .....                                               | .....4.700  | .....4.721           | AO.....      | .....20,739                         | .....82,955                | 01/02/2014. | 04/01/2024.                               |
| 476556               | DC | 6           | JERSEY CENTRAL POWER & LIGHT CO.....          | .....  | ..                              | .....1,2     | .....2FE                                                         | .....101,471   | ...108.896                           | .....108,896   | .....100,000   | .....101,298                    | .....                                             | .....(173)                                      | .....                                                                  | .....                                               | .....4.300  | .....4.047           | JJ.....      | .....1,983                          | .....2,150                 | 02/05/2019. | 01/15/2026.                               |
| 47808@               | AB | 9           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....26,336    | ...85.582                            | .....40,118    | .....46,000    | .....40,118                     | .....                                             | .....1,278                                      | .....                                                                  | .....                                               | .....       | .....7.186           | N/A.....     | .....                               | .....                      | 03/06/2012. | 01/15/2024.                               |
| 47808@               | AC | 7           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....82,451    | ...92.395                            | .....119,560   | .....125,000   | .....119,560                    | .....                                             | .....6,887                                      | .....                                                                  | .....                                               | .....       | .....6.021           | N/A.....     | .....                               | .....                      | 05/17/2012. | 10/01/2020.                               |
| 47808@               | AD | 5           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....35,226    | ...53.284                            | .....49,195    | .....90,087    | .....49,195                     | .....                                             | .....2,011                                      | .....                                                                  | .....                                               | .....       | .....7.137           | N/A.....     | .....                               | .....                      | 06/14/2012. | 12/01/2036.                               |
| 47808@               | AE | 3           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....216,299   | ...69.788                            | .....285,144   | .....398,565   | .....285,144                    | .....                                             | .....12,343                                     | .....                                                                  | .....                                               | .....       | .....6.944           | N/A.....     | .....                               | .....                      | 06/29/2012. | 05/01/2030.                               |
| 47808@               | AG | 8           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....23,835    | ...70.997                            | .....30,353    | .....42,000    | .....30,353                     | .....                                             | .....907                                        | .....                                                                  | .....                                               | .....       | .....7.002           | N/A.....     | .....                               | .....                      | 12/18/2012. | 12/01/2029.                               |
| 47808@               | AH | 6           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....460,625   | ...53.656                            | .....562,338   | .....1,029,410 | .....562,338                    | .....                                             | .....16,926                                     | .....                                                                  | .....                                               | .....       | .....6.786           | N/A.....     | .....                               | .....                      | 12/20/2012. | 12/01/2039.                               |
| 47808@               | AJ | 2           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....32,790    | ...69.871                            | .....45,153    | .....63,500    | .....45,153                     | .....                                             | .....1,334                                      | .....                                                                  | .....                                               | .....       | .....6.968           | N/A.....     | .....                               | .....                      | 01/29/2013. | 07/01/2030.                               |
| 47808@               | AK | 9           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....117,600   | ...56.099                            | .....129,416   | .....227,207   | .....129,416                    | .....                                             | .....3,324                                      | .....                                                                  | .....                                               | .....       | .....6.680           | N/A.....     | .....                               | .....                      | 02/14/2013. | 01/01/2039.                               |
| 47808@               | AL | 7           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....29,117    | ...75.255                            | .....38,681    | .....50,500    | .....38,681                     | .....                                             | .....1,151                                      | .....                                                                  | .....                                               | .....       | .....6.821           | N/A.....     | .....                               | .....                      | 03/21/2013. | 05/03/2028.                               |
| 47808@               | AM | 5           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....1,572     | ...98.026                            | .....2,011     | .....2,011     | .....2,011                      | .....                                             | .....64                                         | .....                                                                  | .....                                               | .....       | .....                | N/A.....     | .....                               | .....                      | 05/07/2013. | 01/01/2020.                               |
| 47808@               | AN | 3           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....61,785    | ...72.682                            | .....76,444    | .....103,533   | .....76,444                     | .....                                             | .....2,030                                      | .....                                                                  | .....                                               | .....       | .....6.141           | N/A.....     | .....                               | .....                      | 05/14/2013. | 07/01/2030.                               |
| 47808@               | AP | 8           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....19,136    | ...81.290                            | .....25,467    | .....30,000    | .....25,467                     | .....                                             | .....(312)                                      | .....                                                                  | .....                                               | .....       | .....7.567           | N/A.....     | .....                               | .....                      | 06/28/2013. | 03/15/2022.                               |
| 47808@               | AQ | 6           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....27,630    | ...74.564                            | .....40,085    | .....52,658    | .....40,085                     | .....                                             | .....1,400                                      | .....                                                                  | .....                                               | .....       | .....7.379           | N/A.....     | .....                               | .....                      | 08/15/2013. | 07/18/2027.                               |
| 47808@               | AR | 4           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....160,841   | ...71.424                            | .....199,711   | .....274,995   | .....199,711                    | .....                                             | .....5,588                                      | .....                                                                  | .....                                               | .....       | .....5.695           | N/A.....     | .....                               | .....                      | 08/20/2013. | 01/01/2033.                               |
| 47808@               | AS | 2           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....406       | ...97.820                            | .....500       | .....500       | .....500                        | .....                                             | .....18                                         | .....                                                                  | .....                                               | .....       | .....                | N/A.....     | .....                               | .....                      | 08/27/2013. | 01/01/2020.                               |
| 47808@               | AT | 0           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....9,047     | ...84.291                            | .....11,158    | .....12,960    | .....11,158                     | .....                                             | .....397                                        | .....                                                                  | .....                                               | .....       | .....7.823           | N/A.....     | .....                               | .....                      | 09/26/2013. | 12/01/2023.                               |
| 47808@               | AU | 7           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....544       | ...97.587                            | .....700       | .....700       | .....700                        | .....                                             | .....27                                         | .....                                                                  | .....                                               | .....       | .....                | N/A.....     | .....                               | .....                      | 11/05/2013. | 01/01/2020.                               |
| 47808@               | AV | 5           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....13,966    | ...86.104                            | .....21,951    | .....24,420    | .....21,951                     | .....                                             | .....1,561                                      | .....                                                                  | .....                                               | .....       | .....7.508           | N/A.....     | .....                               | .....                      | 11/12/2013. | 06/01/2022.                               |
| 47808@               | AW | 3           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....25,112    | ...64.458                            | .....29,920    | .....45,600    | .....29,920                     | .....                                             | .....896                                        | .....                                                                  | .....                                               | .....       | .....7.319           | N/A.....     | .....                               | .....                      | 11/28/2013. | 08/01/2032.                               |
| 47808@               | AX | 1           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....36,824    | ...52.031                            | .....49,336    | .....93,300    | .....49,336                     | .....                                             | .....1,345                                      | .....                                                                  | .....                                               | .....       | .....7.201           | N/A.....     | .....                               | .....                      | 12/17/2013. | 12/01/2039.                               |
| 47808@               | AY | 9           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....240,754   | ...49.452                            | .....279,059   | .....556,000   | .....279,059                    | .....                                             | .....6,984                                      | .....                                                                  | .....                                               | .....       | .....6.944           | N/A.....     | .....                               | .....                      | 12/26/2013. | 02/01/2043.                               |
| 47808@               | AZ | 6           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....212,939   | ...80.047                            | .....261,370   | .....316,141   | .....261,370                    | .....                                             | .....8,626                                      | .....                                                                  | .....                                               | .....       | .....6.897           | N/A.....     | .....                               | .....                      | 12/26/2013. | 05/15/2025.                               |
| 47808@               | BB | 8           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....21,176    | ...81.493                            | .....27,000    | .....32,500    | .....27,000                     | .....                                             | .....875                                        | .....                                                                  | .....                                               | .....       | .....7.205           | N/A.....     | .....                               | .....                      | 01/23/2014. | 05/15/2025.                               |
| 47808@               | BC | 6           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....105,317   | ...64.904                            | .....126,242   | .....195,000   | .....126,242                    | .....                                             | .....1,647                                      | .....                                                                  | .....                                               | .....       | .....7.120           | N/A.....     | .....                               | .....                      | 08/27/2013. | 12/01/2032.                               |
| 47808@               | BD | 4           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....21,795    | ...74.233                            | .....28,765    | .....38,000    | .....28,765                     | .....                                             | .....945                                        | .....                                                                  | .....                                               | .....       | .....7.598           | N/A.....     | .....                               | .....                      | 02/06/2014. | 11/05/2027.                               |
| 47808@               | BF | 9           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....36,222    | ...50.296                            | .....44,525    | .....86,250    | .....44,525                     | .....                                             | .....1,931                                      | .....                                                                  | .....                                               | .....       | .....6.575           | N/A.....     | .....                               | .....                      | 04/30/2014. | 11/05/2037.                               |
| 47808@               | BG | 7           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....60,265    | ...45.849                            | .....79,624    | .....167,395   | .....79,624                     | .....                                             | .....4,865                                      | .....                                                                  | .....                                               | .....       | .....6.396           | N/A.....     | .....                               | .....                      | 04/30/2014. | 08/01/2037.                               |
| 47808@               | BH | 5           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....100,847   | ...47.607                            | .....121,118   | .....250,000   | .....121,118                    | .....                                             | .....3,906                                      | .....                                                                  | .....                                               | .....       | .....6.390           | N/A.....     | .....                               | .....                      | 05/15/2014. | 12/01/2039.                               |
| 47808@               | BJ | 1           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....40,680    | ...55.544                            | .....48,870    | .....86,700    | .....48,870                     | .....                                             | .....1,215                                      | .....                                                                  | .....                                               | .....48.870 | .....6.648           | N/A.....     | .....                               | .....                      | 05/22/2014. | 12/01/2039.                               |
| 47808@               | BK | 8           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....10,082    | ...90.966                            | .....12,058    | .....13,000    | .....12,058                     | .....                                             | .....394                                        | .....                                                                  | .....                                               | .....       | .....6.974           | N/A.....     | .....                               | .....                      | 08/14/2014. | 02/26/2022.                               |
| 47808@               | BL | 6           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....27,223    | ...73.697                            | .....31,706    | .....42,323    | .....31,706                     | .....                                             | .....877                                        | .....                                                                  | .....                                               | .....       | .....6.375           | N/A.....     | .....                               | .....                      | 08/21/2014. | 09/07/2029.                               |
| 47808@               | BM | 4           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....68,608    | ...77.133                            | .....81,657    | .....104,890   | .....81,657                     | .....                                             | .....2,771                                      | .....                                                                  | .....                                               | .....       | .....6.156           | N/A.....     | .....                               | .....                      | 08/29/2014. | 10/02/2025.                               |
| 47808@               | BN | 2           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....24,586    | ...81.505                            | .....29,300    | .....35,000    | .....29,300                     | .....                                             | .....1,296                                      | .....                                                                  | .....                                               | .....       | .....6.437           | N/A.....     | .....                               | .....                      | 09/04/2014. | 12/01/2024.                               |
| 47808@               | BP | 7           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....3,335     | ...95.988                            | .....3,970     | .....4,058     | .....3,970                      | .....                                             | .....127                                        | .....                                                                  | .....                                               | .....       | .....6.700           | N/A.....     | .....                               | .....                      | 09/25/2014. | 08/01/2020.                               |
| 47808@               | BQ | 5           | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... | @..... | ..                              | .....4       | .....1                                                           | .....29,316    | ...68.097                            | .....29,318    | .....41,500    | .....29,318                     | .....                                             | .....1,791                                      | .....                                                                  | .....                                               | .....       | .....6.402           | N/A.....     | .....                               | .....                      | 09/30/2014. | 07/06/2025.                               |

**SCHEDULE D - PART 1**

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

E10.52

| 1                    | 2                                             |  | Codes                           |                                      |                                                                                                                                                                                            | 6   | 7           | Fair Value                                                                                                                |                                           | 10        | 11                           | Change in Book/Adjusted Carrying Value                                                                                                                    |                                                                                                                                                                           |                                                                                                                                                                                                                                                                   |                                                                                                                                     | Interest                   |                                                                         |                                      |                                                                                                                           |                                                                                                  | Dates                                |                                                                                                                                               |
|----------------------|-----------------------------------------------|--|---------------------------------|--------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|-------------|---------------------------------------------------------------------------------------------------------------------------|-------------------------------------------|-----------|------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|----------------------------|-------------------------------------------------------------------------|--------------------------------------|---------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------|--------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------|
|                      |                                               |  | 3                               | 4                                    | 5                                                                                                                                                                                          |     |             | 8                                                                                                                         | 9                                         |           |                              | 12                                                                                                                                                        | 13                                                                                                                                                                        | 14                                                                                                                                                                                                                                                                | 15                                                                                                                                  | 16                         | 17                                                                      | 18                                   | 19                                                                                                                        | 20                                                                                               | 21                                   | 22                                                                                                                                            |
|                      |                                               |  | F<br>o<br>r<br>e<br>i<br>g<br>n | B<br>o<br>n<br>d<br>C<br>H<br>A<br>R | N<br>A<br>I<br>C<br>D<br>e<br>s<br>i<br>g<br>n<br>a<br>t<br>i<br>o<br>n<br>a<br>n<br>d<br>A<br>d<br>m<br>i<br>n<br>i<br>s<br>t<br>r<br>a<br>t<br>i<br>v<br>e<br>S<br>y<br>m<br>b<br>o<br>l |     |             | R<br>a<br>t<br>e<br>U<br>s<br>e<br>d<br>t<br>o<br>O<br>b<br>t<br>a<br>i<br>n<br>F<br>a<br>i<br>r<br>V<br>a<br>l<br>u<br>e | F<br>a<br>i<br>r<br>V<br>a<br>l<br>u<br>e |           |                              | U<br>n<br>r<br>e<br>a<br>l<br>i<br>z<br>e<br>d<br>V<br>a<br>l<br>u<br>e<br>I<br>n<br>c<br>r<br>e<br>a<br>s<br>e<br>(D<br>e<br>c<br>r<br>e<br>a<br>s<br>e) | C<br>u<br>r<br>r<br>e<br>n<br>t<br>Y<br>e<br>a<br>r<br>'s<br>(A<br>m<br>o<br>r<br>t<br>i<br>z<br>a<br>t<br>i<br>o<br>n)<br>/<br>A<br>c<br>c<br>r<br>e<br>t<br>i<br>o<br>n | C<br>u<br>r<br>r<br>e<br>n<br>t<br>Y<br>e<br>a<br>r<br>'s<br>O<br>t<br>h<br>e<br>r<br>-<br>T<br>h<br>a<br>n<br>-<br>T<br>e<br>m<br>p<br>o<br>r<br>a<br>r<br>y<br>I<br>m<br>p<br>a<br>i<br>r<br>m<br>e<br>n<br>t<br>R<br>e<br>c<br>o<br>g<br>n<br>i<br>z<br>e<br>d | T<br>o<br>t<br>a<br>l<br>F<br>o<br>r<br>e<br>i<br>g<br>n<br>E<br>x<br>c<br>h<br>a<br>n<br>g<br>e<br>i<br>n<br>B<br>./A.<br>C.<br>V. | R<br>a<br>t<br>e<br>o<br>f | E<br>f<br>f<br>e<br>c<br>t<br>i<br>v<br>e<br>R<br>a<br>t<br>e<br>o<br>f | W<br>h<br>e<br>n<br>P<br>a<br>i<br>d | A<br>d<br>m<br>i<br>t<br>t<br>e<br>d<br>A<br>m<br>o<br>u<br>n<br>t<br>D<br>u<br>e<br>&<br>A<br>c<br>c<br>r<br>u<br>e<br>d | A<br>m<br>o<br>u<br>n<br>t<br>R<br>e<br>c<br>.<br>D<br>u<br>r<br>i<br>n<br>g<br>Y<br>e<br>a<br>r | A<br>c<br>q<br>u<br>i<br>r<br>e<br>d | S<br>t<br>a<br>t<br>e<br>d<br>C<br>o<br>n<br>t<br>r<br>a<br>c<br>t<br>u<br>a<br>l<br>M<br>a<br>t<br>u<br>r<br>i<br>t<br>y<br>D<br>a<br>t<br>e |
| CUSIP Identification | Description                                   |  | Code                            |                                      |                                                                                                                                                                                            |     | Actual Cost |                                                                                                                           |                                           | Par Value | Book/Adjusted Carrying Value |                                                                                                                                                           |                                                                                                                                                                           |                                                                                                                                                                                                                                                                   |                                                                                                                                     |                            |                                                                         |                                      |                                                                                                                           |                                                                                                  |                                      |                                                                                                                                               |
| 47808@ BR 3          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... |  | @....                           | ..                                   | 4                                                                                                                                                                                          | 1   | 172,329     | 51,734                                                                                                                    | 228,846                                   | 427,000   | 228,846                      |                                                                                                                                                           | 13,444                                                                                                                                                                    |                                                                                                                                                                                                                                                                   |                                                                                                                                     |                            | 6.147                                                                   | N/A.....                             |                                                                                                                           |                                                                                                  | 09/30/2014.                          | 08/10/2036.                                                                                                                                   |
| 47808@ BS 1          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... |  | @....                           | ..                                   | 4                                                                                                                                                                                          | 1   | 99,353      | 69,963                                                                                                                    | 114,205                                   | 160,724   | 114,205                      |                                                                                                                                                           | 2,989                                                                                                                                                                     |                                                                                                                                                                                                                                                                   |                                                                                                                                     |                            | 6.147                                                                   | N/A.....                             |                                                                                                                           |                                                                                                  | 10/16/2014.                          | 12/01/2031.                                                                                                                                   |
| 47808@ BT 9          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... |  | @....                           | ..                                   | 4                                                                                                                                                                                          | 1   | 3,335       | 96.104                                                                                                                    | 3,916                                     | 4,000     | 3,916                        |                                                                                                                                                           | 122                                                                                                                                                                       |                                                                                                                                                                                                                                                                   |                                                                                                                                     |                            | 6.498                                                                   | N/A.....                             |                                                                                                                           |                                                                                                  | 11/13/2014.                          | 08/01/2020.                                                                                                                                   |
| 47808@ BV 4          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... |  | @....                           | ..                                   | 4                                                                                                                                                                                          | 1   | 30,888      | 49,350                                                                                                                    | 37,220                                    | 73,844    | 37,220                       |                                                                                                                                                           | 1,316                                                                                                                                                                     |                                                                                                                                                                                                                                                                   |                                                                                                                                     |                            | 6.155                                                                   | N/A.....                             |                                                                                                                           |                                                                                                  | 11/20/2014.                          | 11/07/2038.                                                                                                                                   |
| 47808@ BW 2          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... |  | @....                           | ..                                   | 4                                                                                                                                                                                          | 1   | 40,096      | 80,911                                                                                                                    | 46,578                                    | 56,291    | 46,578                       |                                                                                                                                                           | 1,734                                                                                                                                                                     |                                                                                                                                                                                                                                                                   |                                                                                                                                     |                            | 6.221                                                                   | N/A.....                             |                                                                                                                           |                                                                                                  | 12/18/2014.                          | 12/01/2025.                                                                                                                                   |
| 47808@ BX 0          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... |  | @....                           | ..                                   | 4                                                                                                                                                                                          | 1   | 10,919      | 92.054                                                                                                                    | 12,606                                    | 13,475    | 12,606                       |                                                                                                                                                           | 348                                                                                                                                                                       |                                                                                                                                                                                                                                                                   |                                                                                                                                     |                            | 6.341                                                                   | N/A.....                             |                                                                                                                           |                                                                                                  | 02/05/2015.                          | 02/26/2022.                                                                                                                                   |
| 47812@ AA 5          | JOHN HANCOCK LIFE INSURANCE CO (FFRENCH)..... |  | @....                           | ..                                   | 4                                                                                                                                                                                          | 1   | 68,877      | 76.289                                                                                                                    | 84,232                                    | 108,315   | 84,232                       |                                                                                                                                                           | 2,715                                                                                                                                                                     |                                                                                                                                                                                                                                                                   |                                                                                                                                     |                            | 7.356                                                                   | N/A.....                             |                                                                                                                           |                                                                                                  | 02/21/2013.                          | 03/21/2027.                                                                                                                                   |
| 48250A AA 1          | KKR GROUP FINANCE CO III LLC.....             |  |                                 | ..                                   | 1,2                                                                                                                                                                                        | 1FE | 211,852     | 118.442                                                                                                                   | 248,728                                   | 210,000   | 211,718                      |                                                                                                                                                           | (27)                                                                                                                                                                      |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 5.125                      | 5.066                                                                   | JD.....                              | 897                                                                                                                       | 10,763                                                                                           | 03/11/2015.                          | 06/01/2044.                                                                                                                                   |
| 48252A AA 9          | KKR GROUP FINANCE CO VI LLC.....              |  |                                 | ..                                   | 1,2                                                                                                                                                                                        | 1FE | 59,831      | 106.594                                                                                                                   | 63,956                                    | 60,000    | 59,838                       |                                                                                                                                                           | 7                                                                                                                                                                         |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 3.750                      | 3.784                                                                   | JJ.....                              | 1,125                                                                                                                     |                                                                                                  | 06/17/2019.                          | 07/01/2029.                                                                                                                                   |
| 48305Q AD 5          | KAISER FOUNDATION HOSPITALS.....              |  |                                 | ..                                   | 1,2                                                                                                                                                                                        | 1FE | 680,142     | 114.213                                                                                                                   | 765,226                                   | 670,000   | 679,853                      |                                                                                                                                                           | (171)                                                                                                                                                                     |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 4.150                      | 4.059                                                                   | MN.....                              | 4,634                                                                                                                     | 27,805                                                                                           | 03/26/2018.                          | 05/01/2047.                                                                                                                                   |
| 48305Q AE 3          | KAISER FOUNDATION HOSPITALS.....              |  |                                 | ..                                   | 1,2                                                                                                                                                                                        | 1FE | 50,225      | 100.369                                                                                                                   | 50,185                                    | 50,000    | 50,223                       |                                                                                                                                                           | (2)                                                                                                                                                                       |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 3.266                      | 3.243                                                                   | MN.....                              | 277                                                                                                                       |                                                                                                  | 10/25/2019.                          | 11/01/2049.                                                                                                                                   |
| 48667Q AQ 8          | NK KAZMUNAYGAZ AO.....                        |  |                                 | C                                    | ..                                                                                                                                                                                         | 2FE | 200,000     | 115.770                                                                                                                   | 231,540                                   | 200,000   | 200,000                      |                                                                                                                                                           |                                                                                                                                                                           |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 5.375                      | 5.374                                                                   | AO.....                              | 2,001                                                                                                                     | 10,750                                                                                           | 04/17/2018.                          | 04/24/2030.                                                                                                                                   |
| 49326E EJ 8          | KEYCORP.....                                  |  |                                 | ..                                   | ..                                                                                                                                                                                         | 2FE | 79,936      | 97.793                                                                                                                    | 78,235                                    | 80,000    | 79,938                       |                                                                                                                                                           | 2                                                                                                                                                                         |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 2.550                      | 2.559                                                                   | AO.....                              | 623                                                                                                                       |                                                                                                  | 09/04/2019.                          | 10/01/2029.                                                                                                                                   |
| 49338L AF 0          | KEYSIGHT TECHNOLOGIES INC.....                |  |                                 | ..                                   | 1,2                                                                                                                                                                                        | 2FE | 1,998,280   | 100.332                                                                                                                   | 2,006,646                                 | 2,000,000 | 1,998,254                    |                                                                                                                                                           | (26)                                                                                                                                                                      |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 3.000                      | 3.011                                                                   | AO.....                              | 11,500                                                                                                                    |                                                                                                  | 10/07/2019.                          | 10/30/2029.                                                                                                                                   |
| 49446R AT 6          | KIMCO REALTY CORP.....                        |  |                                 | ..                                   | 1,2                                                                                                                                                                                        | 2FE | 499,325     | 109.711                                                                                                                   | 548,557                                   | 500,000   | 499,394                      |                                                                                                                                                           | 38                                                                                                                                                                        |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 4.450                      | 4.458                                                                   | MS.....                              | 7,417                                                                                                                     | 22,250                                                                                           | 08/01/2017.                          | 09/01/2047.                                                                                                                                   |
| 494550 AQ 9          | KINDER MORGAN ENERGY PARTNERS, L.P.....       |  |                                 | ..                                   | ..                                                                                                                                                                                         | 2FE | 1,667,786   | 133.981                                                                                                                   | 1,956,128                                 | 1,460,000 | 1,619,275                    |                                                                                                                                                           | (7,266)                                                                                                                                                                   |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 7.300                      | 6.104                                                                   | FA.....                              | 40,264                                                                                                                    | 106,580                                                                                          | 02/06/2017.                          | 08/15/2033.                                                                                                                                   |
| 49456B AG 6          | KINDER MORGAN INC.....                        |  |                                 | ..                                   | 1,2                                                                                                                                                                                        | 2FE | 133,110     | 117.812                                                                                                                   | 200,281                                   | 170,000   | 137,208                      |                                                                                                                                                           | 1,183                                                                                                                                                                     |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 5.300                      | 7.466                                                                   | JD.....                              | 751                                                                                                                       | 9,010                                                                                            | 02/23/2016.                          | 12/01/2034.                                                                                                                                   |
| 49725V AB 8          | KIOWA POWER PARTNERS LLC.....                 |  |                                 | ..                                   | ..                                                                                                                                                                                         | 2FE | 48,265      | 101.911                                                                                                                   | 49,222                                    | 48,299    | 48,316                       |                                                                                                                                                           | (9)                                                                                                                                                                       |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 5.737                      | 5.733                                                                   | MJSD.....                            | 8                                                                                                                         | 2,771                                                                                            | 12/02/2004.                          | 03/30/2021.                                                                                                                                   |
| 50077L AK 2          | KRAFT HEINZ FOODS CO.....                     |  |                                 | ..                                   | 1,2                                                                                                                                                                                        | 2FE | 100,033     | 105.890                                                                                                                   | 105,890                                   | 100,000   | 100,039                      |                                                                                                                                                           | (6)                                                                                                                                                                       |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 3.950                      | 3.941                                                                   | JJ.....                              | 1,821                                                                                                                     | 3,950                                                                                            | 01/31/2018.                          | 07/15/2025.                                                                                                                                   |
| 50201P AA 4          | LLPL CAPITAL PTE. LTD.....                    |  |                                 | C                                    | ..                                                                                                                                                                                         | 2FE | 2,813,035   | 116.270                                                                                                                   | 3,102,246                                 | 2,668,140 | 2,804,800                    |                                                                                                                                                           | (8,235)                                                                                                                                                                   |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 6.875                      | 5.936                                                                   | FA.....                              | 74,902                                                                                                                    | 91,717                                                                                           | 03/27/2019.                          | 02/04/2039.                                                                                                                                   |
| 502431 AE 9          | HARRIS CORP.....                              |  |                                 | ..                                   | 1,2                                                                                                                                                                                        | 2FE | 253,511     | 111.491                                                                                                                   | 256,429                                   | 230,000   | 252,332                      |                                                                                                                                                           | (1,178)                                                                                                                                                                   |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 4.400                      | 3.053                                                                   | JD.....                              | 450                                                                                                                       | 5,060                                                                                            | 07/03/2019.                          | 06/15/2028.                                                                                                                                   |
| 502431 AF 6          | L3HARRIS TECHNOLOGIES INC.....                |  |                                 | ..                                   | 1,2                                                                                                                                                                                        | 2FE | 438,816     | 101.587                                                                                                                   | 446,984                                   | 440,000   | 438,827                      |                                                                                                                                                           | 11                                                                                                                                                                        |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 2.900                      | 2.931                                                                   | JD.....                              | 1,205                                                                                                                     |                                                                                                  | 11/13/2019.                          | 12/15/2029.                                                                                                                                   |
| 513075 BL 4          | LAMAR MEDIA CORP.....                         |  |                                 | ..                                   | 1,2                                                                                                                                                                                        | 3FE | 4,329,503   | 105.990                                                                                                                   | 4,501,395                                 | 4,247,000 | 4,312,354                    |                                                                                                                                                           | (8,616)                                                                                                                                                                   |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 5.750                      | 5.449                                                                   | FA.....                              | 101,751                                                                                                                   | 244,203                                                                                          | 05/16/2018.                          | 02/01/2026.                                                                                                                                   |
| 51461T AA 9          | LANCER FINANCE CO SPV LTD.....                |  |                                 | ..                                   | ..                                                                                                                                                                                         | 6   | 2           | 0.010                                                                                                                     | 2                                         | 15,475    | 2                            |                                                                                                                                                           | (113)                                                                                                                                                                     | 15,587                                                                                                                                                                                                                                                            |                                                                                                                                     | 5.850                      |                                                                         | MON.....                             |                                                                                                                           |                                                                                                  | 03/22/2012.                          | 12/12/2016.                                                                                                                                   |
| 514666 AK 2          | LAND O'LAKES INC.....                         |  |                                 | ..                                   | 2                                                                                                                                                                                          | 3FE | 1,072,254   | 101.000                                                                                                                   | 1,071,610                                 | 1,061,000 | 1,069,354                    |                                                                                                                                                           | (1,188)                                                                                                                                                                   |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 8.000                      | 7.821                                                                   | MJSD.....                            | 3,772                                                                                                                     | 84,880                                                                                           | 06/02/2017.                          | 12/29/2049.                                                                                                                                   |
| 517834 AG 2          | LAS VEGAS SANDS CORP.....                     |  |                                 | ..                                   | 1,2                                                                                                                                                                                        | 2FE | 659,479     | 102.961                                                                                                                   | 679,540                                   | 660,000   | 659,479                      |                                                                                                                                                           | 1                                                                                                                                                                         |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 3.200                      | 3.219                                                                   | FA.....                              | 8,859                                                                                                                     |                                                                                                  | 07/29/2019.                          | 08/08/2024.                                                                                                                                   |
| 51808B AE 2          | ENI USA INC.....                              |  |                                 | ..                                   | ..                                                                                                                                                                                         | 2FE | 2,497,620   | 129.019                                                                                                                   | 2,580,388                                 | 2,000,000 | 2,384,454                    |                                                                                                                                                           | (40,054)                                                                                                                                                                  |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 7.300                      | 4.385                                                                   | MN.....                              | 18,656                                                                                                                    | 146,000                                                                                          | 01/17/2017.                          | 11/15/2027.                                                                                                                                   |
| 521865 AX 3          | LEAR CORP.....                                |  |                                 | ..                                   | 1,2                                                                                                                                                                                        | 2FE | 1,063,750   | 102.803                                                                                                                   | 1,028,026                                 | 1,000,000 | 1,026,762                    |                                                                                                                                                           | (13,313)                                                                                                                                                                  |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 5.250                      | 3.779                                                                   | JJ.....                              | 24,208                                                                                                                    | 52,500                                                                                           | 02/09/2017.                          | 01/15/2025.                                                                                                                                   |
| 526057 CV 4          | LENNAR CORP.....                              |  |                                 | ..                                   | 1,2                                                                                                                                                                                        | 3FE | 896,925     | 108.500                                                                                                                   | 965,650                                   | 890,000   | 896,589                      |                                                                                                                                                           | (492)                                                                                                                                                                     |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 5.000                      | 4.871                                                                   | JD.....                              | 1,978                                                                                                                     | 44,500                                                                                           | 04/05/2019.                          | 06/15/2027.                                                                                                                                   |
| 527298 BP 7          | LEVEL 3 FINANCING INC.....                    |  |                                 | ..                                   | 1,2                                                                                                                                                                                        | 3FE | 1,496,700   | 100.703                                                                                                                   | 1,510,545                                 | 1,500,000 | 1,496,718                    |                                                                                                                                                           | 18                                                                                                                                                                        |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 3.400                      | 3.435                                                                   | MS.....                              | 4,533                                                                                                                     |                                                                                                  | 11/14/2019.                          | 03/01/2027.                                                                                                                                   |
| 527298 BQ 5          | LEVEL 3 FINANCING INC.....                    |  |                                 | ..                                   | 1,2                                                                                                                                                                                        | 3FE | 2,999,550   | 100.750                                                                                                                   | 3,022,500                                 | 3,000,000 | 2,999,546                    |                                                                                                                                                           | (4)                                                                                                                                                                       |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 3.875                      | 3.877                                                                   | MN.....                              | 10,333                                                                                                                    |                                                                                                  | 11/14/2019.                          | 11/15/2029.                                                                                                                                   |
| 53079E AG 9          | LIBERTY MUTUAL GROUP INC.....                 |  |                                 | ..                                   | ..                                                                                                                                                                                         | 2FE | 6,181,850   | 130.521                                                                                                                   | 7,831,260                                 | 6,000,000 | 6,208,152                    |                                                                                                                                                           | (9,179)                                                                                                                                                                   |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 6.500                      | 6.118                                                                   | MS.....                              | 114,833                                                                                                                   | 390,000                                                                                          | 10/03/2017.                          | 03/15/2035.                                                                                                                                   |
| 53079E AZ 7          | LIBERTY MUTUAL GROUP INC.....                 |  |                                 | ..                                   | ..                                                                                                                                                                                         | 2FE | 3,639,689   | 136.284                                                                                                                   | 3,784,608                                 | 2,777,000 | 3,593,596                    |                                                                                                                                                           | (20,949)                                                                                                                                                                  |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 6.500                      | 4.416                                                                   | MN.....                              | 30,084                                                                                                                    | 180,505                                                                                          | 10/03/2017.                          | 05/01/2042.                                                                                                                                   |
| 53079E BF 0          | LIBERTY MUTUAL GROUP INC.....                 |  |                                 | ..                                   | ..                                                                                                                                                                                         | 2FE | 1,635,015   | 114.826                                                                                                                   | 1,722,396                                 | 1,500,000 | 1,628,681                    |                                                                                                                                                           | (2,857)                                                                                                                                                                   |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 4.850                      | 4.282                                                                   | FA.....                              | 30,313                                                                                                                    | 72,750                                                                                           | 09/18/2017.                          | 08/01/2044.                                                                                                                                   |
| 53117C AQ 5          | LIBERTY PROPERTY LP.....                      |  |                                 | ..                                   | 1,2                                                                                                                                                                                        | 2FE | 4,998,930   | 108.122                                                                                                                   | 5,406,095                                 | 5,000,000 | 4,999,643                    |                                                                                                                                                           | 273                                                                                                                                                                       |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 4.400                      | 4.401                                                                   | FA.....                              | 83,111                                                                                                                    | 220,000                                                                                          | 01/30/2014.                          | 02/15/2024.                                                                                                                                   |
| 53117C AR 3          | LIBERTY PROPERTY LP.....                      |  |                                 | ..                                   | 1,2                                                                                                                                                                                        | 2FE | 987,110     | 106.936                                                                                                                   | 1,069,364                                 | 1,000,000 | 988,874                      |                                                                                                                                                           | 1,764                                                                                                                                                                     |                                                                                                                                                                                                                                                                   |                                                                                                                                     | 3.750                      | 3.987                                                                   | AO.....                              | 9,375                                                                                                                     | 37,500                                                                                           | 01/30/2019.                          | 04/01/2025.                                                                                                                                   |
| 53072@ AC 4          | LIBERTY LIFE ASSURANCE (COX) - CMO.....       |  | @....                           | ..                                   | 4                                                                                                                                                                                          | 1   | 55,538      | 90.520                                                                                                                    | 94,302                                    | 100,000   | 94,302                       |                                                                                                                                                           | 6,390                                                                                                                                                                     |                                                                                                                                                                                                                                                                   |                                                                                                                                     |                            | 7.141                                                                   | N/A.....                             |                                                                                                                           |                                                                                                  | 06/14/2012.                          | 11/02/2020.                                                                                                                                   |
| 53072@ AD 2          | LIBERTY LIFE ASSURANCE (SINSMYR) - CMO.....   |  | @....                           | ..                                   | 4                                                                                                                                                                                          | 1   | 107,521     | 72.761                                                                                                                    | 165,164                                   | 219,500   | 165,164                      |                                                                                                                                                           | 9,179                                                                                                                                                                     |                                                                                                                                                                                                                                                                   |                                                                                                                                     |                            | 6.826                                                                   | N/A.....                             |                                                                                                                           |                                                                                                  | 06/19/2012.                          | 09/09/2031.                                                                                                                                   |
| 53072@ AE 0          | LIBERTY LIFE ASSURANCE (SINSMYR) - CMO.....   |  | @....                           | ..                                   | 4                                                                                                                                                                                          | 1   | 55,743      | 67.614                                                                                                                    | 68,180                                    | 99,000    | 68,180                       |                                                                                                                                                           | 2,109                                                                                                                                                                     |                                                                                                                                                                                                                                                                   |                                                                                                                                     |                            | 7.426                                                                   | N/A.....                             |                                                                                                                           |                                                                                                  | 08/02/2012.                          | 12/09/2030.                                                                                                                                   |
| 53072@ AF 7          | LIBERTY LIFE ASSUR CO BOSTON (SINSMYR) -..... |  | @....                           | ..                                   | 4                                                                                                                                                                                          | 1   | 87,477      | 50.065                                                                                                                    | 119,091                                   | 231,080   | 119,091                      |                                                                                                                                                           | 5,736                                                                                                                                                                     |                                                                                                                                                                                                                                                                   |                                                                                                                                     |                            | 6.837                                                                   | N/A.....                             |                                                                                                                           |                                                                                                  | 11/13/2012.                          | 07/09/2036.                                                                                                                                   |

SCHEDULE D - PART 1

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

| 1                    | 2                                              |                                 |              |                                      | Codes             |                                                   |                                                 | 6           | 7       | Fair Value |            | 10                              | 11 | Change in Book/Adjusted Carrying Value |    |    |       | Interest |      |         |         |             | Dates       |    |                                                                        |
|----------------------|------------------------------------------------|---------------------------------|--------------|--------------------------------------|-------------------|---------------------------------------------------|-------------------------------------------------|-------------|---------|------------|------------|---------------------------------|----|----------------------------------------|----|----|-------|----------|------|---------|---------|-------------|-------------|----|------------------------------------------------------------------------|
|                      |                                                |                                 |              |                                      | 3                 | 4                                                 | 5                                               |             |         | 8          | 9          |                                 |    | 12                                     | 13 | 14 | 15    | 16       | 17   | 18      | 19      | 20          | 21          | 22 |                                                                        |
|                      |                                                | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | Rate Used<br>to Obtain<br>Fair Value | Fair Value        | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion |             |         |            |            |                                 |    |                                        |    |    |       |          |      |         |         |             |             |    | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized |
| CUSIP Identification | Description                                    |                                 |              |                                      | Code              |                                                   |                                                 | Actual Cost |         |            | Par Value  | Book/Adjusted<br>Carrying Value |    |                                        |    |    |       |          |      |         |         |             |             |    |                                                                        |
| 53072@ AG 5          | LIBERTY LIFE ASSUR CO BOSTON (WHISENTON).....  |                                 |              |                                      | @.....            | 4                                                 | 1                                               | 39,664      | 67.776  | 54,420     | 78,313     | 54,420                          |    | 2,262                                  |    |    |       | 6.980    | N/A  |         |         | 01/17/2013. | 11/27/2026. |    |                                                                        |
| 53072@ AH 3          | LIBERTY LIFE ASSUR. CO BOSTON(SINSMYR) - ..... |                                 |              |                                      | @.....            | 4                                                 | 1                                               | 72,642      | 52.087  | 106,908    | 199,634    | 106,908                         |    | 4,930                                  |    |    |       | 6.976    | N/A  |         |         | 02/07/2013. | 07/09/2036. |    |                                                                        |
| 53072@ AJ 9          | LIBERTY LIFE ASSUR CO BOSTON(WHITAKER) - ..... |                                 |              |                                      | @.....            | 4                                                 | 1                                               | 65,167      | 58.659  | 80,181     | 134,400    | 80,181                          |    | 2,283                                  |    |    |       | 7.284    | N/A  |         |         | 02/12/2013. | 12/07/2035. |    |                                                                        |
| 53072@ AK 6          | LIBERTY LIFE ASSUR CO BOSTON (WHISENTON).....  |                                 |              |                                      | @.....            | 4                                                 | 1                                               | 39,351      | 78.437  | 54,732     | 68,486     | 54,732                          |    | 1,721                                  |    |    |       | 6.714    | N/A  |         |         | 04/18/2013. | 10/27/2026. |    |                                                                        |
| 53072@ AL 4          | LIBERTY LIFE ASSUR CO BOSTON (WHITAKER).....   |                                 |              |                                      | @.....            | 4                                                 | 1                                               | 42,715      | 58.741  | 52,762     | 88,320     | 52,762                          |    | 1,499                                  |    |    |       | 7.262    | N/A  |         |         | 06/28/2013. | 12/07/2035. |    |                                                                        |
| 53072@ AM 2          | LIBERTY LIFE ASSUR CO OF BOSTON (DAVIS).....   |                                 |              |                                      | @.....            | 4                                                 | 1                                               | 30,560      | 49.478  | 38,099     | 73,939     | 38,099                          |    | 2,560                                  |    |    |       | 7.078    | N/A  |         |         | 11/22/2013. | 10/21/2036. |    |                                                                        |
| 53072@ AN 0          | LIBERTY LIFE ASSUR CO BOSTON (GIORDANO).....   |                                 |              |                                      | @.....            | 4                                                 | 1                                               | 41,667      | 68.517  | 53,750     | 75,485     | 53,750                          |    | 1,943                                  |    |    |       | 6.709    | N/A  |         |         | 03/27/2014. | 12/01/2029. |    |                                                                        |
| 53072@ AP 5          | LIBERTY LIFE ASSUR CO OF BOSTON (FIELDS).....  |                                 |              |                                      | @.....            | 4                                                 | 1                                               | 30,915      | 90.907  | 38,530     | 41,585     | 38,530                          |    | 1,241                                  |    |    |       | 6.678    | N/A  |         |         | 04/24/2014. | 04/15/2022. |    |                                                                        |
| 53072@ AQ 3          | LIBERTY ASSIGNMENT CORP (WILLIAMS) - CMO.....  |                                 |              |                                      | @.....            | 4                                                 | 1                                               | 32,066      | 53.321  | 38,211     | 70,350     | 38,211                          |    | 1,184                                  |    |    |       | 6.680    | N/A  |         |         | 07/24/2014. | 02/15/2030. |    |                                                                        |
| 53205@ AB 6          | LIFE INSURANCE CO OF NO AMER (WILLIAMS).....   |                                 |              |                                      | @.....            | 4                                                 | 1                                               | 149,715     | 47.771  | 212,885    | 430,000    | 212,885                         |    | 12,642                                 |    |    |       | 6.217    | N/A  |         |         | 05/22/2012. | 04/15/2034. |    |                                                                        |
| 53205@ AD 2          | LIFE INS CO OF NORTH AMERICA (WILLIAMS).....   |                                 |              |                                      | @.....            | 4                                                 | 1                                               | 48,197      | 40.624  | 73,649     | 175,000    | 73,649                          |    | 4,329                                  |    |    |       | 6.150    | N/A  |         |         | 08/07/2012. | 04/15/2034. |    |                                                                        |
| 53205@ AF 7          | LIFE INS CO OF NORTH AMERICA (DEHART) - .....  |                                 |              |                                      | @.....            | 4                                                 | 1                                               | 54,460      | 61.234  | 66,890     | 105,000    | 66,890                          |    | 4,386                                  |    |    |       | 6.898    | N/A  |         |         | 07/18/2013. | 04/01/2032. |    |                                                                        |
| 534221 A# 3          | LINCOLN NATIONAL LIFE INSUR CO (ROLLE) - ..... |                                 |              |                                      | @.....            | 4                                                 | 1                                               | 31,693      | 67.710  | 51,609     | 73,100     | 51,609                          |    | 3,569                                  |    |    |       | 7.292    | N/A  |         |         | 03/07/2013. | 10/30/2026. |    |                                                                        |
| 534187 AR 0          | LINCOLN NATIONAL CORP.....                     |                                 |              |                                      | .....             | 1                                                 | 2FE                                             | 1,815,137   | 124.970 | 2,017,014  | 1,614,000  | 1,791,603                       |    | (6,714)                                |    |    | 6.150 | 5.143    | AO   | 23,161  | 99,261  | 04/13/2016. | 04/07/2036. |    |                                                                        |
| 538021 AC 0          | NORTHROP GRUMMAN SYSTEMS CORP.....             |                                 |              |                                      | .....             | 1                                                 | 2FE                                             | 1,590,230   | 127.769 | 1,546,009  | 1,210,000  | 1,482,434                       |    | (38,493)                               |    |    | 7.750 | 3.659    | MS   | 27,612  | 93,775  | 02/02/2017. | 03/15/2026. |    |                                                                        |
| 539439 AQ 2          | LLOYDS BANKING GROUP PLC.....                  |                                 |              |                                      | .....C.....       | 2.5                                               | 1FE                                             | 250,000     | 104.489 | 261,221    | 250,000    | 250,000                         |    |                                        |    |    | 3.574 | 3.574    | MN   | 1,340   | 8,935   | 10/31/2017. | 11/07/2028. |    |                                                                        |
| 539439 AR 0          | LLOYDS BANKING GROUP PLC.....                  |                                 |              |                                      | .....C.....       |                                                   | 1FE                                             | 399,890     | 110.299 | 441,195    | 400,000    | 399,927                         |    | 30                                     |    |    | 4.375 | 4.378    | MS   | 4,813   | 17,500  | 03/15/2018. | 03/22/2028. |    |                                                                        |
| 53944Y AA 1          | LLOYDS BANKING GROUP PLC.....                  |                                 |              |                                      | .....C.....       |                                                   | 2FE                                             | 4,079,280   | 106.956 | 4,278,256  | 4,000,000  | 4,044,540                       |    | (7,941)                                |    |    | 4.500 | 4.243    | MN   | 28,500  | 180,000 | 05/05/2015. | 11/04/2024. |    |                                                                        |
| 53944Y AB 9          | LLOYDS BANKING GROUP PLC.....                  |                                 |              |                                      | .....C.....       |                                                   | 2FE                                             | 7,849,418   | 108.780 | 8,463,080  | 7,780,000  | 7,830,819                       |    | (6,449)                                |    |    | 4.650 | 4.528    | MS   | 97,477  | 361,770 | 02/01/2017. | 03/24/2026. |    |                                                                        |
| 53944Y AH 6          | LLOYDS BANKING GROUP PLC.....                  |                                 |              |                                      | .....C.....       |                                                   | 1FE                                             | 199,704     | 105.602 | 211,205    | 200,000    | 199,748                         |    | 44                                     |    |    | 3.900 | 3.933    | MS   | 2,362   | 3,900   | 03/05/2019. | 03/12/2024. |    |                                                                        |
| 539473 AH 1          | LLOYDS TSB BANK PLC.....                       |                                 |              |                                      | .....C.....C..... |                                                   | 1FE                                             | 5,277,100   | 104.491 | 5,224,554  | 5,000,000  | 5,045,069                       |    | (40,320)                               |    |    | 6.375 | 5.483    | JJ   | 141,667 | 318,750 | 08/03/2011. | 01/21/2021. |    |                                                                        |
| 53947M AB 2          | LLOYDS TSB BANK PLC.....                       |                                 |              |                                      | .....C.....C..... |                                                   | 1FE                                             | 10,693,050  | 100.103 | 10,010,308 | 10,000,000 | 10,003,458                      |    | (104,572)                              |    |    | 5.800 | 4.714    | JJ   | 270,667 | 580,000 | 10/28/2010. | 01/13/2020. |    |                                                                        |
| 539830 BB 4          | LOCKHEED MARTIN CORP.....                      |                                 |              |                                      | .....             | 1                                                 | 1FE                                             | 176,153     | 114.199 | 205,558    | 180,000    | 176,491                         |    | 93                                     |    |    | 4.070 | 4.203    | JD   | 326     | 7,326   | 02/22/2016. | 12/15/2042. |    |                                                                        |
| 552676 AQ 1          | MDC HOLDINGS INC.....                          |                                 |              |                                      | .....             | 1.2                                               | 3FE                                             | 136,450     | 104.000 | 145,600    | 140,000    | 136,482                         |    | 32                                     |    |    | 6.000 | 6.206    | JJ   | 3,873   |         | 07/11/2019. | 01/15/2043. |    |                                                                        |
| 55276V AH 5          | MAMOURA DIVERSIFIED GLOBAL HOLDING PJSC.....   |                                 |              |                                      | .....C.....       | 2                                                 | 1FE                                             | 298,950     | 100.250 | 300,750    | 300,000    | 298,980                         |    | 30                                     |    |    | 2.500 | 2.575    | MN   | 1,125   |         | 10/29/2019. | 11/07/2024. |    |                                                                        |
| 55336V AE 0          | MPLX LP.....                                   |                                 |              |                                      | .....             | 1.2                                               | 2FE                                             | 855,354     | 106.282 | 1,062,818  | 1,000,000  | 916,143                         |    | 20,187                                 |    |    | 4.500 | 7.229    | JJ   | 20,750  | 45,000  | 09/30/2016. | 07/15/2023. |    |                                                                        |
| 55336V AG 5          | MARKWEST ENERGY PARTNERS LP.....               |                                 |              |                                      | .....             | 1.2                                               | 2FE                                             | 2,012,300   | 108.719 | 2,565,776  | 2,360,000  | 2,125,795                       |    | 38,587                                 |    |    | 4.875 | 7.316    | JD   | 9,588   | 115,050 | 09/29/2016. | 12/01/2024. |    |                                                                        |
| 55336V AJ 9          | MARKWEST ENERGY PARTNERS LP.....               |                                 |              |                                      | .....             | 1.2                                               | 2FE                                             | 2,974,957   | 109.244 | 3,572,282  | 3,270,000  | 3,066,897                       |    | 30,904                                 |    |    | 4.875 | 6.245    | JD   | 13,284  | 159,413 | 09/29/2016. | 06/01/2025. |    |                                                                        |
| 55336V AK 6          | MPLX LP.....                                   |                                 |              |                                      | .....             | 1.2                                               | 2FE                                             | 2,003,150   | 105.044 | 2,100,878  | 2,000,000  | 2,002,475                       |    | (212)                                  |    |    | 4.125 | 4.104    | MS   | 27,500  | 82,500  | 02/09/2017. | 03/01/2027. |    |                                                                        |
| 55336V AM 2          | MPLX LP.....                                   |                                 |              |                                      | .....             | 1.2                                               | 2FE                                             | 988,110     | 101.757 | 1,017,574  | 1,000,000  | 989,005                         |    | 441                                    |    |    | 4.500 | 4.590    | AO   | 9,500   | 45,000  | 02/05/2018. | 04/15/2038. |    |                                                                        |
| 55336V AQ 3          | MPLX LP.....                                   |                                 |              |                                      | .....             | 1.2                                               | 2FE                                             | 409,717     | 102.700 | 421,070    | 410,000    | 409,837                         |    | 62                                     |    |    | 3.375 | 3.388    | MS   | 4,074   | 13,838  | 02/05/2018. | 03/15/2023. |    |                                                                        |
| 55336V AR 1          | MPLX LP.....                                   |                                 |              |                                      | .....             | 1.2                                               | 2FE                                             | 298,893     | 103.577 | 321,090    | 310,000    | 300,497                         |    | 961                                    |    |    | 4.000 | 4.450    | MS   | 3,651   | 12,400  | 04/26/2018. | 03/15/2028. |    |                                                                        |
| 55336V AS 9          | MPLX LP.....                                   |                                 |              |                                      | .....             | 1.2                                               | 2FE                                             | 278,360     | 109.760 | 307,328    | 280,000    | 278,488                         |    | 124                                    |    |    | 4.800 | 4.874    | FA   | 5,077   | 10,080  | 12/20/2018. | 02/15/2029. |    |                                                                        |
| 55336V BG 4          | MPLX LP.....                                   |                                 |              |                                      | .....             | 2                                                 | 2FE                                             | 1,000,000   | 100.306 | 1,003,061  | 1,000,000  | 1,000,000                       |    |                                        |    |    | 2.785 | 2.829    | MJSD | 1,779   | 7,589   | 09/04/2019. | 09/09/2021. |    |                                                                        |
| 55342U AH 7          | MPT OPERATING PARTNERSHIP LP.....              |                                 |              |                                      | .....             | 1.2                                               | 3FE                                             | 210,150     | 106.000 | 222,600    | 210,000    | 210,121                         |    | (10)                                   |    |    | 5.000 | 4.990    | AO   | 2,217   | 10,500  | 09/07/2017. | 10/15/2027. |    |                                                                        |
| 55342U AJ 3          | MPT OPERATING PARTNERSHIP LP.....              |                                 |              |                                      | .....             | 1.2                                               | 3FE                                             | 79,600      | 103.000 | 82,400     | 80,000     | 79,614                          |    | 14                                     |    |    | 4.625 | 4.688    | FA   | 1,593   |         | 07/17/2019. | 08/01/2029. |    |                                                                        |
| 559079 AK 4          | MAGELLAN HEALTH INC.....                       |                                 |              |                                      | .....             | 1.2                                               | 3FE                                             | 339,351     | 102.500 | 348,500    | 340,000    | 346,729                         |    | 7,274                                  |    |    | 4.900 | 4.430    | MS   | 4,582   | 15,810  | 09/15/2017. | 09/22/2024. |    |                                                                        |
| 559080 AM 8          | MAGELLAN MIDSTREAM PARTNERS LP.....            |                                 |              |                                      | .....             | 1.2                                               | 2FE                                             | 49,671      | 106.746 | 53,373     | 50,000     | 49,686                          |    | 9                                      |    |    | 4.200 | 4.239    | AO   | 513     | 2,100   | 09/26/2017. | 10/03/2047. |    |                                                                        |
| 565849 AE 6          | MARATHON OIL CORP.....                         |                                 |              |                                      | .....             | 1                                                 | 2FE                                             | 4,590,454   | 127.590 | 4,976,000  | 3,900,000  | 4,503,511                       |    | (19,856)                               |    |    | 6.600 | 5.249    | AO   | 64,350  | 257,400 | 06/01/2015. | 10/01/2037. |    |                                                                        |
| 571676 AB 1          | MARS INC.....                                  |                                 |              |                                      | .....             | 1                                                 | 1FE                                             | 249,263     | 105.923 | 264,806    | 250,000    | 249,306                         |    | 43                                     |    |    | 3.200 | 3.232    | AO   | 2,000   | 4,044   | 03/26/2019. | 04/01/2030. |    |                                                                        |
| 571676 AH 8          | MARS INC.....                                  |                                 |              |                                      | .....             | 1.2                                               | 1FE                                             | 752,700     | 114.346 | 857,596    | 750,000    | 752,701                         |    | 1                                      |    |    | 4.200 | 4.181    | AO   | 7,875   | 15,925  | 04/18/2019. | 04/01/2059. |    |                                                                        |

SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                               | Codes  |                                 |              | 6                                                                | 7              | Fair Value                           |                | 10             | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest   |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|-----------------------------------------------|--------|---------------------------------|--------------|------------------------------------------------------------------|----------------|--------------------------------------|----------------|----------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|------------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                               | 3      | 4                               | 5            |                                                                  |                | 8                                    | 9              |                |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16         | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                               | Code   | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost    | Rate Used<br>to Obtain<br>Fair Value | Fair Value     | Par Value      | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of    | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 571900               | BB | 4           | MARRIOTT INTERNATIONAL INC.....               | .....  | ..                              | .....1,2     | .....2FE                                                         | .....561,428   | ...105.333                           | .....589,863   | .....560,000   | .....561,262                    | .....                                             | .....(166)                                      | .....                                                                  | .....                                               | .....3.600 | .....3.541           | AO.....      | .....4,256                          | .....12,152                | 04/03/2019. | 04/15/2024.                               |
| 574599               | BL | 9           | MASCO CORP.....                               | .....  | ..                              | .....1,2     | .....2FE                                                         | .....2,054,000 | ...108.071                           | .....2,161,409 | .....2,000,000 | .....2,039,010                  | .....                                             | .....(5,539)                                    | .....                                                                  | .....                                               | .....4.375 | .....4.007           | AO.....      | .....21,875                         | .....87,500                | 03/15/2017. | 04/01/2026.                               |
| 575767               | F# | 0           | MASSACHUSETTS MUTUAL LIFE INS CO (LEWIS)..... | @..... | ..                              | .....4       | .....1                                                           | .....15,929    | ...65.389                            | .....20,841    | .....30,500    | .....20,841                     | .....                                             | .....1,514                                      | .....                                                                  | .....                                               | .....7.686 | .....                | N/A.....     | .....                               | .....                      | 08/30/2013. | 08/10/2028.                               |
| 575767               | G# | 9           | MASSMUTUAL ASSIGNMENT CO (BARNETTE) - CM..... | @..... | ..                              | .....4       | .....1                                                           | .....50,414    | ...38.219                            | .....69,287    | .....175,000   | .....69,287                     | .....                                             | .....4,070                                      | .....                                                                  | .....                                               | .....6.146 | .....                | N/A.....     | .....                               | .....                      | 09/30/2014. | 06/21/2038.                               |
| 575767               | G* | 3           | MASSMUTUAL ASSIGNMENT CO (BARNETTE) - CM..... | @..... | ..                              | .....4       | .....1                                                           | .....17,415    | ...75.027                            | .....19,554    | .....25,000    | .....19,554                     | .....                                             | .....1,347                                      | .....                                                                  | .....                                               | .....7.267 | .....                | N/A.....     | .....                               | .....                      | 05/15/2014. | 06/10/2023.                               |
| 575767               | G@ | 1           | MASSMUTUAL ASSIGNMENT CO (ANAYA) - CMO.....   | @..... | ..                              | .....4       | .....1                                                           | .....27,494    | ...91.482                            | .....34,286    | .....36,122    | .....34,286                     | .....                                             | .....2,100                                      | .....                                                                  | .....                                               | .....6.422 | .....                | N/A.....     | .....                               | .....                      | 07/31/2014. | 10/28/2020.                               |
| 57629W               | CG | 3           | MASSMUTUAL GLOBAL FUNDING II.....             | .....  | ..                              | .....        | .....1FE                                                         | .....511,051   | ...102.722                           | .....523,882   | .....510,000   | .....510,947                    | .....                                             | .....(103)                                      | .....                                                                  | .....                                               | .....2.950 | .....2.910           | JJ.....      | .....7,105                          | .....7,523                 | 04/26/2019. | 01/11/2025.                               |
| 58013M               | EY | 6           | MCDONALD'S CORP.....                          | .....  | ..                              | .....1,2     | .....2FE                                                         | .....209,320   | ...107.904                           | .....226,599   | .....210,000   | .....209,575                    | .....                                             | .....66                                         | .....                                                                  | .....                                               | .....3.700 | .....3.738           | JJ.....      | .....3,259                          | .....7,770                 | 12/02/2015. | 01/30/2026.                               |
| 58013M               | FF | 6           | MCDONALD'S CORP.....                          | .....  | ..                              | .....1,2     | .....2FE                                                         | .....248,753   | ...109.365                           | .....273,413   | .....250,000   | .....248,924                    | .....                                             | .....120                                        | .....                                                                  | .....                                               | .....3.800 | .....3.861           | AO.....      | .....2,375                          | .....9,500                 | 08/13/2018. | 04/01/2028.                               |
| 59022C               | AB | 9           | BANK OF AMERICA CORP.....                     | .....  | ..                              | .....1       | .....2FE                                                         | .....763,197   | ...118.180                           | .....763,442   | .....646,000   | .....730,385                    | .....                                             | .....(10,776)                                   | .....                                                                  | .....                                               | .....6.220 | .....3.980           | MS.....      | .....11,831                         | .....40,181                | 10/24/2016. | 09/15/2026.                               |
| 59023V               | AA | 8           | BANK OF AMERICA CORP.....                     | .....  | ..                              | .....1       | .....2FE                                                         | .....137,852   | ...157.641                           | .....173,405   | .....110,000   | .....133,855                    | .....                                             | .....(703)                                      | .....                                                                  | .....                                               | .....7.750 | .....5.813           | MN.....      | .....1,113                          | .....8,525                 | 05/31/2013. | 05/14/2038.                               |
| 59156R               | BS | 6           | METLIFE CAPITAL TRUST X.....                  | .....  | ..                              | .....1,2,5   | .....2FE                                                         | .....2,210,625 | ...147.250                           | .....2,208,750 | .....1,500,000 | .....2,146,107                  | .....                                             | .....(34,013)                                   | .....                                                                  | .....                                               | .....9.250 | .....4.818           | AO.....      | .....31,990                         | .....138,750               | 01/18/2018. | 04/08/2068.                               |
| 59156A               | 86 | 5           | METROPOLITAN LIFE INSURANCE (TESTA) - CM..... | @..... | ..                              | .....4       | .....1                                                           | .....36,946    | ...94.543                            | .....66,057    | .....67,000    | .....66,057                     | .....                                             | .....4,582                                      | .....                                                                  | .....                                               | .....7.320 | .....                | N/A.....     | .....                               | .....                      | 11/23/2011. | 03/12/2020.                               |
| 59156A               | 87 | 3           | METROPOLITAN LIFE INSURANCE (HURT) - CMO..... | @..... | ..                              | .....4       | .....1                                                           | .....14,817    | ...92.245                            | .....22,580    | .....23,972    | .....22,580                     | .....                                             | .....795                                        | .....                                                                  | .....                                               | .....7.331 | .....                | N/A.....     | .....                               | .....                      | 11/23/2011. | 08/01/2021.                               |
| 59156A               | 88 | 1           | METROPOLITAN LIFE INSURANCE (ROBERTS) -.....  | @..... | ..                              | .....4       | .....1                                                           | .....37,615    | ...84.028                            | .....61,340    | .....70,000    | .....61,340                     | .....                                             | .....4,257                                      | .....                                                                  | .....                                               | .....7.324 | .....                | N/A.....     | .....                               | .....                      | 11/23/2011. | 11/02/2021.                               |
| 59181@               | AB | 1           | METROPOLITAN LIFE INSURANCE (FULKERSON).....  | @..... | ..                              | .....4       | .....1                                                           | .....41,552    | ...70.953                            | .....55,971    | .....77,387    | .....55,971                     | .....                                             | .....1,813                                      | .....                                                                  | .....                                               | .....7.044 | .....                | N/A.....     | .....                               | .....                      | 11/30/2011. | 07/01/2029.                               |
| 59181@               | AD | 7           | METROPOLITAN LIFE INSURANCE (HELMS) - CM..... | @..... | ..                              | .....4       | .....1                                                           | .....36,976    | ...89.422                            | .....64,296    | .....69,000    | .....64,296                     | .....                                             | .....4,384                                      | .....                                                                  | .....                                               | .....7.188 | .....                | N/A.....     | .....                               | .....                      | 02/29/2012. | 01/01/2021.                               |
| 59181@               | AE | 5           | METROPOLITAN LIFE INSURANCE (MEEKS) - CM..... | @..... | ..                              | .....4       | .....1                                                           | .....25,016    | ...79.020                            | .....31,915    | .....39,518    | .....31,915                     | .....                                             | .....1,163                                      | .....                                                                  | .....                                               | .....7.830 | .....                | N/A.....     | .....                               | .....                      | 03/15/2012. | 01/17/2025.                               |
| 59181@               | AF | 2           | METROPOLITAN LIFE INSURANCE (REYES) - CM..... | @..... | ..                              | .....4       | .....1                                                           | .....32,303    | ...85.594                            | .....42,559    | .....48,672    | .....42,559                     | .....                                             | .....1,526                                      | .....                                                                  | .....                                               | .....7.512 | .....                | N/A.....     | .....                               | .....                      | 04/06/2012. | 08/14/2023.                               |
| 59181@               | AG | 0           | METROPOLITAN LIFE INSURANCE (WILLIAMS) -..... | @..... | ..                              | .....4       | .....1                                                           | .....39,488    | ...70.209                            | .....53,242    | .....73,816    | .....53,242                     | .....                                             | .....2,379                                      | .....                                                                  | .....                                               | .....7.505 | .....                | N/A.....     | .....                               | .....                      | 05/10/2012. | 01/13/2029.                               |
| 59181@               | AH | 8           | METLIFE INSURANCE COMPANY OF CT (PIPER).....  | @..... | ..                              | .....4       | .....1                                                           | .....17,832    | ...84.708                            | .....27,530    | .....31,850    | .....27,530                     | .....                                             | .....935                                        | .....                                                                  | .....                                               | .....7.448 | .....                | N/A.....     | .....                               | .....                      | 05/31/2012. | 01/01/2024.                               |
| 59181@               | AJ | 4           | METLIFE INSURANCE COMPANY OF CONNECTICUT..... | @..... | ..                              | .....4       | .....1                                                           | .....76,362    | ...66.133                            | .....123,757   | .....179,891   | .....123,757                    | .....                                             | .....4,940                                      | .....                                                                  | .....                                               | .....6.882 | .....                | N/A.....     | .....                               | .....                      | 06/19/2012. | 05/09/2028.                               |
| 59181@               | AK | 1           | METLIFE INSURANCE CO OF CT (NESTER) - CM..... | @..... | ..                              | .....4       | .....1                                                           | .....25,130    | ...60.873                            | .....38,049    | .....60,000    | .....38,049                     | .....                                             | .....2,576                                      | .....                                                                  | .....                                               | .....7.136 | .....                | N/A.....     | .....                               | .....                      | 07/31/2012. | 04/14/2033.                               |
| 59181@               | AL | 9           | TRAVELERS INS CO (ANDERSON) - CMO.....        | @..... | ..                              | .....4       | .....1                                                           | .....327,045   | ...74.349                            | .....451,444   | .....584,811   | .....451,444                    | .....                                             | .....16,126                                     | .....                                                                  | .....                                               | .....6.545 | .....                | N/A.....     | .....                               | .....                      | 08/14/2012. | 03/25/2028.                               |
| 59181@               | AM | 7           | TRAVELERS INSURANCE COMPANY (FULKERSON).....  | @..... | ..                              | .....4       | .....1                                                           | .....31,220    | ...66.529                            | .....39,184    | .....57,554    | .....39,184                     | .....                                             | .....1,513                                      | .....                                                                  | .....                                               | .....6.456 | .....                | N/A.....     | .....                               | .....                      | 08/02/2012. | 05/01/2029.                               |
| 59181@               | AN | 5           | TRAVELERS INS CO (DENICO) - CMO.....          | @..... | ..                              | .....4       | .....1                                                           | .....94,656    | ...43.207                            | .....148,717   | .....334,641   | .....148,717                    | .....                                             | .....6,987                                      | .....                                                                  | .....                                               | .....6.554 | .....                | N/A.....     | .....                               | .....                      | 09/04/2012. | 09/23/2038.                               |
| 59181@               | AP | 0           | TRAVELERS LIFE & ANNUITY CO (MANDILE) -.....  | @..... | ..                              | .....4       | .....1                                                           | .....44,845    | ...80.590                            | .....72,402    | .....87,000    | .....72,402                     | .....                                             | .....4,220                                      | .....                                                                  | .....                                               | .....6.818 | .....                | N/A.....     | .....                               | .....                      | 09/28/2012. | 12/01/2024.                               |
| 59181@               | AQ | 8           | METLIFE INS CO OF CONNECTICUT (RAMIREZ).....  | @..... | ..                              | .....4       | .....1                                                           | .....143,224   | ...50.373                            | .....169,269   | .....331,229   | .....169,269                    | .....                                             | .....4,112                                      | .....                                                                  | .....                                               | .....6.561 | .....                | N/A.....     | .....                               | .....                      | 09/28/2012. | 09/01/2042.                               |
| 59181@               | AR | 6           | TRAVELERS INS CO (PIPER) - CMO.....           | @..... | ..                              | .....4       | .....1                                                           | .....6,102     | ...84.259                            | .....8,119     | .....9,450     | .....8,119                      | .....                                             | .....265                                        | .....                                                                  | .....                                               | .....7.125 | .....                | N/A.....     | .....                               | .....                      | 10/11/2012. | 02/01/2024.                               |
| 59181@               | AS | 4           | METLIFE INS CO OF CONNECTICUT (BURTON) -..... | @..... | ..                              | .....4       | .....1                                                           | .....28,151    | ...68.639                            | .....35,754    | .....51,000    | .....35,754                     | .....                                             | .....1,098                                      | .....                                                                  | .....                                               | .....6.644 | .....                | N/A.....     | .....                               | .....                      | 10/23/2012. | 05/01/2030.                               |
| 59181@               | AT | 2           | TRAVELERS INS CO (MORTON) - CMO.....          | @..... | ..                              | .....4       | .....1                                                           | .....36,457    | ...83.906                            | .....55,928    | .....64,101    | .....55,928                     | .....                                             | .....3,624                                      | .....                                                                  | .....                                               | .....6.812 | .....                | N/A.....     | .....                               | .....                      | 10/31/2012. | 01/14/2022.                               |
| 59181@               | AU | 9           | TRAVELERS INS CO (RHODES) - CMO.....          | @..... | ..                              | .....4       | .....1                                                           | .....130,860   | ...70.742                            | .....182,757   | .....254,000   | .....182,757                    | .....                                             | .....5,223                                      | .....                                                                  | .....                                               | .....6.706 | .....                | N/A.....     | .....                               | .....                      | 12/06/2012. | 07/18/2030.                               |
| 59181@               | AV | 7           | METLIFE INS CO OF CONNECTICUT (RHODES) -..... | @..... | ..                              | .....4       | .....1                                                           | .....190,656   | ...65.488                            | .....290,393   | .....435,500   | .....290,393                    | .....                                             | .....10,748                                     | .....                                                                  | .....                                               | .....6.675 | .....                | N/A.....     | .....                               | .....                      | 12/06/2012. | 09/12/2032.                               |
| 59181@               | AW | 5           | METLIFE INS CO OF CONNECTICUT (HARRISON)..... | @..... | ..                              | .....4       | .....1                                                           | .....46,876    | ...48.361                            | .....69,286    | .....138,000   | .....69,286                     | .....                                             | .....4,310                                      | .....                                                                  | .....                                               | .....6.527 | .....                | N/A.....     | .....                               | .....                      | 12/11/2012. | 03/29/2032.                               |
| 59181@               | AX | 3           | METLIFE INS CO OF CONNECTICUT (STOUT) -.....  | @..... | ..                              | .....4       | .....1                                                           | .....19,893    | ...83.649                            | .....25,147    | .....28,875    | .....25,147                     | .....                                             | .....1,679                                      | .....                                                                  | .....                                               | .....7.032 | .....                | N/A.....     | .....                               | .....                      | 12/18/2012. | 01/01/2022.                               |
| 59181@               | AY | 1           | TRAVELERS INSURANCE COMPANY(DENICO) - CM..... | @..... | ..                              | .....4       | .....1                                                           | .....59,580    | ...30.591                            | .....67,039    | .....212,594   | .....67,039                     | .....                                             | .....3,390                                      | .....                                                                  | .....                                               | .....7.263 | .....                | N/A.....     | .....                               | .....                      | 02/07/2013. | 09/23/2041.                               |
| 59181@               | AZ | 8           | TRAVELERS INSURANCE COMPANY(WIGGINS) - C..... | @..... | ..                              | .....4       | .....1                                                           | .....32,692    | ...87.283                            | .....52,067    | .....57,214    | .....52,067                     | .....                                             | .....3,596                                      | .....                                                                  | .....                                               | .....7.285 | .....                | N/A.....     | .....                               | .....                      | 02/07/2013. | 11/30/2022.                               |
| 59181@               | BA | 2           | METLIFE INSUR CO OF CONNECTICUT (RHODES)..... | @..... | ..                              | .....4       | .....1                                                           | .....516,978   | ...45.334                            | .....728,989   | .....1,550,000 | .....728,989                    | .....                                             | .....44,532                                     | .....                                                                  | .....                                               | .....6.404 | .....                | N/A.....     | .....                               | .....                      | 03/19/2013. | 10/12/2042.                               |
| 59181@               | BB | 0           | METLIFE INS CO OF CONNECTICUT (HARRISON)..... | @..... | ..                              | .....4       | .....1                                                           | .....22,572    | ...83.306                            | .....28,920    | .....34,100    | .....28,920                     | .....                                             | .....862                                        | .....                                                                  | .....                                               | .....6.605 | .....                | N/A.....     | .....                               | .....                      | 05/14/2013. | 02/28/2025.                               |
| 59181@               | BC | 8           | TRAVELERS INSURANCE COMPANY (WIGGINS) -.....  | @..... | ..                              | .....4       | .....1                                                           | .....47,000    | ...82.968                            | .....68,851    | .....80,000    | .....68,851                     | .....                                             | .....4,191                                      | .....                                                                  | .....                                               | .....6.380 | .....                | N/A.....     | .....                               | .....                      | 06/06/2013. | 11/30/2022.                               |
| 59181@               | BD | 6           | TRAVELERS INSURANCE CO (GABRIELLI) - CMO..... | @..... | ..                              | .....4       | .....1                                                           | .....89,382    | ...61.401                            | .....127,197   | .....200,000   | .....127,197                    | .....                                             | .....7,440                                      | .....                                                                  | .....                                               | .....6.119 | .....                | N/A.....     | .....                               | .....                      | 06/11/2013. | 10/17/2031.                               |

SCHEDULE D - PART 1

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

| 1      | 2                    |    |   | Codes |                                 |              | 6                                                                | 7            | Fair Value                           |              | 10             | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest   |                      |              |                                     |                            | Dates       |                                           |
|--------|----------------------|----|---|-------|---------------------------------|--------------|------------------------------------------------------------------|--------------|--------------------------------------|--------------|----------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|------------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|        |                      |    |   | 3     | 4                               | 5            |                                                                  |              | 8                                    | 9            |                |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16         | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
|        | CUSIP Identification |    |   | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost  | Rate Used<br>to Obtain<br>Fair Value | Fair Value   | Par Value      | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of    | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| E10.55 | 59181@               | BE | 4 |       |                                 |              |                                                                  | .....111,406 | .....45.617                          | .....165,373 | .....350,000   | .....165,373                    | .....                                             | .....9,674                                      | .....                                                                  | .....                                               | .....6.120 | N/A.....             |              |                                     |                            | 06/11/2013. | 10/24/2037.                               |
|        | 59181@               | BF | 1 |       |                                 |              |                                                                  | .....37,868  | .....74.369                          | .....50,323  | .....65,000    | .....50,323                     | .....                                             | .....3,351                                      | .....                                                                  | .....                                               | .....7.011 | N/A.....             |              |                                     |                            | 06/26/2013. | 09/18/2023.                               |
|        | 59181@               | BG | 9 |       |                                 |              |                                                                  | .....30,251  | .....70.272                          | .....38,648  | .....54,000    | .....38,648                     | .....                                             | .....1,176                                      | .....                                                                  | .....                                               | .....7.214 | N/A.....             |              |                                     |                            | 06/26/2013. | 12/29/2029.                               |
|        | 59181@               | BH | 7 |       |                                 |              |                                                                  | .....39,517  | .....54.643                          | .....54,040  | .....95,000    | .....54,040                     | .....                                             | .....3,598                                      | .....                                                                  | .....                                               | .....7.010 | N/A.....             |              |                                     |                            | 07/16/2013. | 11/19/2032.                               |
|        | 59181@               | BJ | 3 |       |                                 |              |                                                                  | .....86,086  | .....64.211                          | .....127,749 | .....191,000   | .....127,749                    | .....                                             | .....8,627                                      | .....                                                                  | .....                                               | .....7.115 | N/A.....             |              |                                     |                            | 08/06/2013. | 02/05/2030.                               |
|        | 59181@               | BK | 0 |       |                                 |              |                                                                  | .....69,207  | .....59.612                          | .....91,780  | .....150,397   | .....91,780                     | .....                                             | .....3,597                                      | .....                                                                  | .....                                               | .....7.098 | N/A.....             |              |                                     |                            | 08/20/2013. | 09/13/2033.                               |
|        | 59181@               | BL | 8 |       |                                 |              |                                                                  | .....379,337 | .....53.313                          | .....570,114 | .....1,030,979 | .....570,114                    | .....                                             | .....34,640                                     | .....                                                                  | .....                                               | .....6.906 | N/A.....             |              |                                     |                            | 11/05/2013. | 07/15/2033.                               |
|        | 59181@               | BM | 6 |       |                                 |              |                                                                  | .....33,637  | .....73.459                          | .....49,761  | .....65,000    | .....49,761                     | .....                                             | .....3,401                                      | .....                                                                  | .....                                               | .....7.206 | N/A.....             |              |                                     |                            | 11/12/2013. | 02/05/2025.                               |
|        | 59181@               | BN | 4 |       |                                 |              |                                                                  | .....21,837  | .....73.051                          | .....34,317  | .....45,000    | .....34,317                     | .....                                             | .....2,438                                      | .....                                                                  | .....                                               | .....7.507 | N/A.....             |              |                                     |                            | 11/12/2013. | 09/27/2025.                               |
|        | 59181@               | BP | 9 |       |                                 |              |                                                                  | .....7,699   | .....95.469                          | .....11,212  | .....11,502    | .....11,212                     | .....                                             | .....392                                        | .....                                                                  | .....                                               | .....7.355 | N/A.....             |              |                                     |                            | 11/22/2013. | 09/09/2020.                               |
|        | 59181@               | BQ | 7 |       |                                 |              |                                                                  | .....80,315  | .....64.723                          | .....112,851 | .....171,160   | .....112,851                    | .....                                             | .....3,508                                      | .....                                                                  | .....                                               | .....6.941 | N/A.....             |              |                                     |                            | 12/05/2013. | 02/15/2032.                               |
|        | 59181@               | BR | 5 |       |                                 |              |                                                                  | .....10,131  | .....78.458                          | .....11,672  | .....14,527    | .....11,672                     | .....                                             | .....471                                        | .....                                                                  | .....                                               | .....8.076 | N/A.....             |              |                                     |                            | 12/31/2013. | 06/06/2025.                               |
|        | 59181@               | BT | 1 |       |                                 |              |                                                                  | .....37,867  | .....64.822                          | .....53,891  | .....80,000    | .....53,891                     | .....                                             | .....3,439                                      | .....                                                                  | .....                                               | .....6.704 | N/A.....             |              |                                     |                            | 02/28/2014. | 02/05/2027.                               |
|        | 59181@               | BU | 8 |       |                                 |              |                                                                  | .....42,312  | .....81.417                          | .....59,229  | .....70,000    | .....59,229                     | .....                                             | .....3,784                                      | .....                                                                  | .....                                               | .....6.712 | N/A.....             |              |                                     |                            | 02/28/2014. | 11/01/2022.                               |
|        | 59181@               | BV | 6 |       |                                 |              |                                                                  | .....22,580  | .....81.037                          | .....33,744  | .....40,000    | .....33,744                     | .....                                             | .....2,246                                      | .....                                                                  | .....                                               | .....7.008 | N/A.....             |              |                                     |                            | 02/28/2014. | 06/20/2022.                               |
|        | 59181@               | BW | 4 |       |                                 |              |                                                                  | .....330,723 | .....37.492                          | .....476,640 | .....1,225,000 | .....476,640                    | .....                                             | .....29,382                                     | .....                                                                  | .....                                               | .....6.465 | N/A.....             |              |                                     |                            | 03/06/2014. | 10/12/2042.                               |
|        | 59181@               | BY | 0 |       |                                 |              |                                                                  | .....16,564  | .....87.964                          | .....21,626  | .....24,000    | .....21,626                     | .....                                             | .....859                                        | .....                                                                  | .....                                               | .....7.102 | N/A.....             |              |                                     |                            | 03/27/2014. | 08/20/2022.                               |
|        | 59181@               | CA | 1 |       |                                 |              |                                                                  | .....55,481  | .....60.728                          | .....78,747  | .....125,000   | .....78,747                     | .....                                             | .....4,802                                      | .....                                                                  | .....                                               | .....6.391 | N/A.....             |              |                                     |                            | 06/05/2014. | 10/17/2031.                               |
|        | 59181@               | CD | 5 |       |                                 |              |                                                                  | .....112,710 | .....83.145                          | .....155,039 | .....180,000   | .....155,039                    | .....                                             | .....9,106                                      | .....                                                                  | .....                                               | .....6.146 | N/A.....             |              |                                     |                            | 09/25/2014. | 12/12/2023.                               |
|        | 59181@               | CE | 3 |       |                                 |              |                                                                  | .....68,703  | .....74.580                          | .....94,505  | .....122,320   | .....94,505                     | .....                                             | .....5,552                                      | .....                                                                  | .....                                               | .....6.147 | N/A.....             |              |                                     |                            | 09/25/2014. | 04/05/2024.                               |
|        | 59181@               | CF | 0 |       |                                 |              |                                                                  | .....45,377  | .....95.685                          | .....58,360  | .....60,000    | .....58,360                     | .....                                             | .....1,615                                      | .....                                                                  | .....                                               | .....5.776 | N/A.....             |              |                                     |                            | 01/30/2015. | 12/12/2020.                               |
|        | 59216@               | AA | 2 |       |                                 |              |                                                                  | .....24,346  | .....68.172                          | .....31,965  | .....46,004    | .....31,965                     | .....                                             | .....1,024                                      | .....                                                                  | .....                                               | .....7.662 | N/A.....             |              |                                     |                            | 11/30/2011. | 04/19/2030.                               |
|        | 59216@               | AB | 0 |       |                                 |              |                                                                  | .....46,814  | .....84.623                          | .....60,617  | .....70,140    | .....60,617                     | .....                                             | .....2,133                                      | .....                                                                  | .....                                               | .....7.369 | N/A.....             |              |                                     |                            | 02/14/2013. | 12/26/2023.                               |
|        | 592173               | #A | 6 |       |                                 |              |                                                                  | .....58,569  | .....45.635                          | .....79,647  | .....169,074   | .....79,647                     | .....                                             | .....4,197                                      | .....                                                                  | .....                                               | .....7.204 | N/A.....             |              |                                     |                            | 09/19/2013. | 09/18/2040.                               |
|        | 592173               | *A | 8 |       |                                 |              |                                                                  | .....47,837  | .....66.887                          | .....56,799  | .....83,757    | .....56,799                     | .....                                             | .....1,333                                      | .....                                                                  | .....                                               | .....6.940 | N/A.....             |              |                                     |                            | 10/09/2012. | 10/15/2033.                               |
|        | 592173               | *B | 6 |       |                                 |              |                                                                  | .....33,446  | .....58.432                          | .....41,802  | .....70,250    | .....41,802                     | .....                                             | .....1,276                                      | .....                                                                  | .....                                               | .....6.813 | N/A.....             |              |                                     |                            | 10/09/2012. | 01/01/2036.                               |
|        | 592173               | *C | 4 |       |                                 |              |                                                                  | .....188,685 | .....63.503                          | .....245,542 | .....374,000   | .....245,542                    | .....                                             | .....13,621                                     | .....                                                                  | .....                                               | .....5.789 | N/A.....             |              |                                     |                            | 10/16/2012. | 02/14/2033.                               |
|        | 592173               | *E | 0 |       |                                 |              |                                                                  | .....50,736  | .....40.928                          | .....77,584  | .....185,643   | .....77,584                     | .....                                             | .....2,724                                      | .....                                                                  | .....                                               | .....6.722 | N/A.....             |              |                                     |                            | 12/20/2012. | 09/23/2040.                               |
|        | 592173               | *F | 7 |       |                                 |              |                                                                  | .....472,551 | .....54.399                          | .....564,782 | .....1,022,560 | .....564,782                    | .....                                             | .....14,480                                     | .....                                                                  | .....                                               | .....6.771 | N/A.....             |              |                                     |                            | 12/20/2012. | 01/21/2039.                               |
|        | 592173               | *G | 5 |       |                                 |              |                                                                  | .....53,451  | .....80.661                          | .....74,238  | .....97,234    | .....74,238                     | .....                                             | .....(2,465)                                    | .....                                                                  | .....                                               | .....6.660 | N/A.....             |              |                                     |                            | 12/31/2012. | 07/16/2027.                               |
|        | 592173               | *H | 3 |       |                                 |              |                                                                  | .....32,869  | .....71.055                          | .....43,399  | .....60,000    | .....43,399                     | .....                                             | .....1,301                                      | .....                                                                  | .....                                               | .....7.039 | N/A.....             |              |                                     |                            | 01/17/2013. | 12/05/2029.                               |
|        | 592173               | *J | 9 |       |                                 |              |                                                                  | .....37,058  | .....54.032                          | .....47,952  | .....87,191    | .....47,952                     | .....                                             | .....2,046                                      | .....                                                                  | .....                                               | .....6.317 | N/A.....             |              |                                     |                            | 01/29/2013. | 07/07/2033.                               |
|        | 592173               | *K | 6 |       |                                 |              |                                                                  | .....24,206  | .....76.795                          | .....31,970  | .....40,000    | .....31,970                     | .....                                             | .....2,116                                      | .....                                                                  | .....                                               | .....6.967 | N/A.....             |              |                                     |                            | 01/29/2013. | 04/09/2023.                               |
|        | 592173               | *L | 4 |       |                                 |              |                                                                  | .....58,364  | .....49.900                          | .....76,259  | .....150,000   | .....76,259                     | .....                                             | .....2,356                                      | .....                                                                  | .....                                               | .....6.804 | N/A.....             |              |                                     |                            | 01/31/2013. | 05/30/2037.                               |
|        | 592173               | *M | 2 |       |                                 |              |                                                                  | .....565,160 | .....65.092                          | .....766,478 | .....1,145,450 | .....766,478                    | .....                                             | .....35,131                                     | .....                                                                  | .....                                               | .....7.100 | N/A.....             |              |                                     |                            | 02/07/2013. | 09/26/2033.                               |
|        | 592173               | *N | 0 |       |                                 |              |                                                                  | .....56,929  | .....66.586                          | .....71,175  | .....105,000   | .....71,175                     | .....                                             | .....2,139                                      | .....                                                                  | .....                                               | .....7.246 | N/A.....             |              |                                     |                            | 02/07/2013. | 08/27/2031.                               |
|        | 592173               | *P | 5 |       |                                 |              |                                                                  | .....19,498  | .....73.421                          | .....28,613  | .....38,220    | .....28,613                     | .....                                             | .....937                                        | .....                                                                  | .....                                               | .....7.597 | N/A.....             |              |                                     |                            | 02/12/2013. | 02/18/2028.                               |
|        | 592173               | *R | 1 |       |                                 |              |                                                                  | .....73,117  | .....88.178                          | .....112,094 | .....124,596   | .....112,094                    | .....                                             | .....3,769                                      | .....                                                                  | .....                                               | .....7.017 | N/A.....             |              |                                     |                            | 03/05/2013. | 01/15/2023.                               |
|        | 592173               | *S | 9 |       |                                 |              |                                                                  | .....22,979  | .....65.812                          | .....28,945  | .....43,200    | .....28,945                     | .....                                             | .....873                                        | .....                                                                  | .....                                               | .....7.310 | N/A.....             |              |                                     |                            | 03/05/2013. | 12/01/2031.                               |
|        | 592173               | *T | 7 |       |                                 |              |                                                                  | .....58,279  | .....83.451                          | .....74,890  | .....88,200    | .....74,890                     | .....                                             | .....2,186                                      | .....                                                                  | .....                                               | .....6.406 | N/A.....             |              |                                     |                            | 04/09/2013. | 04/01/2025.                               |
|        | 592173               | *U | 4 |       |                                 |              |                                                                  | .....421,089 | .....40.291                          | .....582,761 | .....1,404,773 | .....582,761                    | .....                                             | .....28,282                                     | .....                                                                  | .....                                               | .....7.088 | N/A.....             |              |                                     |                            | 03/05/2013. | 02/27/2041.                               |

SCHEDULE D - PART 1

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

| 1                    | 2  |   | Codes                                          |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|---|------------------------------------------------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |   | 3                                              | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    |   | Code                                           | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 592173               | *V | 2 | METROPOLITAN LIFE INSUR CO (RIGGINS) - C.....  | @.....                          | 4            | 1                                                                | 23,331      | 81.409                               | 32,313     | 38,552    | 32,313                          |                                                   | 1,550                                           |                                                                        |                                                     |          | 7.275                | N/A.....     |                                     |                            | 03/05/2013. | 12/01/2026.                               |
| 592173               | *W | 0 | METROPOLITAN LIFE INSURANCE CO (BUTLER).....   | @.....                          | 4            | 1                                                                | 262,802     | 51.758                               | 323,242    | 613,850   | 323,242                         |                                                   | 9,395                                           |                                                                        |                                                     |          | 6.566                | N/A.....     |                                     |                            | 03/19/2013. | 09/15/2040.                               |
| 592173               | *X | 8 | METROPOLITAN LIFE INSURANCE CO (DIXON) - ..... | @.....                          | 4            | 1                                                                | 53,888      | 51.916                               | 72,786     | 137,672   | 72,786                          |                                                   | 2,232                                           |                                                                        |                                                     |          | 6.422                | N/A.....     |                                     |                            | 04/04/2013. | 03/26/2040.                               |
| 592173               | *Y | 6 | METROPOLITAN LIFE INSUR CO (BREVARD) - C.....  | @.....                          | 4            | 1                                                                | 47,801      | 82.077                               | 63,232     | 75,600    | 63,232                          |                                                   | 2,006                                           |                                                                        |                                                     |          | 7.025                | N/A.....     |                                     |                            | 03/05/2013. | 04/01/2025.                               |
| 592173               | *Z | 3 | METROPOLITAN LIFE INSUR CO (SOLOMON) - C.....  | @.....                          | 4            | 1                                                                | 84,078      | 54.808                               | 98,024     | 191,596   | 98,024                          |                                                   | (5,290)                                         |                                                                        |                                                     |          | 6.379                | N/A.....     |                                     |                            | 04/09/2013. | 01/23/2043.                               |
| 592173               | @A | 7 | METROPOLITAN LIFE INSUR CO (SMITH) - CMO.....  | @.....                          | 4            | 1                                                                | 36,866      | 58.296                               | 47,039     | 80,396    | 47,039                          |                                                   | 58,296                                          |                                                                        |                                                     |          | 6.527                | N/A.....     |                                     |                            | 04/11/2013. | 07/07/2034.                               |
| 592173               | @B | 5 | METROPOLITAN LIFE INSUR CO (POMPEY) - CM.....  | @.....                          | 4            | 1                                                                | 30,386      | 69.144                               | 37,146     | 52,800    | 37,146                          |                                                   | 1,084                                           |                                                                        |                                                     |          | 6.919                | N/A.....     |                                     |                            | 04/18/2013. | 12/20/2030.                               |
| 592173               | @C | 3 | MONUMENTAL LIFE INSUR CO (POWELL) - CMO.....   | @.....                          | 4            | 1                                                                | 42,346      | 87.970                               | 52,958     | 59,038    | 52,958                          |                                                   | 1,738                                           |                                                                        |                                                     |          | 6.821                | N/A.....     |                                     |                            | 04/18/2013. | 03/01/2023.                               |
| 592173               | @D | 1 | METROPOLITAN LIFE INSURANCE CO (BARDLEY).....  | @.....                          | 4            | 1                                                                | 25,294      | 71.094                               | 30,143     | 41,650    | 30,143                          |                                                   | 905                                             |                                                                        |                                                     |          | 7.040                | N/A.....     |                                     |                            | 04/25/2013. | 11/15/2029.                               |
| 592173               | @F | 6 | METRO LIFE INSUR AND ANNUITY CO (PETERS).....  | @.....                          | 4            | 1                                                                | 39,708      | 68.631                               | 53,148     | 75,200    | 53,148                          |                                                   | 2,588                                           |                                                                        |                                                     |          | 6.514                | N/A.....     |                                     |                            | 05/07/2013. | 07/15/2032.                               |
| 592173               | @H | 2 | METROPOLITAN LIFE INSUR CO (WILLIAMS) - .....  | @.....                          | 4            | 1                                                                | 81,709      | 55.473                               | 115,589    | 204,516   | 115,589                         |                                                   | 3,617                                           |                                                                        |                                                     |          | 6.118                | N/A.....     |                                     |                            | 05/14/2013. | 01/01/2039.                               |
| 592173               | @J | 8 | METROPOLITAN LIFE INSURANCE CO (CHOL) - .....  | @.....                          | 4            | 1                                                                | 40,490      | 87.678                               | 56,073     | 61,000    | 56,073                          |                                                   | 4,366                                           |                                                                        |                                                     |          | 8.273                | N/A.....     |                                     |                            | 05/23/2013. | 01/15/2021.                               |
| 592173               | @K | 5 | METROPOLITAN LIFE INSUR CO (GABRIELLI) - ..... | @.....                          | 4            | 1                                                                | 143,117     | 59.802                               | 189,417    | 310,150   | 189,417                         |                                                   | 6,693                                           |                                                                        |                                                     |          | 6.158                | N/A.....     |                                     |                            | 06/11/2013. | 07/25/2035.                               |
| 592173               | @L | 3 | METROPOLITAN LIFE INSUR CO (GABRIELLI) - ..... | @.....                          | 4            | 1                                                                | 106,010     | 61.145                               | 137,146    | 220,381   | 137,146                         |                                                   | 4,091                                           |                                                                        |                                                     |          | 6.175                | N/A.....     |                                     |                            | 06/11/2013. | 07/25/2035.                               |
| 592173               | @M | 1 | METROPOLITAN LIFE INSURANCE CO (DIXON) - ..... | @.....                          | 4            | 1                                                                | 37,886      | 52.770                               | 46,010     | 84,604    | 46,010                          |                                                   | 2,305                                           |                                                                        |                                                     |          | 6.923                | N/A.....     |                                     |                            | 06/20/2013. | 02/26/2033.                               |
| 592173               | @N | 9 | METROPOLITAN LIFE INSURANCE CO (ROANE) - ..... | @.....                          | 4            | 1                                                                | 30,501      | 71.522                               | 38,037     | 52,131    | 38,037                          |                                                   | 1,259                                           |                                                                        |                                                     |          | 7.278                | N/A.....     |                                     |                            | 06/26/2013. | 12/28/2028.                               |
| 592173               | @P | 4 | METROPOLITAN LIFE INSURANCE CO (BAKER) - ..... | @.....                          | 4            | 1                                                                | 35,636      | 66.172                               | 47,678     | 70,786    | 47,678                          |                                                   | 1,422                                           |                                                                        |                                                     |          | 7.204                | N/A.....     |                                     |                            | 06/26/2013. | 12/01/2031.                               |
| 592173               | @Q | 2 | METROPOLITAN LIFE INSURANCE CO (BREVARD).....  | @.....                          | 4            | 1                                                                | 267,583     | 63.854                               | 338,527    | 516,725   | 338,527                         |                                                   | 14,451                                          |                                                                        |                                                     |          | 6.750                | N/A.....     |                                     |                            | 06/28/2013. | 09/01/2030.                               |
| 592173               | @R | 0 | METROPOLITAN LIFE INSURANCE CO (TORRES).....   | @.....                          | 4            | 1                                                                | 241,211     | 73.615                               | 329,169    | 438,986   | 329,169                         |                                                   | 10,278                                          |                                                                        |                                                     |          | 6.751                | N/A.....     |                                     |                            | 07/16/2013. | 08/16/2029.                               |
| 592173               | @S | 8 | METROPOLITAN LIFE INSURANCE CO (SMALLS).....   | @.....                          | 4            | 1                                                                | 35,444      | 81.322                               | 46,832     | 56,420    | 46,832                          |                                                   | 1,613                                           |                                                                        |                                                     |          | 7.688                | N/A.....     |                                     |                            | 08/06/2013. | 02/05/2025.                               |
| 592173               | @T | 6 | METROPOLITAN LIFE INS ANNUITY CO (HAYES).....  | @.....                          | 4            | 1                                                                | 22,781      | 87.575                               | 31,469     | 35,213    | 31,469                          |                                                   | 1,070                                           |                                                                        |                                                     |          | 7.364                | N/A.....     |                                     |                            | 08/06/2013. | 02/01/2023.                               |
| 592173               | @U | 3 | METRO LIFE INS AND ANNUITY CO (HAIRSTON).....  | @.....                          | 4            | 1                                                                | 149,859     | 52.734                               | 197,790    | 360,000   | 197,790                         |                                                   | 13,428                                          |                                                                        |                                                     |          | 7.155                | N/A.....     |                                     |                            | 08/08/2013. | 09/15/2038.                               |
| 592173               | @V | 1 | METROPOLITAN LIFE INSURANCE CO (SAMUELS).....  | @.....                          | 4            | 1                                                                | 79,237      | 56.388                               | 88,101     | 150,000   | 88,101                          |                                                   | 5,947                                           |                                                                        |                                                     |          | 7.113                | N/A.....     |                                     |                            | 08/15/2013. | 08/12/2027.                               |
| 592173               | @W | 9 | METROPOLITAN LIFE INSURANCE CO (VASQUEZ).....  | @.....                          | 4            | 1                                                                | 28,537      | 93.861                               | 44,133     | 45,000    | 44,133                          |                                                   | 3,200                                           |                                                                        |                                                     |          | 7.671                | N/A.....     |                                     |                            | 08/15/2013. | 04/04/2020.                               |
| 592173               | @X | 7 | METROPOLITAN LIFE INSUR CO (TROWELL) - C.....  | @.....                          | 4            | 1                                                                | 110,604     | 75.976                               | 172,229    | 217,629   | 172,229                         |                                                   | 11,632                                          |                                                                        |                                                     |          | 7.116                | N/A.....     |                                     |                            | 08/30/2013. | 02/26/2026.                               |
| 592173               | @Z | 2 | METROPOLITAN LIFE INSURANCE CO (ROANE) - ..... | @.....                          | 4            | 1                                                                | 63,767      | 57.085                               | 98,964     | 166,406   | 98,964                          |                                                   | 6,710                                           |                                                                        |                                                     |          | 7.144                | N/A.....     |                                     |                            | 09/19/2013. | 12/28/2032.                               |
| 592173               | D# | 2 | METROPOLITAN LIFE INSURANCE (HITCHCOCK).....   | @.....                          | 4            | 1                                                                | 79,582      | 63.387                               | 102,546    | 158,948   | 102,546                         |                                                   | 3,046                                           |                                                                        |                                                     |          | 7.321                | N/A.....     |                                     |                            | 12/13/2011. | 02/26/2033.                               |
| 592173               | E# | 1 | METROPOLITAN LIFE INSURANCE (ROSARIO) - .....  | @.....                          | 4            | 1                                                                | 27,024      | 71.115                               | 38,206     | 52,270    | 38,206                          |                                                   | 1,736                                           |                                                                        |                                                     |          | 7.423                | N/A.....     |                                     |                            | 12/20/2011. | 05/01/2027.                               |
| 592173               | E* | 5 | METROPOLITAN LIFE INSURANCE (TURNER) - C.....  | @.....                          | 4            | 1                                                                | 50,804      | 70.634                               | 61,460     | 120,600   | 61,460                          |                                                   | (21,302)                                        |                                                                        |                                                     |          | 7.044                | N/A.....     |                                     |                            | 12/13/2011. | 11/03/2037.                               |
| 592173               | E@ | 3 | METROPOLITAN LIFE INSURANCE (LOTT) - CMO.....  | @.....                          | 4            | 1                                                                | 16,745      | 67.545                               | 22,555     | 32,473    | 22,555                          |                                                   | 1,110                                           |                                                                        |                                                     |          | 7.659                | N/A.....     |                                     |                            | 12/15/2011. | 08/01/2028.                               |
| 592173               | F# | 0 | METROPOLITAN LIFE INSURANCE (BRYSON) - C.....  | @.....                          | 4            | 1                                                                | 21,708      | 72.896                               | 29,329     | 39,410    | 29,329                          |                                                   | 1,018                                           |                                                                        |                                                     |          | 7.581                | N/A.....     |                                     |                            | 12/28/2011. | 01/25/2028.                               |
| 592173               | F* | 4 | METROPOLITAN LIFE INSURANCE (MORGAN) - C.....  | @.....                          | 4            | 1                                                                | 16,604      | 92.791                               | 24,233     | 25,000    | 24,233                          |                                                   | 1,747                                           |                                                                        |                                                     |          | 7.624                | N/A.....     |                                     |                            | 12/20/2011. | 06/01/2020.                               |
| 592173               | F@ | 2 | METROPOLITAN LIFE INSURANCE (MALDONADO).....   | @.....                          | 4            | 1                                                                | 43,002      | 63.923                               | 51,301     | 78,600    | 51,301                          |                                                   | 1,793                                           |                                                                        |                                                     |          | 8.652                | N/A.....     |                                     |                            | 12/22/2011. | 12/02/2030.                               |
| 592173               | G# | 9 | METROPOLITAN LIFE INSURANCE (GARCIA) - C.....  | @.....                          | 4            | 1                                                                | 2,169       | 94.278                               | 3,181      | 3,300     | 3,181                           |                                                   | 118                                             |                                                                        |                                                     |          | 7.882                | N/A.....     |                                     |                            | 01/24/2012. | 11/23/2020.                               |
| 592173               | G* | 3 | METROPOLITAN LIFE INSURANCE (MARTIN) - C.....  | @.....                          | 4            | 1                                                                | 83,305      | 79.563                               | 124,262    | 150,000   | 124,262                         |                                                   | 8,311                                           |                                                                        |                                                     |          | 7.043                | N/A.....     |                                     |                            | 01/05/2012. | 09/20/2022.                               |
| 592173               | G@ | 1 | METROPOLITAN LIFE INSURANCE (MEDLOCK) - .....  | @.....                          | 4            | 1                                                                | 38,383      | 77.518                               | 52,422     | 66,200    | 52,422                          |                                                   | 1,862                                           |                                                                        |                                                     |          | 6.637                | N/A.....     |                                     |                            | 01/17/2012. | 05/01/2027.                               |
| 592173               | H# | 8 | METROPOLITAN LIFE INSURANCE (SCOTT) - CM.....  | @.....                          | 4            | 1                                                                | 12,726      | 89.857                               | 16,692     | 18,200    | 16,692                          |                                                   | 575                                             |                                                                        |                                                     |          | 7.387                | N/A.....     |                                     |                            | 02/02/2012. | 05/01/2022.                               |
| 592173               | H* | 2 | METROPOLITAN LIFE INSURANCE (SCOTT) - CM.....  | @.....                          | 4            | 1                                                                | 44,326      | 60.443                               | 59,893     | 96,685    | 59,893                          |                                                   | 2,444                                           |                                                                        |                                                     |          | 7.291                | N/A.....     |                                     |                            | 01/26/2012. | 02/28/2031.                               |
| 592173               | H@ | 0 | METROPOLITAN LIFE INSURANCE (SNEED) - CM.....  | @.....                          | 4            | 1                                                                | 153,319     | 75.774                               | 264,108    | 336,000   | 264,108                         |                                                   | 16,746                                          |                                                                        |                                                     |          | 7.042                | N/A.....     |                                     |                            | 02/02/2012. | 03/01/2026.                               |
| 592173               | J# | 6 | METROPOLITAN LIFE INSURANCE (MEDINA) - C.....  | @.....                          | 4            | 1                                                                | 30,192      | 73.985                               | 42,583     | 56,420    | 42,583                          |                                                   | 1,423                                           |                                                                        |                                                     |          | 7.241                | N/A.....     |                                     |                            | 02/21/2012. | 01/01/2028.                               |
| 592173               | J* | 0 | METROPOLITAN LIFE INSURANCE (SMITH) - CM.....  | @.....                          | 4            | 1                                                                | 55,136      | 73.405                               | 69,513     | 94,246    | 69,513                          |                                                   | 1,899                                           |                                                                        |                                                     |          | 5.573                | N/A.....     |                                     |                            | 02/09/2012. | 07/07/2030.                               |

**SCHEDULE D - PART 1**

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

| 1                    | 2  |   | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|---|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |   | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    |   | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 592173               | J@ | 8 |       |                                 | 4            | 1                                                                | 44,750      | 65.542                               | 66,681     | 99,071    | 66,681                          |                                                   | 2,943                                           |                                                                        |                                                     |          | 7.121                | N/A.         |                                     |                            | 01/10/2012. | 01/25/2028.                               |
| 592173               | K* | 8 |       |                                 | 4            | 1                                                                | 20,977      | 64.650                               | 28,279     | 42,742    | 28,279                          |                                                   | 1,203                                           |                                                                        |                                                     |          | 7.260                | N/A.         |                                     |                            | 02/21/2012. | 12/01/2029.                               |
| 592173               | K@ | 6 |       |                                 | 4            | 1                                                                | 36,487      | 65.872                               | 44,329     | 66,000    | 44,329                          |                                                   | 1,449                                           |                                                                        |                                                     |          | 7.948                | N/A.         |                                     |                            | 03/15/2012. | 12/15/2030.                               |
| 592173               | L# | 3 |       |                                 | 4            | 1                                                                | 15,526      | 89.071                               | 19,701     | 21,600    | 19,701                          |                                                   | 783                                             |                                                                        |                                                     |          | 8.617                | N/A.         |                                     |                            | 04/06/2012. | 04/10/2022.                               |
| 592173               | L* | 7 |       |                                 | 4            | 1                                                                | 32,044      | 65.095                               | 42,822     | 65,454    | 42,822                          |                                                   | 1,464                                           |                                                                        |                                                     |          | 7.267                | N/A.         |                                     |                            | 03/23/2012. | 07/07/2031.                               |
| 592173               | L@ | 5 |       |                                 | 4            | 1                                                                | 7,712       | 92.900                               | 9,531      | 10,080    | 9,531                           |                                                   | 283                                             |                                                                        |                                                     |          | 6.263                | N/A.         |                                     |                            | 03/27/2012. | 10/01/2021.                               |
| 592173               | M# | 2 |       |                                 | 4            | 1                                                                | 92,428      | 44.745                               | 140,871    | 304,311   | 140,871                         |                                                   | 7,783                                           |                                                                        |                                                     |          | 6.976                | N/A.         |                                     |                            | 04/24/2012. | 12/15/2034.                               |
| 592173               | M@ | 4 |       |                                 | 4            | 1                                                                | 53,937      | 57.967                               | 78,628     | 133,168   | 78,628                          |                                                   | 2,429                                           |                                                                        |                                                     |          | 6.926                | N/A.         |                                     |                            | 04/17/2012. | 01/01/2036.                               |
| 592173               | N# | 1 |       |                                 | 4            | 1                                                                | 16,906      | 71.283                               | 21,937     | 30,123    | 21,937                          |                                                   | 792                                             |                                                                        |                                                     |          | 7.705                | N/A.         |                                     |                            | 05/10/2012. | 01/25/2028.                               |
| 592173               | N* | 5 |       |                                 | 4            | 1                                                                | 66,125      | 63.467                               | 107,689    | 165,763   | 107,689                         |                                                   | 4,202                                           |                                                                        |                                                     |          | 6.925                | N/A.         |                                     |                            | 04/24/2012. | 09/23/2031.                               |
| 592173               | N@ | 3 |       |                                 | 4            | 1                                                                | 39,678      | 78.242                               | 53,985     | 67,250    | 53,985                          |                                                   | 2,292                                           |                                                                        |                                                     |          | 7.450                | N/A.         |                                     |                            | 05/08/2012. | 05/23/2025.                               |
| 592173               | P# | 9 |       |                                 | 4            | 1                                                                | 96,317      | 77.832                               | 161,292    | 199,214   | 161,292                         |                                                   | 10,551                                          |                                                                        |                                                     |          | 6.881                | N/A.         |                                     |                            | 05/17/2012. | 05/02/2025.                               |
| 592173               | P* | 3 |       |                                 | 4            | 1                                                                | 22,164      | 72.097                               | 31,252     | 42,465    | 31,252                          |                                                   | 1,077                                           |                                                                        |                                                     |          | 7.283                | N/A.         |                                     |                            | 05/10/2012. | 01/25/2028.                               |
| 592173               | P@ | 1 |       |                                 | 4            | 1                                                                | 20,118      | 88.940                               | 28,554     | 30,500    | 28,554                          |                                                   | 2,403                                           |                                                                        |                                                     |          | 8.987                | N/A.         |                                     |                            | 05/17/2012. | 10/01/2020.                               |
| 592173               | Q* | 2 |       |                                 | 4            | 1                                                                | 36,859      | 68.409                               | 58,438     | 82,000    | 58,438                          |                                                   | 3,957                                           |                                                                        |                                                     |          | 7.136                | N/A.         |                                     |                            | 05/17/2012. | 03/29/2027.                               |
| 592173               | Q@ | 0 |       |                                 | 4            | 1                                                                | 21,875      | 70.199                               | 29,279     | 40,964    | 29,279                          |                                                   | 887                                             |                                                                        |                                                     |          | 7.139                | N/A.         |                                     |                            | 05/22/2012. | 02/01/2030.                               |
| 592173               | R# | 7 |       |                                 | 4            | 1                                                                | 17,699      | 80.726                               | 22,379     | 27,200    | 22,379                          |                                                   | 717                                             |                                                                        |                                                     |          | 7.138                | N/A.         |                                     |                            | 06/12/2012. | 09/01/2025.                               |
| 592173               | R* | 1 |       |                                 | 4            | 1                                                                | 33,567      | 64.200                               | 44,277     | 67,258    | 44,277                          |                                                   | 1,847                                           |                                                                        |                                                     |          | 7.158                | N/A.         |                                     |                            | 05/31/2012. | 01/01/2029.                               |
| 592173               | R@ | 9 |       |                                 | 4            | 1                                                                | 92,451      | 55.781                               | 120,374    | 214,106   | 120,374                         |                                                   | 4,194                                           |                                                                        |                                                     |          | 6.732                | N/A.         |                                     |                            | 05/31/2012. | 07/07/2034.                               |
| 592173               | S# | 6 |       |                                 | 4            | 1                                                                | 25,234      | 72.720                               | 31,356     | 42,240    | 31,356                          |                                                   | 1,085                                           |                                                                        |                                                     |          | 8.086                | N/A.         |                                     |                            | 06/21/2012. | 12/05/2027.                               |
| 592173               | S* | 0 |       |                                 | 4            | 1                                                                | 70,353      | 55.447                               | 89,126     | 157,295   | 89,126                          |                                                   | 3,226                                           |                                                                        |                                                     |          | 6.916                | N/A.         |                                     |                            | 06/14/2012. | 08/01/2036.                               |
| 592173               | S@ | 8 |       |                                 | 4            | 1                                                                | 44,470      | 81.682                               | 69,437     | 82,144    | 69,437                          |                                                   | 3,928                                           |                                                                        |                                                     |          | 7.155                | N/A.         |                                     |                            | 06/14/2012. | 06/01/2024.                               |
| 592173               | T# | 5 |       |                                 | 4            | 1                                                                | 28,283      | 72.165                               | 34,584     | 46,835    | 34,584                          |                                                   | 1,325                                           |                                                                        |                                                     |          | 8.246                | N/A.         |                                     |                            | 06/29/2012. | 03/05/2027.                               |
| 592173               | T* | 9 |       |                                 | 4            | 1                                                                | 15,695      | 92.304                               | 20,869     | 22,124    | 20,869                          |                                                   | 799                                             |                                                                        |                                                     |          | 7.148                | N/A.         |                                     |                            | 06/29/2012. | 08/01/2021.                               |
| 592173               | T@ | 7 |       |                                 | 4            | 1                                                                | 37,671      | 67.277                               | 50,499     | 73,217    | 50,499                          |                                                   | 2,087                                           |                                                                        |                                                     |          | 7.405                | N/A.         |                                     |                            | 06/29/2012. | 12/18/2028.                               |
| 592173               | U* | 7 |       |                                 | 4            | 1                                                                | 11,719      | 87.514                               | 14,524     | 16,581    | 14,524                          |                                                   | 99                                              |                                                                        |                                                     |          | 7.235                | N/A.         |                                     |                            | 06/29/2012. | 06/01/2024.                               |
| 592173               | U@ | 5 |       |                                 | 4            | 1                                                                | 26,995      | 54.860                               | 36,723     | 64,997    | 36,723                          |                                                   | 1,794                                           |                                                                        |                                                     |          | 7.383                | N/A.         |                                     |                            | 07/10/2012. | 05/15/2029.                               |
| 592173               | V# | 2 |       |                                 | 4            | 1                                                                | 27,660      | 83.410                               | 40,101     | 47,200    | 40,101                          |                                                   | 1,243                                           |                                                                        |                                                     |          | 6.814                | N/A.         |                                     |                            | 08/14/2012. | 12/01/2024.                               |
| 592173               | V* | 6 |       |                                 | 4            | 1                                                                | 60,529      | 53.775                               | 74,581     | 136,585   | 74,581                          |                                                   | 1,926                                           |                                                                        |                                                     |          | 6.923                | N/A.         |                                     |                            | 07/24/2012. | 08/01/2036.                               |
| 592173               | V@ | 4 |       |                                 | 4            | 1                                                                | 48,922      | 76.456                               | 67,285     | 86,314    | 67,285                          |                                                   | 2,209                                           |                                                                        |                                                     |          | 6.866                | N/A.         |                                     |                            | 07/24/2012. | 05/01/2027.                               |
| 592173               | W# | 1 |       |                                 | 4            | 1                                                                | 32,149      | 84.692                               | 47,613     | 56,000    | 47,613                          |                                                   | 1,491                                           |                                                                        |                                                     |          | 6.812                | N/A.         |                                     |                            | 08/21/2012. | 12/18/2023.                               |
| 592173               | W* | 5 |       |                                 | 4            | 1                                                                | 31,544      | 71.482                               | 39,273     | 54,000    | 39,273                          |                                                   | 1,143                                           |                                                                        |                                                     |          | 6.797                | N/A.         |                                     |                            | 08/14/2012. | 01/01/2030.                               |
| 592173               | W@ | 3 |       |                                 | 4            | 1                                                                | 38,903      | 48.011                               | 50,033     | 102,253   | 50,033                          |                                                   | 1,597                                           |                                                                        |                                                     |          | 6.773                | N/A.         |                                     |                            | 08/21/2012. | 10/03/2041.                               |
| 592173               | X* | 4 |       |                                 | 4            | 1                                                                | 69,199      | 67.873                               | 111,245    | 157,850   | 111,245                         |                                                   | 6,948                                           |                                                                        |                                                     |          | 6.554                | N/A.         |                                     |                            | 08/21/2012. | 06/13/2027.                               |
| 592173               | X@ | 2 |       |                                 | 4            | 1                                                                | 33,731      | 73.370                               | 44,733     | 60,653    | 44,733                          |                                                   | 1,472                                           |                                                                        |                                                     |          | 6.901                | N/A.         |                                     |                            | 09/06/2012. | 07/07/2028.                               |
| 592173               | Y# | 9 |       |                                 | 4            | 1                                                                | 19,909      | 78.554                               | 27,736     | 34,588    | 27,736                          |                                                   | 961                                             |                                                                        |                                                     |          | 7.275                | N/A.         |                                     |                            | 09/28/2012. | 02/26/2026.                               |
| 592173               | Y* | 3 |       |                                 | 4            | 1                                                                | 44,265      | 61.232                               | 56,398     | 88,459    | 56,398                          |                                                   | 3,774                                           |                                                                        |                                                     |          | 7.048                | N/A.         |                                     |                            | 09/20/2012. | 02/28/2027.                               |
| 592173               | Y@ | 1 |       |                                 | 4            | 1                                                                | 76,398      | 61.107                               | 99,796     | 157,207   | 99,796                          |                                                   | 6,313                                           |                                                                        |                                                     |          | 6.643                | N/A.         |                                     |                            | 09/25/2012. | 09/23/2028.                               |
| 592173               | Z# | 8 |       |                                 | 4            | 1                                                                | 35,695      | 86.003                               | 53,659     | 60,000    | 53,659                          |                                                   | 3,478                                           |                                                                        |                                                     |          | 6.815                | N/A.         |                                     |                            | 10/09/2012. | 09/01/2021.                               |
| 592173               | Z* | 2 |       |                                 | 4            | 1                                                                | 40,427      | 79.048                               | 50,070     | 62,250    | 50,070                          |                                                   | 1,466                                           |                                                                        |                                                     |          | 6.564                | N/A.         |                                     |                            | 09/28/2012. | 12/01/2026.                               |



SCHEDULE D - PART 1

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

| 1                    | 2           |   | Codes                                         |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|-------------|---|-----------------------------------------------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |             |   | 3                                             | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
|                      |             |   |                                               |                                 |              |                                                                  |             |                                      |            |           |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |             |                                           |
| CUSIP Identification | Description |   | Code                                          | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 592173               | Z@          | 0 | METROPOLITAN LIFE INS CO (PARKER) - CMO.....  | @.....                          | 4            | 1                                                                | 34,111      | 48.142                               | 46,638     | 95,062    | 46,638                          |                                                   | 1,483                                           |                                                                        |                                                     |          | 6.744                | N/A.....     |                                     |                            | 10/04/2012. | 10/03/2041.                               |
| 59218*               | AH          | 7 | METROPOLITAN LIFE INS CO (SCOTT) - CMO.....   | @.....                          | 4            | 1                                                                | 87,753      | 53.917                               | 125,361    | 228,247   | 125,361                         |                                                   | 3,909                                           |                                                                        |                                                     |          | 6.553                | N/A.....     |                                     |                            | 10/25/2012. | 09/15/2038.                               |
| 59218*               | AK          | 0 | METROPOLITAN LIFE INS CO (PARKER) - CMO.....  | @.....                          | 4            | 1                                                                | 37,699      | 48.597                               | 52,805     | 106,648   | 52,805                          |                                                   | 1,659                                           |                                                                        |                                                     |          | 6.642                | N/A.....     |                                     |                            | 11/06/2012. | 10/03/2041.                               |
| 59218*               | AL          | 8 | METROPOLITAN LIFE INS CO (YOUNG) - CMO.....   | @.....                          | 4            | 1                                                                | 32,154      | 73.255                               | 44,300     | 59,400    | 44,300                          |                                                   | 1,337                                           |                                                                        |                                                     |          | 6.990                | N/A.....     |                                     |                            | 11/13/2012. | 12/16/2028.                               |
| 59218*               | AM          | 6 | METROPOLITAN LIFE INS CO (GRAHAM) - CMO.....  | @.....                          | 4            | 1                                                                | 30,146      | 93.529                               | 48,261     | 49,493    | 48,261                          |                                                   | 3,328                                           |                                                                        |                                                     |          | 7.275                | N/A.....     |                                     |                            | 11/15/2012. | 05/08/2020.                               |
| 59218*               | AP          | 9 | METROPOLITAN LIFE INSURANCE CO. (HURT) -..... | @.....                          | 4            | 1                                                                | 63,678      | 92.653                               | 82,182     | 86,985    | 82,182                          |                                                   | 2,677                                           |                                                                        |                                                     |          | 6.948                | N/A.....     |                                     |                            | 07/24/2012. | 08/01/2021.                               |
| 59218*               | AT          | 1 | METROPOLITAN LIFE INSURANCE CO (ROEILL).....  | @.....                          | 4            | 1                                                                | 37,952      | 64.110                               | 28,661     | 48,500    | 28,661                          |                                                   | (3,537)                                         |                                                                        |                                                     |          | 7.014                | N/A.....     |                                     |                            | 08/01/2014. | 09/15/2035.                               |
| 59218*               | AU          | 8 | METROPOLITAN LIFE INSURANCE CO (DUNLAP).....  | @.....                          | 4            | 1                                                                | 90,250      | 55.239                               | 120,834    | 210,000   | 120,834                         |                                                   | 8,163                                           |                                                                        |                                                     |          | 7.119                | N/A.....     |                                     |                            | 09/26/2013. | 02/14/2033.                               |
| 59218*               | AV          | 6 | METROPOLITAN LIFE INSURANCE CO (BELL) -.....  | @.....                          | 4            | 1                                                                | 15,397      | 88.114                               | 20,934     | 22,778    | 20,934                          |                                                   | (125)                                           |                                                                        |                                                     |          | 7.351                | N/A.....     |                                     |                            | 09/30/2013. | 03/02/2021.                               |
| 59218*               | AW          | 4 | METRO LIFE INSUR ANNUITY CO (CASTLEMAN).....  | @.....                          | 4            | 1                                                                | 54,377      | 75.042                               | 65,865     | 87,400    | 65,865                          |                                                   | 602                                             |                                                                        |                                                     |          | 7.323                | N/A.....     |                                     |                            | 09/30/2013. | 02/04/2027.                               |
| 59218*               | AX          | 2 | METROPOLITAN LIFE INSUR CO (SOSTRE) - CM..... | @.....                          | 4            | 1                                                                | 115,774     | 84.035                               | 166,406    | 190,101   | 166,406                         |                                                   | 11,244                                          |                                                                        |                                                     |          | 7.120                | N/A.....     |                                     |                            | 10/10/2013. | 11/26/2021.                               |
| 59218*               | AY          | 0 | METROPOLITAN LIFE INSUR CO (AKAKABOTA) -..... | @.....                          | 4            | 1                                                                | 96,849      | 54.601                               | 114,979    | 206,706   | 114,979                         |                                                   | 3,583                                           |                                                                        |                                                     |          | 7.258                | N/A.....     |                                     |                            | 10/24/2013. | 06/18/2036.                               |
| 59218*               | AZ          | 7 | METROPOLITAN LIFE INSUR CO (DANENHOWER).....  | @.....                          | 4            | 1                                                                | 43,658      | 93.566                               | 68,319     | 70,000    | 68,319                          |                                                   | 4,767                                           |                                                                        |                                                     |          | 7.366                | N/A.....     |                                     |                            | 10/24/2013. | 05/02/2020.                               |
| 59218*               | BA          | 1 | METROPOLITAN LIFE INSURANCE CO (HAYNES).....  | @.....                          | 4            | 1                                                                | 92,806      | 89.260                               | 112,989    | 124,000   | 112,989                         |                                                   | 3,916                                           |                                                                        |                                                     |          | 7.466                | N/A.....     |                                     |                            | 10/31/2013. | 07/15/2022.                               |
| 59218*               | BB          | 9 | METROPOLITAN LIFE INSURANCE CO (BAKER) -..... | @.....                          | 4            | 1                                                                | 85,279      | 62.635                               | 119,967    | 186,012   | 119,967                         |                                                   | 5,822                                           |                                                                        |                                                     |          | 6.955                | N/A.....     |                                     |                            | 11/05/2013. | 12/01/2031.                               |
| 59218*               | BC          | 7 | METROPOLITAN LIFE INSURANCE CO (STRANGE)..... | @.....                          | 4            | 1                                                                | 291,476     | 49.187                               | 432,951    | 845,857   | 432,951                         |                                                   | 28,561                                          |                                                                        |                                                     |          | 6.943                | N/A.....     |                                     |                            | 11/07/2013. | 02/11/2037.                               |
| 59218*               | BD          | 5 | METROPOLITAN LIFE INSURANCE CO (CREECH).....  | @.....                          | 4            | 1                                                                | 35,160      | 78.131                               | 48,369     | 60,750    | 48,369                          |                                                   | 1,537                                           |                                                                        |                                                     |          | 7.181                | N/A.....     |                                     |                            | 11/07/2013. | 09/12/2026.                               |
| 59218*               | BE          | 3 | METROPOLITAN LIFE INSURANCE CO (PARKER).....  | @.....                          | 4            | 1                                                                | 18,804      | 60.299                               | 19,422     | 31,684    | 19,422                          |                                                   | 539                                             |                                                                        |                                                     |          | 4.244                | N/A.....     |                                     |                            | 11/07/2013. | 10/03/2041.                               |
| 59218*               | BF          | 0 | METROPOLITAN LIFE INSURANCE CO (POOLE) -..... | @.....                          | 4            | 1                                                                | 122,009     | 67.664                               | 155,644    | 225,751   | 155,644                         |                                                   | 4,916                                           |                                                                        |                                                     |          | 6.905                | N/A.....     |                                     |                            | 11/22/2013. | 03/01/2031.                               |
| 59218*               | BG          | 8 | METROPOLITAN LIFE INSURANCE CO (MUSSAW).....  | @.....                          | 4            | 1                                                                | 113,092     | 52.409                               | 149,245    | 278,807   | 149,245                         |                                                   | 5,301                                           |                                                                        |                                                     |          | 6.956                | N/A.....     |                                     |                            | 11/22/2013. | 09/18/2036.                               |
| 59218*               | BH          | 6 | METROPOLITAN LIFE INSURANCE CO (JONES) -..... | @.....                          | 4            | 1                                                                | 16,355      | 90.326                               | 21,483     | 23,311    | 21,483                          |                                                   | 725                                             |                                                                        |                                                     |          | 7.219                | N/A.....     |                                     |                            | 11/28/2013. | 04/01/2022.                               |
| 59218*               | BJ          | 2 | METROPOLITAN LIFE INSURANCE CO (MORRIS).....  | @.....                          | 4            | 1                                                                | 57,695      | 94.505                               | 88,633     | 90,000    | 88,633                          |                                                   | 6,046                                           |                                                                        |                                                     |          | 7.192                | N/A.....     |                                     |                            | 12/05/2013. | 04/04/2020.                               |
| 59218*               | BK          | 9 | METROPOLITAN LIFE INSUR CO (ROMANOWSKI).....  | @.....                          | 4            | 1                                                                | 18,563      | 73.811                               | 24,538     | 35,000    | 24,538                          |                                                   | (514)                                           |                                                                        |                                                     |          | 7.510                | N/A.....     |                                     |                            | 12/05/2013. | 10/25/2024.                               |
| 59218*               | BM          | 5 | METROPOLITAN LIFE INSURANCE CO (PETERS).....  | @.....                          | 4            | 1                                                                | 60,462      | 56.650                               | 91,396     | 155,040   | 91,396                          |                                                   | 6,029                                           |                                                                        |                                                     |          | 6.942                | N/A.....     |                                     |                            | 12/10/2013. | 07/15/2032.                               |
| 59218*               | BN          | 3 | METROPOLITAN LIFE INSURANCE CO (NESBITT)..... | @.....                          | 4            | 1                                                                | 471,055     | 67.468                               | 596,772    | 850,000   | 596,772                         |                                                   | 39,379                                          |                                                                        |                                                     |          | 6.944                | N/A.....     |                                     |                            | 12/12/2013. | 09/30/2027.                               |
| 59218*               | BP          | 8 | METROPOLITAN LIFE INSURANCE CO (OWENS) -..... | @.....                          | 4            | 1                                                                | 400,864     | 63.336                               | 552,203    | 854,907   | 552,203                         |                                                   | 18,221                                          |                                                                        |                                                     |          | 6.971                | N/A.....     |                                     |                            | 12/17/2013. | 10/26/2032.                               |
| 59218*               | BQ          | 6 | METROPOLITAN LIFE INSURANCE CO (POMPEY).....  | @.....                          | 4            | 1                                                                | 101,087     | 48.446                               | 142,063    | 287,470   | 142,063                         |                                                   | 4,726                                           |                                                                        |                                                     |          | 6.937                | N/A.....     |                                     |                            | 12/19/2013. | 12/20/2040.                               |
| 59218*               | BR          | 4 | METROPOLITAN LIFE INSURANCE CO (SCOTT) -..... | @.....                          | 4            | 1                                                                | 54,578      | 52.991                               | 76,683     | 139,800   | 76,683                          |                                                   | 4,389                                           |                                                                        |                                                     |          | 6.944                | N/A.....     |                                     |                            | 12/26/2013. | 03/01/2036.                               |
| 59218*               | BS          | 2 | METROPOLITAN LIFE INSURANCE CO (SCOTT) -..... | @.....                          | 4            | 1                                                                | 122,262     | 51.779                               | 144,405    | 273,484   | 144,405                         |                                                   | 4,758                                           |                                                                        |                                                     |          | 7.044                | N/A.....     |                                     |                            | 12/31/2013. | 09/15/2038.                               |
| 59218*               | BT          | 0 | METROPOLITAN LIFE INS CO (SOLOMON) - CMO..... | @.....                          | 4            | 1                                                                | 44,781      | 57.287                               | 63,128     | 108,500   | 63,128                          |                                                   | 1,652                                           |                                                                        |                                                     |          | 6.742                | N/A.....     |                                     |                            | 12/27/2012. | 01/23/2038.                               |
| 59218*               | BU          | 7 | METROPOLITAN LIFE INSURANCE CO (STRANGE)..... | @.....                          | 4            | 1                                                                | 66,220      | 49.800                               | 99,416     | 191,841   | 99,416                          |                                                   | 6,558                                           |                                                                        |                                                     |          | 6.941                | N/A.....     |                                     |                            | 01/16/2014. | 01/11/2036.                               |
| 59218*               | BW          | 3 | METROPOLITAN LIFE INSURANCE CO (FAWCETT)..... | @.....                          | 4            | 1                                                                | 17,615      | 93.676                               | 24,973     | 26,101    | 24,973                          |                                                   | 887                                             |                                                                        |                                                     |          | 7.519                | N/A.....     |                                     |                            | 01/31/2014. | 02/23/2021.                               |
| 59218*               | BZ          | 6 | METROPOLITAN LIFE INSURANCE CO (STRANGE)..... | @.....                          | 4            | 1                                                                | 216,367     | 32.557                               | 272,504    | 842,583   | 272,504                         |                                                   | (2,849)                                         |                                                                        |                                                     |          | 6.456                | N/A.....     |                                     |                            | 02/28/2014. | 01/11/2044.                               |
| 59218*               | CA          | 0 | METROPOLITAN LIFE INSURANCE CO (PARRIS).....  | @.....                          | 4            | 1                                                                | 62,021      | 64.855                               | 89,303     | 132,690   | 89,303                          |                                                   | 5,494                                           |                                                                        |                                                     |          | 6.450                | N/A.....     |                                     |                            | 03/27/2014. | 04/18/2031.                               |
| 59218*               | CC          | 6 | METROPOLITAN LIFE INS CO (CRAIG) - CMO.....   | @.....                          | 4            | 1                                                                | 129,113     | 54.134                               | 164,959    | 293,657   | 164,959                         |                                                   | 10,137                                          |                                                                        |                                                     |          | 6.444                | N/A.....     |                                     |                            | 04/24/2014. | 12/22/2039.                               |
| 59218*               | CD          | 4 | METROPOLITAN LIFE INSURANCE CO (NELSON).....  | @.....                          | 4            | 1                                                                | 26,728      | 84.815                               | 33,968     | 39,200    | 33,968                          |                                                   | 1,211                                           |                                                                        |                                                     |          | 6.674                | N/A.....     |                                     |                            | 04/30/2014. | 01/20/2023.                               |
| 59218*               | CE          | 2 | METROPOLITAN LIFE INSURANCE CO (CAMILE).....  | @.....                          | 4            | 1                                                                | 20,953      | 88.922                               | 25,632     | 28,308    | 25,632                          |                                                   | 782                                             |                                                                        |                                                     |          | 6.554                | N/A.....     |                                     |                            | 04/30/2014. | 02/10/2023.                               |
| 59218*               | CF          | 9 | METROPOLITAN LIFE INS CO (TORRES) - CMO.....  | @.....                          | 4            | 1                                                                | 198,241     | 54.062                               | 231,617    | 421,308   | 231,617                         |                                                   | 6,826                                           |                                                                        |                                                     |          | 6.554                | N/A.....     |                                     |                            | 06/12/2014. | 08/16/2034.                               |
| 59218*               | CG          | 7 | METROPOLITAN LIFE INSURANCE CO (NABORS).....  | @.....                          | 4            | 1                                                                | 33,067      | 76.252                               | 47,532     | 60,000    | 47,532                          |                                                   | 3,013                                           |                                                                        |                                                     |          | 6.656                | N/A.....     |                                     |                            | 06/12/2014. | 02/26/2026.                               |
| 59218*               | CH          | 5 | METROPOLITAN LIFE INSURANCE (HACKWORTH).....  | @.....                          | 4            | 1                                                                | 60,475      | 86.622                               | 86,843     | 96,500    | 86,843                          |                                                   | 5,502                                           |                                                                        |                                                     |          | 6.654                | N/A.....     |                                     |                            | 06/19/2014. | 02/01/2023.                               |
| 59218*               | CJ          | 1 | METROPOLITAN LIFE INSURANCE (GEISEL) - C..... | @.....                          | 4            | 1                                                                | 120,795     | 79.280                               | 160,378    | 195,000   | 160,378                         |                                                   | 9,783                                           |                                                                        |                                                     |          | 6.394                | N/A.....     |                                     |                            | 06/26/2014. | 02/09/2023.                               |

SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                               | Codes  |                                 |              | 6                                                      | 7           | Fair Value                        |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|-----------------------------------------------|--------|---------------------------------|--------------|--------------------------------------------------------|-------------|-----------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                               | 3      | 4                               | 5            |                                                        |             | 8                                 | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                               | Code   | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Designation<br>and<br>Administrative<br>Symbol | Actual Cost | Rate Used to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 59218*               | CK | 8           | METROPOLITAN INS AND ANNUITY CO (SCHMIDT..... | @..... |                                 | 4.....       | 1.....                                                 | 89,173      | 86.797                            | 126,060    | 140,000   | 126,060                         |                                                   | 7,689                                           |                                                                        |                                                     |          | 6.393                | N/A.....     |                                     |                            | 06/30/2014. | 09/01/2021.                               |
| 59218*               | CL | 6           | METROPOLITAN INS AND ANNUITY CO (PARRIS)..... | @..... |                                 | 4.....       | 1.....                                                 | 38,626      | 43.234                            | 54,581     | 121,701   | 54,581                          |                                                   | 3,325                                           |                                                                        |                                                     |          | 6.392                | N/A.....     |                                     |                            | 06/30/2014. | 04/18/2038.                               |
| 59218*               | CM | 4           | METROPOLITAN LIFE INS CO (FAWCETT) - CMO..... | @..... |                                 | 4.....       | 1.....                                                 | 53,611      | 83.047                            | 75,054     | 87,112    | 75,054                          |                                                   | 4,587                                           |                                                                        |                                                     |          | 6.408                | N/A.....     |                                     |                            | 08/29/2014. | 02/23/2024.                               |
| 59218*               | CN | 2           | METROPOLITAN TOWER LIFE INS CO (NELSON).....  | @..... |                                 | 4.....       | 1.....                                                 | 35,456      | 90.587                            | 48,052     | 52,075    | 48,052                          |                                                   | 1,488                                           |                                                                        |                                                     |          | 6.400                | N/A.....     |                                     |                            | 09/04/2014. | 06/26/2022.                               |
| 59218*               | CQ | 5           | METRO TOWER RESOURCES GROUP I (SMITH) -.....  | @..... |                                 | 4.....       | 1.....                                                 | 18,513      | 90.531                            | 22,648     | 24,585    | 22,648                          |                                                   | 664                                             |                                                                        |                                                     |          | 6.251                | N/A.....     |                                     |                            | 09/25/2014. | 09/08/2022.                               |
| 59218*               | CR | 3           | METRO TOWER RESOURCES GRP I (CASTLEMAN).....  | @..... |                                 | 4.....       | 1.....                                                 | 79,520      | 76.019                            | 105,528    | 134,000   | 105,528                         |                                                   | 6,200                                           |                                                                        |                                                     |          | 6.148                | N/A.....     |                                     |                            | 09/30/2014. | 02/04/2027.                               |
| 59218*               | CS | 1           | METROPOLITAN LIFE INS CO (AMBOISE) - CMO..... | @..... |                                 | 4.....       | 1.....                                                 | 290,196     | 69.877                            | 354,333    | 496,502   | 354,333                         |                                                   | 12,560                                          |                                                                        |                                                     |          | 6.152                | N/A.....     |                                     |                            | 10/16/2014. | 06/19/2030.                               |
| 59218*               | CT | 9           | AMERICAN GNL ANNUITY SERVICE CO (BORDEN)..... | @..... |                                 | 4.....       | 1.....                                                 | 44,793      | 90.622                            | 51,845     | 56,270    | 51,845                          |                                                   | 1,450                                           |                                                                        |                                                     |          | 5.944                | N/A.....     |                                     |                            | 10/31/2014. | 10/01/2022.                               |
| 59218*               | CU | 6           | METRO TOWER LIFE INS CO (WILLIAMS) - CMO..... | @..... |                                 | 4.....       | 1.....                                                 | 19,284      | 92.799                            | 26,759     | 27,778    | 26,759                          |                                                   | 1,660                                           |                                                                        |                                                     |          | 6.510                | N/A.....     |                                     |                            | 11/20/2014. | 08/01/2020.                               |
| 59218*               | CV | 4           | METLIFE TOWER RESOURCE GRP INC (JOHNSON)..... | @..... |                                 | 4.....       | 1.....                                                 | 18,595      | 66.748                            | 22,966     | 33,145    | 22,966                          |                                                   | 1,425                                           |                                                                        |                                                     |          | 6.509                | N/A.....     |                                     |                            | 12/11/2014. | 04/19/2032.                               |
| 59218*               | CW | 2           | ROYAL INS CO OF AMERICA (NESBITT) - CMO.....  | @..... |                                 | 4.....       | 1.....                                                 | 1,464,429   | 53.851                            | 1,892,410  | 3,452,883 | 1,892,410                       |                                                   | 56,573                                          |                                                                        |                                                     |          | 5.952                | N/A.....     |                                     |                            | 11/26/2014. | 09/01/2037.                               |
| 59218*               | CX | 0           | METROPOLITAN INS AND ANNUITY CO (HICKS).....  | @..... |                                 | 4.....       | 1.....                                                 | 29,596      | 93.042                            | 35,435     | 37,404    | 35,435                          |                                                   | 1,078                                           |                                                                        |                                                     |          | 6.232                | N/A.....     |                                     |                            | 12/11/2014. | 09/18/2021.                               |
| 59218*               | CY | 8           | METROPOLITAN INS AND ANNUITY CO (REEVES)..... | @..... |                                 | 4.....       | 1.....                                                 | 23,607      | 94.268                            | 29,363     | 30,000    | 29,363                          |                                                   | 1,831                                           |                                                                        |                                                     |          | 6.544                | N/A.....     |                                     |                            | 12/11/2014. | 05/01/2020.                               |
| 59218*               | CZ | 5           | METLIFE TOWER RESOURCES GRP INC (HARDEN)..... | @..... |                                 | 4.....       | 1.....                                                 | 317,556     | 75.407                            | 426,504    | 546,607   | 426,504                         |                                                   | 24,263                                          |                                                                        |                                                     |          | 5.944                | N/A.....     |                                     |                            | 12/18/2014. | 03/26/2024.                               |
| 59218*               | DA | 9           | METLIFE TOWER RESOURCES GRP (SAULTERS) -..... | @..... |                                 | 4.....       | 1.....                                                 | 181,227     | 70.936                            | 218,370    | 302,266   | 218,370                         |                                                   | 7,029                                           |                                                                        |                                                     |          | 5.946                | N/A.....     |                                     |                            | 12/24/2014. | 07/01/2030.                               |
| 59218*               | DC | 5           | METROPOLITAN LIFE INS CO USA (DRUMMOND).....  | @..... |                                 | 4.....       | 1.....                                                 | 151,288     | 89.547                            | 197,846    | 214,024   | 197,846                         |                                                   | 10,498                                          |                                                                        |                                                     |          | 5.527                | N/A.....     |                                     |                            | 01/30/2015. | 06/10/2021.                               |
| 59218*               | DD | 3           | METROPOLITAN LIFE INS CO (PRUITT) - CMO.....  | @..... |                                 | 4.....       | 1.....                                                 | 16,133      | 93.430                            | 19,351     | 20,000    | 19,351                          |                                                   | 1,126                                           |                                                                        |                                                     |          | 6.087                | N/A.....     |                                     |                            | 02/19/2015. | 07/19/2020.                               |
| 592188               | AN | 6           | METRO 00A M2 - RMBS.....                      |        |                                 |              | 1FM.....                                               | 1,460,563   | 91.424                            | 2,013,665  | 2,202,545 | 1,501,643                       |                                                   | 45,427                                          |                                                                        |                                                     | 6.112    | 12.722               | MON.....     | 11,218                              | 133,603                    | 06/30/2014. | 06/25/2029.                               |
| 59218@               | AB | 8           | METROPOLITAN LIFE INSURANCE (ANDERSON) -..... | @..... |                                 | 4.....       | 1.....                                                 | 69,493      | 61.342                            | 95,736     | 150,000   | 95,736                          |                                                   | 2,656                                           |                                                                        |                                                     |          | 6.916                | N/A.....     |                                     |                            | 04/24/2012. | 03/25/2034.                               |
| 59218@               | AC | 6           | METLIFE INSURANCE CO OF CT (FULKERSON) -..... | @..... |                                 | 4.....       | 1.....                                                 | 29,509      | 70.648                            | 39,473     | 54,800    | 39,473                          |                                                   | 1,292                                           |                                                                        |                                                     |          | 7.140                | N/A.....     |                                     |                            | 05/22/2012. | 07/01/2029.                               |
| 59218@               | AD | 4           | METLIFE INSURANCE CO. OF CT (HARRISON) -..... | @..... |                                 | 4.....       | 1.....                                                 | 29,902      | 67.868                            | 42,420     | 60,000    | 42,420                          |                                                   | 2,872                                           |                                                                        |                                                     |          | 7.136                | N/A.....     |                                     |                            | 07/17/2012. | 03/29/2027.                               |
| 59218@               | AE | 2           | TRAVELERS INS CO (BROWN) - CMO.....           | @..... |                                 | 4.....       | 1.....                                                 | 22,030      | 83.449                            | 36,622     | 42,127    | 36,622                          |                                                   | 2,480                                           |                                                                        |                                                     |          | 7.136                | N/A.....     |                                     |                            | 09/25/2012. | 12/30/2021.                               |
| 59218@               | AF | 9           | METROPOLITAN LIFE INS CO (FERGUSON) - CM..... | @..... |                                 | 4.....       | 1.....                                                 | 8,005       | 92.871                            | 11,699     | 12,335    | 11,699                          |                                                   | 416                                             |                                                                        |                                                     |          | 7.403                | N/A.....     |                                     |                            | 11/15/2012. | 05/24/2021.                               |
| 615326               | B* | 5           | MONUMENTAL LIFE INSURANCE (AIKEN) - CMO.....  | @..... |                                 | 4.....       | 1.....                                                 | 48,966      | 70.065                            | 71,316     | 100,000   | 71,316                          |                                                   | 2,126                                           |                                                                        |                                                     |          | 7.036                | N/A.....     |                                     |                            | 12/13/2011. | 05/13/2030.                               |
| 615326               | B@ | 3           | MONUMENTAL LIFE INSURANCE (ST. CROIX) -.....  | @..... |                                 | 4.....       | 1.....                                                 | 35,504      | 89.091                            | 60,111     | 65,600    | 60,111                          |                                                   | 2,860                                           |                                                                        |                                                     |          | 7.137                | N/A.....     |                                     |                            | 02/14/2012. | 02/19/2023.                               |
| 615326               | C# | 0           | MONUMENTAL LIFE INS CO (SCOTT) - CMO.....     | @..... |                                 | 4.....       | 1.....                                                 | 16,807      | 83.308                            | 20,368     | 24,000    | 20,368                          |                                                   | 635                                             |                                                                        |                                                     |          | 6.862                | N/A.....     |                                     |                            | 10/18/2012. | 12/01/2024.                               |
| 615326               | C* | 4           | MONUMENTAL LIFE INSURANCE (HARRIS) - CMO..... | @..... |                                 | 4.....       | 1.....                                                 | 176,772     | 72.428                            | 228,631    | 311,512   | 228,631                         |                                                   | 5,223                                           |                                                                        |                                                     |          | 6.931                | N/A.....     |                                     |                            | 03/30/2012. | 12/01/2030.                               |
| 615326               | C@ | 2           | MONUMENTAL LIFE INSURANCE (LEDA) - CMO.....   | @..... |                                 | 4.....       | 1.....                                                 | 17,209      | 79.728                            | 28,464     | 35,000    | 28,464                          |                                                   | 950                                             |                                                                        |                                                     |          | 7.493                | N/A.....     |                                     |                            | 04/03/2012. | 10/15/2025.                               |
| 615326               | D# | 9           | MONUMENTAL LIFE INS CO (AIKEN) - CMO.....     | @..... |                                 | 4.....       | 1.....                                                 | 41,654      | 48.107                            | 47,302     | 95,980    | 47,302                          |                                                   | 1,907                                           |                                                                        |                                                     |          | 6.282                | N/A.....     |                                     |                            | 11/21/2012. | 01/13/2037.                               |
| 615326               | D* | 3           | MONUMENTAL LIFE INS CO (BRAKE) - CMO.....     | @..... |                                 | 4.....       | 1.....                                                 | 22,064      | 90.212                            | 28,354     | 30,780    | 28,354                          |                                                   | 996                                             |                                                                        |                                                     |          | 7.539                | N/A.....     |                                     |                            | 11/21/2012. | 03/16/2022.                               |
| 615326               | E# | 8           | MONUMENTAL LIFE INSUR CO (TUBBS-SPANN) -..... | @..... |                                 | 4.....       | 1.....                                                 | 26,668      | 63.495                            | 31,348     | 48,185    | 31,348                          |                                                   | 1,268                                           |                                                                        |                                                     |          | 6.792                | N/A.....     |                                     |                            | 03/28/2013. | 12/17/2031.                               |
| 615326               | E@ | 0           | MONUMENTAL LIFE INS CO (BUTCHER) - CMO.....   | @..... |                                 | 4.....       | 1.....                                                 | 19,576      | 76.498                            | 23,900     | 30,000    | 23,900                          |                                                   | 1,607                                           |                                                                        |                                                     |          | 7.081                | N/A.....     |                                     |                            | 12/11/2012. | 04/07/2023.                               |
| 615326               | F# | 7           | MONUMENTAL LIFE INSUR CO (HOLLINS) - CMO..... | @..... |                                 | 4.....       | 1.....                                                 | 42,346      | 87.970                            | 52,958     | 59,038    | 52,958                          |                                                   | 1,738                                           |                                                                        |                                                     |          | 6.821                | N/A.....     |                                     |                            | 04/18/2013. | 03/01/2023.                               |
| 615326               | F* | 1           | MONUMENTAL LIFE INSUR CO (SCOTT) - CMO.....   | @..... |                                 | 4.....       | 1.....                                                 | 22,798      | 77.658                            | 25,481     | 39,600    | 25,481                          |                                                   | (4,562)                                         |                                                                        |                                                     |          | 6.723                | N/A.....     |                                     |                            | 04/11/2013. | 10/01/2034.                               |
| 615326               | F@ | 9           | MONUMENTAL LIFE INSURANCE CO (SOWELL) -.....  | @..... |                                 | 4.....       | 1.....                                                 | 89,022      | 79.234                            | 123,153    | 149,216   | 123,153                         |                                                   | 8,320                                           |                                                                        |                                                     |          | 7.118                | N/A.....     |                                     |                            | 08/27/2013. | 09/29/2022.                               |
| 615326               | G# | 6           | MONUMENTAL LIFE INSUR CO (EPPERSON) - CM..... | @..... |                                 | 4.....       | 1.....                                                 | 75,979      | 58.038                            | 96,965     | 162,967   | 96,965                          |                                                   | 4,014                                           |                                                                        |                                                     |          | 6.921                | N/A.....     |                                     |                            | 07/25/2013. | 02/03/2035.                               |
| 615326               | G* | 0           | MONUMENTAL LIFE INSURANCE CO (HOLLINS) -..... | @..... |                                 | 4.....       | 1.....                                                 | 67,620      | 88.561                            | 85,035     | 94,260    | 85,035                          |                                                   | 2,650                                           |                                                                        |                                                     |          | 6.452                | N/A.....     |                                     |                            | 06/06/2013. | 03/01/2023.                               |
| 615326               | G@ | 8           | MONUMENTAL LIFE INSURANCE CO (GLADSTONE)..... | @..... |                                 | 4.....       | 1.....                                                 | 18,446      | 94.138                            | 29,449     | 30,000    | 29,449                          |                                                   | 2,040                                           |                                                                        |                                                     |          | 7.308                | N/A.....     |                                     |                            | 06/28/2013. | 04/04/2020.                               |
| 615326               | H# | 5           | MONUMENTAL LIFE INSUR CO (SOWELL) - CMO.....  | @..... |                                 | 4.....       | 1.....                                                 | 41,505      | 80.396                            | 55,966     | 67,000    | 55,966                          |                                                   | 3,552                                           |                                                                        |                                                     |          | 6.666                | N/A.....     |                                     |                            | 04/18/2013. | 09/29/2022.                               |
| 615326               | H@ | 7           | MONUMENTAL LIFE INSURANCE CO (POWELL) -.....  | @..... |                                 | 4.....       | 1.....                                                 | 66,908      | 86.770                            | 83,570     | 94,260    | 83,570                          |                                                   | 3,024                                           |                                                                        |                                                     |          | 7.583                | N/A.....     |                                     |                            | 08/22/2013. | 03/01/2023.                               |
| 615326               | J# | 3           | MONUMENTAL LIFE INSURANCE COMPANY (RAY).....  | @..... |                                 | 4.....       | 1.....                                                 | 55,333      | 62.171                            | 59,668     | 94,104    | 59,668                          |                                                   | 1,986                                           |                                                                        |                                                     |          | 7.060                | N/A.....     |                                     |                            | 11/28/2013. | 04/08/2033.                               |

**SCHEDULE D - PART 1**

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

E10.60

| 1      | 2                    |             |                                               | Codes                           |              |                                                                  | 6           | 7                                    | Fair Value |         | 10         | 11        | Change in Book/Adjusted Carrying Value |           |       |           | Interest |          |       |       |       | Dates |          |                                 |                                                   |                                                 |                                                                        |                                                     |             |
|--------|----------------------|-------------|-----------------------------------------------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|---------|------------|-----------|----------------------------------------|-----------|-------|-----------|----------|----------|-------|-------|-------|-------|----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------|
|        |                      |             |                                               | 3                               | 4            | 5                                                                |             |                                      | 8          | 9       |            |           | 12                                     | 13        | 14    | 15        | 16       | 17       | 18    | 19    | 20    | 21    | 22       |                                 |                                                   |                                                 |                                                                        |                                                     |             |
|        | CUSIP Identification | Description | Code                                          | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value |            |         | Fair Value | Par Value |                                        |           |       |           |          |          |       |       |       |       |          | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of     |
| 615326 | J*                   | 7           | MONUMENTAL LIFE INSURANCE CO (GLADSTONE)..... | @....                           | ..           | ..4                                                              | .....1      | .....                                | 29,541     | 93.855  | .....      | 47,433    | .....                                  | 48,365    | ..... | 47,433    | .....    | 3,443    | ..... | ..... | ..... | 7.679 | N/A..... | .....                           | .....                                             | 09/19/2013.                                     | 04/04/2020.                                                            |                                                     |             |
| 615326 | J@                   | 5           | MONUMENTAL LIFE INSURANCE CO (SCOTT) - C..... | @....                           | ..           | ..4                                                              | .....1      | .....                                | 15,716     | 78.630  | .....      | 16,458    | .....                                  | 26,700    | ..... | 16,458    | .....    | (4,000)  | ..... | ..... | ..... | 7.270 | N/A..... | .....                           | .....                                             | 10/31/2013.                                     | 10/01/2034.                                                            |                                                     |             |
| 615326 | K#                   | 1           | MONUMENTAL LIFE INSURANCE CO (SMITH) - C..... | @....                           | ..           | ..4                                                              | .....1      | .....                                | 32,576     | 66.809  | .....      | 49,792    | .....                                  | 71,518    | ..... | 49,792    | .....    | 3,399    | ..... | ..... | ..... | 7.198 | N/A..... | .....                           | .....                                             | 12/31/2013.                                     | 07/19/2028.                                                            |                                                     |             |
| 615326 | K*                   | 5           | MONUMENTAL LIFE INSURANCE CO (JOLLEY) -.....  | @....                           | ..           | ..4                                                              | .....1      | .....                                | 95,792     | 69.476  | .....      | 116,253   | .....                                  | 163,972   | ..... | 116,253   | .....    | 3,957    | ..... | ..... | ..... | 7.190 | N/A..... | .....                           | .....                                             | 12/10/2013.                                     | 10/16/2029.                                                            |                                                     |             |
| 615326 | K@                   | 3           | MONUMENTAL LIFE INSURANCE CO (WATIE) - C..... | @....                           | ..           | ..4                                                              | .....1      | .....                                | 31,793     | 93.189  | .....      | 49,612    | .....                                  | 51,000    | ..... | 49,612    | .....    | 3,521    | ..... | ..... | ..... | 7.498 | N/A..... | .....                           | .....                                             | 12/17/2013.                                     | 05/16/2020.                                                            |                                                     |             |
| 615326 | L*                   | 4           | MONUMENTAL LIFE INSURANCE CO (TEMPLE) -.....  | @....                           | ..           | ..4                                                              | .....1      | .....                                | 9,503      | 82.559  | .....      | 10,760    | .....                                  | 15,190    | ..... | 10,760    | .....    | (1,396)  | ..... | ..... | ..... | 7.619 | N/A..... | .....                           | .....                                             | 01/16/2014.                                     | 08/11/2024.                                                            |                                                     |             |
| 615326 | L@                   | 2           | MONUMENTAL LIFE INSURANCE CO (JOHNS) - C..... | @....                           | ..           | ..4                                                              | .....1      | .....                                | 47,296     | 59.596  | .....      | 56,529    | .....                                  | 93,042    | ..... | 56,529    | .....    | 1,832    | ..... | ..... | ..... | 6.850 | N/A..... | .....                           | .....                                             | 02/28/2014.                                     | 12/07/2034.                                                            |                                                     |             |
| 615326 | M#                   | 9           | AEGON ASSIGNMENT CORP (WATIE) - CMO.....      | @....                           | ..           | ..4                                                              | .....1      | .....                                | 20,418     | 93.660  | .....      | 28,266    | .....                                  | 29,000    | ..... | 28,266    | .....    | 1,867    | ..... | ..... | ..... | 6.953 | N/A..... | .....                           | .....                                             | 05/22/2014.                                     | 05/16/2020.                                                            |                                                     |             |
| 615326 | N#                   | 8           | MONUMENTAL LIFE INSURANCE (SCOTT) - CMO.....  | @....                           | ..           | ..4                                                              | .....1      | .....                                | 14,415     | 63.453  | .....      | 17,211    | .....                                  | 26,700    | ..... | 17,211    | .....    | 458      | ..... | ..... | ..... | 6.525 | N/A..... | .....                           | .....                                             | 06/19/2014.                                     | 10/01/2034.                                                            |                                                     |             |
| 615326 | N*                   | 2           | AEGON ASSIGNMENT CORP (TEMPLE) - CMO.....     | @....                           | ..           | ..4                                                              | .....1      | .....                                | 9,931      | 84.483  | .....      | 11,093    | .....                                  | 15,000    | ..... | 11,093    | .....    | (1,239)  | ..... | ..... | ..... | 6.653 | N/A..... | .....                           | .....                                             | 05/22/2014.                                     | 08/11/2024.                                                            |                                                     |             |
| 615326 | N@                   | 0           | MONUMENTAL LIFE INSURANCE CO (GLADSTONE)..... | @....                           | ..           | ..4                                                              | .....1      | .....                                | 12,082     | 94.410  | .....      | 17,685    | .....                                  | 18,000    | ..... | 17,685    | .....    | 1,168    | ..... | ..... | ..... | 6.952 | N/A..... | .....                           | .....                                             | 06/05/2014.                                     | 04/04/2020.                                                            |                                                     |             |
| 615326 | P#                   | 6           | AEGON STRUCTURED STLMTS INC (ALLISON) -.....  | @....                           | ..           | ..4                                                              | .....1      | .....                                | 46,587     | 71.130  | .....      | 55,282    | .....                                  | 75,000    | ..... | 55,282    | .....    | 3,274    | ..... | ..... | ..... | 6.199 | N/A..... | .....                           | .....                                             | 11/13/2014.                                     | 03/07/2027.                                                            |                                                     |             |
| 615326 | P*                   | 0           | AEGON ASSIGNMENT CORP (WOODHOUSE) - CMO.....  | @....                           | ..           | ..4                                                              | .....1      | .....                                | 511,626    | 66.588  | .....      | 655,134   | .....                                  | 965,751   | ..... | 655,134   | .....    | 20,463   | ..... | ..... | ..... | 6.517 | N/A..... | .....                           | .....                                             | 06/26/2014.                                     | 02/01/2032.                                                            |                                                     |             |
| 615326 | P@                   | 8           | AEGON STRUCTURED SETTLEMENTS INC (VAN HE..... | @....                           | ..           | ..4                                                              | .....1      | .....                                | 67,860     | 62.351  | .....      | 84,115    | .....                                  | 132,000   | ..... | 84,115    | .....    | 3,057    | ..... | ..... | ..... | 6.452 | N/A..... | .....                           | .....                                             | 06/26/2014.                                     | 10/26/2031.                                                            |                                                     |             |
| 615329 | A*                   | 0           | MONUMENTAL LIFE INS CO (SCOTT) - CMO.....     | @....                           | ..           | ..4                                                              | .....1      | .....                                | 27,994     | 68.474  | .....      | 32,789    | .....                                  | 61,000    | ..... | 32,789    | .....    | (7,901)  | ..... | ..... | ..... | 6.990 | N/A..... | .....                           | .....                                             | 12/31/2012.                                     | 10/01/2034.                                                            |                                                     |             |
| 615329 | A@                   | 8           | MONUMENTAL LIFE INSUR CO (MATLOCK) - CMO..... | @....                           | ..           | ..4                                                              | .....1      | .....                                | 43,896     | 92.403  | .....      | 67,471    | .....                                  | 70,000    | ..... | 67,471    | .....    | 4,711    | ..... | ..... | ..... | 7.370 | N/A..... | .....                           | .....                                             | 08/30/2013.                                     | 07/04/2020.                                                            |                                                     |             |
| 59284B | AE                   | 8           | MEXICHEM SAB DE CV.....                       | ..                              | C            | .....                                                            | 1           | 2FE                                  | 1,586,400  | 105.376 | .....      | 1,686,016 | .....                                  | 1,600,000 | ..... | 1,587,612 | .....    | 401      | ..... | ..... | ..... | 5.875 | 5.935    | MS.....                         | 27,156                                            | .....                                           | 94,000                                                                 | 09/09/2014.                                         | 09/17/2044. |
| 594918 | BC                   | 7           | MICROSOFT CORP.....                           | ..                              | ..           | .....                                                            | 1           | 1FE                                  | 441,377    | 110.188 | .....      | 451,769   | .....                                  | 410,000   | ..... | 440,704   | .....    | (673)    | ..... | ..... | ..... | 3.500 | 2.869    | FA.....                         | 5,541                                             | .....                                           | 7,175                                                                  | 08/05/2019.                                         | 02/12/2035. |
| 595017 | AP                   | 9           | MICROCHIP TECHNOLOGY INC.....                 | ..                              | ..           | .....                                                            | 1           | 2FE                                  | 4,017,200  | 105.645 | .....      | 4,225,796 | .....                                  | 4,000,000 | ..... | 4,012,187 | .....    | (3,158)  | ..... | ..... | ..... | 4.333 | 4.235    | JD.....                         | 14,443                                            | .....                                           | 173,320                                                                | 05/24/2018.                                         | 06/01/2023. |
| 59523U | AN                   | 7           | MID AMERICA APARTMENTS LP.....                | ..                              | ..           | .....                                                            | 1           | 2FE                                  | 1,185,396  | 106.137 | .....      | 1,263,034 | .....                                  | 1,190,000 | ..... | 1,186,494 | .....    | 433      | ..... | ..... | ..... | 3.600 | 3.646    | JD.....                         | 3,570                                             | .....                                           | 42,840                                                                 | 05/02/2017.                                         | 06/01/2027. |
| 595620 | AR                   | 6           | MIDAMERICAN ENERGY CO.....                    | ..                              | ..           | .....                                                            | 1           | 1FE                                  | 49,930     | 113.382 | .....      | 56,691    | .....                                  | 50,000    | ..... | 49,935    | .....    | 3        | ..... | ..... | ..... | 3.950 | 3.958    | FA.....                         | 823                                               | .....                                           | 1,975                                                                  | 01/23/2017.                                         | 08/01/2047. |
| 595620 | AS                   | 4           | MIDAMERICAN ENERGY CO.....                    | ..                              | ..           | .....                                                            | 1           | 1FE                                  | 109,040    | 108.152 | .....      | 118,968   | .....                                  | 110,000   | ..... | 109,076   | .....    | 21       | ..... | ..... | ..... | 3.650 | 3.698    | FA.....                         | 1,673                                             | .....                                           | 4,015                                                                  | 01/29/2018.                                         | 08/01/2048. |
| 595620 | AT                   | 2           | MIDAMERICAN ENERGY CO.....                    | ..                              | ..           | .....                                                            | 1           | 1FE                                  | 129,884    | 109.356 | .....      | 142,163   | .....                                  | 130,000   | ..... | 129,889   | .....    | 4        | ..... | ..... | ..... | 3.650 | 3.661    | AO.....                         | 1,002                                             | .....                                           | 3,638                                                                  | 01/07/2019.                                         | 04/15/2029. |
| 595620 | AV                   | 7           | MIDAMERICAN ENERGY CO.....                    | ..                              | ..           | .....                                                            | 1           | 1FE                                  | 129,267    | 98.781  | .....      | 128,416   | .....                                  | 130,000   | ..... | 129,270   | .....    | 3        | ..... | ..... | ..... | 3.150 | 3.179    | AO.....                         | 865                                               | .....                                           | 10,019                                                                 | 04/15/2050.                                         | 10/01/2019. |
| 597433 | AC                   | 5           | HSBC BANK PLC.....                            | C....                           | C            | .....                                                            | 1           | 1FE                                  | 908,310    | 121.020 | .....      | 828,989   | .....                                  | 685,000   | ..... | 797,641   | .....    | (18,478) | ..... | ..... | ..... | 7.650 | 4.177    | MN.....                         | 8,734                                             | .....                                           | 52,403                                                                 | 02/05/2013.                                         | 05/01/2025. |
| 598329 | AC                   | 4           | MIDWEST FAMILY HSG LLC.....                   | ..                              | ..           | .....                                                            | 1           | 1FE                                  | 2,185,639  | 106.898 | .....      | 2,052,569 | .....                                  | 1,920,124 | ..... | 2,184,452 | .....    | (1,187)  | ..... | ..... | ..... | 5.531 | 4.685    | JJ.....                         | 53,101                                            | .....                                           | .....                                                                  | 08/22/2019.                                         | 01/01/2051. |
| 598329 | AD                   | 2           | MIDWEST FAMILY HOUSING LLC.....               | ..                              | ..           | .....                                                            | 1           | 1FE                                  | 4,216,468  | 107.564 | .....      | 4,474,984 | .....                                  | 4,160,309 | ..... | 4,216,037 | .....    | (674)    | ..... | ..... | ..... | 5.581 | 5.491    | JJ.....                         | 116,093                                           | .....                                           | 232,820                                                                | 11/09/2018.                                         | 01/01/2051. |
| 600814 | AP                   | 2           | MILlicom INTERNATIONAL CELLULAR SA.....       | ..                              | C            | .....                                                            | 1           | 3FE                                  | 1,515,000  | 110.730 | .....      | 1,660,950 | .....                                  | 1,500,000 | ..... | 1,513,452 | .....    | (1,355)  | ..... | ..... | ..... | 6.625 | 6.460    | AO.....                         | 20,979                                            | .....                                           | 99,099                                                                 | 11/20/2018.                                         | 10/15/2026. |
| 60871R | AG                   | 5           | MOLSON COORS BREWING CO.....                  | ..                              | ..           | .....                                                            | 1           | 2FE                                  | 1,895,437  | 101.245 | .....      | 2,045,148 | .....                                  | 2,020,000 | ..... | 1,929,801 | .....    | 11,984   | ..... | ..... | ..... | 3.000 | 3.777    | JJ.....                         | 27,943                                            | .....                                           | 60,600                                                                 | 02/01/2017.                                         | 07/15/2026. |
| 610202 | BN                   | 2           | MONONGAHELA POWER CO.....                     | ..                              | ..           | .....                                                            | 1           | 1FE                                  | 189,783    | 107.141 | .....      | 203,567   | .....                                  | 190,000   | ..... | 189,904   | .....    | 30       | ..... | ..... | ..... | 4.100 | 4.113    | AO.....                         | 1,645                                             | .....                                           | 7,790                                                                  | 11/19/2013.                                         | 04/15/2024. |
| 61237W | AE                   | 6           | MONTEFIORE MEDICAL CENTER.....                | ..                              | ..           | .....                                                            | 1           | 2FE                                  | 2,938,060  | 112.661 | .....      | 3,379,833 | .....                                  | 3,000,000 | ..... | 2,940,481 | .....    | 1,771    | ..... | ..... | ..... | 5.246 | 5.393    | MN.....                         | 26,230                                            | .....                                           | 196,725                                                                | 10/23/2018.                                         | 11/01/2048. |
| 61237W | AF                   | 3           | MONTEFIORE MEDICAL CENTER.....                | ..                              | ..           | .....                                                            | 1           | 1FE                                  | 5,454,000  | 115.975 | .....      | 5,798,765 | .....                                  | 5,000,000 | ..... | 5,448,870 | .....    | (5,130)  | ..... | ..... | ..... | 5.246 | 4.671    | MN.....                         | 43,717                                            | .....                                           | 327,875                                                                | 04/11/2019.                                         | 11/01/2048. |
| 61238Q | AA                   | 6           | LYB FINANCE COMPANY BV.....                   | ..                              | C            | .....                                                            | 1           | 2FE                                  | 1,359,730  | 127.908 | .....      | 1,279,080 | .....                                  | 1,000,000 | ..... | 1,264,368 | .....    | (31,293) | ..... | ..... | ..... | 8.100 | 3.860    | MS.....                         | 23,850                                            | .....                                           | 81,000                                                                 | 10/24/2016.                                         | 03/15/2027. |
| 617446 | 8G                   | 7           | MORGAN STANLEY.....                           | ..                              | ..           | .....                                                            | 1           | 2,5                                  | 3,319,380  | 113.108 | .....      | 3,393,227 | .....                                  | 3,000,000 | ..... | 3,304,559 | .....    | (14,821) | ..... | ..... | ..... | 4.431 | 3.135    | JJ.....                         | 58,342                                            | .....                                           | 66,465                                                                 | 06/24/2019.                                         | 01/23/2030. |
| 61744Y | AN                   | 8           | MORGAN STANLEY.....                           | ..                              | ..           | .....                                                            | 1           | 1FE                                  | 1,455,300  | 102.809 | .....      | 1,542,129 | .....                                  | 1,500,000 | ..... | 1,466,697 | .....    | 10,102   | ..... | ..... | ..... | 3.125 | 3.902    | JJ.....                         | 20,573                                            | .....                                           | 46,875                                                                 | 11/13/2018.                                         | 01/23/2023. |
| 61744Y | AP                   | 3           | MORGAN STANLEY.....                           | ..                              | ..           | .....                                                            | 1           | 2,5                                  | 630,205    | 107.645 | .....      | 699,694   | .....                                  | 650,000   | ..... | 632,740   | .....    | 1,563    | ..... | ..... | ..... | 3.772 | 4.127    | JJ.....                         | 10,693                                            | .....                                           | 24,518                                                                 | 05/10/2018.                                         | 01/24/2029. |
| 62877P | AA                   | 2           | NBK SPC LTD.....                              | ..                              | C            | .....                                                            | 1           | 1FE                                  | 577,048    | 100.667 | .....      | 583,870   | .....                                  | 580,000   | ..... | 578,530   | .....    | 590      | ..... | ..... | ..... | 2.750 | 2.860    | MN.....                         | 1,373                                             | .....                                           | 15,950                                                                 | 05/22/2017.                                         | 05/30/2022. |
| 62877V | AA                   | 9           | NBM US HOLDINGS INC.....                      | ..                              | ..           | .....                                                            | 2           | 3FE                                  | 2,959,380  | 108.301 | .....      | 3,249,030 | .....                                  | 3,000,000 | ..... | 2,962,281 | .....    | 2,901    | ..... | ..... |       |       |          |                                 |                                                   |                                                 |                                                                        |                                                     |             |

SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                               | Codes  |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|-----------------------------------------------|--------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                               | 3      | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                               | Code   | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 638585               | BF | 5           | BANK OF AMERICA CORP .....                    | C..... |                                 |              | 2FE                                                              | 1,067,720   | 123.801                              | 1,238,014  | 1,000,000 | 1,045,423                       |                                                   | (4,039)                                         |                                                                        |                                                     | 6.800    | 6.088                | MS.....      | 20,022                              | 68,000                     | 09/11/2013. | 03/15/2028.                               |
| 63859W               | AE | 9           | NATIONWIDE BUILDING SOCIETY.....              | C..... |                                 |              | 2FE                                                              | 3,471,665   | 105.279                              | 3,853,214  | 3,660,000 | 3,521,344                       |                                                   | 17,524                                          |                                                                        |                                                     | 4.000    | 4.665                | MS.....      | 43,513                              | 146,400                    | 02/01/2017. | 09/14/2026.                               |
| 638612               | AM | 3           | NATIONWIDE FINANCIAL SERVICES INC.....        |        |                                 | 1.2          | 1FE                                                              | 1,990,160   | 104.220                              | 2,084,391  | 2,000,000 | 1,990,184                       |                                                   | 24                                              |                                                                        |                                                     | 3.900    | 3.928                | MN.....      | 8,667                               |                            | 11/14/2019. | 11/30/2049.                               |
| 63861V               | AC | 1           | NATIONWIDE BUILDING SOCIETY.....              | C..... |                                 | 2.5          | 2FE                                                              | 500,000     | 106.094                              | 530,471    | 500,000   | 500,000                         |                                                   |                                                 |                                                                        |                                                     | 4.363    | 4.364                | FA.....      | 9,090                               | 21,815                     | 07/25/2018. | 08/01/2024.                               |
| 63864*               | AC | 7           | NATIONWIDE LIFE INSURANCE CO (HENDERSON)..... | @..... |                                 | 4            | 1                                                                | 15,042      | 76.761                               | 19,971     | 25,000    | 19,971                          |                                                   | 1,319                                           |                                                                        |                                                     |          | 6.953                | N/A.....     |                                     |                            | 06/28/2013. | 04/14/2023.                               |
| 640204               | AB | 9           | NEIMAN MARCUS GROUP, INC. (THE).....          |        |                                 | 1            | 6FE                                                              | 25,328      | 59.500                               | 14,875     | 25,000    | 14,875                          | (10,364)                                          | (18)                                            |                                                                        |                                                     | 7.125    | 6.973                | JD.....      | 148                                 | 1,781                      | 12/17/1998. | 06/01/2028.                               |
| 641423               | CC | 0           | NEVADA POWER CO.....                          |        |                                 | 1.2          | 1FE                                                              | 219,155     | 108.334                              | 238,335    | 220,000   | 219,210                         |                                                   | 55                                              |                                                                        |                                                     | 3.700    | 3.746                | MN.....      | 1,357                               | 6,128                      | 01/28/2019. | 05/01/2029.                               |
| 649322               | AC | 8           | NEW YORK AND PRESBYTERIAN HOSPITAL.....       |        |                                 | 1            | 1FE                                                              | 229,993     | 102.384                              | 235,483    | 230,000   | 230,000                         |                                                   |                                                 |                                                                        |                                                     | 3.563    | 3.563                | FA.....      | 3,415                               | 8,195                      | 06/21/2016. | 08/01/2036.                               |
| 649322               | AF | 1           | NEW YORK AND PRESBYTERIAN HOSPITAL.....       |        |                                 | 1.2          | 1FE                                                              | 2,468,250   | 100.940                              | 2,523,496  | 2,500,000 | 2,468,199                       |                                                   | (51)                                            |                                                                        |                                                     | 3.954    | 4.006                | FA.....      | 17,024                              |                            | 11/07/2019. | 08/01/2119.                               |
| 64952*               | AQ | 7           | NEW YORK LIFE INSURANCE (LAWLOR) - CMO.....   | @..... |                                 | 4            | 1                                                                | 116,692     | 55.621                               | 169,814    | 300,727   | 169,814                         |                                                   | 4,409                                           |                                                                        |                                                     |          | 6.998                | N/A.....     |                                     |                            | 12/06/2011. | 12/07/2037.                               |
| 64952*               | AR | 5           | NEW YORK LIFE INSURANCE (HINOJOS) - CMO.....  | @..... |                                 | 4            | 1                                                                | 14,098      | 82.547                               | 18,538     | 21,998    | 18,538                          |                                                   | 644                                             |                                                                        |                                                     |          | 7.692                | N/A.....     |                                     |                            | 12/08/2011. | 08/01/2024.                               |
| 64952*               | AS | 3           | NEW YORK LIFE INSURANCE (MCMILLAN) - CMO..... | @..... |                                 | 4            | 1                                                                | 20,220      | 74.016                               | 27,533     | 36,348    | 27,533                          |                                                   | 1,073                                           |                                                                        |                                                     |          | 7.656                | N/A.....     |                                     |                            | 12/15/2011. | 05/26/2026.                               |
| 64952*               | AT | 1           | NEW YORK LIFE INSURANCE (BUSH) - CMO.....     | @..... |                                 | 4            | 1                                                                | 58,790      | 53.999                               | 101,709    | 180,900   | 101,709                         |                                                   | 6,801                                           |                                                                        |                                                     |          | 7.042                | N/A.....     |                                     |                            | 01/31/2012. | 10/15/2028.                               |
| 64952*               | AU | 8           | NEW YORK LIFE INSURANCE (MOSS) - CMO.....     | @..... |                                 | 4            | 1                                                                | 17,772      | 84.596                               | 23,734     | 27,500    | 23,734                          |                                                   | 798                                             |                                                                        |                                                     |          | 7.377                | N/A.....     |                                     |                            | 01/31/2012. | 02/01/2024.                               |
| 64952*               | AX | 2           | NEW YORK LIFE INSURANCE (CHAPMAN) - CMO.....  | @..... |                                 | 4            | 1                                                                | 130,928     | 78.446                               | 164,956    | 205,818   | 164,956                         |                                                   | 5,969                                           |                                                                        |                                                     |          | 7.718                | N/A.....     |                                     |                            | 03/13/2012. | 01/15/2026.                               |
| 64952*               | AY | 0           | NEW YORK LIFE INSURANCE (GRIFFIS) - CMO.....  | @..... |                                 | 4            | 1                                                                | 9,676       | 90.951                               | 13,715     | 14,760    | 13,715                          |                                                   | 493                                             |                                                                        |                                                     |          | 7.709                | N/A.....     |                                     |                            | 04/10/2012. | 12/10/2021.                               |
| 64952*               | BB | 9           | NEW YORK LIFE INSURANCE COMPANY (LAWLOR)..... | @..... |                                 | 4            | 1                                                                | 116,617     | 33.242                               | 171,189    | 494,969   | 171,189                         |                                                   | 11,243                                          |                                                                        |                                                     |          | 6.909                | N/A.....     |                                     |                            | 06/19/2012. | 04/07/2042.                               |
| 64952*               | BC | 7           | NEW YORK LIFE INSURANCE COMPANY (HENRY).....  | @..... |                                 | 4            | 1                                                                | 38,821      | 77.545                               | 56,606     | 70,556    | 56,606                          |                                                   | 3,155                                           |                                                                        |                                                     |          | 7.370                | N/A.....     |                                     |                            | 06/19/2012. | 09/29/2025.                               |
| 64952*               | BD | 5           | NEW YORK LIFE INSURANCE CO. (GRIFFIS) -.....  | @..... |                                 | 4            | 1                                                                | 29,367      | 72.255                               | 41,334     | 55,500    | 41,334                          |                                                   | 2,067                                           |                                                                        |                                                     |          | 7.376                | N/A.....     |                                     |                            | 06/29/2012. | 03/10/2027.                               |
| 64952*               | BE | 3           | NEW YORK LIFE INSURANCE CO. (HURT) - CMO..... | @..... |                                 | 4            | 1                                                                | 28,985      | 73.083                               | 36,802     | 49,098    | 36,802                          |                                                   | 1,546                                           |                                                                        |                                                     |          | 7.504                | N/A.....     |                                     |                            | 07/05/2012. | 04/06/2027.                               |
| 64952*               | BF | 0           | NEW YORK LIFE INSURANCE COMPANY (ELEY) -..... | @..... |                                 | 4            | 1                                                                | 30,494      | 71.903                               | 38,982     | 54,114    | 38,982                          |                                                   | 201                                             |                                                                        |                                                     |          | 7.138                | N/A.....     |                                     |                            | 07/17/2012. | 07/01/2030.                               |
| 64952*               | BG | 8           | NEW YORK LIFE INSURANCE COMPANY (FARREN)..... | @..... |                                 | 4            | 1                                                                | 62,120      | 93.228                               | 97,967     | 101,125   | 97,967                          |                                                   | 6,207                                           |                                                                        |                                                     |          | 6.833                | N/A.....     |                                     |                            | 07/17/2012. | 06/22/2020.                               |
| 64952*               | BH | 6           | NEW YORK LIFE INSURANCE COMPANY (ORR) -.....  | @..... |                                 | 4            | 1                                                                | 57,979      | 53.024                               | 95,843     | 173,760   | 95,843                          |                                                   | 6,269                                           |                                                                        |                                                     |          | 6.880                | N/A.....     |                                     |                            | 07/26/2012. | 08/27/2034.                               |
| 64952*               | BL | 7           | NEW YORK LIFE INS CO (FARREN) - CMO.....      | @..... |                                 | 4            | 1                                                                | 84,665      | 93.403                               | 135,777    | 140,000   | 135,777                         |                                                   | 8,480                                           |                                                                        |                                                     |          | 6.554                | N/A.....     |                                     |                            | 09/04/2012. | 06/22/2020.                               |
| 64952*               | BM | 5           | NEW YORK LIVE INS CO (QUIRINDONGO) - CMO..... | @..... |                                 | 4            | 1                                                                | 45,751      | 73.668                               | 55,133     | 73,500    | 55,133                          |                                                   | 1,676                                           |                                                                        |                                                     |          | 7.026                | N/A.....     |                                     |                            | 09/04/2012. | 10/19/2028.                               |
| 64952*               | BN | 3           | NEW YORK LIFE INS CO (MEEK) - CMO.....        | @..... |                                 | 4            | 1                                                                | 23,775      | 92.746                               | 29,765     | 31,500    | 29,765                          |                                                   | 934                                             |                                                                        |                                                     |          | 6.640                | N/A.....     |                                     |                            | 09/20/2012. | 09/01/2021.                               |
| 64952*               | BP | 8           | NEW YORK LIFE INS CO (DOUCETTE) - CMO.....    | @..... |                                 | 4            | 1                                                                | 12,735      | 90.324                               | 16,183     | 17,550    | 16,183                          |                                                   | 563                                             |                                                                        |                                                     |          | 7.460                | N/A.....     |                                     |                            | 09/25/2012. | 03/15/2022.                               |
| 64952*               | BQ | 6           | NEW YORK LIFE INS CO (LAWLOR) - CMO.....      | @..... |                                 | 4            | 1                                                                | 80,521      | 47.550                               | 103,030    | 212,735   | 103,030                         |                                                   | 3,207                                           |                                                                        |                                                     |          | 6.559                | N/A.....     |                                     |                            | 10/11/2012. | 09/07/2042.                               |
| 64952*               | BR | 4           | NEW YORK LIFE INS CO (GRIFFIS) - CMO.....     | @..... |                                 | 4            | 1                                                                | 25,235      | 73.536                               | 32,240     | 42,600    | 32,240                          |                                                   | 1,534                                           |                                                                        |                                                     |          | 6.942                | N/A.....     |                                     |                            | 11/30/2012. | 03/10/2027.                               |
| 64952*               | BT | 0           | NEW YORK LIFE INS CO (WILLIAMSON) - CMO.....  | @..... |                                 | 4            | 1                                                                | 5,600       | 95.657                               | 7,919      | 8,108     | 7,919                           |                                                   | 278                                             |                                                                        |                                                     |          | 7.284                | N/A.....     |                                     |                            | 12/20/2012. | 08/15/2020.                               |
| 64952*               | BU | 7           | NEW YORK LIFE INS CO (LAWLOR) - CMO.....      | @..... |                                 | 4            | 1                                                                | 63,725      | 35.656                               | 80,922     | 222,198   | 80,922                          |                                                   | 2,892                                           |                                                                        |                                                     |          | 6.568                | N/A.....     |                                     |                            | 12/27/2012. | 11/07/2042.                               |
| 64952*               | BV | 5           | NEW YORK LIFE INS CO (DOUCETTE) - CMO.....    | @..... |                                 | 4            | 1                                                                | 9,718       | 89.699                               | 12,390     | 13,511    | 12,390                          |                                                   | 459                                             |                                                                        |                                                     |          | 7.990                | N/A.....     |                                     |                            | 12/27/2012. | 03/15/2022.                               |
| 64952*               | BW | 3           | NEW YORK LIFE INSURANCE COMPANY (ELEY) -..... | @..... |                                 | 4            | 1                                                                | 24,058      | 71.159                               | 30,581     | 41,718    | 30,581                          |                                                   | 1,517                                           |                                                                        |                                                     |          | 5.192                | N/A.....     |                                     |                            | 01/29/2013. | 07/01/2031.                               |
| 64952*               | BX | 1           | NEW YORK LIFE INSURANCE COMPANY(SYLMAN).....  | @..... |                                 | 4            | 1                                                                | 15,713      | 89.553                               | 21,600     | 24,000    | 21,600                          |                                                   | 750                                             |                                                                        |                                                     |          | 7.419                | N/A.....     |                                     |                            | 02/12/2013. | 12/15/2021.                               |
| 64952*               | BY | 9           | NEW YORK LIFE INSURANCE COMPANY (FERERA)..... | @..... |                                 | 4            | 1                                                                | 18,106      | 84.379                               | 21,731     | 25,000    | 21,731                          |                                                   | 1,080                                           |                                                                        |                                                     |          | 5.161                | N/A.....     |                                     |                            | 02/28/2013. | 10/01/2022.                               |
| 64952*               | BZ | 6           | NEW YORK LIFE INSURANCE CO (MCMILLAN) -.....  | @..... |                                 | 4            | 1                                                                | 371,933     | 62.842                               | 451,893    | 705,012   | 451,893                         |                                                   | 15,081                                          |                                                                        |                                                     |          | 7.072                | N/A.....     |                                     |                            | 06/28/2013. | 12/06/2032.                               |
| 64952*               | CA | 0           | NEW YORK LIFE INSURANCE CO (DOUCETTE) -.....  | @..... |                                 | 4            | 1                                                                | 3,993       | 89.548                               | 4,945      | 5,400     | 4,945                           |                                                   | 186                                             |                                                                        |                                                     |          | 8.118                | N/A.....     |                                     |                            | 06/28/2013. | 03/15/2022.                               |
| 64952*               | CB | 8           | NEW YORK LIFE INSURANCE CO (MCMILLAN) -.....  | @..... |                                 | 4            | 1                                                                | 133,238     | 50.216                               | 167,527    | 327,034   | 167,527                         |                                                   | 5,627                                           |                                                                        |                                                     |          | 7.234                | N/A.....     |                                     |                            | 08/06/2013. | 03/06/2039.                               |
| 64952*               | CC | 6           | NEW YORK LIFE INSURANCE CO (KENDRICKS) -..... | @..... |                                 | 4            | 1                                                                | 502,990     | 57.141                               | 637,592    | 1,093,811 | 637,592                         |                                                   | 21,500                                          |                                                                        |                                                     |          | 7.205                | N/A.....     |                                     |                            | 09/05/2013. | 06/13/2035.                               |
| 64952*               | CD | 4           | NEW YORK LIFE INSURANCE COMPANY (SMITH).....  | @..... |                                 | 4            | 1                                                                | 15,202      | 96.491                               | 18,902     | 19,186    | 18,902                          |                                                   | 663                                             |                                                                        |                                                     |          | 7.310                | N/A.....     |                                     |                            | 09/12/2013. | 05/01/2020.                               |
| 64952*               | CE | 2           | NEW YORK LIFE INSURANCE COMPANY (HALL) -..... | @..... |                                 | 4            | 1                                                                | 19,525      | 91.603                               | 23,843     | 25,530    | 23,843                          |                                                   | 780                                             |                                                                        |                                                     |          | 7.342                | N/A.....     |                                     |                            | 09/30/2013. | 11/01/2021.                               |



SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                               | Codes  |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|-----------------------------------------------|--------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                               | 3      | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
|                      |    |             |                                               |        |                                 |              |                                                                  |             |                                      |            |           |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |             |                                           |
| CUSIP Identification |    | Description |                                               | Code   | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 674599               | CR | 4           | OCCIDENTAL PETROLEUM CORP.....                | .....  | ..                              | 1,2          | 2FE                                                              | 139,903     | 101.201                              | 141,682    | 140,000   | 139,909                         | .....                                             | .....                                           | 5                                                                      | .....                                               | 3.200    | 3.211                | FA.....      | 1,780                               | .....                      | 08/06/2019. | 08/15/2026.                               |
| 674599               | CS | 2           | OCCIDENTAL PETROLEUM CORP.....                | .....  | ..                              | 1,2          | 2FE                                                              | 579,003     | 102.087                              | 592,105    | 580,000   | 579,038                         | .....                                             | .....                                           | 36                                                                     | .....                                               | 3.500    | 3.520                | FA.....      | 8,064                               | .....                      | 08/06/2019. | 08/15/2029.                               |
| 674599               | CV | 5           | OCCIDENTAL PETROLEUM CORP.....                | .....  | ..                              | 2            | 2FE                                                              | 1,000,000   | 100.531                              | 1,005,310  | 1,000,000 | 1,000,000                       | .....                                             | .....                                           | 3.197                                                                  | .....                                               | 3.155    | 3.197                | FMAN.        | 4,294                               | 9,261                      | 08/06/2019. | 08/13/2021.                               |
| 674599               | CX | 1           | OCCIDENTAL PETROLEUM CORP.....                | .....  | ..                              | 1,2          | 2FE                                                              | 3,990,080   | 101.970                              | 4,078,816  | 4,000,000 | 3,990,230                       | .....                                             | .....                                           | 150                                                                    | .....                                               | 4.300    | 4.318                | FA.....      | 68,322                              | .....                      | 08/06/2019. | 08/15/2039.                               |
| 674599               | CY | 9           | OCCIDENTAL PETROLEUM CORP.....                | .....  | ..                              | 1,2          | 2FE                                                              | 985,390     | 103.256                              | 1,032,564  | 1,000,000 | 985,491                         | .....                                             | .....                                           | 101                                                                    | .....                                               | 4.400    | 4.489                | FA.....      | 17,478                              | .....                      | 08/06/2019. | 08/15/2049.                               |
| 674599               | DB | 8           | OCCIDENTAL PETROLEUM CORP.....                | .....  | ..                              | 1            | 2FE                                                              | 526,806     | 117.810                              | 530,144    | 450,000   | 522,552                         | .....                                             | .....                                           | (4,254)                                                                | .....                                               | 6.950    | 3.085                | JJ.....      | 15,638                              | .....                      | 09/18/2019. | 07/01/2024.                               |
| 674599               | DC | 6           | OCCIDENTAL PETROLEUM CORP.....                | .....  | ..                              | 1,2          | 2FE                                                              | 3,460,343   | 113.411                              | 3,515,744  | 3,100,000 | 3,445,301                       | .....                                             | .....                                           | (15,042)                                                               | .....                                               | 5.550    | 3.464                | MS.....      | 50,659                              | .....                      | 09/18/2019. | 03/15/2026.                               |
| 674599               | DD | 4           | OCCIDENTAL PETROLEUM CORP.....                | .....  | ..                              | 1            | 2FE                                                              | 1,708,905   | 130.118                              | 1,704,549  | 1,310,000 | 1,701,237                       | .....                                             | .....                                           | (7,667)                                                                | .....                                               | 7.500    | 4.166                | MN.....      | 16,375                              | 49,125                     | 09/18/2019. | 05/01/2031.                               |
| 674599               | DE | 2           | OCCIDENTAL PETROLEUM CORP.....                | .....  | ..                              | 1            | 2FE                                                              | 82,116      | 134.183                              | 80,510     | 60,000    | 81,696                          | .....                                             | .....                                           | (420)                                                                  | .....                                               | 7.875    | 3.980                | MS.....      | 1,391                               | .....                      | 09/18/2019. | 09/15/2031.                               |
| 674599               | DF | 9           | OCCIDENTAL PETROLEUM CORP.....                | .....  | ..                              | 1            | 2FE                                                              | 1,759,307   | 122.842                              | 1,756,634  | 1,430,000 | 1,755,529                       | .....                                             | .....                                           | (3,778)                                                                | .....                                               | 6.450    | 4.497                | MS.....      | 27,158                              | .....                      | 09/18/2019. | 09/15/2036.                               |
| 674599               | DH | 5           | OCCIDENTAL PETROLEUM CORP.....                | .....  | ..                              | 1            | 2FE                                                              | 67,665      | 138.693                              | 69,347     | 50,000    | 67,519                          | .....                                             | .....                                           | (146)                                                                  | .....                                               | 7.950    | 5.091                | JD.....      | 177                                 | 1,988                      | 09/18/2019. | 06/15/2039.                               |
| 674599               | DQ | 5           | OCCIDENTAL PETROLEUM CORP.....                | .....  | ..                              | 1            | 2FE                                                              | 605,212     | 122.723                              | 613,617    | 500,000   | 602,022                         | .....                                             | .....                                           | (3,190)                                                                | .....                                               | 7.125    | 4.044                | AO.....      | 7,521                               | 17,813                     | 09/18/2019. | 10/15/2027.                               |
| 67576L               | AE | 6           | OCWEN LOAN SERVICING LLC.....                 | .....  | ..                              | 1,2          | 5FE                                                              | 1,373,750   | 86.250                               | 1,509,375  | 1,750,000 | 1,419,126                       | .....                                             | .....                                           | 45,376                                                                 | .....                                               | 8.375    | 16.975               | MN.....      | 18,727                              | 73,281                     | 06/25/2019. | 11/15/2022.                               |
| 677071               | AN | 2           | OHANA MILITARY COMMUNITIES LLC.....           | .....  | ..                              |              | 1FE                                                              | 1,125,460   | 121.597                              | 1,215,966  | 1,000,000 | 1,117,629                       | .....                                             | .....                                           | (4,538)                                                                | .....                                               | 5.558    | 4.546                | AO.....      | 13,895                              | 55,580                     | 06/28/2018. | 10/01/2036.                               |
| 68233D               | AP | 2           | ONCOR ELECTRIC DELIVERY CO.....               | .....  | ..                              | 1            | 1FE                                                              | 1,942,838   | 144.460                              | 2,528,044  | 1,750,000 | 1,891,240                       | .....                                             | .....                                           | (6,816)                                                                | .....                                               | 7.250    | 6.328                | JJ.....      | 58,503                              | 126,875                    | 02/05/2004. | 01/15/2033.                               |
| 68233J               | BR | 4           | ONCOR ELECTRIC DELIVERY COMPANY LLC.....      | .....  | ..                              | 1,2          | 1FE                                                              | 149,244     | 97.744                               | 146,616    | 150,000   | 149,251                         | .....                                             | .....                                           | 7                                                                      | .....                                               | 3.100    | 3.126                | MS.....      | 1,408                               | .....                      | 09/09/2019. | 09/15/2049.                               |
| 68245X               | AE | 9           | 1011778 BC UNLIMITED LIABILITY CO.....        | .....  | C                               | 1,2          | 4FE                                                              | 121,875     | 103.250                              | 129,063    | 125,000   | 122,529                         | .....                                             | .....                                           | 367                                                                    | .....                                               | 5.000    | 5.403                | AO.....      | 1,319                               | 6,250                      | 03/01/2018. | 10/15/2025.                               |
| 68389X               | BM | 6           | ORACLE CORP.....                              | .....  | ..                              | 1,2          | 1FE                                                              | 608,052     | 102.299                              | 613,791    | 600,000   | 605,429                         | .....                                             | .....                                           | (784)                                                                  | .....                                               | 2.650    | 2.494                | JJ.....      | 7,332                               | 15,900                     | 07/14/2016. | 07/15/2026.                               |
| 686514               | AF | 7           | ORLANDO HEALTH INC.....                       | .....  | ..                              | 1,2          | 1FE                                                              | 140,000     | 109.865                              | 153,811    | 140,000   | 140,000                         | .....                                             | .....                                           |                                                                        | .....                                               | 4.089    | 4.089                | AO.....      | 1,431                               | 5,725                      | 01/30/2018. | 10/01/2048.                               |
| 69121K               | AB | 0           | OWL ROCK CAPITAL CORP.....                    | .....  | ..                              | 1,2          | 2FE                                                              | 149,214     | 100.397                              | 150,595    | 150,000   | 149,244                         | .....                                             | .....                                           | 30                                                                     | .....                                               | 4.000    | 4.108                | MS.....      | 1,383                               | .....                      | 10/01/2019. | 03/30/2025.                               |
| 69349L               | AR | 9           | PNC BANK NA.....                              | .....  | ..                              |              | 1FE                                                              | 289,292     | 109.766                              | 318,323    | 290,000   | 289,384                         | .....                                             | .....                                           | 66                                                                     | .....                                               | 4.050    | 4.080                | JJ.....      | 5,057                               | 11,745                     | 07/23/2018. | 07/26/2028.                               |
| 69362B               | AJ | 1           | PSEG POWER LLC.....                           | .....  | ..                              | 1            | 2FE                                                              | 5,498,390   | 139.728                              | 6,008,282  | 4,300,000 | 5,263,944                       | .....                                             | .....                                           | (58,532)                                                               | .....                                               | 8.625    | 5.876                | AO.....      | 78,296                              | 370,875                    | 03/01/2017. | 04/15/2031.                               |
| 69447#               | AE | 2           | PACIFIC LIFE INSURANCE (BOARDLEY) - CMO.....  | @..... | ..                              | 4            | 1                                                                | 58,854      | 67.997                               | 87,638     | 126,358   | 87,638                          | .....                                             | .....                                           | 2,926                                                                  | .....                                               |          | 7.045                | N/A.....     |                                     |                            | 01/12/2012. | 08/16/2030.                               |
| 69447#               | AF | 9           | PACIFIC LIFE INSURANCE (BOARDLEY) - CMO.....  | @..... | ..                              | 4            | 1                                                                | 42,099      | 52.757                               | 54,779     | 101,400   | 54,779                          | .....                                             | .....                                           | 2,177                                                                  | .....                                               |          | 7.106                | N/A.....     |                                     |                            | 03/27/2012. | 08/16/2033.                               |
| 69447#               | AG | 7           | PACIFIC LIFE INS CO (MCCLARY) - CMO.....      | @..... | ..                              | 4            | 1                                                                | 33,878      | 91.860                               | 47,761     | 50,000    | 47,761                          | .....                                             | .....                                           | 3,097                                                                  | .....                                               |          | 6.817                | N/A.....     |                                     |                            | 10/18/2012. | 09/07/2020.                               |
| 69447#               | AH | 5           | PACIFIC LIFE INSUR CO (WASHINGTON) - CMO..... | @..... | ..                              | 4            | 1                                                                | 20,536      | 75.735                               | 26,642     | 34,519    | 26,642                          | .....                                             | .....                                           | 848                                                                    | .....                                               |          | 7.275                | N/A.....     |                                     |                            | 03/07/2013. | 07/01/2027.                               |
| 69447#               | AJ | 1           | PACIFIC LIFE INSURANCE CO (WASHINGTON) -..... | @..... | ..                              | 4            | 1                                                                | 20,686      | 76.578                               | 28,463     | 36,498    | 28,463                          | .....                                             | .....                                           | 872                                                                    | .....                                               |          | 6.966                | N/A.....     |                                     |                            | 04/25/2013. | 07/01/2027.                               |
| 69447#               | AK | 8           | PACIFIC LIFE INSURANCE COMPANY (YOUNG) -..... | @..... | ..                              | 4            | 1                                                                | 17,551      | 87.946                               | 21,154     | 23,595    | 21,154                          | .....                                             | .....                                           | 685                                                                    | .....                                               |          | 7.002                | N/A.....     |                                     |                            | 06/13/2013. | 03/13/2023.                               |
| 69447#               | AL | 6           | PACIFIC LIFE INSURANCE CO (WASHINGTON) -..... | @..... | ..                              | 4            | 1                                                                | 17,084      | 81.560                               | 22,325     | 26,814    | 22,325                          | .....                                             | .....                                           | 773                                                                    | .....                                               |          | 7.704                | N/A.....     |                                     |                            | 09/26/2013. | 12/01/2024.                               |
| 69447#               | AM | 4           | PACIFIC LIFE INSURANCE COMPANY (SHABAZZ)..... | @..... | ..                              | 4            | 1                                                                | 43,199      | 87.714                               | 52,978     | 59,253    | 52,978                          | .....                                             | .....                                           | 1,706                                                                  | .....                                               |          | 6.958                | N/A.....     |                                     |                            | 11/22/2013. | 04/01/2023.                               |
| 69447#               | AN | 2           | PACIFIC LIFE INSURANCE COMPANY (JONES) -..... | @..... | ..                              | 4            | 1                                                                | 13,507      | 84.782                               | 16,571     | 19,125    | 16,571                          | .....                                             | .....                                           | 604                                                                    | .....                                               |          | 8.019                | N/A.....     |                                     |                            | 11/28/2013. | 09/14/2023.                               |
| 69447#               | AQ | 5           | PACIFIC LIFE INSURANCE CO (WASHINGTON) -..... | @..... | ..                              | 4            | 1                                                                | 11,938      | 83.108                               | 15,029     | 17,748    | 15,029                          | .....                                             | .....                                           | 475                                                                    | .....                                               |          | 6.957                | N/A.....     |                                     |                            | 06/05/2014. | 12/01/2024.                               |
| 69447#               | AR | 3           | CONFEDERATION LIFE & ANNUITY (DRAWANT) -..... | @..... | ..                              | 4            | 1                                                                | 62,793      | 68.149                               | 76,554     | 125,000   | 76,554                          | .....                                             | .....                                           | (6,420)                                                                | .....                                               |          | 6.417                | N/A.....     |                                     |                            | 07/17/2014. | 12/15/2029.                               |
| 69447#               | AS | 1           | PAC LIFE & ANNUITY SERVICES INC (SIMS) -..... | @..... | ..                              | 4            | 1                                                                | 11,857      | 89.437                               | 14,644     | 16,083    | 14,644                          | .....                                             | .....                                           | 440                                                                    | .....                                               |          | 6.448                | N/A.....     |                                     |                            | 09/30/2014. | 01/02/2023.                               |
| 69447@               | AA | 2           | PACIFIC LIFE INSURANCE (BAKER) - CMO.....     | @..... | ..                              | 4            | 1                                                                | 53,363      | 51.710                               | 78,856     | 150,206   | 78,856                          | .....                                             | .....                                           | 2,013                                                                  | .....                                               |          | 6.931                | N/A.....     |                                     |                            | 04/10/2012. | 06/15/2041.                               |
| 69447@               | AB | 0           | PACIFIC LIFE INS CO (PORT) - CMO.....         | @..... | ..                              | 4            | 1                                                                | 65,684      | 73.907                               | 90,034     | 119,310   | 90,034                          | .....                                             | .....                                           | 3,130                                                                  | .....                                               |          | 6.556                | N/A.....     |                                     |                            | 08/14/2012. | 03/01/2030.                               |
| 69447@               | AC | 8           | PACIFIC LIFE & ANNUITY CO (GEROUX) - CMO..... | @..... | ..                              | 4            | 1                                                                | 26,006      | 64.359                               | 36,284     | 55,347    | 36,284                          | .....                                             | .....                                           | 1,125                                                                  | .....                                               |          | 6.812                | N/A.....     |                                     |                            | 10/04/2012. | 12/15/2032.                               |
| 69447@               | AD | 6           | PACIFIC LIFE INS CO (PORT) - CMO.....         | @..... | ..                              | 4            | 1                                                                | 32,697      | 45.865                               | 44,691     | 93,750    | 44,691                          | .....                                             | .....                                           | 2,863                                                                  | .....                                               |          | 6.731                | N/A.....     |                                     |                            | 12/13/2012. | 01/01/2036.                               |
| 69447@               | AE | 4           | PACIFIC LIFE AND ANNUITY CO (BAKER) - CM..... | @..... | ..                              | 4            | 1                                                                | 71,070      | 52.049                               | 79,668     | 150,785   | 79,668                          | .....                                             | .....                                           | 2,018                                                                  | .....                                               |          | 6.840                | N/A.....     |                                     |                            | 12/20/2012. | 06/01/2041.                               |
| 69447@               | AF | 1           | PACIFIC LIFE & ANNUITY CO (VANDERSLOOT).....  | @..... | ..                              | 4            | 1                                                                | 40,749      | 73.125                               | 56,405     | 75,758    | 56,405                          | .....                                             | .....                                           | 1,710                                                                  | .....                                               |          | 7.028                | N/A.....     |                                     |                            | 12/20/2012. | 12/17/2028.                               |
| 69447@               | AG | 9           | PACIFIC LIFE AND ANNUITY CO (QUILES) - C..... | @..... | ..                              | 4            | 1                                                                | 1,098       | 97.801                               | 1,392      | 1,392     | 1,392                           | .....                                             | .....                                           | 49                                                                     | .....                                               |          |                      | N/A.....     |                                     |                            | 12/27/2012. | 01/01/2020.                               |

SCHEDULE D - PART 1

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

| 1                    |    |   | 2                                             |        |          | Codes    |           |           | 6                                          | 7           | Fair Value                     |            | 10        | 11                           | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                            | Interest |                   |           |                               |                         | Dates       |                                  |
|----------------------|----|---|-----------------------------------------------|--------|----------|----------|-----------|-----------|--------------------------------------------|-------------|--------------------------------|------------|-----------|------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|----------|-------------------|-----------|-------------------------------|-------------------------|-------------|----------------------------------|
|                      |    |   |                                               |        |          | 3        | 4         | 5         |                                            |             | 8                              | 9          |           |                              | 12                                       | 13                                        | 14                                                        | 15                                         | 16       | 17                | 18        | 19                            | 20                      | 21          | 22                               |
|                      |    |   |                                               |        |          |          |           |           |                                            |             |                                |            |           |                              |                                          |                                           |                                                           |                                            |          |                   |           |                               |                         |             |                                  |
| CUSIP Identification |    |   | Description                                   |        |          | Code     | n         | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of  | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired    | Stated Contractual Maturity Date |
| 69447@               | AH | 7 | PACIFIC LIFE AND ANNUITY CO (GEROUX) - C..... | @..... | 4.....   | 1.....   | 26,649    | 60.915    | 36,803                                     | 59,258      | 36,803                         | 1,196      | 300       | 300                          | 10                                       |                                           |                                                           |                                            | 7.282    | N/A.....          |           |                               |                         | 03/05/2013. | 10/15/2033.                      |
| 69447@               | AJ | 3 | PACIFIC LIFE AND ANNUITY CO (QUILES) - C..... | @..... | 4.....   | 1.....   | 229       | 97.849    | 300                                        | 300         | 300                            | 10         |           |                              |                                          |                                           |                                                           |                                            |          | N/A.....          |           |                               |                         | 05/07/2013. | 01/01/2020.                      |
| 69447@               | AK | 0 | PACIFIC LIFE INSURANCE CO (WASHINGTON) -..... | @..... | 4.....   | 1.....   | 9,758     | 75.662    | 10,419                                     | 13,512      | 10,419                         | 333        |           |                              |                                          |                                           |                                                           |                                            | 7.302    | N/A.....          |           |                               |                         | 07/31/2013. | 07/01/2027.                      |
| 69447@               | AL | 8 | PACIFIC LIFE AND ANNUITY CO (HADAWAY) -.....  | @..... | 4.....   | 1.....   | 76,263    | 64.748    | 96,490                                     | 145,992     | 96,490                         | 3,326      |           |                              |                                          |                                           |                                                           |                                            | 7.267    | N/A.....          |           |                               |                         | 09/19/2013. | 09/15/2031.                      |
| 69447@               | AM | 6 | PACIFIC LIFE AND ANNUITY CO (HADAWAY) -.....  | @..... | 4.....   | 1.....   | 106,809   | 58.263    | 130,536                                    | 219,625     | 130,536                        | 4,366      |           |                              |                                          |                                           |                                                           |                                            | 7.122    | N/A.....          |           |                               |                         | 11/05/2013. | 01/15/2035.                      |
| 69447@               | AN | 4 | PACIFIC LIFE AND ANNUITY CO (GEROUX) - C..... | @..... | 4.....   | 1.....   | 37,812    | 62.907    | 47,942                                     | 74,756      | 47,942                         | 1,552      |           |                              |                                          |                                           |                                                           |                                            | 7.203    | N/A.....          |           |                               |                         | 12/26/2013. | 12/15/2032.                      |
| 69447@               | AP | 9 | PACIFIC LIFE AND ANNUITY CO (MORENO) - C..... | @..... | 4.....   | 1.....   | 9,078     | 67.079    | 11,357                                     | 18,000      | 11,357                         | (342)      |           |                              |                                          |                                           |                                                           |                                            | 7.725    | N/A.....          |           |                               |                         | 01/31/2014. | 10/11/2028.                      |
| 69447@               | AQ | 7 | PACIFIC LIFE AND ANNUITY CO (HOLMAN) - C..... | @..... | 4.....   | 1.....   | 104,604   | 67.409    | 124,976                                    | 182,070     | 124,976                        | 3,812      |           |                              |                                          |                                           |                                                           |                                            | 7.320    | N/A.....          |           |                               |                         | 02/13/2014. | 02/24/2031.                      |
| 69447@               | AR | 5 | PACIFIC LIFE INSURANCE CO (WASHINGTON) -..... | @..... | 4.....   | 1.....   | 23,575    | 83.364    | 27,627                                     | 32,534      | 27,627                         | 859        |           |                              |                                          |                                           |                                                           |                                            | 6.836    | N/A.....          |           |                               |                         | 03/06/2014. | 12/01/2024.                      |
| 69447@               | AS | 3 | PACIFIC LIFE AND ANNUITY CO (GEROUX) - C..... | @..... | 4.....   | 1.....   | 103,496   | 53.658    | 128,965                                    | 235,961     | 128,965                        | 3,988      |           |                              |                                          |                                           |                                                           |                                            | 6.440    | N/A.....          |           |                               |                         | 04/11/2014. | 01/15/2037.                      |
| 69447@               | AT | 1 | PACIFIC LIFE & ANNUITY SVS INC (BURDETT)..... | @..... | 4.....   | 1.....   | 13,694    | 84.651    | 16,799                                     | 19,470      | 16,799                         | 539        |           |                              |                                          |                                           |                                                           |                                            | 7.032    | N/A.....          |           |                               |                         | 05/30/2014. | 04/24/2024.                      |
| 69447@               | AU | 8 | PACIFIC LIFE AND ANNUITY COMPANY (KUHRE)..... | @..... | 4.....   | 1.....   | 4,876     | 94.509    | 5,957                                      | 6,181       | 5,957                          | 197        |           |                              |                                          |                                           |                                                           |                                            | 6.954    | N/A.....          |           |                               |                         | 06/05/2014. | 01/01/2021.                      |
| 69447@               | AW | 4 | PAC LIFE & ANN SERVICES INC (DONAHUE) -.....  | @..... | 4.....   | 1.....   | 70,405    | 63.033    | 82,412                                     | 128,567     | 82,412                         | 2,326      |           |                              |                                          |                                           |                                                           |                                            | 6.148    | N/A.....          |           |                               |                         | 09/30/2014. | 01/01/2035.                      |
| 69447@               | AX | 2 | PACIFIC LIFE AND ANNSVCS INC (MELENDEZ).....  | @..... | 4.....   | 1.....   | 33,379    | 70.774    | 37,625                                     | 51,301      | 37,625                         | 2,230      |           |                              |                                          |                                           |                                                           |                                            | 6.203    | N/A.....          |           |                               |                         | 12/24/2014. | 06/10/2026.                      |
| 69447@               | AY | 0 | PACIFIC INS CO LTD (GEROUX) - CMO.....        | @..... | 4.....   | 1.....   | 74,433    | 58.701    | 85,281                                     | 142,908     | 85,281                         | 2,365      |           |                              |                                          |                                           |                                                           |                                            | 5.946    | N/A.....          |           |                               |                         | 12/31/2014. | 01/15/2037.                      |
| 70014L               | AB | 6 | PARK AEROSPACE HOLDINGS LTD.....              | C..... | 1,2..... | 2FE..... | 1,031,250 | 109.791   | 1,097,910                                  | 1,000,000   | 1,019,426                      | (4,484)    |           |                              |                                          |                                           |                                                           |                                            | 5.500    | 4.964             | FA.....   | 20,778                        | 55,000                  | 02/09/2017. | 02/15/2024.                      |
| 70450Y               | AC | 7 | PAYPAL HOLDINGS INC.....                      | .....  | 1,2..... | 2FE..... | 289,823   | 100.986   | 292,860                                    | 290,000     | 289,832                        | 9          |           |                              |                                          |                                           |                                                           |                                            | 2.400    | 2.413             | AO.....   | 1,837                         |                         | 09/19/2019. | 10/01/2024.                      |
| 706451               | BG | 5 | PETROLEOS MEXICANOS.....                      | .....  | 1.....   | 2FE..... | 2,014,144 | 102.450   | 2,100,225                                  | 2,050,000   | 2,037,893                      | 393        |           |                              |                                          |                                           |                                                           |                                            | 6.625    | 6.680             | JD.....   | 6,036                         | 135,813                 | 10/04/2010. | 06/15/2035.                      |
| 709599               | BB | 9 | PENSKE TRUCK LEASING CO LP.....               | .....  | 1,2..... | 2FE..... | 3,492,860 | 105.068   | 3,677,367                                  | 3,500,000   | 3,494,785                      | 1,348      |           |                              |                                          |                                           |                                                           |                                            | 3.900    | 3.940             | FA.....   | 56,875                        | 136,500                 | 05/07/2018. | 02/01/2024.                      |
| 713291               | AH | 5 | PEPCO HOLDINGS, INC.....                      | .....  | 1.....   | 2FE..... | 4,019,970 | 132.022   | 3,960,665                                  | 3,000,000   | 3,895,430                      | (52,101)   |           |                              |                                          |                                           |                                                           |                                            | 7.450    | 4.352             | FA.....   | 84,433                        | 223,500                 | 07/11/2017. | 08/15/2032.                      |
| 713448               | DP | 0 | PEPSICO INC.....                              | .....  | 1,2..... | 1FE..... | 27,284    | 106.159   | 31,848                                     | 30,000      | 27,384                         | 55         |           |                              |                                          |                                           |                                                           |                                            | 3.450    | 3.983             | AO.....   | 244                           | 1,035                   | 02/28/2018. | 10/06/2046.                      |
| 713448               | EL | 8 | PEPSICO INC.....                              | .....  | 1,2..... | 1FE..... | 319,050   | 102.067   | 326,616                                    | 320,000     | 319,085                        | 35         |           |                              |                                          |                                           |                                                           |                                            | 2.625    | 2.659             | JJ.....   | 3,547                         |                         | 07/25/2019. | 07/29/2029.                      |
| 713448               | EM | 6 | PEPSICO INC.....                              | .....  | 1,2..... | 1FE..... | 80,016    | 104.899   | 83,919                                     | 80,000      | 80,016                         |            |           |                              |                                          |                                           |                                                           |                                            | 3.375    | 3.374             | JJ.....   | 1,140                         |                         | 07/30/2019. | 07/29/2049.                      |
| 71647N               | AZ | 2 | PETROBRAS GLOBAL FINANCE BV.....              | C..... | 1.....   | 3FE..... | 3,059,055 | 112.800   | 3,553,200                                  | 3,150,000   | 3,065,630                      | 6,575      |           |                              |                                          |                                           |                                                           |                                            | 5.750    | 6.139             | FA.....   | 75,469                        | 168,188                 | 03/12/2019. | 02/01/2029.                      |
| 71654Q               | BC | 5 | PETROLEOS MEXICANOS.....                      | C..... | 1.....   | 2.....   | 305,880   | 99.997    | 299,989                                    | 300,000     | 304,386                        | (1,439)    |           |                              |                                          |                                           |                                                           |                                            | 2.000    | 1.495             | JD.....   | 183                           | 6,000                   | 09/25/2012. | 12/20/2022.                      |
| 71654Q               | BF | 8 | PETROLEOS MEXICANOS.....                      | C..... | 1.....   | 2.....   | 165,600   | 99.566    | 164,881                                    | 165,600     | 165,600                        |            |           |                              |                                          |                                           |                                                           |                                            | 1.700    | 1.700             | JD.....   | 86                            | 2,815                   | 07/17/2012. | 12/20/2022.                      |
| 71654Q               | BW | 1 | PETROLEOS MEXICANOS.....                      | C..... | 1.....   | 2FE..... | 199,671   | 99.580    | 199,160                                    | 200,000     | 199,791                        | 35         |           |                              |                                          |                                           |                                                           |                                            | 4.500    | 4.520             | JJ.....   | 3,950                         | 9,000                   | 03/28/2016. | 01/23/2026.                      |
| 718172               | AC | 3 | PHILIP MORRIS INTERNATIONAL INC.....          | .....  | 1.....   | 1FE..... | 12,204    | 138.184   | 13,818                                     | 10,000      | 12,097                         | (70)       |           |                              |                                          |                                           |                                                           |                                            | 6.375    | 4.664             | MN.....   | 80                            | 638                     | 06/11/2018. | 05/16/2038.                      |
| 718172               | AP | 4 | PHILIP MORRIS INTERNATIONAL INC.....          | .....  | 1.....   | 1FE..... | 115,208   | 113.651   | 113,651                                    | 100,000     | 112,976                        | (370)      |           |                              |                                          |                                           |                                                           |                                            | 4.500    | 3.643             | MS.....   | 1,263                         | 4,500                   | 08/02/2012. | 03/20/2042.                      |
| 718172               | BL | 2 | PHILIP MORRIS INTERNATIONAL INC.....          | .....  | 1.....   | 1FE..... | 32,588    | 110.572   | 33,172                                     | 30,000      | 32,575                         | (13)       |           |                              |                                          |                                           |                                                           |                                            | 4.250    | 3.718             | MN.....   | 181                           | 638                     | 10/17/2019. | 11/10/2044.                      |
| 718172               | CH | 0 | PHILIP MORRIS INTERNATIONAL INC.....          | .....  | 1,2..... | 1FE..... | 636,461   | 102.938   | 658,805                                    | 640,000     | 636,904                        | 443        |           |                              |                                          |                                           |                                                           |                                            | 2.875    | 2.995             | MN.....   | 3,067                         | 9,200                   | 04/29/2019. | 05/01/2024.                      |
| 720186               | AK | 1 | PIEDMONT NATURAL GAS COMPANY INC.....         | .....  | 1,2..... | 1FE..... | 189,768   | 99.496    | 189,042                                    | 190,000     | 189,813                        | 11         |           |                              |                                          |                                           |                                                           |                                            | 3.640    | 3.646             | MN.....   | 1,153                         | 6,916                   | 07/25/2016. | 11/01/2046.                      |
| 720198               | AD | 2 | PIEDMONT OPERATING PARTNERSHIP LP.....        | .....  | 1,2..... | 2FE..... | 2,200,908 | 106.641   | 2,346,102                                  | 2,200,000   | 2,200,548                      | (7)        |           |                              |                                          |                                           |                                                           |                                            | 4.450    | 4.442             | MS.....   | 28,826                        | 97,900                  | 07/31/2014. | 03/15/2024.                      |
| 722844               | AA | 5 | PINE STREET TRUST I.....                      | .....  | 1,2..... | 2FE..... | 3,000,000 | 107.713   | 3,231,400                                  | 3,000,000   | 3,000,000                      |            |           |                              |                                          |                                           |                                                           |                                            | 4.572    | 4.573             | FA.....   | 51,816                        | 49,530                  | 04/02/2019. | 02/15/2029.                      |
| 72348X               | AA | 5 | PINNACLE OPERATING CORP.....                  | .....  | 1,2..... | 6FE..... | 987,000   | 99.500    | 1,194,000                                  | 1,200,000   | 1,046,882                      | 109,716    | 26,366    |                              |                                          |                                           |                                                           |                                            | 9.000    |                   | MN.....   |                               | 54,000                  | 09/12/2017. | 11/15/2020.                      |
| 724060               | AA | 6 | PIPELINE FUNDING CO LLC.....                  | .....  | 1.....   | 2FE..... | 4,546,174 | 122.572   | 4,678,189                                  | 3,816,690   | 4,415,561                      | (37,925)   |           |                              |                                          |                                           |                                                           |                                            | 7.500    | 5.165             | JJ.....   | 131,994                       | 286,252                 | 08/24/2016. | 01/15/2030.                      |
| 72650R               | AR | 3 | PLAINS ALL AMERICAN PIPELINE LP.....          | .....  | 1.....   | 2FE..... | 954,422   | 118.178   | 1,005,695                                  | 851,000     | 950,306                        | (3,398)    |           |                              |                                          |                                           |                                                           |                                            | 6.650    | 5.580             | JJ.....   | 26,095                        | 56,592                  | 10/02/2018. | 01/15/2037.                      |
| 74052B               | AA | 5 | PREMIER HEALTH PARTNERS.....                  | .....  | 1,2..... | 2FE..... | 4,567,488 | 97.282    | 4,921,479                                  | 5,059,000   | 4,614,231                      | 46,743     |           |                              |                                          |                                           |                                                           |                                            | 2.911    | 4.408             | MN.....   | 18,818                        | 136,715                 | 05/20/2019. | 11/15/2026.                      |
| 743263               | AE | 5 | PROGRESS ENERGY INC.....                      | .....  | 1.....   | 2FE..... | 2,042,619 | 140.830   | 2,337,772                                  | 1,660,000   | 1,925,601                      | (16,736)   |           |                              |                                          |                                           |                                                           |                                            | 7.750    | 5.768             | MS.....   | 42,883                        | 128,650                 | 12/19/2016. | 03/01/2031.                      |
| 74348T               | AJ | 1 | PROSPECT CAPITAL CORP.....                    | .....  | 2.....   | 2FE..... | 8,308,340 | 106.602   | 8,528,176                                  | 8,000,000   | 8,140,161                      | (38,792)   |           |                              |                                          |                                           |                                                           |                                            | 5.875    | 5.272             | MS.....   | 138,389                       | 470,000                 | 10/28/2014. | 03/15/2023.                      |
| 743862               | AA | 2 | UNUM GROUP.....                               | .....  | 1.....   | 2FE..... | 5,098,450 | 123.706   | 6,185,286                                  | 5,000,000   | 5,084,525                      | (6,699)    |           |                              |                                          |                                           |                                                           |                                            | 7.250    | 6.976             | MS.....   | 106,736                       | 362,500                 | 08/05/2010. | 03/15/2028.                      |

SCHEDULE D - PART 1

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

| 1      | 2                    |             |                                                | Codes                           |              |                                                                  | 6           | 7                                    | Fair Value  |              | 10           | 11           | Change in Book/Adjusted Carrying Value |              |       |       | Interest   |          |       |       |       | Dates       |             |
|--------|----------------------|-------------|------------------------------------------------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|-------------|--------------|--------------|--------------|----------------------------------------|--------------|-------|-------|------------|----------|-------|-------|-------|-------------|-------------|
|        |                      |             |                                                | 3                               | 4            | 5                                                                |             |                                      | 8           | 9            |              |              | 12                                     | 13           | 14    | 15    | 16         | 17       | 18    | 19    | 20    | 21          | 22          |
|        | CUSIP Identification | Description | Code                                           | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value |             |              | Fair Value   | Par Value    |                                        |              |       |       |            |          |       |       |       |             |             |
| 743917 | #A                   | 4           | PRUDENTIAL INSUR CO OF AMERICA (COUTS) - ..... | @....                           |              | 4                                                                | .....1      | .....7,771                           | .....87.529 | .....9,115   | .....10,000  | .....9,115   | .....                                  | .....69      | ..... | ..... | .....7.072 | N/A..... | ..... | ..... | ..... | 03/27/2014. | 05/01/2021. |
| 743917 | #B                   | 2           | PRUDENTIAL INS CO OF AMERICA (MORRIS) - .....  | @....                           |              | 4                                                                | .....1      | .....32,140                          | .....75.347 | .....37,964  | .....49,500  | .....37,964  | .....                                  | .....1,135   | ..... | ..... | .....6.838 | N/A..... | ..... | ..... | ..... | 04/24/2014. | 03/20/2028. |
| 743917 | #C                   | 0           | GRAPHIC ARTS MUTUAL INS CO (VACCARO) - C.....  | @....                           |              | 4                                                                | .....1      | .....28,933                          | .....84.294 | .....35,031  | .....40,000  | .....35,031  | .....                                  | .....2,221   | ..... | ..... | .....6.659 | N/A..... | ..... | ..... | ..... | 05/15/2014. | 01/10/2022. |
| 743917 | #D                   | 8           | PASSCORP (FIELD) - CMO.....                    | @....                           |              | 4                                                                | .....1      | .....150,511                         | .....62.505 | .....177,360 | .....279,406 | .....177,360 | .....                                  | .....4,623   | ..... | ..... | .....6.444 | N/A..... | ..... | ..... | ..... | 05/15/2014. | 07/20/2035. |
| 743917 | #E                   | 6           | PASSCORP (HANKS) - CMO.....                    | @....                           |              | 4                                                                | .....1      | .....16,667                          | .....94.446 | .....24,492  | .....24,919  | .....24,492  | .....                                  | .....1,618   | ..... | ..... | .....6.952 | N/A..... | ..... | ..... | ..... | 05/15/2014. | 04/02/2020. |
| 743917 | #F                   | 3           | PASSCORP (KING) - CMO.....                     | @....                           |              | 4                                                                | .....1      | .....250,348                         | .....72.137 | .....297,884 | .....406,250 | .....297,884 | .....                                  | .....8,206   | ..... | ..... | .....6.405 | N/A..... | ..... | ..... | ..... | 05/22/2014. | 05/15/2030. |
| 743917 | #G                   | 1           | PRUDENTIAL INSUR CO OF AMERICA (BLAKE) - ..... | @....                           |              | 4                                                                | .....1      | .....4,878                           | .....91.657 | .....5,832   | .....6,240   | .....5,832   | .....                                  | .....191     | ..... | ..... | .....6.957 | N/A..... | ..... | ..... | ..... | 06/12/2014. | 12/01/2021. |
| 743917 | #H                   | 9           | PASSCORP (LEDESMA-BENITO) - CMO.....           | @....                           |              | 4                                                                | .....1      | .....164,193                         | .....74.558 | .....232,041 | .....300,000 | .....232,041 | .....                                  | .....14,157  | ..... | ..... | .....6.395 | N/A..... | ..... | ..... | ..... | 06/30/2014. | 01/30/2024. |
| 743917 | #K                   | 2           | PASSCORP (GAVIN) - CMO.....                    | @....                           |              | 4                                                                | .....1      | .....247,267                         | .....72.058 | .....299,497 | .....409,200 | .....299,497 | .....                                  | .....7,882   | ..... | ..... | .....6.116 | N/A..... | ..... | ..... | ..... | 08/07/2014. | 12/10/2030. |
| 743917 | #L                   | 0           | PASSCORP (MCCLURE) - CMO.....                  | @....                           |              | 4                                                                | .....1      | .....161,889                         | .....80.087 | .....194,967 | .....235,000 | .....194,967 | .....                                  | .....6,789   | ..... | ..... | .....6.144 | N/A..... | ..... | ..... | ..... | 08/14/2014. | 03/18/2024. |
| 743917 | #M                   | 8           | PASSCORP (CATES) - CMO.....                    | @....                           |              | 4                                                                | .....1      | .....26,638                          | .....72.003 | .....30,359  | .....50,000  | .....30,359  | .....                                  | .....(4,709) | ..... | ..... | .....6.403 | N/A..... | ..... | ..... | ..... | 08/21/2014. | 12/01/2027. |
| 743917 | #N                   | 6           | PASSCORP (STRICKLIN) - CMO.....                | @....                           |              | 4                                                                | .....1      | .....181,114                         | .....56.881 | .....220,223 | .....378,840 | .....220,223 | .....                                  | .....8,042   | ..... | ..... | .....6.142 | N/A..... | ..... | ..... | ..... | 08/29/2014. | 07/15/2036. |
| 743917 | #P                   | 1           | PASSCORP (WHITE) - CMO.....                    | @....                           |              | 4                                                                | .....1      | .....48,062                          | .....82.174 | .....58,822  | .....69,000  | .....58,822  | .....                                  | .....3,591   | ..... | ..... | .....6.400 | N/A..... | ..... | ..... | ..... | 10/09/2014. | 07/13/2022. |
| 743917 | #Q                   | 9           | PASSCORP (MONGELLI) - CMO.....                 | @....                           |              | 4                                                                | .....1      | .....29,999                          | .....71.053 | .....35,666  | .....49,280  | .....35,666  | .....                                  | .....1,108   | ..... | ..... | .....6.465 | N/A..... | ..... | ..... | ..... | 10/09/2014. | 02/23/2030. |
| 743917 | #R                   | 7           | GRAPHIC ARTS MUTUAL INS CO (VACCARO) - C.....  | @....                           |              | 4                                                                | .....1      | .....66,389                          | .....85.813 | .....79,920  | .....90,000  | .....79,920  | .....                                  | .....4,553   | ..... | ..... | .....5.953 | N/A..... | ..... | ..... | ..... | 12/31/2014. | 01/10/2022. |
| 743917 | #S                   | 5           | PASSCORP (FINDLEY) - CMO.....                  | @....                           |              | 4                                                                | .....1      | .....51,692                          | .....52.104 | .....61,306  | .....115,849 | .....61,306  | .....                                  | .....1,763   | ..... | ..... | .....5.931 | N/A..... | ..... | ..... | ..... | 01/15/2015. | 12/15/2044. |
| 743917 | #T                   | 3           | LM PROPERTY & CASUALTY INS (MONGELLI) - .....  | @....                           |              | 4                                                                | .....1      | .....25,817                          | .....72.162 | .....29,880  | .....40,683  | .....29,880  | .....                                  | .....889     | ..... | ..... | .....6.149 | N/A..... | ..... | ..... | ..... | 02/05/2015. | 02/23/2030. |
| 743917 | #U                   | 0           | PASSCORP (LOCKMAN) - CMO.....                  | @....                           |              | 4                                                                | .....1      | .....54,318                          | .....62.992 | .....71,321  | .....109,500 | .....71,321  | .....                                  | .....3,971   | ..... | ..... | .....5.812 | N/A..... | ..... | ..... | ..... | 03/31/2015. | 09/01/2032. |
| 743917 | *A                   | 6           | PRUDENTIAL INS CO OF AMERICA (HEEKS) - C.....  | @....                           |              | 4                                                                | .....1      | .....93,233                          | .....48.328 | .....106,395 | .....216,851 | .....106,395 | .....                                  | .....2,707   | ..... | ..... | .....5.555 | N/A..... | ..... | ..... | ..... | 09/04/2012. | 08/21/2042. |
| 743917 | *B                   | 4           | PRUDENTIAL INS CO OF AMERICA (CLIFFORD).....   | @....                           |              | 4                                                                | .....1      | .....118,766                         | .....61.829 | .....190,450 | .....296,650 | .....190,450 | .....                                  | .....11,901  | ..... | ..... | .....6.558 | N/A..... | ..... | ..... | ..... | 09/06/2012. | 02/01/2031. |
| 743917 | *C                   | 2           | PRUDENTIAL INS CO OF AMERICA (HAMBLIN) - ..... | @....                           |              | 4                                                                | .....1      | .....137,837                         | .....54.964 | .....171,378 | .....304,865 | .....171,378 | .....                                  | .....6,434   | ..... | ..... | .....6.772 | N/A..... | ..... | ..... | ..... | 09/18/2012. | 07/15/2039. |
| 743917 | *D                   | 0           | PRUDENTIAL INS CO OF AMERICA(WILLINGHAM).....  | @....                           |              | 4                                                                | .....1      | .....36,063                          | .....72.537 | .....48,926  | .....66,150  | .....48,926  | .....                                  | .....1,595   | ..... | ..... | .....6.825 | N/A..... | ..... | ..... | ..... | 09/25/2012. | 02/01/2029. |
| 743917 | *E                   | 8           | PRUDENTIAL INS CO OF AMERICA (MOORE) - C.....  | @....                           |              | 4                                                                | .....1      | .....144,682                         | .....58.573 | .....230,994 | .....379,800 | .....230,994 | .....                                  | .....14,436  | ..... | ..... | .....6.558 | N/A..... | ..... | ..... | ..... | 09/28/2012. | 12/06/2031. |
| 743917 | *F                   | 5           | PRUDENTIAL INS CO OF AMERICA (BROWN) - C.....  | @....                           |              | 4                                                                | .....1      | .....33,581                          | .....64.421 | .....46,891  | .....70,000  | .....46,891  | .....                                  | .....3,037   | ..... | ..... | .....6.810 | N/A..... | ..... | ..... | ..... | 10/31/2012. | 06/16/2031. |
| 743917 | *H                   | 1           | PRUDENTIAL INS CO OF AMERICA (MCLEOD) - .....  | @....                           |              | 4                                                                | .....1      | .....20,054                          | .....73.698 | .....26,467  | .....35,246  | .....26,467  | .....                                  | .....835     | ..... | ..... | .....7.288 | N/A..... | ..... | ..... | ..... | 11/27/2012. | 05/01/2028. |
| 743917 | *J                   | 7           | PRUDENTIAL INS CO OF AMERICA (WHITE) - C.....  | @....                           |              | 4                                                                | .....1      | .....33,710                          | .....63.222 | .....48,440  | .....74,022  | .....48,440  | .....                                  | .....2,763   | ..... | ..... | .....7.395 | N/A..... | ..... | ..... | ..... | 12/18/2012. | 04/02/2039. |
| 743917 | *K                   | 4           | PRUDENTIAL INS CO OF AMERICA (EDWARDS) - ..... | @....                           |              | 4                                                                | .....1      | .....22,777                          | .....84.719 | .....28,027  | .....32,400  | .....28,027  | .....                                  | .....981     | ..... | ..... | .....7.699 | N/A..... | ..... | ..... | ..... | 01/10/2013. | 12/05/2023. |
| 743917 | *M                   | 0           | PRUDENTIAL INS CO OF AMERICA (BRADLEY) - ..... | @....                           |              | 4                                                                | .....1      | .....27,806                          | .....69.368 | .....36,707  | .....52,000  | .....36,707  | .....                                  | .....1,080   | ..... | ..... | .....6.963 | N/A..... | ..... | ..... | ..... | 01/10/2013. | 10/01/2030. |
| 743917 | *N                   | 8           | PRUDENTIAL LIFE INS CO OF AMER (LUARTES).....  | @....                           |              | 4                                                                | .....1      | .....38,300                          | .....94.663 | .....56,152  | .....57,000  | .....56,152  | .....                                  | .....3,708   | ..... | ..... | .....6.950 | N/A..... | ..... | ..... | ..... | 01/17/2013. | 03/20/2020. |
| 743917 | *P                   | 3           | PRUDENTIAL INS CO OF AMERICA (ARHAKOS) - ..... | @....                           |              | 4                                                                | .....1      | .....214,895                         | .....47.456 | .....309,373 | .....631,636 | .....309,373 | .....                                  | .....16,249  | ..... | ..... | .....6.738 | N/A..... | ..... | ..... | ..... | 01/24/2013. | 06/06/2041. |
| 743917 | *Q                   | 1           | PRUDENTIAL INSURANCE COMPANY OF AMERICA.....   | @....                           |              | 4                                                                | .....1      | .....74,868                          | .....64.660 | .....99,235  | .....150,925 | .....99,235  | .....                                  | .....2,796   | ..... | ..... | .....6.712 | N/A..... | ..... | ..... | ..... | 01/29/2013. | 06/01/2033. |
| 743917 | *R                   | 9           | PRUD. INS. CO. OF AMERICA(BROWNL EE-SIMS)..... | @....                           |              | 4                                                                | .....1      | .....49,238                          | .....71.406 | .....65,375  | .....89,400  | .....65,375  | .....                                  | .....2,588   | ..... | ..... | .....7.232 | N/A..... | ..... | ..... | ..... | 02/07/2013. | 05/15/2028. |
| 743917 | *S                   | 7           | PRUDENTIAL INS. CO. OF AMERICA(PINO) - C.....  | @....                           |              | 4                                                                | .....1      | .....92,877                          | .....78.770 | .....137,312 | .....168,873 | .....137,312 | .....                                  | .....7,214   | ..... | ..... | .....6.981 | N/A..... | ..... | ..... | ..... | 02/07/2013. | 06/18/2028. |
| 743917 | *T                   | 5           | PRUDENTIAL INS CO OF AMERICA (CLIFFORD).....   | @....                           |              | 4                                                                | .....1      | .....41,496                          | .....52.381 | .....41,357  | .....80,400  | .....41,357  | .....                                  | .....(1,180) | ..... | ..... | .....6.408 | N/A..... | ..... | ..... | ..... | 04/11/2013. | 02/01/2033. |
| 743917 | *U                   | 2           | PRUDENTIAL INS CO OF AMERICA (BROOKMAN).....   | @....                           |              | 4                                                                | .....1      | .....27,608                          | .....69.301 | .....42,756  | .....59,375  | .....42,756  | .....                                  | .....2,720   | ..... | ..... | .....6.682 | N/A..... | ..... | ..... | ..... | 05/07/2013. | 02/01/2029. |
| 743917 | *V                   | 0           | PRUDENTIAL INS CO OF AMERICA (PINO) - CM.....  | @....                           |              | 4                                                                | .....1      | .....136,132                         | .....47.676 | .....174,057 | .....354,345 | .....174,057 | .....                                  | .....8,675   | ..... | ..... | .....6.136 | N/A..... | ..... | ..... | ..... | 05/07/2013. | 06/18/2040. |
| 743917 | *W                   | 8           | PRUDENTIAL INS CO OF AMERICA (WHARTON) - ..... | @....                           |              | 4                                                                | .....1      | .....41,363                          | .....68.211 | .....50,755  | .....72,588  | .....50,755  | .....                                  | .....2,092   | ..... | ..... | .....6.530 | N/A..... | ..... | ..... | ..... | 05/07/2013. | 07/04/2030. |
| 743917 | *X                   | 6           | PRUDENTIAL INS CO OF AMERICA (LABRADOR).....   | @....                           |              | 4                                                                | .....1      | .....45,512                          | .....68.371 | .....54,672  | .....78,650  | .....54,672  | .....                                  | .....1,528   | ..... | ..... | .....6.657 | N/A..... | ..... | ..... | ..... | 05/23/2013. | 11/09/2031. |
| 743917 | *Y                   | 4           | PRUDENTIAL INS CO OF AMERICA (STRANGE) - ..... | @....                           |              | 4                                                                | .....1      | .....246,045                         | .....49.332 | .....347,462 | .....679,823 | .....347,462 | .....                                  | .....20,471  | ..... | ..... | .....6.165 | N/A..... | ..... | ..... | ..... | 06/06/2013. | 01/11/2038. |
| 743917 | *Z                   | 1           | PRUDENTIAL INSUR CO OF AMERICA (HOOKS) - ..... | @....                           |              | 4                                                                | .....1      | .....177,987                         | .....69.954 | .....211,046 | .....296,779 | .....211,046 | .....                                  | .....5,820   | ..... | ..... | .....5.147 | N/A..... | ..... | ..... | ..... | 06/18/2013. | 06/01/2035. |
| 743917 | @A                   | 5           | PRUDENTIAL INSUR CO OF AMERICA (RAJALA).....   | @....                           |              | 4                                                                | .....1      | .....31,287                          | .....84.256 | .....43,858  | .....50,000  | .....43,858  | .....                                  | .....2,923   | ..... | ..... | .....7.019 | N/A..... | ..... | ..... | ..... | 06/26/2013. | 11/25/2021. |



SCHEDULE D - PART 1

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

| 1                    | 2  |   | Codes                                         |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|---|-----------------------------------------------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |   | 3                                             | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    |   | Code                                          | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 743917               | @B | 3 | PRUDENTIAL INSUR CO OF AMERICA (GUST) -       | @                               | 4            | 1                                                                | 44,733      | 81.730                               | 55,183     | 66,300    | 55,183                          |                                                   | 1,693                                           |                                                                        |                                                     |          | 6.795                | N/A          |                                     |                            | 06/28/2013. | 08/01/2025.                               |
| 743917               | @C | 1 | PRUDENTIAL INS CO OF AMERICA (DANIELS) -      | @                               | 4            | 1                                                                | 179,984     | 49.691                               | 228,279    | 450,770   | 228,279                         |                                                   | 7,331                                           |                                                                        |                                                     |          | 6.827                | N/A          |                                     |                            | 06/28/2013. | 06/25/2040.                               |
| 743917               | @D | 9 | PRUDENTIAL INS CO OF AMERICA (BENNETT) -      | @                               | 4            | 1                                                                | 16,496      | 60.197                               | 21,191     | 34,000    | 21,191                          |                                                   | (1,542)                                         |                                                                        |                                                     |          | 6.053                | N/A          |                                     |                            | 08/15/2013. | 05/26/2029.                               |
| 743917               | @E | 7 | PRUDENTIAL INS CO OF AMERICA (PINO) - CM      | @                               | 4            | 1                                                                | 42,518      | 40.477                               | 52,694     | 126,999   | 52,694                          |                                                   | 2,190                                           |                                                                        |                                                     |          | 7.144                | N/A          |                                     |                            | 08/15/2013. | 06/18/2040.                               |
| 743917               | @F | 4 | PRUDENTIAL INSUR CO OF AMERICA (FUSIC) -      | @                               | 4            | 1                                                                | 33,525      | 70.116                               | 45,499     | 62,849    | 45,499                          |                                                   | 2,401                                           |                                                                        |                                                     |          | 7.527                | N/A          |                                     |                            | 08/20/2013. | 01/08/2025.                               |
| 743917               | @G | 2 | PRUDENTIAL INSUR CO OF AMERICA (SMITH) -      | @                               | 4            | 1                                                                | 9,293       | 91.098                               | 11,744     | 12,600    | 11,744                          |                                                   | 451                                             |                                                                        |                                                     |          | 8.245                | N/A          |                                     |                            | 09/12/2013. | 09/18/2021.                               |
| 743917               | @H | 0 | PRUDENTIAL INSUR CO OF AMERICA (KENNEDY)..... | @                               | 4            | 1                                                                | 20,373      | 76.606                               | 24,127     | 30,900    | 24,127                          |                                                   | 765                                             |                                                                        |                                                     |          | 7.383                | N/A          |                                     |                            | 09/19/2013. | 02/01/2026.                               |
| 743917               | @J | 6 | PRUDENTIAL INSUR CO OF AMERICA (AUSTIN).....  | @                               | 4            | 1                                                                | 179,745     | 74.653                               | 233,430    | 300,000   | 233,430                         |                                                   | 16,001                                          |                                                                        |                                                     |          | 7.229                | N/A          |                                     |                            | 09/26/2013. | 07/13/2023.                               |
| 743917               | @K | 3 | PRUDENTIAL INSUR CO OF AMERICA (OLVERA).....  | @                               | 4            | 1                                                                | 40,470      | 74.409                               | 62,592     | 80,720    | 62,592                          |                                                   | 4,273                                           |                                                                        |                                                     |          | 7.197                | N/A          |                                     |                            | 10/31/2013. | 08/06/2023.                               |
| 743917               | @L | 1 | PRUDENTIAL INSUR CO OF AMERICA (ARNOLD).....  | @                               | 4            | 1                                                                | 52,817      | 77.953                               | 76,502     | 94,420    | 76,502                          |                                                   | 5,052                                           |                                                                        |                                                     |          | 7.254                | N/A          |                                     |                            | 11/12/2013. | 12/23/2023.                               |
| 743917               | @M | 9 | PRUDENTIAL INSUR CO OF AMERICA (DICKSON)..... | @                               | 4            | 1                                                                | 32,139      | 79.120                               | 41,785     | 51,800    | 41,785                          |                                                   | 1,361                                           |                                                                        |                                                     |          | 7.326                | N/A          |                                     |                            | 11/28/2013. | 02/22/2026.                               |
| 743917               | @N | 7 | PRUDENTIAL INS CO OF AMERICA (STRICKLIN)..... | @                               | 4            | 1                                                                | 34,449      | 83.194                               | 42,870     | 50,729    | 42,870                          |                                                   | 1,479                                           |                                                                        |                                                     |          | 7.348                | N/A          |                                     |                            | 12/12/2013. | 07/15/2024.                               |
| 743917               | @P | 2 | PRUDENTIAL INSUR CO OF AMERICA (REESE) -      | @                               | 4            | 1                                                                | 18,695      | 84.278                               | 24,600     | 28,620    | 24,600                          |                                                   | 815                                             |                                                                        |                                                     |          | 7.288                | N/A          |                                     |                            | 12/12/2013. | 05/03/2024.                               |
| 743917               | @Q | 0 | PRUDENTIAL INSUR CO OF AMERICA (PARSON).....  | @                               | 4            | 1                                                                | 21,254      | 81.026                               | 25,081     | 35,000    | 25,081                          |                                                   | (2,447)                                         |                                                                        |                                                     |          | 7.270                | N/A          |                                     |                            | 12/17/2013. | 09/01/2024.                               |
| 743917               | @R | 8 | PRUDENTIAL INS CO OF AMERICA (TURNBOUGH)..... | @                               | 4            | 1                                                                | 24,329      | 80.300                               | 32,014     | 39,123    | 32,014                          |                                                   | 1,017                                           |                                                                        |                                                     |          | 7.103                | N/A          |                                     |                            | 12/19/2013. | 12/08/2025.                               |
| 743917               | @S | 6 | PRUDENTIAL INS CO OF AMERICA (MCBREEN) -      | @                               | 4            | 1                                                                | 42,537      | 48.221                               | 64,179     | 127,900   | 64,179                          |                                                   | 4,232                                           |                                                                        |                                                     |          | 6.938                | N/A          |                                     |                            | 12/19/2013. | 05/07/2036.                               |
| 743917               | @T | 4 | PRUDENTIAL INS CO OF AMERICA (AUSTIN) -       | @                               | 4            | 1                                                                | 120,205     | 56.187                               | 167,680    | 286,728   | 167,680                         |                                                   | 11,114                                          |                                                                        |                                                     |          | 6.977                | N/A          |                                     |                            | 12/26/2013. | 07/13/2028.                               |
| 743917               | @U | 1 | PRUDENTIAL INS CO OF AMERICA (PINO) - CM      | @                               | 4            | 1                                                                | 70,838      | 28.490                               | 105,790    | 359,830   | 105,790                         |                                                   | 6,159                                           |                                                                        |                                                     |          | 6.940                | N/A          |                                     |                            | 12/31/2013. | 11/18/2043.                               |
| 743917               | @V | 9 | PRUDENTIAL INSUR CO OF AMERICA (GADDY) -      | @                               | 4            | 1                                                                | 52,424      | 68.378                               | 62,393     | 89,700    | 62,393                          |                                                   | 1,798                                           |                                                                        |                                                     |          | 6.855                | N/A          |                                     |                            | 06/26/2013. | 06/01/2031.                               |
| 743917               | @W | 7 | PRUDENTIAL INSUR CO OF AMERICA (COWLEY).....  | @                               | 4            | 1                                                                | 114,483     | 53.328                               | 165,944    | 300,836   | 165,944                         |                                                   | 9,299                                           |                                                                        |                                                     |          | 7.102                | N/A          |                                     |                            | 08/22/2013. | 04/22/2034.                               |
| 743917               | @X | 5 | PRUDENTIAL INS CO OF AMERICA (CLIFFORD).....  | @                               | 4            | 1                                                                | 141,700     | 31.634                               | 140,694    | 447,200   | 140,694                         |                                                   | (1,218)                                         |                                                                        |                                                     |          | 6.948                | N/A          |                                     |                            | 11/14/2013. | 06/01/2040.                               |
| 743917               | @Y | 3 | CONTINENTAL CASUALTY COMPANY (MCDANIEL).....  | @                               | 4            | 1                                                                | 27,578      | 75.661                               | 36,313     | 47,081    | 36,313                          |                                                   | 1,174                                           |                                                                        |                                                     |          | 7.405                | N/A          |                                     |                            | 02/20/2014. | 06/13/2027.                               |
| 743917               | L# | 1 | PRUDENTIAL INSURANCE (FOOTS) - CMO            | @                               | 4            | 1                                                                | 64,321      | 53.486                               | 105,219    | 189,492   | 105,219                         |                                                   | 6,529                                           |                                                                        |                                                     |          | 7.071                | N/A          |                                     |                            | 11/30/2011. | 02/15/2036.                               |
| 743917               | M# | 0 | PRUDENTIAL INSURANCE (GARCIA) - CMO.....      | @                               | 4            | 1                                                                | 9,917       | 88.307                               | 13,566     | 15,015    | 13,566                          |                                                   | 519                                             |                                                                        |                                                     |          | 8.300                | N/A          |                                     |                            | 12/08/2011. | 06/23/2022.                               |
| 743917               | M* | 4 | PRUDENTIAL INSURANCE COMPANY (GRAYES) -       | @                               | 4            | 1                                                                | 25,519      | 66.405                               | 34,921     | 51,250    | 34,921                          |                                                   | 1,494                                           |                                                                        |                                                     |          | 7.337                | N/A          |                                     |                            | 11/15/2011. | 05/01/2030.                               |
| 743917               | M@ | 2 | PRUDENTIAL INSURANCE (DALLAS) - CMO.....      | @                               | 4            | 1                                                                | 38,395      | 81.651                               | 63,853     | 75,000    | 63,853                          |                                                   | 4,417                                           |                                                                        |                                                     |          | 7.299                | N/A          |                                     |                            | 12/08/2011. | 03/29/2022.                               |
| 743917               | N# | 9 | PRUDENTIAL INSURANCE (MCMILLAN) - CMO.....    | @                               | 4            | 1                                                                | 14,617      | 70.053                               | 19,210     | 26,804    | 19,210                          |                                                   | 730                                             |                                                                        |                                                     |          | 7.625                | N/A          |                                     |                            | 12/28/2011. | 01/01/2027.                               |
| 743917               | N* | 3 | PRUDENTIAL INSURANCE (MCCRAY) - CMO.....      | @                               | 4            | 1                                                                | 25,343      | 83.398                               | 32,754     | 38,500    | 32,754                          |                                                   | 1,096                                           |                                                                        |                                                     |          | 7.379                | N/A          |                                     |                            | 12/13/2011. | 07/01/2024.                               |
| 743917               | N@ | 1 | PRUDENTIAL INSURANCE (BROWN) - CMO            | @                               | 4            | 1                                                                | 70,927      | 65.483                               | 106,373    | 156,000   | 106,373                         |                                                   | 7,132                                           |                                                                        |                                                     |          | 7.061                | N/A          |                                     |                            | 12/22/2011. | 06/24/2030.                               |
| 743917               | P# | 7 | PRUDENTIAL INSURANCE (BROWN) - CMO            | @                               | 4            | 1                                                                | 21,002      | 80.737                               | 29,466     | 35,000    | 29,466                          |                                                   | 2,041                                           |                                                                        |                                                     |          | 7.310                | N/A          |                                     |                            | 12/28/2011. | 05/24/2022.                               |
| 743917               | P* | 1 | PRUDENTIAL INSURANCE (OTTO) - CMO.....        | @                               | 4            | 1                                                                | 20,886      | 86.760                               | 34,933     | 39,000    | 34,933                          |                                                   | 1,820                                           |                                                                        |                                                     |          | 7.586                | N/A          |                                     |                            | 12/28/2011. | 09/17/2021.                               |
| 743917               | Q# | 6 | PRUDENTIAL INSURANCE (BONER) - CMO.....       | @                               | 4            | 1                                                                | 209,747     | 51.697                               | 297,383    | 558,700   | 297,383                         |                                                   | 14,417                                          |                                                                        |                                                     |          | 7.051                | N/A          |                                     |                            | 01/26/2012. | 08/01/2038.                               |
| 743917               | Q* | 0 | PRUDENTIAL INSURANCE (CRAIG) - CMO.....       | @                               | 4            | 1                                                                | 19,730      | 68.429                               | 25,920     | 37,190    | 25,920                          |                                                   | 800                                             |                                                                        |                                                     |          | 7.356                | N/A          |                                     |                            | 01/12/2012. | 08/01/2030.                               |
| 743917               | Q@ | 8 | PRUDENTIAL INSURANCE (RICHARDSON) - CMO.....  | @                               | 4            | 1                                                                | 54,925      | 69.567                               | 71,388     | 100,800   | 71,388                          |                                                   | 2,148                                           |                                                                        |                                                     |          | 7.114                | N/A          |                                     |                            | 01/24/2012. | 06/01/2030.                               |
| 743917               | R# | 5 | PRUDENTIAL INSURANCE (MCDANIEL) - CMO.....    | @                               | 4            | 1                                                                | 44,503      | 67.554                               | 59,915     | 87,100    | 59,915                          |                                                   | 1,826                                           |                                                                        |                                                     |          | 7.312                | N/A          |                                     |                            | 02/02/2012. | 02/15/2031.                               |
| 743917               | R* | 9 | PRUDENTIAL INSURANCE (CLIFFORD) - CMO.....    | @                               | 4            | 1                                                                | 56,420      | 72.036                               | 89,533     | 119,650   | 89,533                          |                                                   | 5,651                                           |                                                                        |                                                     |          | 6.627                | N/A          |                                     |                            | 01/31/2012. | 12/01/2028.                               |
| 743917               | R@ | 7 | PRUDENTIAL INSURANCE (LAMBERT) - CMO.....     | @                               | 4            | 1                                                                | 368,517     | 75.830                               | 570,128    | 722,000   | 570,128                         |                                                   | 38,257                                          |                                                                        |                                                     |          | 7.068                | N/A          |                                     |                            | 01/31/2012. | 05/25/2023.                               |
| 743917               | S# | 4 | PRUDENTIAL INSURANCE (GOMEZ) - CMO.....       | @                               | 4            | 1                                                                | 28,512      | 75.678                               | 44,574     | 56,525    | 44,574                          |                                                   | 3,036                                           |                                                                        |                                                     |          | 7.181                | N/A          |                                     |                            | 03/06/2012. | 05/13/2023.                               |
| 743917               | S* | 8 | PRUDENTIAL INSURANCE (WILLIAMS) - CMO.....    | @                               | 4            | 1                                                                | 14,687      | 84.289                               | 20,048     | 23,225    | 20,048                          |                                                   | 792                                             |                                                                        |                                                     |          | 7.566                | N/A          |                                     |                            | 02/09/2012. | 08/01/2023.                               |
| 743917               | S@ | 6 | PRUDENTIAL INSURANCE (SCOTT) - CMO.....       | @                               | 4            | 1                                                                | 37,172      | 72.012                               | 51,472     | 70,119    | 51,472                          |                                                   | 1,661                                           |                                                                        |                                                     |          | 7.546                | N/A          |                                     |                            | 02/16/2012. | 10/15/2028.                               |
| 743917               | T# | 3 | PRUDENTIAL INSURANCE (BROWN) - CMO.....       | @                               | 4            | 1                                                                | 52,541      | 55.631                               | 82,776     | 143,000   | 82,776                          |                                                   | 5,448                                           |                                                                        |                                                     |          | 6.926                | N/A          |                                     |                            | 03/30/2012. | 05/24/2032.                               |

SCHEDULE D - PART 1

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

| 1                    | 2 |  | Codes                           |              |                                                             | 6 | 7           | Fair Value |            | 10        | 11                              | Change in Book/Adjusted Carrying Value |    |    |    | Interest |    |    |    |    | Dates |    |                                      |            |                                                   |                                                 |                                                                        |                                                     |         |                      |              |                                     |                            |          |                                           |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |    |
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|                      |   |  | 3                               | 4            | 5                                                           |   |             | 8          | 9          |           |                                 | 12                                     | 13 | 14 | 15 | 16       | 17 | 18 | 19 | 20 | 21    | 22 |                                      |            |                                                   |                                                 |                                                                        |                                                     |         |                      |              |                                     |                            |          |                                           |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |    |
|                      |   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Designation<br>and<br>Admini-<br>strative<br>Symbol |   |             |            |            |           |                                 |                                        |    |    |    |          |    |    |    |    |       |    | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired | Stated<br>Contractual<br>Maturity<br>Date |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |    |
| CUSIP Identification |   |  | Description                     | Code         |                                                             |   | Actual Cost |            | Fair Value | Par Value | Book/Adjusted<br>Carrying Value |                                        |    |    |    |          |    |    |    |    |       |    |                                      |            |                                                   |                                                 |                                                                        |                                                     |         |                      |              |                                     |                            |          |                                           |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  | </ |

SCHEDULE D - PART 1

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

| 1                    |    |   | 2                                              |               |        | Codes                          |             |            | 6          | 7          | Fair Value                   |            | 10                         | 11                              | Change in Book/Adjusted Carrying Value |               |         |           | Interest             |             |             |            |        | Dates |  |
|----------------------|----|---|------------------------------------------------|---------------|--------|--------------------------------|-------------|------------|------------|------------|------------------------------|------------|----------------------------|---------------------------------|----------------------------------------|---------------|---------|-----------|----------------------|-------------|-------------|------------|--------|-------|--|
|                      |    |   | 3                                              | 4             | 5      |                                |             |            |            | 8          | 9                            |            |                            | 12                              | 13                                     | 14            | 15      | 16        | 17                   | 18          | 19          | 20         | 21     | 22    |  |
|                      |    |   |                                                | F o r e i g n | Bond   | NAIC                           |             |            | Rate Used  | Fair Value |                              |            | Unrealized                 | Current Year's                  | Other-Than-                            | Total Foreign | Rate of | Effective | When                 | Admitted    | Amount Rec. | Acquired   | Stated |       |  |
| CUSIP Identification |    |   | Code                                           | CHAR          | Symbol | Designation and Administrative | Actual Cost | Fair Value | Fair Value | Par Value  | Book/Adjusted Carrying Value | (Decrease) | (Amortization) / Accretion | Temporary Impairment Recognized | Exchange Change in B./A.C.V.           |               |         | Paid      | Amount Due & Accrued | During Year |             |            |        |       |  |
| 77509N               | AF | 0 | ROGERS CABLE INC.....                          | C             | 1      | 2FE                            | 1,458,141   | 147.036    | 1,548,285  | 1,053,000  | 1,404,790                    | (20,033)   |                            |                                 |                                        | 8.750         | 5.072   | MN.....   | 15,356               | 92,138      | 04/25/2017  | 05/01/2032 |        |       |  |
| 775109               | BG | 5 | ROGERS COMMUNICATIONS INC.....                 | C             | 1,2    | 2FE                            | 1,992,970   | 111.423    | 2,228,466  | 2,000,000  | 1,993,302                    | 204        |                            |                                 |                                        | 4.300         | 4.321   | FA.....   | 32,489               | 86,000      | 02/09/2018  | 02/15/2048 |        |       |  |
| 775109               | BN | 0 | ROGERS COMMUNICATIONS INC.....                 | C             | 1,2    | 2FE                            | 770,636     | 111.959    | 828,498    | 740,000    | 770,348                      | (288)      |                            |                                 |                                        | 4.350         | 4.106   | MN.....   | 5,365                | 16,184      | 06/03/2019  | 05/01/2049 |        |       |  |
| 775109               | BP | 5 | ROGERS COMMUNICATIONS INC.....                 | C             | 1,2    | 2FE                            | 1,978,520   | 100.950    | 2,019,005  | 2,000,000  | 1,978,575                    | 55         |                            |                                 |                                        | 3.700         | 3.760   | MN.....   | 10,072               |             | 10/28/2019  | 11/15/2049 |        |       |  |
| 780097               | AY | 7 | ROYAL BANK OF SCOTLAND GROUP PLC.....          | C             |        | 2FE                            | 401,793     | 110.106    | 418,403    | 380,000    | 389,803                      | (2,527)    |                            |                                 |                                        | 6.100         | 5.270   | JD.....   | 1,352                | 23,180      | 09/10/2014  | 06/10/2023 |        |       |  |
| 780097               | BG | 5 | ROYAL BANK OF SCOTLAND.....                    | C             | 2,5    | 2FE                            | 200,000     | 113.122    | 226,244    | 200,000    | 200,000                      |            |                            |                                 |                                        | 4.892         | 4.892   | MN.....   | 1,169                | 9,784       | 05/15/2018  | 05/18/2029 |        |       |  |
| 780097               | BK | 6 | ROYAL BANK OF SCOTLAND GROUP PLC.....          | C             | 2,5    | 2FE                            | 250,000     | 106.245    | 265,613    | 250,000    | 250,000                      |            |                            |                                 |                                        | 4.269         | 4.271   | MS.....   | 2,935                | 5,336       | 03/19/2019  | 03/22/2025 |        |       |  |
| 780099               | CH | 8 | ROYAL BANK OF SCOTLAND GROUP PLC.....          | C             |        | 2FE                            | 1,887,963   | 108.350    | 2,058,656  | 1,900,000  | 1,892,455                    | 1,579      |                            |                                 |                                        | 5.125         | 5.227   | MN.....   | 8,926                | 97,375      | 02/01/2017  | 05/28/2024 |        |       |  |
| 78010X               | AK | 7 | ROYAL BANK OF SCOTLAND PLC.....                | C             |        | 2FE                            | 10,367,900  | 103.855    | 10,385,486 | 10,000,000 | 10,062,651                   | (57,591)   |                            |                                 |                                        | 6.125         | 5.489   | JJ.....   | 289,236              | 612,500     | 07/28/2011  | 01/11/2021 |        |       |  |
| 78015K               | 7C | 2 | ROYAL BANK OF CANADA.....                      | C             |        | 1FE                            | 399,112     | 100.425    | 401,698    | 400,000    | 399,144                      | 32         |                            |                                 |                                        | 2.250         | 2.297   | MN.....   | 1,675                |             | 10/21/2019  | 11/01/2024 |        |       |  |
| 78409V               | AP | 9 | S&P GLOBAL INC.....                            |               | 1,2    | 1FE                            | 179,699     | 100.077    | 180,139    | 180,000    | 179,702                      | 3          |                            |                                 |                                        | 2.500         | 2.519   | JD.....   | 438                  |             | 11/19/2019  | 12/01/2029 |        |       |  |
| 78448T               | AD | 4 | SMBC AVIATION CAPITAL FINANCE DAC.....         | C             | 1,2    | 1FE                            | 299,592     | 105.229    | 315,688    | 300,000    | 299,700                      | 81         |                            |                                 |                                        | 4.125         | 4.156   | JJ.....   | 5,706                | 11,859      | 07/23/2018  | 07/15/2023 |        |       |  |
| 784710               | AB | 1 | SSM HEALTH CARE CORP.....                      |               | 1,2    | 1FE                            | 6,956,250   | 104.338    | 7,303,671  | 7,000,000  | 6,966,077                    | 9,317      |                            |                                 |                                        | 3.688         | 3.841   | JD.....   | 21,513               | 258,160     | 12/04/2018  | 06/01/2023 |        |       |  |
| 78572X               | AG | 6 | SABRA HEALTH CARE LP.....                      |               | 1,2    | 2FE                            | 1,969,800   | 100.570    | 2,011,400  | 2,000,000  | 1,970,388                    | 588        |                            |                                 |                                        | 3.900         | 4.085   | AO.....   | 18,200               |             | 09/26/2019  | 10/15/2029 |        |       |  |
| 79466L               | AF | 1 | SALESFORCE.COM INC.....                        |               | 1,2    | 1FE                            | 79,980      | 109.708    | 87,766     | 80,000     | 79,986                       | 5          |                            |                                 |                                        | 3.700         | 3.702   | AO.....   | 658                  | 2,960       | 04/05/2018  | 04/11/2028 |        |       |  |
| 797440               | BT | 0 | SAN DIEGO GAS & ELECTRIC CO.....               |               | 1      | 1FE                            | 117,859     | 99.651     | 117,448    | 117,859    | 117,859                      |            |                            |                                 |                                        | 1.914         | 1.913   | FA.....   | 940                  | 2,256       | 03/09/2015  | 02/01/2022 |        |       |  |
| 797440               | BU | 7 | SAN DIEGO GAS & ELECTRIC CO.....               |               | 1,2    | 1FE                            | 2,990,250   | 99.495     | 2,984,854  | 3,000,000  | 2,993,538                    | 970        |                            |                                 |                                        | 2.500         | 2.537   | MN.....   | 9,583                | 75,000      | 05/16/2016  | 05/15/2026 |        |       |  |
| 80007R               | AB | 1 | SANDS CHINA LTD.....                           | C             | 1,2    | 2FE                            | 253,623     | 105.536    | 263,840    | 250,000    | 252,994                      | (629)      |                            |                                 |                                        | 4.600         | 4.231   | FA.....   | 4,568                | 5,750       | 03/01/2019  | 08/08/2023 |        |       |  |
| 80007R               | AE | 5 | SANDS CHINA LTD.....                           | C             | 1,2    | 2FE                            | 1,335,644   | 112.813    | 1,455,288  | 1,290,000  | 1,332,535                    | (3,049)    |                            |                                 |                                        | 5.400         | 4.914   | FA.....   | 27,671               | 42,617      | 03/25/2019  | 08/08/2028 |        |       |  |
| 80007R               | AF | 2 | SANDS CHINA LTD.....                           | C             | 1,2    | 2FE                            | 199,826     | 109.734    | 219,468    | 200,000    | 199,865                      | 31         |                            |                                 |                                        | 5.125         | 5.139   | FA.....   | 4,072                | 10,222      | 08/02/2018  | 08/08/2025 |        |       |  |
| 80281L               | AA | 3 | SANTANDER UK GROUP HOLDINGS PLC.....           | C             |        | 2FE                            | 5,414,446   | 107.324    | 5,902,842  | 5,500,000  | 5,440,464                    | 9,244      |                            |                                 |                                        | 4.750         | 4.970   | MS.....   | 76,924               | 261,250     | 02/01/2017  | 09/15/2025 |        |       |  |
| 80281L               | AB | 1 | SANTANDER UK GROUP HOLDINGS PLC.....           | C             |        | 2FE                            | 215,270     | 123.615    | 247,231    | 200,000    | 214,812                      | (258)      |                            |                                 |                                        | 5.625         | 5.104   | MS.....   | 3,313                | 11,250      | 03/21/2018  | 09/15/2045 |        |       |  |
| 80283L               | AA | 1 | SANTANDER UK PLC.....                          | C             |        | 2FE                            | 616,261     | 107.526    | 655,911    | 610,000    | 611,812                      | (448)      |                            |                                 |                                        | 5.000         | 4.909   | MN.....   | 4,575                | 30,500      | 01/07/2019  | 11/07/2023 |        |       |  |
| 808513               | AX | 3 | CHARLES SCHWAB CORP.....                       |               | 1,2    | 1FE                            | 9,993       | 108.368    | 10,837     | 10,000     | 9,995                        | 1          |                            |                                 |                                        | 3.850         | 3.860   | MN.....   | 43                   | 385         | 05/17/2018  | 05/21/2025 |        |       |  |
| 80874Y               | AW | 0 | SCIENTIFIC GAMES CORP.....                     |               | 1,2    | 4FE                            | 2,584,320   | 104.625    | 2,774,655  | 2,652,000  | 2,596,019                    | 8,012      |                            |                                 |                                        | 5.000         | 5.424   | AO.....   | 27,993               | 132,600     | 07/09/2018  | 10/15/2025 |        |       |  |
| 81413P               | AG | 0 | SECURITY CAPITAL GROUP INCORPORATED.....       |               | 1      | 2FE                            | 435,270     | 121.971    | 402,503    | 330,000    | 400,214                      | (6,654)    |                            |                                 |                                        | 7.700         | 4.630   | JD.....   | 1,129                | 25,410      | 02/10/2014  | 06/15/2028 |        |       |  |
| 822582               | BQ | 4 | SHELL INTERNATIONAL FINANCE BV.....            | C             | 1      | 1FE                            | 62,620      | 113.961    | 68,376     | 60,000     | 62,448                       | (52)       |                            |                                 |                                        | 4.000         | 3.755   | MN.....   | 340                  | 2,400       | 07/20/2016  | 05/10/2046 |        |       |  |
| 822582               | CB | 6 | SHELL INTERNATIONAL FINANCE BV.....            | C             | 1,2    | 1FE                            | 416,766     | 110.932    | 465,916    | 420,000    | 417,087                      | 286        |                            |                                 |                                        | 3.875         | 3.969   | MN.....   | 2,170                | 16,275      | 11/07/2018  | 11/13/2028 |        |       |  |
| 82283#               | AA | 0 | SHELTER INSURANCE COMPANY (LAXTON) - CMO.....  | @             | 4      | 1                              | 39,162      | 65.545     | 56,422     | 84,638     | 56,422                       | 1,608      |                            |                                 |                                        |               | 7.000   | N/A.....  |                      |             | 07/16/2013  | 12/12/2032 |        |       |  |
| 85685*               | AB | 9 | STATE FARM MUTUAL AUTO INS CO (LITTLE) - ..... | @             | 4      | 1                              | 24,054      | 79.897     | 33,261     | 40,000     | 33,261                       | 2,202      |                            |                                 |                                        |               | 6.968   | N/A.....  |                      |             | 05/30/2014  | 11/22/2023 |        |       |  |
| 85685*               | AC | 7 | STATE FARM MUT AUTO INS CO (LASHLEE) - C.....  | @             | 4      | 1                              | 112,272     | 93.303     | 148,444    | 153,754    | 148,444                      | 8,446      |                            |                                 |                                        |               | 5.944   | N/A.....  |                      |             | 12/11/2014  | 08/07/2020 |        |       |  |
| 826418               | BM | 6 | SIERRA PACIFIC POWER CO.....                   |               | 1,2    | 1FE                            | 369,102     | 100.563    | 372,083    | 370,000    | 369,383                      | 96         |                            |                                 |                                        | 2.600         | 2.629   | MN.....   | 1,603                | 9,620       | 10/20/2016  | 05/01/2026 |        |       |  |
| 8265QN               | AA | 0 | SIGMA FINANCE NETHERLANDS BV.....              | C             | 1,2    | 2FE                            | 6,936,720   | 107.876    | 7,551,320  | 7,000,000  | 6,946,234                    | 5,710      |                            |                                 |                                        | 4.875         | 4.990   | MS.....   | 89,104               | 341,250     | 03/23/2018  | 03/27/2028 |        |       |  |
| 832248               | AY | 4 | SMITHFIELD FOODS INC.....                      |               | 1,2    | 2FE                            | 299,616     | 100.296    | 300,887    | 300,000    | 299,836                      | 80         |                            |                                 |                                        | 3.350         | 3.377   | FA.....   | 4,188                | 10,050      | 01/25/2017  | 02/01/2022 |        |       |  |
| 842400               | EV | 1 | SOUTHERN CALIFORNIA EDISON COMPANY.....        |               | 1      | 1FE                            | 2,000,480   | 121.979    | 2,439,577  | 2,000,000  | 2,000,657                    | 177        |                            |                                 |                                        | 5.750         | 5.747   | AO.....   | 28,750               | 115,000     | 11/15/2018  | 04/01/2035 |        |       |  |
| 842400               | GG | 2 | SOUTHERN CALIFORNIA EDISON CO.....             |               | 1,2    | 1FE                            | 8,391       | 105.285    | 10,529     | 10,000     | 8,421                        | 27         |                            |                                 |                                        | 4.000         | 5.076   | AO.....   | 100                  | 400         | 11/14/2018  | 04/01/2047 |        |       |  |
| 842400               | GK | 3 | SOUTHERN CALIFORNIA EDISON CO.....             |               | 1,2    | 1FE                            | 212,441     | 106.851    | 267,126    | 250,000    | 213,111                      | 593        |                            |                                 |                                        | 4.125         | 5.120   | MS.....   | 3,438                | 10,313      | 11/14/2018  | 03/01/2048 |        |       |  |
| 84265V               | AA | 3 | SOUTHERN PERU COPPER CORP.....                 |               | 1      | 2FE                            | 1,049,800   | 137.840    | 1,378,396  | 1,000,000  | 1,042,370                    | (1,385)    |                            |                                 |                                        | 7.500         | 7.047   | JJ.....   | 32,083               | 75,000      | 09/30/2013  | 07/27/2035 |        |       |  |
| 84265V               | AE | 5 | SOUTHERN COPPER CORP.....                      |               | 1      | 2FE                            | 2,175,435   | 133.544    | 2,937,956  | 2,200,000  | 2,189,874                    | 528        |                            |                                 |                                        | 6.750         | 6.792   | AO.....   | 30,938               | 148,500     | 08/07/2015  | 04/16/2040 |        |       |  |
| 84265V               | AG | 0 | SOUTHERN COPPER CORP.....                      |               | 1      | 2FE                            | 127,669     | 115.099    | 149,629    | 130,000    | 128,410                      | 44         |                            |                                 |                                        | 5.250         | 5.343   | MN.....   | 1,005                | 6,825       | 11/05/2012  | 11/08/2042 |        |       |  |

**SCHEDULE D - PART 1**

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

| 1                    |    | 2           |                                                  | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |             |
|----------------------|----|-------------|--------------------------------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|-------------|
|                      |    |             |                                                  | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |             |
| CUSIP Identification |    | Description |                                                  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |             |
| 84265V               | AJ | 4           | SOUTHERN COPPER CORP.....                        |       |                                 | 1            | 2FE                                                              | 1,207,000   | 125.362                              | 1,253,621  | 1,000,000  | 1,206,340                       |                                                   | (660)                                           |                                                                        |                                                     | 5.875    | 4.501                | AO           | 11,097                              |                            | 11/05/2019. | 04/23/2045.                               |             |
| 843452               | AZ | 6           | SOUTHERN NATURAL GAS COMPANY.....                |       |                                 | 1            | 2FE                                                              | 470,079     | 145.145                              | 508,007    | 350,000    | 455,829                         |                                                   | (6,230)                                         |                                                                        |                                                     | 8.000    | 4.706                | MS           | 9,333                               | 28,000                     | 01/23/2019. | 03/01/2032.                               |             |
| 845743               | BR | 3           | SOUTHWESTERN PUBLIC SERVICE CO.....              |       |                                 | 1,2          | 1FE                                                              | 59,655      | 105.356                              | 63,214     | 60,000     | 59,673                          |                                                   | 9                                               |                                                                        |                                                     | 3.700    | 3.732                | FA           | 839                                 | 2,220                      | 08/02/2017. | 08/15/2047.                               |             |
| 84762L               | AU | 9           | SPECTRUM BRANDS INC.....                         |       |                                 | 1,2          | 4FE                                                              | 1,035,000   | 104.377                              | 1,043,770  | 1,000,000  | 1,029,198                       |                                                   | (772)                                           |                                                                        |                                                     | 5.750    | 5.506                | JJ           | 26,514                              | 57,500                     | 02/09/2018. | 07/15/2025.                               |             |
| 84765E               | AA | 6           | SPECTRUM HEALTH SYSTEM.....                      |       |                                 | 1,2          | 1FE                                                              | 280,000     | 100.139                              | 280,389    | 280,000    | 280,000                         |                                                   |                                                 |                                                                        |                                                     | 3.487    | 3.490                | JJ           | 1,682                               |                            | 10/22/2019. | 07/15/2049.                               |             |
| 85172F               | AP | 4           | SPRINGLEAF FINANCE CORP.....                     |       |                                 | 1,2          | 3FE                                                              | 2,007,500   | 109.500                              | 2,190,000  | 2,000,000  | 2,006,312                       |                                                   | (1,188)                                         |                                                                        |                                                     | 6.125    | 6.028                | MS           | 36,069                              | 69,076                     | 02/20/2019. | 03/15/2024.                               |             |
| 85172F               | AQ | 2           | SPRINGLEAF FINANCE CORP.....                     |       |                                 | 1,2          | 3FE                                                              | 1,122,500   | 112.880                              | 1,128,800  | 1,000,000  | 1,121,870                       |                                                   | (630)                                           |                                                                        |                                                     | 6.625    | 4.686                | JJ           | 42,694                              |                            | 12/11/2019. | 01/15/2028.                               |             |
| 853496               | AC | 1           | STANDARD INDUSTRIES INC.....                     |       |                                 | 1,2          | 3FE                                                              | 1,746,125   | 104.250                              | 1,829,588  | 1,755,000  | 1,745,974                       |                                                   | 1,017                                           |                                                                        |                                                     | 5.000    | 5.081                | FA           | 33,150                              | 87,750                     | 03/27/2018. | 02/15/2027.                               |             |
| 86765B               | AJ | 8           | SUNOCO LOGISTICS PARTNERS LP.....                |       |                                 | 1            | 2FE                                                              | 541,505     | 104.269                              | 609,975    | 585,000    | 567,911                         |                                                   | 7,375                                           |                                                                        |                                                     | 4.650    | 6.140                | FA           | 10,277                              | 27,203                     | 01/29/2016. | 02/15/2022.                               |             |
| 86765B               | AT | 6           | SUNOCO LOGISTICS PARTNERS OPERATIONS LP.....     |       |                                 | 1,2          | 2FE                                                              | 1,010,123   | 103.889                              | 1,080,448  | 1,040,000  | 1,018,263                       |                                                   | 2,839                                           |                                                                        |                                                     | 3.900    | 4.269                | JJ           | 18,703                              | 40,560                     | 02/01/2017. | 07/15/2026.                               |             |
| 86765B               | AV | 1           | SUNOCO LOGISTICS PARTNERS OPERATIONS LP.....     |       |                                 | 1,2          | 2FE                                                              | 531,670     | 108.728                              | 543,639    | 500,000    | 531,440                         |                                                   | (230)                                           |                                                                        |                                                     | 5.400    | 4.976                | AO           | 7,500                               | 13,500                     | 06/28/2019. | 10/01/2047.                               |             |
| 86765L               | AJ | 6           | SUNOCO LP.....                                   |       |                                 | 1,2          | 3FE                                                              | 972,500     | 102.252                              | 1,022,520  | 1,000,000  | 981,815                         |                                                   | 5,387                                           |                                                                        |                                                     | 4.875    | 5.534                | JJ           | 22,479                              | 48,750                     | 03/27/2018. | 01/15/2023.                               |             |
| 86765L               | AL | 1           | SUNOCO LP.....                                   |       |                                 | 1,2          | 3FE                                                              | 1,937,500   | 103.750                              | 2,075,000  | 2,000,000  | 1,947,811                       |                                                   | 6,957                                           |                                                                        |                                                     | 5.500    | 6.013                | FA           | 41,556                              | 110,000                    | 07/10/2018. | 02/15/2026.                               |             |
| 86944B               | AD | 5           | SUTTER HEALTH.....                               |       |                                 | 1,2          | 1FE                                                              | 14,805,150  | 107.171                              | 16,075,688 | 15,000,000 | 14,831,830                      |                                                   | 16,639                                          |                                                                        |                                                     | 3.695    | 3.849                | FA           | 209,383                             | 554,250                    | 05/07/2018. | 08/15/2028.                               |             |
| 86964W               | AF | 9           | SUZANO AUSTRIA GMBH.....                         |       | C                               | 1,2          | 2FE                                                              | 6,618,200   | 112.750                              | 7,328,750  | 6,500,000  | 6,617,975                       |                                                   | (711)                                           |                                                                        |                                                     | 6.000    | 5.719                | JJ           | 179,833                             | 245,833                    | 09/06/2019. | 01/15/2029.                               |             |
| 86964W               | AH | 5           | SUZANO AUSTRIA GMBH.....                         |       | C                               | 1,2          | 2FE                                                              | 2,167,726   | 105.122                              | 2,312,684  | 2,200,000  | 2,169,497                       |                                                   | 1,771                                           |                                                                        |                                                     | 5.000    | 5.179                | JJ           | 64,778                              |                            | 05/21/2019. | 01/15/2030.                               |             |
| 87151W               | 21 | 0           | SYMETRA LIFE INSURANCE COMPANY (LEE).....        | @     |                                 |              | 1                                                                | 32,102      | 38.623                               | 51,083     | 125,006    | 51,083                          |                                                   | 4,778                                           |                                                                        |                                                     |          | 10.323               | N/A          |                                     |                            |             | 02/17/2011.                               | 06/18/2035. |
| 87151#               | AA | 8           | SYMETRA LIFE INSURANCE (WILLIAMS) - CMO.....     | @     |                                 | 4            | 1                                                                | 19,229      | 84.369                               | 26,986     | 31,324     | 26,986                          |                                                   | 936                                             |                                                                        |                                                     | 26.986   | 7.688                | N/A          |                                     |                            |             | 12/08/2011.                               | 12/30/2023. |
| 87151#               | AB | 6           | SYMETRA LIFE INSURANCE (GARRETT) - CMO.....      | @     |                                 | 4            | 1                                                                | 48,519      | 57.070                               | 61,020     | 104,687    | 61,020                          |                                                   | 2,175                                           |                                                                        |                                                     | 7.720    | N/A                  |              |                                     |                            |             | 12/13/2011.                               | 07/09/2034. |
| 87151#               | AD | 2           | SYMETRA LIFE INSURANCE (ANDRADE) - CMO.....      | @     |                                 | 4            | 1                                                                | 28,182      | 78.873                               | 41,151     | 50,000     | 41,151                          |                                                   | 2,896                                           |                                                                        |                                                     | 7.431    | N/A                  |              |                                     |                            |             | 12/15/2011.                               | 09/02/2022. |
| 87151#               | AF | 7           | SYMETRA LIFE INSURANCE (MCDONALD) - CMO.....     | @     |                                 | 4            | 1                                                                | 21,876      | 92.013                               | 33,611     | 35,000     | 33,611                          |                                                   | 2,374                                           |                                                                        |                                                     | 7.462    | N/A                  |              |                                     |                            |             | 12/20/2011.                               | 07/20/2020. |
| 87151#               | AG | 5           | SYMETRA LIFE INSURANCE (GRIFFIN) - CMO.....      | @     |                                 | 4            | 1                                                                | 21,110      | 73.631                               | 26,480     | 35,200     | 26,480                          |                                                   | 953                                             |                                                                        |                                                     | 8.375    | N/A                  |              |                                     |                            |             | 12/22/2011.                               | 04/11/2027. |
| 87151#               | AJ | 9           | SYMETRA LIFE INSURANCE (BROWN) - CMO.....        | @     |                                 | 4            | 1                                                                | 24,316      | 84.026                               | 35,901     | 41,250     | 35,901                          |                                                   | 2,072                                           |                                                                        |                                                     | 7.350    | N/A                  |              |                                     |                            |             | 12/30/2011.                               | 02/01/2022. |
| 87151#               | AL | 4           | SYMETRA LIFE INSURANCE (STOKES) - CMO.....       | @     |                                 | 4            | 1                                                                | 175,885     | 85.263                               | 294,548    | 338,583    | 294,548                         |                                                   | 10,755                                          |                                                                        |                                                     | 7.041    | N/A                  |              |                                     |                            |             | 02/02/2012.                               | 01/09/2024. |
| 87151#               | AM | 2           | SYMETRA LIFE INSURANCE (EARMEST) - CMO.....      | @     |                                 | 4            | 1                                                                | 21,479      | 64.655                               | 25,739     | 39,000     | 25,739                          |                                                   | 889                                             |                                                                        |                                                     | 8.493    | N/A                  |              |                                     |                            |             | 02/14/2012.                               | 10/10/2030. |
| 87151#               | AN | 0           | SYMETRA LIFE INSURANCE (MARSHALL) - CMO.....     | @     |                                 | 4            | 1                                                                | 12,697      | 81.372                               | 16,700     | 20,112     | 16,700                          |                                                   | 567                                             |                                                                        |                                                     | 7.566    | N/A                  |              |                                     |                            |             | 02/23/2012.                               | 02/01/2025. |
| 87151#               | AP | 5           | SYMETRA LIFE INSURANCE (AIKEN) - CMO.....        | @     |                                 | 4            | 1                                                                | 35,249      | 66.667                               | 44,842     | 66,000     | 44,842                          |                                                   | 1,429                                           |                                                                        |                                                     | 7.705    | N/A                  |              |                                     |                            |             | 02/29/2012.                               | 12/13/2030. |
| 87151#               | AQ | 3           | SYMETRA LIFE INSURANCE (MORGAN) - CMO.....       | @     |                                 | 4            | 1                                                                | 30,775      | 64.353                               | 44,929     | 67,000     | 44,929                          |                                                   | 3,062                                           |                                                                        |                                                     | 7.185    | N/A                  |              |                                     |                            |             | 02/29/2012.                               | 02/14/2028. |
| 87151#               | AR | 1           | SYMETRA LIFE INSURANCE (MCDONALD) - CMO.....     | @     |                                 | 4            | 1                                                                | 47,144      | 92.295                               | 81,748     | 85,000     | 81,748                          |                                                   | 5,570                                           |                                                                        |                                                     | 7.183    | N/A                  |              |                                     |                            |             | 03/13/2012.                               | 07/20/2020. |
| 87151#               | AT | 7           | SYMETRA LIFE INSURANCE (GROTELUSCHEN) - CMO..... | @     |                                 | 4            | 1                                                                | 49,631      | 54.694                               | 65,152     | 130,000    | 65,152                          |                                                   | (3,949)                                         |                                                                        |                                                     | 6.968    | N/A                  |              |                                     |                            |             | 03/23/2012.                               | 10/31/2034. |
| 87151#               | AU | 4           | SYMETRA LIFE INSURANCE (PILCHER) - CMO.....      | @     |                                 | 4            | 1                                                                | 21,493      | 66.377                               | 31,127     | 45,000     | 31,127                          |                                                   | 2,125                                           |                                                                        |                                                     | 7.197    | N/A                  |              |                                     |                            |             | 03/27/2012.                               | 02/01/2027. |
| 87151#               | AV | 2           | SYMETRA LIFE INSURANCE (CORDOVA) - CMO.....      | @     |                                 | 4            | 1                                                                | 30,628      | 50.775                               | 42,327     | 80,000     | 42,327                          |                                                   | 2,884                                           |                                                                        |                                                     | 7.182    | N/A                  |              |                                     |                            |             | 04/12/2012.                               | 08/09/2037. |
| 87151#               | AW | 0           | SYMETRA LIFE INSURANCE (KIDD) - CMO.....         | @     |                                 | 4            | 1                                                                | 56,812      | 71.676                               | 95,873     | 128,550    | 95,873                          |                                                   | 6,310                                           |                                                                        |                                                     | 6.925    | N/A                  |              |                                     |                            |             | 04/24/2012.                               | 12/15/2028. |
| 87151#               | AX | 8           | SYMETRA LIFE INSURANCE (WRIGHT) - CMO.....       | @     |                                 | 4            | 1                                                                | 28,153      | 74.073                               | 36,245     | 48,000     | 36,245                          |                                                   | 1,171                                           |                                                                        |                                                     | 7.459    | N/A                  |              |                                     |                            |             | 04/24/2012.                               | 12/27/2027. |
| 87151#               | AY | 6           | SYMETRA LIFE INSURANCE (ZWEBEN) - CMO.....       | @     |                                 | 4            | 1                                                                | 13,648      | 86.734                               | 17,651     | 19,950     | 17,651                          |                                                   | 590                                             |                                                                        |                                                     | 7.266    | N/A                  |              |                                     |                            |             | 04/26/2012.                               | 06/01/2023. |
| 87151#               | AZ | 3           | SYMETRA LIFE INSURANCE (WILLIAMS) - CMO.....     | @     |                                 | 4            | 1                                                                | 16,248      | 79.209                               | 20,580     | 27,494     | 20,580                          |                                                   | (572)                                           |                                                                        |                                                     | 7.120    | N/A                  |              |                                     |                            |             | 04/30/2012.                               | 07/01/2025. |
| 87151#               | BA | 7           | SYMETRA LIFE INSURANCE (CAL)S - CMO.....         | @     |                                 | 4            | 1                                                                | 31,647      | 69.675                               | 47,193     | 65,000     | 47,193                          |                                                   | 3,216                                           |                                                                        |                                                     | 7.184    | N/A                  |              |                                     |                            |             | 04/30/2012.                               | 11/14/2026. |
| 87151#               | BD | 1           | SYMETRA LIFE INSURANCE (LEHMAN) - CMO.....       | @     |                                 | 4            | 1                                                                | 36,974      | 74.985                               | 49,235     | 64,400     | 49,235                          |                                                   | 1,604                                           |                                                                        |                                                     | 7.491    | N/A                  |              |                                     |                            |             | 05/17/2012.                               | 08/15/2027. |
| 87151#               | BE | 9           | SYMETRA LIFE INSURANCE (SIMON) - CMO.....        | @     |                                 | 4            | 1                                                                | 22,493      | 65.746                               | 26,620     | 39,852     | 26,620                          |                                                   | 712                                             |                                                                        |                                                     | 6.459    | N/A                  |              |                                     |                            |             | 05/17/2012.                               | 08/01/2033. |
| 87151#               | BF | 6           | SYMETRA LIFE INSURANCE (CAVAZOS) - CMO.....      | @     |                                 | 4            | 1                                                                | 17,666      | 85.506                               | 23,880     | 27,390     | 23,880                          |                                                   | 781                                             |                                                                        |                                                     | 7.138    | N/A                  |              |                                     |                            |             | 05/31/2012.                               | 12/01/2023. |
| 87151#               | BG | 4           | SYMETRA LIFE INSURANCE (SIMON) - CMO.....        | @     |                                 | 4            | 1                                                                | 45,256      | 76.974                               | 56,791     | 72,615     | 56,791                          |                                                   | 1,525                                           |                                                                        |                                                     |          | 6.067                | N/A          |                                     |                            |             | 05/31/2012.                               | 07/01/2028. |

SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                                |  | Codes  |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|------------------------------------------------|--|--------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                                |  | 3      | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                                |  | Code   | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 87151#               | BH | 2           | SYMETRA LIFE INSURANCE (SHESKEY) - CMO.....    |  | @..... |                                 | 4            | 1                                                                | 34,746      | 72.494                               | 53,109     | 70,800    | 53,109                          |                                                   | 2,997                                           |                                                                        |                                                     |          | 7.179                | N/A.....     |                                     |                            | 06/05/2012. | 08/13/2028.                               |
| 87151#               | BK | 5           | SYMETRA LIFE INSURANCE (HALL) - CMO.....       |  | @..... |                                 | 4            | 1                                                                | 24,224      | 92.235                               | 38,434     | 40,000    | 38,434                          |                                                   | 2,603                                           |                                                                        |                                                     |          | 7.137                | N/A.....     |                                     |                            | 06/12/2012. | 07/26/2020.                               |
| 87151#               | BM | 1           | SYMETRA LIFE INSURANCE (SAUCEDA) - CMO.....    |  | @..... |                                 | 4            | 1                                                                | 16,872      | 83.069                               | 22,610     | 26,675    | 22,610                          |                                                   | 767                                             |                                                                        |                                                     |          | 7.495                | N/A.....     |                                     |                            | 06/14/2012. | 07/23/2024.                               |
| 87151#               | BP | 4           | SYMETRA LIFE INSURANCE (MCDONALD) - CMO.....   |  | @..... |                                 | 4            | 1                                                                | 41,021      | 83.585                               | 69,660     | 80,000    | 69,660                          |                                                   | 4,717                                           |                                                                        |                                                     |          | 7.136                | N/A.....     |                                     |                            | 06/12/2012. | 07/20/2023.                               |
| 87151#               | BQ | 2           | SYMETRA LIFE INSURANCE COMPANY (SIMS) -.....   |  | @..... |                                 | 4            | 1                                                                | 30,128      | 85.036                               | 39,956     | 46,000    | 39,956                          |                                                   | 1,424                                           |                                                                        |                                                     |          | 7.833                | N/A.....     |                                     |                            | 06/21/2012. | 10/03/2023.                               |
| 87151#               | BR | 0           | SYMETRA LIFE INSURANCE (LUDVIGSON) - CMO.....  |  | @..... |                                 | 4            | 1                                                                | 10,899      | 90.599                               | 13,901     | 15,039    | 13,901                          |                                                   | 469                                             |                                                                        |                                                     |          | 7.207                | N/A.....     |                                     |                            | 06/19/2012. | 03/01/2022.                               |
| 87151#               | BS | 8           | SYMETRA LIFE INSURANCE COMPANY (RICE) -.....   |  | @..... |                                 | 4            | 1                                                                | 21,522      | 69.568                               | 22,260     | 37,179    | 22,260                          |                                                   | (3,062)                                         |                                                                        |                                                     |          | 6.210                | N/A.....     |                                     |                            | 06/29/2012. | 09/18/2031.                               |
| 87151#               | BT | 6           | SYMETRA LIFE INSURANCE COMPANY (PAVESICH.....  |  | @..... |                                 | 4            | 1                                                                | 47,147      | 92.323                               | 72,134     | 75,000    | 72,134                          |                                                   | 4,886                                           |                                                                        |                                                     |          | 7.138                | N/A.....     |                                     |                            | 07/05/2012. | 07/21/2020.                               |
| 87151#               | BU | 3           | SYMETRA LIFE INSURANCE COMPANY (MYERS) -.....  |  | @..... |                                 | 4            | 1                                                                | 23,476      | 77.994                               | 33,368     | 45,474    | 33,368                          |                                                   | (1,367)                                         |                                                                        |                                                     |          | 7.116                | N/A.....     |                                     |                            | 07/19/2012. | 11/18/2028.                               |
| 87151#               | BV | 1           | SYMETRA LIFE INSURANCE COMPANY (RICE) -.....   |  | @..... |                                 | 4            | 1                                                                | 23,178      | 69.734                               | 30,324     | 42,700    | 30,324                          |                                                   | 930                                             |                                                                        |                                                     |          | 7.255                | N/A.....     |                                     |                            | 07/24/2012. | 02/25/2030.                               |
| 87151#               | BW | 9           | SYMETRA LIFE INSURANCE CO. (MCDONALD) -.....   |  | @..... |                                 | 4            | 1                                                                | 59,474      | 78.424                               | 97,898     | 120,000   | 97,898                          |                                                   | 6,405                                           |                                                                        |                                                     |          | 6.882                | N/A.....     |                                     |                            | 06/29/2012. | 07/20/2023.                               |
| 87151#               | BY | 5           | SYMETRA LIFE INS CO (CARRASCO) - CMO.....      |  | @..... |                                 | 4            | 1                                                                | 23,501      | 82.342                               | 31,217     | 37,200    | 31,217                          |                                                   | 995                                             |                                                                        |                                                     |          | 7.049                | N/A.....     |                                     |                            | 08/21/2012. | 02/25/2025.                               |
| 87151#               | BZ | 2           | SYMETRA LIFE INS CO (KATES) - CMO.....         |  | @..... |                                 | 4            | 1                                                                | 62,773      | 64.802                               | 100,930    | 150,000   | 100,930                         |                                                   | 6,306                                           |                                                                        |                                                     |          | 6.557                | N/A.....     |                                     |                            | 08/21/2012. | 02/05/2027.                               |
| 87151#               | CA | 6           | SYMETRA LIFE INS CO (CALS) - CMO.....          |  | @..... |                                 | 4            | 1                                                                | 41,835      | 69.416                               | 64,965     | 90,000    | 64,965                          |                                                   | 4,210                                           |                                                                        |                                                     |          | 6.813                | N/A.....     |                                     |                            | 08/21/2012. | 11/14/2026.                               |
| 87151#               | CB | 4           | SYMETRA LIFE INS CO (MCDANIEL) - CMO.....      |  | @..... |                                 | 4            | 1                                                                | 98,310      | 38.181                               | 149,747    | 379,095   | 149,747                         |                                                   | 8,459                                           |                                                                        |                                                     |          | 6.563                | N/A.....     |                                     |                            | 08/21/2012. | 10/26/2041.                               |
| 87151#               | CC | 2           | SYMETRA LIFE INS CO (KENDALL) - CMO.....       |  | @..... |                                 | 4            | 1                                                                | 25,363      | 62.512                               | 32,799     | 51,600    | 32,799                          |                                                   | 923                                             |                                                                        |                                                     |          | 6.971                | N/A.....     |                                     |                            | 08/28/2012. | 04/26/2034.                               |
| 87151#               | CE | 8           | SYMETRA LIFE INS CO (HALL) - CMO.....          |  | @..... |                                 | 4            | 1                                                                | 36,009      | 80.908                               | 54,685     | 65,000    | 54,685                          |                                                   | 3,542                                           |                                                                        |                                                     |          | 6.809                | N/A.....     |                                     |                            | 09/18/2012. | 07/26/2023.                               |
| 87151#               | CF | 5           | SYMETRA LIFE INS CO (HART) - CMO.....          |  | @..... |                                 | 4            | 1                                                                | 73,615      | 70.131                               | 87,822     | 123,000   | 87,822                          |                                                   | 2,653                                           |                                                                        |                                                     |          | 7.130                | N/A.....     |                                     |                            | 09/18/2012. | 03/12/2030.                               |
| 87151#               | CG | 3           | SYMETRA LIFE INS CO (SIMS) - CMO.....          |  | @..... |                                 | 4            | 1                                                                | 26,759      | 85.866                               | 34,750     | 39,669    | 34,750                          |                                                   | 1,167                                           |                                                                        |                                                     |          | 7.341                | N/A.....     |                                     |                            | 09/25/2012. | 10/03/2023.                               |
| 87151#               | CH | 1           | SYMETRA LIFE INS CO (STRUHS) - CMO.....        |  | @..... |                                 | 4            | 1                                                                | 37,046      | 71.518                               | 50,749     | 69,600    | 50,749                          |                                                   | 1,644                                           |                                                                        |                                                     |          | 6.690                | N/A.....     |                                     |                            | 09/28/2012. | 12/02/2028.                               |
| 87151#               | CJ | 7           | SYMETRA LIFE INS CO (BROWDER) - CMO.....       |  | @..... |                                 | 4            | 1                                                                | 35,234      | 59.756                               | 48,714     | 79,234    | 48,714                          |                                                   | 2,302                                           |                                                                        |                                                     |          | 6.954                | N/A.....     |                                     |                            | 09/28/2012. | 06/11/2032.                               |
| 87151#               | CK | 4           | SYMETRA LIFE INSURANCE COMPANY (ROSS) -.....   |  | @..... |                                 | 4            | 1                                                                | 20,023      | 70.023                               | 25,251     | 35,380    | 25,251                          |                                                   | 810                                             |                                                                        |                                                     |          | 7.594                | N/A.....     |                                     |                            | 10/09/2012. | 08/09/2029.                               |
| 87151#               | CL | 2           | SYMETRA LIFE INS CO (DENMARK) - CMO.....       |  | @..... |                                 | 4            | 1                                                                | 52,759      | 67.939                               | 77,599     | 110,000   | 77,599                          |                                                   | 4,847                                           |                                                                        |                                                     |          | 6.555                | N/A.....     |                                     |                            | 10/23/2012. | 06/02/2027.                               |
| 87151#               | CM | 0           | SYMETRA LIFE INS CO (CROY) - CMO.....          |  | @..... |                                 | 4            | 1                                                                | 56,796      | 43.927                               | 64,243     | 145,000   | 64,243                          |                                                   | 948                                             |                                                                        |                                                     |          | 6.745                | N/A.....     |                                     |                            | 10/31/2012. | 09/26/2038.                               |
| 87151#               | CN | 8           | SYMETRA LIFE INS CO (GRILL) - CMO.....         |  | @..... |                                 | 4            | 1                                                                | 24,558      | 77.990                               | 34,142     | 43,000    | 34,142                          |                                                   | 1,031                                           |                                                                        |                                                     |          | 6.812                | N/A.....     |                                     |                            | 10/31/2012. | 02/01/2027.                               |
| 87151#               | CP | 3           | SYMETRA LIFE INS CO (RODRIGUEZ) - CMO.....     |  | @..... |                                 | 4            | 1                                                                | 11,269      | 94.754                               | 14,795     | 15,000    | 14,795                          |                                                   | 983                                             |                                                                        |                                                     |          | 6.998                | N/A.....     |                                     |                            | 11/13/2012. | 03/13/2020.                               |
| 87151#               | CQ | 1           | SYMETRA LIFE INS CO (JOHNSON) - CMO.....       |  | @..... |                                 | 4            | 1                                                                | 32,875      | 91.962                               | 54,650     | 57,000    | 54,650                          |                                                   | 3,770                                           |                                                                        |                                                     |          | 7.278                | N/A.....     |                                     |                            | 11/21/2012. | 08/03/2020.                               |
| 87151#               | CR | 9           | SYMETRA LIFE INS CO (MCDONALD) - CMO.....      |  | @..... |                                 | 4            | 1                                                                | 38,900      | 79.646                               | 55,030     | 67,829    | 55,030                          |                                                   | 1,711                                           |                                                                        |                                                     |          | 6.962                | N/A.....     |                                     |                            | 11/21/2012. | 04/01/2026.                               |
| 87151#               | CS | 7           | SYMETRA LIFE INS CO (MCCALL) - CMO.....        |  | @..... |                                 | 4            | 1                                                                | 29,888      | 74.970                               | 38,885     | 50,000    | 38,885                          |                                                   | 2,369                                           |                                                                        |                                                     |          | 6.385                | N/A.....     |                                     |                            | 11/30/2012. | 01/01/2024.                               |
| 87151#               | CT | 5           | SYMETRA LIFE INS CO (RIGSBY) - CMO.....        |  | @..... |                                 | 4            | 1                                                                | 36,728      | 80.498                               | 50,268     | 60,000    | 50,268                          |                                                   | 3,328                                           |                                                                        |                                                     |          | 6.969                | N/A.....     |                                     |                            | 12/06/2012. | 08/01/2022.                               |
| 87151#               | CU | 2           | SYMETRA LIFE INS CO (BROWN) - CMO.....         |  | @..... |                                 | 4            | 1                                                                | 12,935      | 84.995                               | 17,542     | 20,000    | 17,542                          |                                                   | 904                                             |                                                                        |                                                     |          | 7.335                | N/A.....     |                                     |                            | 12/06/2012. | 02/01/2022.                               |
| 87151#               | CW | 8           | SYMETRA LIFE INS CO (PERSON) - CMO.....        |  | @..... |                                 | 4            | 1                                                                | 35,053      | 79.712                               | 53,934     | 65,000    | 53,934                          |                                                   | 3,585                                           |                                                                        |                                                     |          | 6.997                | N/A.....     |                                     |                            | 12/18/2012. | 12/10/2023.                               |
| 87151#               | CZ | 1           | SYMETRA LIFE INS CO (HEAVILIN) - CMO.....      |  | @..... |                                 | 4            | 1                                                                | 29,447      | 72.203                               | 40,806     | 54,500    | 40,806                          |                                                   | 2,462                                           |                                                                        |                                                     |          | 6.322                | N/A.....     |                                     |                            | 01/10/2013. | 01/13/2028.                               |
| 87151#               | DA | 5           | SYMETRA LIFE INS CO (HENRY) - CMO.....         |  | @..... |                                 | 4            | 1                                                                | 26,093      | 72.571                               | 35,165     | 47,600    | 35,165                          |                                                   | 1,055                                           |                                                                        |                                                     |          | 6.976                | N/A.....     |                                     |                            | 01/17/2013. | 04/15/2029.                               |
| 87151#               | DB | 3           | SYMETRA LIFE INSURANCE COMPANY (KATES) -.....  |  | @..... |                                 | 4            | 1                                                                | 111,552     | 58.045                               | 176,149    | 292,000   | 176,149                         |                                                   | 11,256                                          |                                                                        |                                                     |          | 6.714                | N/A.....     |                                     |                            | 01/29/2013. | 02/05/2032.                               |
| 87151#               | DE | 7           | SYMETRA LIFE INSURANCE CO (DUNFORD) - CM.....  |  | @..... |                                 | 4            | 1                                                                | 29,283      | 66.324                               | 39,069     | 57,333    | 39,069                          |                                                   | 1,762                                           |                                                                        |                                                     |          | 7.334                | N/A.....     |                                     |                            | 02/21/2013. | 08/01/2027.                               |
| 87151#               | DF | 4           | SYMETRA LIFE INSURANCE CO (SIMON) - CMO.....   |  | @..... |                                 | 4            | 1                                                                | 34,627      | 46.419                               | 51,266     | 107,480   | 51,266                          |                                                   | 2,318                                           |                                                                        |                                                     |          | 7.278                | N/A.....     |                                     |                            | 02/28/2013. | 07/01/2036.                               |
| 87151#               | DG | 2           | SYMETRA LIFE INSURANCE COMPANY (MEDINA) -..... |  | @..... |                                 | 4            | 1                                                                | 26,842      | 68.728                               | 35,916     | 51,150    | 35,916                          |                                                   | 1,286                                           |                                                                        |                                                     |          | 7.321                | N/A.....     |                                     |                            | 02/14/2013. | 05/01/2027.                               |
| 87151#               | DJ | 6           | SYMETRA LIFE INSURANCE COMPANY (PARKS) -.....  |  | @..... |                                 | 4            | 1                                                                | 36,767      | 82.058                               | 59,884     | 70,000    | 59,884                          |                                                   | 4,127                                           |                                                                        |                                                     |          | 7.269                | N/A.....     |                                     |                            | 03/05/2013. | 03/08/2022.                               |
| 87151#               | DK | 3           | SYMETRA LIFE INSURANCE COMPANY (SIMON) -.....  |  | @..... |                                 | 4            | 1                                                                | 44,942      | 67.647                               | 57,409     | 83,400    | 57,409                          |                                                   | 1,685                                           |                                                                        |                                                     |          | 7.019                | N/A.....     |                                     |                            | 03/14/2013. | 07/01/2031.                               |
| 87151#               | DL | 1           | SYMETRA LIFE INSURANCE CO (STOMBAUGH) -.....   |  | @..... |                                 | 4            | 1                                                                | 79,118      | 54.474                               | 107,398    | 192,160   | 107,398                         |                                                   | 4,590                                           |                                                                        |                                                     |          | 6.726                | N/A.....     |                                     |                            | 07/03/2013. | 09/15/2035.                               |

SCHEDULE D - PART 1

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

| 1                    | 2                                        |  | Codes |     |           | 6                                          | 7           | Fair Value                     |            | 10        | 11                           | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                            | Interest |                   |           |                               |                         | Dates       |                                  |
|----------------------|------------------------------------------|--|-------|-----|-----------|--------------------------------------------|-------------|--------------------------------|------------|-----------|------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|----------|-------------------|-----------|-------------------------------|-------------------------|-------------|----------------------------------|
|                      |                                          |  | 3     | 4   | 5         |                                            |             | 8                              | 9          |           |                              | 12                                       | 13                                        | 14                                                        | 15                                         | 16       | 17                | 18        | 19                            | 20                      | 21          | 22                               |
|                      |                                          |  | F     | o   | r         |                                            |             | R                              | F          |           |                              | U                                        | C                                         | C                                                         | T                                          | R        | E                 | A         | A                             | A                       | A           | S                                |
| CUSIP Identification | Description                              |  | Code  | n   | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of  | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired    | Stated Contractual Maturity Date |
| 87151# DN 7          | SYMETRA LIFE INSURANCE COMPANY (MIGGLER) |  | @     | ... | 4         | 1                                          | 301,655     | 75.229                         | 390,330    | 512,140   | 390,330                      |                                          | 11,709                                    |                                                           |                                            |          | 6.000             | N/A       |                               |                         | 05/30/2013. | 08/01/2030.                      |
| 87151# DP 2          | SYMETRA LIFE INSURANCE COMPANY (LEBER) - |  | @     | ... | 4         | 1                                          | 109,332     | 74.066                         | 137,663    | 183,000   | 137,663                      |                                          | 3,610                                     |                                                           |                                            |          | 6.026             | N/A       |                               |                         | 06/06/2013. | 02/04/2030.                      |
| 87151# DQ 0          | SYMETRA LIFE INSURANCE CO (HAYES) - CMO  |  | @     | ... | 4         | 1                                          | 18,036      | 82.726                         | 22,399     | 26,530    | 22,399                       |                                          | 767                                       |                                                           |                                            |          | 7.156             | N/A       |                               |                         | 06/06/2013. | 10/17/2024.                      |
| 87151# DR 8          | SYMETRA LIFE INSURANCE COMPANY (MCCABE)  |  | @     | ... | 4         | 1                                          | 32,300      | 81.006                         | 50,596     | 60,000    | 50,596                       |                                          | 3,368                                     |                                                           |                                            |          | 7.007             | N/A       |                               |                         | 06/26/2013. | 06/22/2022.                      |
| 87151# DS 6          | SYMETRA LIFE INSURANCE COMPANY (PERSON)  |  | @     | ... | 4         | 1                                          | 48,919      | 74.155                         | 69,476     | 90,000    | 69,476                       |                                          | 4,624                                     |                                                           |                                            |          | 7.008             | N/A       |                               |                         | 06/26/2013. | 12/10/2023.                      |
| 87151# DT 4          | SYMETRA LIFE INSURANCE COMPANY (CERAS) - |  | @     | ... | 4         | 1                                          | 38,707      | 86.936                         | 54,693     | 61,000    | 54,693                       |                                          | 2,772                                     |                                                           |                                            |          | 6.696             | N/A       |                               |                         | 07/03/2013. | 11/02/2021.                      |
| 87151# DV 9          | SYMETRA LIFE INSURANCE CO (DELVALLE) - C |  | @     | ... | 4         | 1                                          | 35,305      | 51.062                         | 48,377     | 91,009    | 48,377                       |                                          | 3,221                                     |                                                           |                                            |          | 7.011             | N/A       |                               |                         | 07/25/2013. | 11/28/2032.                      |
| 87151# DY 3          | SYMETRA LIFE INSURANCE COMPANY (MCCOWAN) |  | @     | ... | 4         | 1                                          | 54,481      | 44.008                         | 82,002     | 182,753   | 82,002                       |                                          | 2,902                                     |                                                           |                                            |          | 7.116             | N/A       |                               |                         | 08/30/2013. | 05/15/2043.                      |
| 87151# DZ 0          | SYMETRA LIFE INSURANCE CO (SHOCKLEY) - C |  | @     | ... | 4         | 1                                          | 60,142      | 54.841                         | 93,642     | 163,928   | 93,642                       |                                          | 6,323                                     |                                                           |                                            |          | 7.115             | N/A       |                               |                         | 08/30/2013. | 06/24/2034.                      |
| 87151# EA 4          | SYMETRA LIFE INSURANCE CO (CARRASCO) - C |  | @     | ... | 4         | 1                                          | 41,683      | 81.692                         | 51,546     | 62,000    | 51,546                       |                                          | 1,483                                     |                                                           |                                            |          | 7.442             | N/A       |                               |                         | 02/21/2013. | 02/25/2025.                      |
| 87151# EB 2          | SYMETRA LIFE INSURANCE COMPANY (STRUHS)  |  | @     | ... | 4         | 1                                          | 57,954      | 65.177                         | 67,550     | 101,928   | 67,550                       |                                          | 1,900                                     |                                                           |                                            |          | 7.214             | N/A       |                               |                         | 09/24/2013. | 11/02/2030.                      |
| 87151# EC 0          | SYMETRA LIFE INSURANCE COMPANY (TENNART) |  | @     | ... | 4         | 1                                          | 21,931      | 82.349                         | 30,119     | 35,000    | 30,119                       |                                          | 2,188                                     |                                                           |                                            |          | 7.686             | N/A       |                               |                         | 09/30/2013. | 12/28/2021.                      |
| 87151# ED 8          | SYMETRA LIFE INSURANCE COMPANY (JAMES) - |  | @     | ... | 4         | 1                                          | 41,528      | 56.867                         | 44,319     | 78,218    | 44,319                       |                                          | (188)                                     |                                                           |                                            |          | 7.417             | N/A       |                               |                         | 10/15/2013. | 02/23/2033.                      |
| 87151# EE 6          | SYMETRA LIFE INSURANCE COMPANY (GUZMAN)  |  | @     | ... | 4         | 1                                          | 28,970      | 64.845                         | 40,318     | 60,064    | 40,318                       |                                          | 2,319                                     |                                                           |                                            |          | 6.012             | N/A       |                               |                         | 10/31/2013. | 05/30/2029.                      |
| 87151# EH 9          | SYMETRA LIFE INSURANCE COMPANY (CERAS) - |  | @     | ... | 4         | 1                                          | 12,585      | 92.536                         | 16,290     | 17,270    | 16,290                       |                                          | 525                                       |                                                           |                                            |          | 6.842             | N/A       |                               |                         | 11/22/2013. | 10/02/2021.                      |
| 87151# EJ 5          | SYMETRA LIFE INSURANCE COMPANY (SANCHEZ) |  | @     | ... | 4         | 1                                          | 41,554      | 82.668                         | 52,223     | 62,000    | 52,223                       |                                          | 1,646                                     |                                                           |                                            |          | 6.956             | N/A       |                               |                         | 11/22/2013. | 02/01/2025.                      |
| 87151# EK 2          | SYMETRA LIFE INSURANCE COMPANY (RAY) - C |  | @     | ... | 4         | 1                                          | 28,916      | 30.257                         | 22,287     | 70,675    | 22,287                       |                                          | 1,525                                     |                                                           |                                            |          | 7.210             | N/A       |                               |                         | 11/28/2013. | 04/08/2039.                      |
| 87151# EL 0          | SYMETRA LIFE INSURANCE COMPANY (LEBER) - |  | @     | ... | 4         | 1                                          | 83,215      | 57.204                         | 112,833    | 193,600   | 112,833                      |                                          | 3,533                                     |                                                           |                                            |          | 6.915             | N/A       |                               |                         | 12/05/2013. | 02/04/2034.                      |
| 87151# EM 8          | SYMETRA LIFE INSURANCE COMPANY (JAMES) - |  | @     | ... | 4         | 1                                          | 32,773      | 58.025                         | 50,343     | 83,254    | 50,343                       |                                          | 3,438                                     |                                                           |                                            |          | 7.199             | N/A       |                               |                         | 12/05/2013. | 01/23/2031.                      |
| 87151# EN 6          | SYMETRA LIFE INSURANCE COMPANY (BAILEY)  |  | @     | ... | 4         | 1                                          | 41,821      | 92.806                         | 58,029     | 60,000    | 58,029                       |                                          | 3,963                                     |                                                           |                                            |          | 7.199             | N/A       |                               |                         | 12/10/2013. | 06/21/2020.                      |
| 87151# EP 1          | SYMETRA LIFE INSURANCE COMPANY (VICK) -  |  | @     | ... | 4         | 1                                          | 23,519      | 83.460                         | 29,886     | 39,372    | 29,886                       |                                          | (2,108)                                   |                                                           |                                            |          | 7.139             | N/A       |                               |                         | 12/17/2013. | 06/27/2024.                      |
| 87151# EQ 9          | SYMETRA LIFE INSURANCE COMPANY (PICKENS) |  | @     | ... | 4         | 1                                          | 123,117     | 76.933                         | 172,130    | 215,000   | 172,130                      |                                          | 11,364                                    |                                                           |                                            |          | 6.948             | N/A       |                               |                         | 12/26/2013. | 09/05/2025.                      |
| 87151# ER 7          | SYMETRA LIFE INSURANCE COMPANY (KIANES)  |  | @     | ... | 4         | 1                                          | 36,252      | 59.375                         | 46,507     | 77,001    | 46,507                       |                                          | 1,338                                     |                                                           |                                            |          | 7.302             | N/A       |                               |                         | 12/26/2013. | 05/25/2035.                      |
| 87151# ET 3          | SYMETRA LIFE INSURANCE COMPANY (GUIDROZ) |  | @     | ... | 4         | 1                                          | 50,414      | 76.796                         | 67,755     | 95,000    | 67,755                       |                                          | (3,156)                                   |                                                           |                                            |          | 6.942             | N/A       |                               |                         | 12/31/2013. | 12/14/2024.                      |
| 87151# EV 8          | SYMETRA LIFE INSURANCE CO (JENNINGS) - C |  | @     | ... | 4         | 1                                          | 35,626      | 92.266                         | 48,075     | 50,000    | 48,075                       |                                          | 3,280                                     |                                                           |                                            |          | 7.194             | N/A       |                               |                         | 01/23/2014. | 07/21/2020.                      |
| 87151# EX 4          | SYMETRA LIFE INSURANCE COMPANY (PRUITT)  |  | @     | ... | 4         | 1                                          | 33,038      | 60.656                         | 48,343     | 78,317    | 48,343                       |                                          | 1,426                                     |                                                           |                                            |          | 7.416             | N/A       |                               |                         | 01/31/2014. | 06/01/2034.                      |
| 87151# EY 2          | SYMETRA LIFE INSURANCE CO (HENDERSON) -  |  | @     | ... | 4         | 1                                          | 58,666      | 82.687                         | 85,955     | 100,000   | 85,955                       |                                          | 5,526                                     |                                                           |                                            |          | 6.756             | N/A       |                               |                         | 03/06/2014. | 04/11/2022.                      |
| 87151# FA 3          | SYMETRA LIFE INSURANCE CO (GALLARDO) - C |  | @     | ... | 4         | 1                                          | 113,543     | 77.914                         | 132,588    | 167,198   | 132,588                      |                                          | 3,938                                     |                                                           |                                            |          | 6.706             | N/A       |                               |                         | 03/13/2014. | 04/15/2027.                      |
| 87151# FC 9          | SYMETRA LIFE INSURANCE CO (STOMBAUGH)    |  | @     | ... | 4         | 1                                          | 138,045     | 63.643                         | 199,338    | 301,840   | 199,338                      |                                          | 12,247                                    |                                                           |                                            |          | 6.443             | N/A       |                               |                         | 03/13/2014. | 08/15/2033.                      |
| 87151# FD 7          | SYMETRA LIFE INSURANCE COMPANY (FRANCO)  |  | @     | ... | 4         | 1                                          | 44,357      | 57.565                         | 61,065     | 102,600   | 61,065                       |                                          | 3,381                                     |                                                           |                                            |          | 6.654             | N/A       |                               |                         | 03/20/2014. | 03/07/2034.                      |
| 87151# FF 2          | SYMETRA LIFE INSURANCE COMPANY (JONES) - |  | @     | ... | 4         | 1                                          | 29,912      | 82.697                         | 37,563     | 44,545    | 37,563                       |                                          | 1,232                                     |                                                           |                                            |          | 7.255             | N/A       |                               |                         | 01/16/2014. | 11/18/2024.                      |
| 87151# FH 8          | SYMETRA ASSIGNED BENEFITS SVCS C (COLE)  |  | @     | ... | 4         | 1                                          | 40,161      | 89.598                         | 48,077     | 60,580    | 48,077                       |                                          | (4,953)                                   |                                                           |                                            |          | 6.327             | N/A       |                               |                         | 05/15/2014. | 05/20/2027.                      |
| 87151# FJ 4          | SYMETRA ASSIGNED BENEFITS SVCS (SANCHEZ) |  | @     | ... | 4         | 1                                          | 22,098      | 84.249                         | 25,423     | 29,670    | 25,423                       |                                          | 725                                       |                                                           |                                            |          | 6.232             | N/A       |                               |                         | 05/15/2014. | 02/01/2025.                      |
| 87151# FK 1          | SYMETRA ASSIGNED BENEFITS SVX (FREEHAUF) |  | @     | ... | 4         | 1                                          | 90,686      | 54.545                         | 128,841    | 227,696   | 128,841                      |                                          | 7,857                                     |                                                           |                                            |          | 6.392             | N/A       |                               |                         | 05/30/2014. | 10/01/2038.                      |
| 87151# FL 9          | SYMETRA ASSIGNED BENEFITS SVC (FREEHAUF) |  | @     | ... | 4         | 1                                          | 31,183      | 91.211                         | 42,716     | 45,000    | 42,716                       |                                          | 2,825                                     |                                                           |                                            |          | 6.961             | N/A       |                               |                         | 05/08/2014. | 10/05/2020.                      |
| 87151# FM 7          | SYMETRA LIFE INSURANCE COMPANY (PICKENS) |  | @     | ... | 4         | 1                                          | 35,995      | 74.950                         | 46,720     | 60,000    | 46,720                       |                                          | 2,959                                     |                                                           |                                            |          | 6.652             | N/A       |                               |                         | 06/05/2014. | 09/05/2025.                      |
| 87151# FN 5          | SYMETRA ASSIGNED BENEFITS SERVICES C (ST |  | @     | ... | 4         | 1                                          | 15,816      | 83.438                         | 19,683     | 23,131    | 19,683                       |                                          | 655                                       |                                                           |                                            |          | 6.945             | N/A       |                               |                         | 06/26/2014. | 09/15/2024.                      |
| 87151# FP 0          | SYMETRA ASSIGNED BENEFITS SERVICES C (MA |  | @     | ... | 4         | 1                                          | 218,845     | 64.972                         | 309,514    | 459,209   | 309,514                      |                                          | 18,876                                    |                                                           |                                            |          | 6.393             | N/A       |                               |                         | 06/26/2014. | 09/15/2030.                      |
| 87151# FQ 8          | SYMETRA ASSIGNED BENEFITS SVCS (CHAVEZ)  |  | @     | ... | 4         | 1                                          | 164,574     | 84.331                         | 192,709    | 236,064   | 192,709                      |                                          | (2,836)                                   |                                                           |                                            |          | 5.457             | N/A       |                               |                         | 07/17/2014. | 08/23/2024.                      |
| 87151# FR 6          | SYMETRA ASSIGNED BENF SVCS C (PAUKAN) -  |  | @     | ... | 4         | 1                                          | 27,856      | 82.782                         | 33,948     | 40,290    | 33,948                       |                                          | 1,012                                     |                                                           |                                            |          | 6.578             | N/A       |                               |                         | 07/24/2014. | 06/08/2025.                      |
| 87151# FS 4          | SYMETRA ASSIGNED BENEF SVC C (PRUITT) -  |  | @     | ... | 4         | 1                                          | 30,532      | 58.109                         | 36,857     | 62,100    | 36,857                       |                                          | 1,303                                     |                                                           |                                            |          | 6.404             | N/A       |                               |                         | 08/21/2014. | 06/01/2034.                      |

**SCHEDULE D - PART 1**

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

| 1                    |    |   | Codes                                         |          |                                       | 6      | 7           | Fair Value                     |            | 10        | 11                           | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                            | Interest |                   |           |                               |                         | Dates       |                                  |
|----------------------|----|---|-----------------------------------------------|----------|---------------------------------------|--------|-------------|--------------------------------|------------|-----------|------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|----------|-------------------|-----------|-------------------------------|-------------------------|-------------|----------------------------------|
|                      |    |   | 3                                             | 4        | 5                                     |        |             | 8                              | 9          |           |                              | 12                                       | 13                                        | 14                                                        | 15                                         | 16       | 17                | 18        | 19                            | 20                      | 21          | 22                               |
|                      |    |   | F                                             | B        | NAIC                                  |        |             | R                              | F          |           |                              | U                                        | C                                         | C                                                         | T                                          | R        | E                 | A         | A                             | A                       | A           | S                                |
| CUSIP Identification |    |   | Code                                          | ond CHAR | Designation and Administrative Symbol |        | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of  | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired    | Stated Contractual Maturity Date |
| 87151#               | FT | 2 | SYMETRA LIFE INSURANCE CO (DELVALLE) - C..... | @.....   | 4.....                                | 1..... | 47,024      | 46.771                         | 65,510     | 135,000   | 65,510                       |                                          | 4,008                                     |                                                           |                                            |          | 6.414             | N/A.....  |                               |                         | 07/31/2013. | 11/28/2032.                      |
| 87151#               | FV | 7 | TRAVELERS CASUALTY & SURETY CO (JONES) -..... | @.....   | 4.....                                | 1..... | 75,913      | 59.430                         | 104,663    | 170,000   | 104,663                      |                                          | 6,148                                     |                                                           |                                            |          | 6.147             | N/A.....  |                               |                         | 09/11/2014. | 06/05/2032.                      |
| 87151#               | FX | 3 | SYMETRA ASSIGNED BENFS SVCS C (MEDINA) -..... | @.....   | 4.....                                | 1..... | 58,608      | 69.198                         | 73,295     | 104,300   | 73,295                       |                                          | 1,909                                     |                                                           |                                            |          | 6.147             | N/A.....  |                               |                         | 10/16/2014. | 05/01/2032.                      |
| 87151#               | FZ | 8 | SYMETRA ASSIGNED BENFS SVCS C (HAMILTON)..... | @.....   | 4.....                                | 1..... | 22,366      | 82.102                         | 31,001     | 36,375    | 31,001                       |                                          | 1,922                                     |                                                           |                                            |          | 6.505             | N/A.....  |                               |                         | 11/26/2014. | 06/30/2022.                      |
| 87151#               | GA | 2 | SYMETRA ASSIGNED BENEF SVCS C (CROW) - C..... | @.....   | 4.....                                | 1..... | 748         | 97.641                         | 881        | 886       | 881                          |                                          | 28                                        |                                                           |                                            |          | 6.490             | N/A.....  |                               |                         | 12/04/2014. | 02/01/2020.                      |
| 87151#               | GC | 8 | SYMETRA ASSIGNED BENEFITS SVCS (LARA) -.....  | @.....   | 4.....                                | 1..... | 54,015      | 95.084                         | 73,892     | 75,000    | 73,892                       |                                          | 4,366                                     |                                                           |                                            |          | 6.184             | N/A.....  |                               |                         | 11/13/2014. | 03/29/2020.                      |
| 87151#               | GD | 6 | SYMETRA ASSIGNED BENFS SERVICES C (VICK)..... | @.....   | 4.....                                | 1..... | 42,796      | 84.564                         | 51,130     | 61,694    | 51,130                       |                                          | (67)                                      |                                                           |                                            |          | 6.459             | N/A.....  |                               |                         | 09/25/2014. | 06/27/2024.                      |
| 87151#               | GE | 4 | SYMETRA ASSIGNED BENF SRVC C (RYAN) - CM..... | @.....   | 4.....                                | 1..... | 32,885      | 84.883                         | 43,914     | 50,000    | 43,914                       |                                          | 2,494                                     |                                                           |                                            |          | 5.934             | N/A.....  |                               |                         | 01/22/2015. | 03/20/2022.                      |
| 87151#               | GF | 1 | SYMETRA ASSIGNED BENEF SRVC (FREEHAUF) -..... | @.....   | 4.....                                | 1..... | 39,197      | 50.421                         | 51,893     | 99,549    | 51,893                       |                                          | 2,880                                     |                                                           |                                            |          | 5.783             | N/A.....  |                               |                         | 01/30/2015. | 10/01/2038.                      |
| 87151#               | GG | 9 | SYMETRA ASSIGNED BENEF SRVCS (CARPENTER)..... | @.....   | 4.....                                | 1..... | 34,816      | 51.087                         | 39,041     | 75,489    | 39,041                       |                                          | 775                                       |                                                           |                                            |          | 5.717             | N/A.....  |                               |                         | 02/12/2015. | 05/02/2043.                      |
| 87151#               | GH | 7 | SYMETRA ASSIGNED BENEF SVCS C (PATTI) -.....  | @.....   | 4.....                                | 1..... | 17,169      | 71.607                         | 22,989     | 31,000    | 22,989                       |                                          | 1,338                                     |                                                           |                                            |          | 6.089             | N/A.....  |                               |                         | 02/19/2015. | 03/21/2028.                      |
| 87151#               | GJ | 3 | SYMETRA ASSIGNED BENFS SVCS C (DIPIETRO)..... | @.....   | 4.....                                | 1..... | 28,768      | 74.063                         | 38,345     | 50,000    | 38,345                       |                                          | 2,224                                     |                                                           |                                            |          | 6.064             | N/A.....  |                               |                         | 03/26/2015. | 08/16/2026.                      |
| 87151@               | AA | 0 | SYMETRA LIFE INSURANCE COMPANY (MILLER).....  | @.....   | 4.....                                | 1..... | 21,461      | 70.612                         | 27,398     | 38,086    | 27,398                       |                                          | 857                                       |                                                           |                                            |          | 7.359             | N/A.....  |                               |                         | 11/15/2011. | 08/01/2029.                      |
| 87151@               | AB | 8 | SYMETRA LIFE INSURANCE COMPANY (GAYLE) -..... | @.....   | 4.....                                | 1..... | 12,562      | 70.235                         | 16,183     | 22,600    | 16,183                       |                                          | 526                                       |                                                           |                                            |          | 7.672             | N/A.....  |                               |                         | 11/15/2011. | 05/01/2029.                      |
| 87151@               | AC | 6 | SYMETRA LIFE INSURANCE (SALCEDO) - CMO.....   | @.....   | 4.....                                | 1..... | 29,981      | 79.273                         | 45,462     | 55,000    | 45,462                       |                                          | 3,145                                     |                                                           |                                            |          | 7.299             | N/A.....  |                               |                         | 12/06/2011. | 05/15/2024.                      |
| 87151W               | 24 | 4 | SYMETRA LIFE INSURANCE (ROE) - CMO.....       | @.....   | 4.....                                | 1..... | 33,822      | 60.849                         | 60,439     | 95,250    | 60,439                       |                                          | 4,189                                     |                                                           |                                            |          | 7.313             | N/A.....  |                               |                         | 11/23/2011. | 12/01/2031.                      |
| 87165B               | AQ |   | SYNCHRONY FINANCIAL.....                      |          | 1,2                                   | 2FE    | 299,811     | 101.236                        | 303,707    | 300,000   | 299,837                      |                                          | 26                                        |                                                           |                                            | 2.850    | JJ.....           |           | 3,705                         |                         | 07/22/2019. | 07/25/2022.                      |
| 87222E               | AH | 1 | TBW 071 A8 - CMO/RMBS.....                    |          | 4                                     | 1FM    | 4,003,658   | 42.624                         | 3,911,778  | 9,177,441 | 3,663,246                    |                                          | (11,705)                                  |                                                           |                                            | 5.800    | 5.399             | MON...    | 44,358                        | 179,650                 | 11/29/2018. | 03/25/2037.                      |
| 880445               | A* | 2 | TENNESSEE FARMERS MUTUAL INS CO (INSCO).....  | @.....   | 4.....                                | 1..... | 152,858     | 71.344                         | 193,005    | 264,362   | 193,005                      |                                          | 7,413                                     |                                                           |                                            |          | 6.015             | N/A.....  |                               |                         | 09/25/2014. | 06/02/2033.                      |
| 89357#               | AA | 6 | TRANSAMERICA OCCIDENTAL LIFE (CASTERLIN)..... | @.....   | 4.....                                | 1..... | 53,053      | 78.755                         | 82,848     | 103,149   | 82,848                       |                                          | 2,789                                     |                                                           |                                            |          | 6.974             | N/A.....  |                               |                         | 12/27/2012. | 05/18/2026.                      |
| 89359@               | AA | 6 | TRANSAMERICA LIFE INS CO NY (MONTGOMERY)..... | @.....   | 4.....                                | 1..... | 35,206      | 81.666                         | 46,963     | 63,000    | 46,963                       |                                          | (3,159)                                   |                                                           |                                            |          | 6.376             | N/A.....  |                               |                         | 05/16/2013. | 09/06/2024.                      |
| 89361#               | AA | 0 | TRANSAMERICA LIFE INSURANCE (WOJAHN) - C..... | @.....   | 4.....                                | 1..... | 46,426      | 84.906                         | 66,496     | 75,000    | 66,496                       |                                          | 4,755                                     |                                                           |                                            |          | 7.558             | N/A.....  |                               |                         | 11/30/2011. | 08/15/2021.                      |
| 89361#               | AC | 6 | TRANSAMERICA LIFE INSURANCE (WOJAHN) - C..... | @.....   | 4.....                                | 1..... | 35,876      | 65.515                         | 47,936     | 70,000    | 47,936                       |                                          | 3,503                                     |                                                           |                                            |          | 7.733             | N/A.....  |                               |                         | 01/26/2012. | 08/15/2026.                      |
| 89361#               | AE | 2 | TRANSAMERICA LIFE INSURANCE (PESQUEIRA).....  | @.....   | 4.....                                | 1..... | 30,761      | 61.461                         | 48,032     | 75,000    | 48,032                       |                                          | 3,272                                     |                                                           |                                            |          | 7.182             | N/A.....  |                               |                         | 02/23/2012. | 11/21/2030.                      |
| 89361#               | AG | 7 | TRANSAMERICA OCCIDENTAL LIFE (FRANCO) -.....  | @.....   | 4.....                                | 1..... | 54,711      | 57.105                         | 79,736     | 135,350   | 79,736                       |                                          | 4,119                                     |                                                           |                                            |          | 7.063             | N/A.....  |                               |                         | 03/13/2012. | 03/07/2028.                      |
| 89361#               | AH | 5 | TRANSAMERICA OCCIDENTAL LIFE (CONRADO).....   | @.....   | 4.....                                | 1..... | 94,790      | 48.553                         | 136,635    | 270,000   | 136,635                      |                                          | 9,362                                     |                                                           |                                            |          | 7.225             | N/A.....  |                               |                         | 03/23/2012. | 08/03/2032.                      |
| 89361#               | AJ | 1 | TRANSAMERICA LIFE INSURANCE (WOJAHN) - C..... | @.....   | 4.....                                | 1..... | 101,784     | 59.421                         | 127,167    | 205,000   | 127,167                      |                                          | 9,040                                     |                                                           |                                            |          | 7.512             | N/A.....  |                               |                         | 03/27/2012. | 08/15/2026.                      |
| 89361#               | AK | 8 | TRANSAMERICA LIFE INSURANCE (MONTALVO) -..... | @.....   | 4.....                                | 1..... | 84,612      | 66.438                         | 109,629    | 161,685   | 109,629                      |                                          | 3,744                                     |                                                           |                                            |          | 7.242             | N/A.....  |                               |                         | 05/17/2012. | 01/10/2031.                      |
| 89361#               | AM | 4 | TRANSAMERICA OCCIDENTAL LIFE (MONTALVO).....  | @.....   | 4.....                                | 1..... | 26,038      | 74.323                         | 34,119     | 44,998    | 34,119                       |                                          | 1,144                                     |                                                           |                                            |          | 7.048             | N/A.....  |                               |                         | 10/31/2012. | 01/10/2028.                      |
| 89361#               | AP | 7 | TRANSAMERICA OCC LIFE INS. CO.(SULLIVAN)..... | @.....   | 4.....                                | 1..... | 20,359      | 90.681                         | 26,375     | 28,475    | 26,375                       |                                          | 943                                       |                                                           |                                            |          | 7.831             | N/A.....  |                               |                         | 02/07/2013. | 01/13/2022.                      |
| 89361#               | AR | 3 | TRANS AM OCCID LIFE INS CO (MONTALVO) -.....  | @.....   | 4.....                                | 1..... | 36,389      | 64.897                         | 48,508     | 72,741    | 48,508                       |                                          | 2,193                                     |                                                           |                                            |          | 6.810             | N/A.....  |                               |                         | 04/09/2013. | 01/10/2030.                      |
| 89361#               | AS | 1 | TRANSAMERICA FIN LIFE INS CO (ROGERS) -.....  | @.....   | 4.....                                | 1..... | 21,215      | 73.177                         | 28,757     | 37,750    | 28,757                       |                                          | 1,914                                     |                                                           |                                            |          | 7.009             | N/A.....  |                               |                         | 06/26/2013. | 12/13/2023.                      |
| 89361#               | AU | 6 | TRANSAMERICA OCC LIFE INS CO (CASTERLIN)..... | @.....   | 4.....                                | 1..... | 71,874      | 77.514                         | 107,592    | 135,388   | 107,592                      |                                          | 4,446                                     |                                                           |                                            |          | 6.750             | N/A.....  |                               |                         | 06/28/2013. | 05/18/2026.                      |
| 89361#               | AV | 4 | TRANSAMERICA OCC LIFE INS CO (GUILLORY).....  | @.....   | 4.....                                | 1..... | 25,108      | 84.941                         | 31,202     | 36,000    | 31,202                       |                                          | 1,058                                     |                                                           |                                            |          | 7.434             | N/A.....  |                               |                         | 06/28/2013. | 12/19/2023.                      |
| 89361#               | AW | 2 | TRANSAM OCCID LIFE INS CO (MONTALVO) - C..... | @.....   | 4.....                                | 1..... | 35,212      | 64.682                         | 45,685     | 68,894    | 45,685                       |                                          | 1,894                                     |                                                           |                                            |          | 7.557             | N/A.....  |                               |                         | 08/06/2013. | 01/10/2030.                      |
| 89361#               | AX | 0 | TRANSAMERICA LIFE INSUR CO (GUTIERREZ) -..... | @.....   | 4.....                                | 1..... | 57,257      | 55.207                         | 88,568     | 154,000   | 88,568                       |                                          | 5,998                                     |                                                           |                                            |          | 7.136             | N/A.....  |                               |                         | 09/26/2013. | 08/06/2034.                      |
| 89361#               | AY | 8 | TRANSAMERICA LIFE INSURANCE CO (THOMAS).....  | @.....   | 4.....                                | 1..... | 36,532      | 87.592                         | 55,058     | 60,000    | 55,058                       |                                          | 4,221                                     |                                                           |                                            |          | 8.137             | N/A.....  |                               |                         | 10/08/2013. | 01/29/2021.                      |
| 89361#               | AZ | 5 | TRANSAM OCCIDENTAL LIFE INS (MONTALVO) -..... | @.....   | 4.....                                | 1..... | 37,665      | 62.812                         | 47,657     | 74,080    | 47,657                       |                                          | 1,902                                     |                                                           |                                            |          | 7.584             | N/A.....  |                               |                         | 10/24/2013. | 01/10/2031.                      |
| 89361#               | BB | 7 | TRANSAMERICA LIFE INSURANCE CO (FRANCO).....  | @.....   | 4.....                                | 1..... | 14,779      | 54.682                         | 22,001     | 38,650    | 22,001                       |                                          | 1,464                                     |                                                           |                                            |          | 7.005             | N/A.....  |                               |                         | 03/20/2014. | 03/07/2028.                      |
| 89361#               | BC | 5 | TRANSAMERICA LIFE INSURANCE CO (CARRIER)..... | @.....   | 4.....                                | 1..... | 16,891      | 81.163                         | 22,159     | 26,767    | 22,159                       |                                          | 745                                       |                                                           |                                            |          | 7.022             | N/A.....  |                               |                         | 03/27/2014. | 06/01/2025.                      |
| 89361#               | BD | 3 | TRANSAMERICA OCCID LIFE INS CO (CONRADO)..... | @.....   | 4.....                                | 1..... | 109,640     | 58.273                         | 150,035    | 251,283   | 150,035                      |                                          | 6,108                                     |                                                           |                                            |          | 6.408             | N/A.....  |                               |                         | 03/27/2014. | 08/03/2032.                      |

SCHEDULE D - PART 1

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

| 1                    |    |   | 2                                              |  |  | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |             |
|----------------------|----|---|------------------------------------------------|--|--|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|-------------|
|                      |    |   |                                                |  |  | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |             |
| CUSIP Identification |    |   | Description                                    |  |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |             |
| 89361#               | BE | 1 | TRANSAMERICA FIN LIFE INS CO (ROGERS) - .....  |  |  | @.... | ..                              | 4            | 1                                                                | 29,813      | 63.219                               | 42,855     | 65,250    | 42,855                          | .....                                             | 2,713                                           | .....                                                                  | .....                                               | .....    | 6.648                | N/A.....     | .....                               | .....                      | 06/12/2014. | 12/13/2028.                               |             |
| 89361#               | BF | 8 | TRANSAMERICA LIFE INSURANCE CO (HICKS) - ..... |  |  | @.... | ..                              | 4            | 1                                                                | 14,770      | 92.485                               | 17,896     | 18,975    | 17,896                          | .....                                             | 588                                             | .....                                                                  | .....                                               | .....    | 6.766                | N/A.....     | .....                               | .....                      | 06/12/2014. | 09/18/2021.                               |             |
| 89361#               | BG | 6 | BUCKEYE UNION INS CO (GIBERSON) - CMO.....     |  |  | @.... | ..                              | 4            | 1                                                                | 49,548      | 58.458                               | 71,054     | 117,000   | 71,054                          | .....                                             | 4,496                                           | .....                                                                  | .....                                               | .....    | 6.645                | N/A.....     | .....                               | .....                      | 06/26/2014. | 04/10/2032.                               |             |
| 89361#               | BH | 4 | TRANSAMERICA ANNUITY SVC CORP (CARRIER).....   |  |  | @.... | ..                              | 4            | 1                                                                | 19,445      | 79.816                               | 25,565     | 31,287    | 25,565                          | .....                                             | 1,003                                           | .....                                                                  | .....                                               | .....    | 6.904                | N/A.....     | .....                               | .....                      | 09/04/2014. | 06/01/2025.                               |             |
| 89361#               | BK | 7 | TRANSAMERICA ANN SVC CORP (HERNANDEZ) - .....  |  |  | @.... | ..                              | 4            | 1                                                                | 48,376      | 73.913                               | 67,101     | 87,505    | 67,101                          | .....                                             | 4,101                                           | .....                                                                  | .....                                               | .....    | 6.401                | N/A.....     | .....                               | .....                      | 10/23/2014. | 06/01/2030.                               |             |
| 89361#               | BM | 3 | AEGON ASSIGNMENT CORP (HARASYMIW) - CMO.....   |  |  | @.... | ..                              | 4            | 1                                                                | 43,464      | 43.710                               | 58,707     | 129,800   | 58,707                          | .....                                             | 3,340                                           | .....                                                                  | .....                                               | .....    | 5.945                | N/A.....     | .....                               | .....                      | 11/13/2014. | 05/19/2041.                               |             |
| 89361#               | BN | 1 | AEGON ASSIGNMENT CORP (HARASYMIW) - CMO.....   |  |  | @.... | ..                              | 4            | 1                                                                | 56,370      | 54.130                               | 67,559     | 122,900   | 67,559                          | .....                                             | 1,752                                           | .....                                                                  | .....                                               | .....    | 5.534                | N/A.....     | .....                               | .....                      | 01/30/2015. | 06/19/2044.                               |             |
| 8941A0               | 10 | 5 | METROPOLITAN LIFE INSURANCE (HELMS) - CM.....  |  |  | @.... | ..                              | 4            | 1                                                                | 51,459      | 89.262                               | 92,146     | 99,000    | 92,146                          | .....                                             | 6,379                                           | .....                                                                  | .....                                               | .....    | 7.305                | N/A.....     | .....                               | .....                      | 11/17/2011. | 01/01/2021.                               |             |
| 90331@               | AC | 3 | USAA LIFE INSURANCE COMPANY (MOSER) - CM.....  |  |  | @.... | ..                              | 4            | 1                                                                | 32,781      | 76.241                               | 55,597     | 70,000    | 55,597                          | .....                                             | 3,765                                           | .....                                                                  | .....                                               | .....    | 7.137                | N/A.....     | .....                               | .....                      | 06/19/2012. | 04/11/2025.                               |             |
| 90331@               | AD | 1 | USAA LIFE INSURANCE COMPANY (MOSER) - CM.....  |  |  | @.... | ..                              | 4            | 1                                                                | 48,438      | 72.039                               | 75,555     | 100,948   | 75,555                          | .....                                             | 4,791                                           | .....                                                                  | .....                                               | .....    | 6.659                | N/A.....     | .....                               | .....                      | 03/19/2013. | 04/11/2025.                               |             |
| 91115*               | AB | 7 | UNITED OF OMAHA LIFE INS CO (JACKSON) - .....  |  |  | @.... | ..                              | 4            | 1                                                                | 62,604      | 64.566                               | 77,866     | 118,800   | 77,866                          | .....                                             | 1,975                                           | .....                                                                  | .....                                               | .....    | 6.174                | N/A.....     | .....                               | .....                      | 05/23/2013. | 12/21/2034.                               |             |
| 91115*               | AC | 5 | UNITED OF OMAHA LIFE INSUR CO (JACKSON).....   |  |  | @.... | ..                              | 4            | 1                                                                | 70,951      | 51.829                               | 80,805     | 153,360   | 80,805                          | .....                                             | 2,240                                           | .....                                                                  | .....                                               | .....    | 7.171                | N/A.....     | .....                               | .....                      | 12/05/2013. | 12/21/2037.                               |             |
| 912137               | A# | 3 | AMERICAN INTL LIFE ASSUR NY (ARMSTRONG).....   |  |  | @.... | ..                              | 4            | 1                                                                | 38,796      | 63.692                               | 62,344     | 96,195    | 62,344                          | .....                                             | 1,828                                           | .....                                                                  | .....                                               | .....    | 7.212                | N/A.....     | .....                               | .....                      | 03/27/2012. | 03/20/2033.                               |             |
| 912137               | A* | 7 | AMERICAN INTL LIFE ASSUR CO NY (MEDINA).....   |  |  | @.... | ..                              | 4            | 1                                                                | 8,308       | 90.741                               | 12,039     | 13,000    | 12,039                          | .....                                             | 411                                             | .....                                                                  | .....                                               | .....    | 7.308                | N/A.....     | .....                               | .....                      | 12/20/2011. | 02/01/2022.                               |             |
| 912137               | A@ | 5 | AMERICAN INTL LIFE ASSUR CO NY (BARR) - .....  |  |  | @.... | ..                              | 4            | 1                                                                | 51,732      | 73.512                               | 64,826     | 86,000    | 64,826                          | .....                                             | 2,698                                           | .....                                                                  | .....                                               | .....    | 6.739                | N/A.....     | .....                               | .....                      | 02/14/2012. | 12/27/2030.                               |             |
| 912137               | B# | 2 | US LIFE INSUR CO CITY OF NY (DOWDY) - CM.....  |  |  | @.... | ..                              | 4            | 1                                                                | 91,762      | 78.046                               | 131,946    | 166,000   | 131,946                         | .....                                             | 4,060                                           | .....                                                                  | .....                                               | .....    | 6.942                | N/A.....     | .....                               | .....                      | 01/16/2014. | 12/01/2026.                               |             |
| 912137               | B* | 6 | AMERICAN INTL LIFE ASSURANC (ARMSTRONG).....   |  |  | @.... | ..                              | 4            | 1                                                                | 20,158      | 63.395                               | 30,775     | 47,700    | 30,775                          | .....                                             | 911                                             | .....                                                                  | .....                                               | .....    | 7.295                | N/A.....     | .....                               | .....                      | 01/17/2013. | 03/20/2033.                               |             |
| 912137               | B@ | 4 | US LIFE INS CO IN THE CITY OF NY (MATOS).....  |  |  | @.... | ..                              | 4            | 1                                                                | 13,708      | 82.401                               | 17,429     | 25,200    | 17,429                          | .....                                             | (2,791)                                         | .....                                                                  | .....                                               | .....    | 7.634                | N/A.....     | .....                               | .....                      | 09/05/2013. | 06/21/2030.                               |             |
| 912137               | C# | 1 | AMERICAN HOME ASSURANCE CO (LOWRIE) - CM.....  |  |  | @.... | ..                              | 4            | 1                                                                | 230,422     | 63.578                               | 259,383    | 400,126   | 259,383                         | .....                                             | 8,434                                           | .....                                                                  | .....                                               | .....    | 5.902                | N/A.....     | .....                               | .....                      | 11/20/2014. | 08/07/2038.                               |             |
| 912137               | C* | 5 | US LIFE INS CO IN THE CITY OF NY (BARR).....   |  |  | @.... | ..                              | 4            | 1                                                                | 106,782     | 47.258                               | 141,134    | 291,641   | 141,134                         | .....                                             | 5,584                                           | .....                                                                  | .....                                               | .....    | 7.217                | N/A.....     | .....                               | .....                      | 02/13/2014. | 07/27/2039.                               |             |
| 922167               | A# | 8 | VARIABLE ANNUITY LIFE INSUR CO (ROSADO).....   |  |  | @.... | ..                              | 4            | 1                                                                | 232,609     | 60.125                               | 289,996    | 473,545   | 289,996                         | .....                                             | 9,009                                           | .....                                                                  | .....                                               | .....    | 6.499                | N/A.....     | .....                               | .....                      | 03/20/2014. | 07/24/2035.                               |             |
| 922167               | A* | 2 | VARIABLE ANNUITY LIFE INS.CO. (ARROWITZ).....  |  |  | @.... | ..                              | 4            | 1                                                                | 67,645      | 71.766                               | 111,982    | 150,000   | 111,982                         | .....                                             | 7,326                                           | .....                                                                  | .....                                               | .....    | 6.882                | N/A.....     | .....                               | .....                      | 07/19/2012. | 01/12/2027.                               |             |
| 922167               | A@ | 0 | VARIABLE ANNUITY LIFE INS CO (ARROWITZ).....   |  |  | @.... | ..                              | 4            | 1                                                                | 306,820     | 50.329                               | 435,477    | 846,550   | 435,477                         | .....                                             | 15,907                                          | .....                                                                  | .....                                               | .....    | 6.390                | N/A.....     | .....                               | .....                      | 03/19/2013. | 11/12/2042.                               |             |
| 922167               | B# | 7 | AMERICAN GENERAL ASMT CORP NY (ARROWITZ).....  |  |  | @.... | ..                              | 4            | 1                                                                | 79,936      | 48.080                               | 103,670    | 211,731   | 103,670                         | .....                                             | 3,164                                           | .....                                                                  | .....                                               | .....    | 6.383                | N/A.....     | .....                               | .....                      | 05/08/2014. | 11/12/2042.                               |             |
| 922167               | B* | 1 | VARIABLE ANNUITY LIFE INS CO (CUMMINGS).....   |  |  | @.... | ..                              | 4            | 1                                                                | 70,283      | 80.205                               | 85,218     | 101,330   | 85,218                          | .....                                             | (579)                                           | .....                                                                  | .....                                               | .....    | 8.296                | N/A.....     | .....                               | .....                      | 03/31/2014. | 02/18/2022.                               |             |
| 922167               | B@ | 9 | VARIABLE ANNUITY LIFE INSUR CO (ROSADO).....   |  |  | @.... | ..                              | 4            | 1                                                                | 178,632     | 51.949                               | 243,134    | 455,047   | 243,134                         | .....                                             | 11,405                                          | .....                                                                  | .....                                               | .....    | 7.179                | N/A.....     | .....                               | .....                      | 01/31/2014. | 07/24/2039.                               |             |
| 872287               | AL | 1 | TCI COMMUNICATIONS, INC.....                   |  |  | ..... | ..                              | 1FE          | .....                                                            | 98,592      | 132.678                              | 145,946    | 110,000   | 104,906                         | .....                                             | 448                                             | .....                                                                  | .....                                               | .....    | 7.125                | 7.909        | FA.....                             | 2,961                      | 7,838       | 11/21/2002.                               | 02/15/2028. |
| 87261N               | AJ | 9 | TMX FINANCE LLC.....                           |  |  | ..... | ..                              | 1,2          | 4FE                                                              | 1,805,000   | 90.500                               | 1,810,000  | 2,000,000 | 1,811,158                       | .....                                             | 6,158                                           | .....                                                                  | .....                                               | .....    | 11.125               | 14.888       | AO.....                             | 55,625                     | .....       | 11/13/2019.                               | 04/01/2023. |
| 87265K               | AF | 9 | TPG SPECIALTY LENDING INC.....                 |  |  | ..... | ..                              | 1,2          | 2FE                                                              | 4,976,150   | 100.737                              | 5,036,828  | 5,000,000 | 4,976,880                       | .....                                             | 730                                             | .....                                                                  | .....                                               | .....    | 3.875                | 3.981        | MN.....                             | 32,292                     | .....       | 10/30/2019.                               | 11/01/2024. |
| 87612B               | AY | 8 | TARGA RESOURCES PARTNERS LP.....               |  |  | ..... | ..                              | 1,2          | 3FE                                                              | 1,874,725   | 103.625                              | 2,072,500  | 2,000,000 | 1,920,890                       | .....                                             | 15,725                                          | .....                                                                  | .....                                               | .....    | 6.750                | 7.874        | MS.....                             | 39,750                     | 135,000     | 09/19/2016.                               | 03/15/2024. |
| 87612B               | BK | 7 | TARGA RESOURCES PARTNERS LP.....               |  |  | ..... | ..                              | 1,2          | 3FE                                                              | 100,000     | 109.500                              | 109,500    | 100,000   | 100,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | .....    | 6.500                | 6.500        | JJ.....                             | 2,997                      | 3,214       | 01/10/2019.                               | 07/15/2027. |
| 87612B               | BM | 3 | TARGA RESOURCES PARTNERS LP.....               |  |  | ..... | ..                              | 1,2          | 3FE                                                              | 100,000     | 111.000                              | 111,000    | 100,000   | 100,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | .....    | 6.875                | 6.875        | JJ.....                             | 3,170                      | 3,399       | 01/10/2019.                               | 01/15/2029. |
| 87612E               | BH | 8 | TARGET CORP.....                               |  |  | ..... | ..                              | 1,2          | 1FE                                                              | 309,969     | 108.715                              | 337,017    | 310,000   | 309,975                         | .....                                             | 6                                               | .....                                                                  | .....                                               | .....    | 3.375                | 3.376        | AO.....                             | 2,209                      | 5,754       | 03/18/2019.                               | 04/15/2029. |
| 87927V               | AR | 9 | TELECOM ITALIA CAPITAL.....                    |  |  | ..... | C                               | 1            | 3FE                                                              | 114,538     | 118.480                              | 130,328    | 110,000   | 114,340                         | .....                                             | (133)                                           | .....                                                                  | .....                                               | .....    | 7.200                | 6.799        | JJ.....                             | 3,586                      | 7,920       | 05/29/2018.                               | 07/18/2036. |
| 87927V               | AV | 0 | TELECOM ITALIA CAPITAL SA.....                 |  |  | ..... | C                               | 1            | 3FE                                                              | 65,100      | 123.000                              | 73,800     | 60,000    | 64,905                          | .....                                             | (124)                                           | .....                                                                  | .....                                               | .....    | 7.721                | 6.929        | JD.....                             | 347                        | 4,633       | 05/29/2018.                               | 06/04/2038. |
| 87927Y               | AA | 0 | TELECOM ITALIA SPA.....                        |  |  | ..... | C                               | 1            | 3FE                                                              | 223,300     | 107.500                              | 236,500    | 220,000   | 222,489                         | .....                                             | (484)                                           | .....                                                                  | .....                                               | .....    | 5.303                | 5.014        | MN.....                             | 1,005                      | 11,667      | 04/06/2018.                               | 05/30/2024. |
| 87936V               | AB | 3 | TELEFONICA CELULAR DEL PARAGUAY SA.....        |  |  | ..... | C                               | 1,2          | 3FE                                                              | 1,490,000   | 106.875                              | 1,592,438  | 1,490,000 | 1,490,000                       | .....                                             | .....                                           | .....                                                                  | .....                                               | .....    | 5.875                | 5.875        | AO.....                             | 18,480                     | 46,200      | 03/28/2019.                               | 04/15/2027. |
| 879385               | AD | 4 | TELEFONICA EUROPE B.V.....                     |  |  | ..... | C                               | 1            | 2FE                                                              | 5,470,450   | 143.675                              | 5,746,986  | 4,000,000 | 5,233,737                       | .....                                             | (87,493)                                        | .....                                                                  | .....                                               | .....    | 8.250                | 4.573        | MS.....                             | 97,167                     | 330,000     | 03/03/2017.                               | 09/15/2030. |
| 87938W               | AC | 7 | TELEFONICA EMISIONES SAU.....                  |  |  | ..... | C                               | 1            | 2FE                                                              | 1,830,501   | 139.974                              | 2,143,003  | 1,531,000 | 1,790,215                       | .....                                             | (9,653)                                         | .....                                                                  | .....                                               | .....    | 7.045                | 5.463        | JD.....                             | 3,296                      | 107,859     | 01/05/2018.                               | 06/20/2036. |
| 87938W               | AR | 4 | TELEFONICA EMISIONES SAU.....                  |  |  | ..... | C                               | 1            | 2FE                                                              | 5,315,587   | 107.614                              | 5,811,174  | 5,400,000 | 5,368,301                       | .....                                             | 8,653                                           | .....                                                                  | .....                                               | .....    | 4.570                | 4.759        | AO.....                             | 43,872                     | 246,780     | 08/20/2013.                               | 04/27/2023. |



SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                               | Codes  |    |           | 6                                          | 7               | Fair Value                     |                 | 10              | 11                           | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                            | Interest    |                   |           |                               | Dates                   |             |                                  |             |
|----------------------|----|-------------|-----------------------------------------------|--------|----|-----------|--------------------------------------------|-----------------|--------------------------------|-----------------|-----------------|------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|-------------|-------------------|-----------|-------------------------------|-------------------------|-------------|----------------------------------|-------------|
|                      |    |             |                                               | 3      | 4  | 5         |                                            |                 | 8                              | 9               |                 |                              | 12                                       | 13                                        | 14                                                        | 15                                         | 16          | 17                | 18        | 19                            | 20                      | 21          | 22                               |             |
| CUSIP Identification |    | Description |                                               | Code   | n  | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost     | Rate Used to Obtain Fair Value | Fair Value      | Par Value       | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of     | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired    | Stated Contractual Maturity Date |             |
| 88023U               | AD | 3           | TEMPUR SEALY INTERNATIONAL INC.....           | .....  | .. | .....1,2  | ....4FE                                    | .....503,750    | ...102.875                     | .....514,375    | .....500,000    | .....501,961                 | .....                                    | .....(409)                                | .....                                                     | .....                                      | .....5.625  | .....5.509        | AO.....   | .....5,938                    | .....28,125             | 02/03/2017. | 10/15/2023.                      |             |
| 88023U               | AG | 6           | TEMPUR SEALY INTERNATIONAL INC.....           | .....  | .. | .....1,2  | ....4FE                                    | .....1,537,986  | ...105.375                     | .....1,618,560  | .....1,536,000  | .....1,535,329               | .....                                    | .....124                                  | .....                                                     | .....                                      | .....5.500  | .....5.508        | JD.....   | .....3,755                    | .....111,980            | 05/23/2017. | 06/15/2026.                      |             |
| 88031R               | AA | 6           | TENASKA ALABAMA II PARTNERS, L.P.....         | .....  | .. | .....1    | ....2FE                                    | .....221,826    | ...103.740                     | .....230,124    | .....221,826    | .....221,827                 | .....                                    | .....                                     | .....                                                     | .....                                      | .....6.125  | .....6.172        | MJSD.     | .....38                       | .....13,586             | 01/09/2004. | 03/30/2023.                      |             |
| 880451               | AS | 8           | TENNESSEE GAS PIPELINE COMPANY.....           | .....  | .. | .....1    | ....2FE                                    | .....1,271,062  | ...124.565                     | .....1,332,840  | .....1,070,000  | .....1,222,214               | .....                                    | .....(17,382)                             | .....                                                     | .....                                      | .....7.000  | .....4.653        | MS.....   | .....22,054                   | .....74,900             | 02/01/2017. | 03/15/2027.                      |             |
| 88160Q               | AM | 5           | TESORO LOGISTICS LP.....                      | .....  | .. | .....1,2  | ....2FE                                    | .....2,345,650  | ...103.929                     | .....2,286,439  | .....2,200,000  | .....2,281,918               | .....                                    | .....(41,142)                             | .....                                                     | .....                                      | .....6.375  | .....4.581        | MN.....   | .....23,375                   | .....140,250            | 08/09/2018. | 05/01/2024.                      |             |
| 88160Q               | AN | 3           | TESORO LOGISTICS LP.....                      | .....  | .. | .....1,2  | ....2FE                                    | .....4,372,809  | ...105.348                     | .....4,478,344  | .....4,251,000  | .....4,342,548               | .....                                    | .....(15,654)                             | .....                                                     | .....                                      | .....5.250  | .....4.764        | JJ.....   | .....102,910                  | .....223,178            | 06/05/2018. | 01/15/2025.                      |             |
| 882508               | BF | 0           | TEXAS INSTRUMENTS INC.....                    | .....  | .. | .....1,2  | ....1FE                                    | .....230,023    | ...113.054                     | .....260,025    | .....230,000    | .....230,028                 | .....                                    | .....5                                    | .....                                                     | .....                                      | .....3.875  | .....3.873        | MS.....   | .....2,624                    | .....4,555              | 04/22/2019. | 03/15/2039.                      |             |
| 882508               | BG | 8           | TEXAS INSTRUMENTS INC.....                    | .....  | .. | .....1,2  | ....1FE                                    | .....548,290    | ...98.741                      | .....543,075    | .....550,000    | .....548,340                 | .....                                    | .....50                                   | .....                                                     | .....                                      | .....2.250  | .....2.285        | MS.....   | .....4,022                    | .....                   | 08/26/2019. | 09/04/2029.                      |             |
| 883556               | BN | 1           | THERMO FISHER SCIENTIFIC INC.....             | .....  | .. | .....1,2  | ....2FE                                    | .....1,111,162  | ...102.827                     | .....1,178,402  | .....1,146,000  | .....1,122,261               | .....                                    | .....6,737                                | .....                                                     | .....                                      | .....3.000  | .....3.675        | AO.....   | .....7,258                    | .....34,380             | 04/26/2018. | 04/15/2023.                      |             |
| 88579Y               | AY | 7           | 3M CO.....                                    | .....  | .. | .....1,2  | ....1FE                                    | .....407,483    | ...104.304                     | .....427,646    | .....410,000    | .....407,997                 | .....                                    | .....237                                  | .....                                                     | .....                                      | .....2.875  | .....2.946        | AO.....   | .....2,488                    | .....11,788             | 09/21/2017. | 10/15/2027.                      |             |
| 88579Y               | BJ | 9           | 3M CO.....                                    | .....  | .. | .....1,2  | ....1FE                                    | .....98,918     | ...98.671                      | .....98,671     | .....100,000    | .....98,951                  | .....                                    | .....33                                   | .....                                                     | .....                                      | .....2.375  | .....2.498        | FA.....   | .....825                      | .....                   | 08/19/2019. | 08/26/2029.                      |             |
| 88731E               | AF | 7           | TIME WARNER ENTERTAINMENT COMPANY, L.P.....   | .....  | .. | .....     | ....2FE                                    | .....381,652    | ...118.037                     | .....389,522    | .....330,000    | .....370,996                 | .....                                    | .....(10,656)                             | .....                                                     | .....                                      | .....8.375  | .....4.189        | MS.....   | .....8,138                    | .....27,638             | 02/01/2019. | 03/15/2023.                      |             |
| 88731E               | AJ | 9           | TIME WARNER ENTERTAINMENT COMPANY, L.P.....   | .....  | .. | .....     | ....2FE                                    | .....21,228,467 | ...140.266                     | .....22,849,383 | .....16,290,000 | .....20,477,556              | .....                                    | .....(201,337)                            | .....                                                     | .....                                      | .....8.375  | .....5.620        | JJ.....   | .....629,088                  | .....1,350,050          | 12/03/2019. | 07/15/2033.                      |             |
| 88732J               | AJ | 7           | SPECTRUM MANAGEMENT HOLDING COMPANY LLC.....  | .....  | .. | .....1    | ....2FE                                    | .....5,832,207  | ...122.674                     | .....6,268,664  | .....5,110,000  | .....5,770,100               | .....                                    | .....(21,952)                             | .....                                                     | .....                                      | .....6.550  | .....5.393        | MN.....   | .....55,784                   | .....332,740            | 11/20/2019. | 05/01/2037.                      |             |
| 88732J               | AN | 8           | SPECTRUM MANAGEMENT HOLDING COMPANY LLC.....  | .....  | .. | .....1    | ....2FE                                    | .....736,984    | ...130.449                     | .....730,512    | .....560,000    | .....713,187                 | .....                                    | .....(4,939)                              | .....                                                     | .....                                      | .....7.300  | .....5.013        | JJ.....   | .....20,440                   | .....40,880             | 09/07/2017. | 07/01/2038.                      |             |
| 88732J               | AU | 2           | SPECTRUM MANAGEMENT HOLDING COMPANY LLC.....  | .....  | .. | .....1    | ....2FE                                    | .....291,915    | ...126.350                     | .....328,510    | .....260,000    | .....291,507                 | .....                                    | .....(409)                                | .....                                                     | .....                                      | .....6.750  | .....5.700        | JD.....   | .....780                      | .....15,188             | 12/03/2019. | 06/15/2039.                      |             |
| 88732J               | BD | 9           | SPECTRUM MANAGEMENT HOLDING COMPANY LLC.....  | .....  | .. | .....1,2  | ....2FE                                    | .....1,687,660  | ...102.238                     | .....2,044,757  | .....2,000,000  | .....1,695,723               | .....                                    | .....6,616                                | .....                                                     | .....                                      | .....4.500  | .....5.703        | MS.....   | .....26,500                   | .....90,000             | 10/05/2018. | 09/15/2042.                      |             |
| 887364               | AB | 3           | NEW TMC INC.....                              | .....  | .. | .....6    | .....                                      | .....28,653     | ...110.965                     | .....27,741     | .....25,000     | .....27,741                  | .....                                    | .....                                     | .....                                                     | .....                                      | .....7.500  | .....             | JJ.....   | .....                         | .....2,597              | 12/17/1998. | 07/01/2023.                      |             |
| 887389               | AK | 0           | TIMKEN CO.....                                | .....  | .. | .....1,2  | ....2FE                                    | .....1,997,360  | ...107.784                     | .....2,155,676  | .....2,000,000  | .....1,997,613               | .....                                    | .....253                                  | .....                                                     | .....                                      | .....4.500  | .....4.516        | JD.....   | .....4,000                    | .....90,000             | 08/22/2018. | 12/15/2028.                      |             |
| 889184               | AC | 1           | TOLEDO HOSPITAL.....                          | .....  | .. | .....1    | ....2FE                                    | .....6,633,660  | ...108.275                     | .....7,037,876  | .....6,500,000  | .....6,624,472               | .....                                    | .....(9,188)                              | .....                                                     | .....                                      | .....5.325  | .....5.054        | MN.....   | .....44,227                   | .....365,354            | 02/05/2019. | 11/15/2028.                      |             |
| 889184               | AD | 9           | TOLEDO HOSPITAL.....                          | .....  | .. | .....1,2  | ....1FE                                    | .....19,242,135 | ...114.318                     | .....21,148,842 | .....18,500,000 | .....19,181,087              | .....                                    | .....(53,746)                             | .....                                                     | .....                                      | .....5.750  | .....5.225        | MN.....   | .....135,924                  | .....1,122,847          | 03/08/2019. | 11/15/2038.                      |             |
| 889184               | AE | 7           | TOLEDO HOSPITAL.....                          | .....  | .. | .....1    | ....2FE                                    | .....8,385,700  | ...113.356                     | .....9,068,458  | .....8,000,000  | .....8,383,472               | .....                                    | .....(2,369)                              | .....                                                     | .....                                      | .....6.015  | .....5.667        | MN.....   | .....61,487                   | .....407,683            | 06/17/2019. | 11/15/2048.                      |             |
| 88948A               | DJ | 3           | TOLL ROAD INVESTORS PARTNERSHIP II, LP.....   | @..... | .. | .....1    | ....1FE                                    | .....2,373,300  | ...49.579                      | .....2,478,940  | .....5,000,000  | .....2,430,318               | .....                                    | .....57,018                               | .....                                                     | .....                                      | .....       | .....4.525        | N/A.....  | .....                         | .....                   | .....       | 06/18/2019.                      | 02/15/2036. |
| 89079A               | AA | 4           | TOPS MARKETS LLC.....                         | .....  | .. | .....1,2  | ....6                                      | .....409,066    | ...100.000                     | .....409,066    | .....409,066    | .....409,066                 | .....                                    | .....                                     | .....                                                     | .....                                      | .....13.000 | .....12.988       | JD.....   | .....2,363                    | .....51,924             | 12/15/2019. | 11/16/2024.                      |             |
| 89352H               | AM | 1           | TRANSCANADA PIPELINES LTD.....                | .....  | C  | .....1,2  | ....2FE                                    | .....2,238,100  | ...114.068                     | .....2,281,359  | .....2,000,000  | .....2,233,127               | .....                                    | .....(4,973)                              | .....                                                     | .....                                      | .....4.625  | .....3.556        | MS.....   | .....30,833                   | .....46,250             | 08/08/2019. | 03/01/2034.                      |             |
| 893570               | BM | 2           | TRANSCONTINENTAL GAS PIPE LINE CORP.....      | .....  | .. | .....1    | ....2FE                                    | .....785,637    | ...125.186                     | .....838,744    | .....670,000    | .....769,734                 | .....                                    | .....(11,948)                             | .....                                                     | .....                                      | .....7.250  | .....4.702        | JD.....   | .....4,048                    | .....48,575             | 10/17/2018. | 12/01/2026.                      |             |
| 893574               | AB | 9           | TRANSCONTINENTAL GAS PIPE LINE CORP.....      | .....  | .. | .....1,2  | ....2FE                                    | .....2,290,892  | ...117.768                     | .....2,585,013  | .....2,195,000  | .....2,289,093               | .....                                    | .....(2,322)                              | .....                                                     | .....                                      | .....5.400  | .....5.067        | FA.....   | .....44,778                   | .....118,530            | 10/05/2018. | 08/15/2041.                      |             |
| 893574               | AF | 0           | TRANSCONTINENTAL GAS PIPE LINE COMPANY L..... | .....  | .. | .....1,2  | ....2FE                                    | .....271,750    | ...105.354                     | .....284,455    | .....270,000    | .....271,677                 | .....                                    | .....(35)                                 | .....                                                     | .....                                      | .....4.450  | .....4.406        | FA.....   | .....5,006                    | .....12,015             | 12/21/2012. | 08/01/2042.                      |             |
| 893574               | AH | 6           | TRANSCONTINENTAL GAS PIPE LINE COMPANY L..... | .....  | .. | .....1,2  | ....2FE                                    | .....9,354,281  | ...127.096                     | .....9,405,096  | .....7,400,000  | .....8,778,282               | .....                                    | .....(203,902)                            | .....                                                     | .....                                      | .....7.850  | .....4.216        | FA.....   | .....242,042                  | .....580,990            | 02/01/2017. | 02/01/2026.                      |             |
| 902494               | AZ | 6           | TYSON FOODS INC.....                          | .....  | .. | .....1,2  | ....2FE                                    | .....2,908,725  | ...119.377                     | .....3,402,236  | .....2,850,000  | .....2,901,868               | .....                                    | .....(2,393)                              | .....                                                     | .....                                      | .....4.875  | .....4.697        | FA.....   | .....52,488                   | .....138,938            | 02/07/2017. | 08/15/2034.                      |             |
| 90261A               | AB | 8           | UBS AG (STAMFORD BRANCH).....                 | .....  | .. | .....     | ....2FE                                    | .....2,964,520  | ...112.731                     | .....2,931,006  | .....2,600,000  | .....2,781,700               | .....                                    | .....(63,333)                             | .....                                                     | .....                                      | .....7.625  | .....4.763        | FA.....   | .....73,793                   | .....198,250            | 12/19/2016. | 08/17/2022.                      |             |
| 90265E               | AQ | 3           | UDR INC.....                                  | .....  | .. | .....1,2  | ....2FE                                    | .....1,993,240  | ...102.287                     | .....2,045,748  | .....2,000,000  | .....1,993,528               | .....                                    | .....288                                  | .....                                                     | .....                                      | .....3.200  | .....3.238        | JJ.....   | .....31,822                   | .....                   | 06/25/2019. | 01/15/2030.                      |             |
| 902674               | XN | 5           | UBS AG (LONDON BRANCH).....                   | .....  | C  | .....     | ....1FE                                    | .....268,855    | ...125.296                     | .....338,298    | .....270,000    | .....268,885                 | .....                                    | .....21                                   | .....                                                     | .....                                      | .....4.500  | .....4.526        | JD.....   | .....169                      | .....12,150             | 06/20/2018. | 06/26/2048.                      |             |
| 902905               | AQ | 1           | MARATHON OIL CORP.....                        | .....  | .. | .....     | ....2FE                                    | .....2,291,240  | ...117.541                     | .....2,350,815  | .....2,000,000  | .....2,148,112               | .....                                    | .....(36,698)                             | .....                                                     | .....                                      | .....8.125  | .....5.780        | JJ.....   | .....74,931                   | .....162,500            | 09/16/2015. | 07/15/2023.                      |             |
| 90352J               | AC | 7           | UBS GROUP FUNDING SWITZERLAND AG.....         | .....  | C  | .....2    | ....1FE                                    | .....270,000    | ...109.293                     | .....295,092    | .....270,000    | .....270,000                 | .....                                    | .....                                     | .....                                                     | .....                                      | .....4.253  | .....4.252        | MS.....   | .....3,126                    | .....11,483             | 03/16/2017. | 03/23/2028.                      |             |
| 904678               | AJ | 8           | UNICREDIT SPA.....                            | .....  | C  | .....     | ....2FE                                    | .....940,392    | ...107.403                     | .....966,624    | .....900,000    | .....938,089                 | .....                                    | .....(2,303)                              | .....                                                     | .....                                      | .....6.572  | .....4.356        | JJ.....   | .....27,438                   | .....11,438             | 11/13/2019. | 01/14/2022.                      |             |
| 904678               | AQ | 2           | UNICREDIT SPA.....                            | .....  | C  | .....2    | ....3FE                                    | .....310,000    | ...115.044                     | .....356,637    | .....310,000    | .....310,000                 | .....                                    | .....                                     | .....                                                     | .....                                      | .....7.296  | .....7.294        | AO.....   | .....5,592                    | .....11,309             | 03/26/2019. | 04/02/2034.                      |             |
| 905572               | AD | 5           | UNION CARBIDE CORP.....                       | .....  | .. | .....     | ....2FE                                    | .....1,362,897  | ...119.371                     | .....1,401,409  | .....1,174,000  | .....1,243,083               | .....                                    | .....(18,688)                             | .....                                                     | .....                                      | .....7.875  | .....5.858        | AO.....   | .....23,113                   | .....92,453             | 05/13/2011. | 04/01/2023.                      |             |
| 906548               | CH | 3           | UNION ELECTRIC CO.....                        | .....  | .. | .....1    | ....1FE                                    | .....1,376,649  | ...165.523                     | .....1,489,704  | .....900,000    | .....1,356,839               | .....                                    | .....(14,709)                             | .....                                                     | .....                                      | .....8.450  | .....4.481        | MS.....   | .....22,393                   | .....76,050             | 08/20/2018. | 03/15/2039.                      |             |
| 907818               | DV | 7           | UNION PACIFIC CORP.....                       | .....  | .. | .....1,2  | ....1FE                                    | .....300,186    | ...106.100                     | .....318,301    | .....300,000    | .....300,164                 | .....                                    | .....(22)                                 | .....                                                     | .....                                      | .....3.750  | .....3.736        | MS.....   | .....3,313                    | .....11,250             | 12/07/2018. | 03/15/2024.                      |             |
| 907818               | EQ | 7           | UNION PACIFIC CORP.....                       | .....  | .. | .....1,2  | ....1FE                                    | .....2,027,990  | ...104.332                     | .....2,117,946  | .....2,030,000  | .....2,028,224               | .....                                    | .....150                                  | .....                                                     | .....                                      | .....3.600  | .....3.607        | MS.....   | .....21,518                   | .....73,080             | 09/12/2017. | 09/15/2037.                      |             |

**SCHEDULE D - PART 1**

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

| 1                    | 2                                          |  | Codes |        |           | 6                                     | 7           | Fair Value                     |            | 10        | 11                           | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                            | Interest |                   |           |                               |                         | Dates       |                                  |
|----------------------|--------------------------------------------|--|-------|--------|-----------|---------------------------------------|-------------|--------------------------------|------------|-----------|------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|----------|-------------------|-----------|-------------------------------|-------------------------|-------------|----------------------------------|
|                      |                                            |  | 3     | 4      | 5         |                                       |             | 8                              | 9          |           |                              | 12                                       | 13                                        | 14                                                        | 15                                         | 16       | 17                | 18        | 19                            | 20                      | 21          | 22                               |
|                      |                                            |  | F     | B      | NAIC      |                                       |             | R                              | F          |           |                              | U                                        | C                                         | C                                                         | T                                          | R        | E                 | W         | A                             | A                       | A           | S                                |
| CUSIP Identification | Description                                |  | Code  | oreign | Bond CHAR | Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of  | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired    | Stated Contractual Maturity Date |
| 907818 EV 6          | UNION PACIFIC CORP.....                    |  |       |        | 1.2       | 2FE                                   | 187,987     | 114.657                        | 217,849    | 190,000   | 188,094                      |                                          | 93                                        |                                                           |                                            | 4.375    | 4.455             | MS.....   | 2,563                         | 10,437                  | 12/07/2018. | 09/10/2038.                      |
| 907818 FD 5          | UNION PACIFIC CORP.....                    |  |       |        | 1.2       | 2FE                                   | 1,994,300   | 103.919                        | 2,078,388  | 2,000,000 | 1,994,394                    |                                          | 94                                        |                                                           |                                            | 3.550    | 3.570             | FA.....   | 28,794                        |                         | 07/29/2019. | 08/15/2039.                      |
| 907818 FE 3          | UNION PACIFIC CORP.....                    |  |       |        | 1.2       | 2FE                                   | 992,030     | 104.873                        | 1,048,727  | 1,000,000 | 992,072                      |                                          | 42                                        |                                                           |                                            | 3.950    | 3.990             | FA.....   | 16,019                        |                         | 07/29/2019. | 08/15/2059.                      |
| 907818 FF 0          | UNION PACIFIC CORP.....                    |  |       |        | 1.2       | 2FE                                   | 513,910     | 101.463                        | 507,313    | 500,000   | 513,885                      |                                          | (25)                                      |                                                           |                                            | 3.839    | 3.705             | MS.....   | 2,186                         |                         | 11/20/2019. | 03/20/2060.                      |
| 907825 AA 1          | UNION PACIFIC RAILROAD CO - ABS.....       |  |       |        | 1         | 1FE                                   | 2,240,445   | 103.695                        | 2,318,207  | 2,235,607 | 2,239,138                    |                                          | (110)                                     |                                                           |                                            | 3.227    | 3.194             | MN.....   | 9,419                         | 72,143                  | 04/28/2015. | 05/14/2026.                      |
| 90783W AA 1          | UNP 0611 - ABS.....                        |  |       |        | 4         | 1FE                                   | 1,781,749   | 112.241                        | 2,105,778  | 1,876,124 | 1,777,646                    |                                          | (10,986)                                  |                                                           |                                            | 5.866    | 7.564             | JJ.....   | 54,721                        | 110,053                 | 06/19/2009. | 07/02/2030.                      |
| 90932P AA 6          | UNITED AIRLINES INC - ABS.....             |  |       |        | 1         | 1FE                                   | 1,866,612   | 106.313                        | 1,920,156  | 1,806,141 | 1,856,401                    |                                          | (659)                                     |                                                           |                                            | 4.000    | 3.368             | AO.....   | 16,055                        | 72,246                  | 12/09/2016. | 10/11/2027.                      |
| 911308 AB 0          | UNITED PARCEL SERVICE OF AMERICA, INC..... |  |       |        | 1         | 1FE                                   | 31,890      | 140.982                        | 35,246     | 25,000    | 27,927                       |                                          | (373)                                     |                                                           |                                            | 8.375    | 6.090             | AO.....   | 523                           | 2,094                   | 12/17/1998. | 04/01/2030.                      |
| 91159H HW 3          | U.S. BANCORP.....                          |  |       |        | 2         | 1FE                                   | 139,987     | 103.297                        | 144,616    | 140,000   | 139,988                      |                                          | 1                                         |                                                           |                                            | 3.000    | 3.001             | JJ.....   | 1,773                         |                         | 07/24/2019. | 07/30/2029.                      |
| 912920 AC 9          | QWEST CORP.....                            |  |       |        | 2         | 3FE                                   | 2,759,827   | 100.450                        | 2,809,587  | 2,797,000 | 2,766,791                    |                                          | 1,687                                     |                                                           |                                            | 6.875    | 6.999             | MS.....   | 56,620                        | 192,294                 | 03/18/2014. | 09/15/2033.                      |
| 913017 AS 8          | UNITED TECHNOLOGIES CORPORATION.....       |  |       |        |           | 2FE                                   | 33,111      | 107.748                        | 26,937     | 25,000    | 25,794                       |                                          | (640)                                     |                                                           |                                            | 8.750    | 5.886             | MS.....   | 729                           |                         | 12/17/1998. | 03/01/2021.                      |
| 913017 CP 2          | UNITED TECHNOLOGIES CORP.....              |  |       |        | 1.2       | 2FE                                   | 129,641     | 114.715                        | 149,130    | 130,000   | 129,664                      |                                          | 12                                        |                                                           |                                            | 4.050    | 4.066             | MN.....   | 834                           | 5,265                   | 05/01/2017. | 05/04/2047.                      |
| 913017 CW 7          | UNITED TECHNOLOGIES CORP.....              |  |       |        | 1.2       | 2FE                                   | 1,491,180   | 118.337                        | 1,775,050  | 1,500,000 | 1,491,541                    |                                          | 350                                       |                                                           |                                            | 4.450    | 4.495             | MN.....   | 8,344                         | 66,750                  | 08/13/2018. | 11/16/2038.                      |
| 913017 CX 5          | UNITED TECHNOLOGIES CORP.....              |  |       |        | 1.2       | 2FE                                   | 338,922     | 125.318                        | 426,081    | 340,000   | 338,956                      |                                          | 34                                        |                                                           |                                            | 4.625    | 4.644             | MN.....   | 1,966                         | 15,725                  | 08/13/2018. | 11/16/2048.                      |
| 913017 CY 3          | UNITED TECHNOLOGIES CORP.....              |  |       |        | 1.2       | 2FE                                   | 2,998,920   | 112.509                        | 3,375,282  | 3,000,000 | 2,999,119                    |                                          | 199                                       |                                                           |                                            | 4.125    | 4.129             | MN.....   | 15,469                        | 123,750                 | 08/13/2018. | 11/16/2028.                      |
| 91324P CR 1          | UNITEDHEALTH GROUP INC.....                |  |       |        | 1         | 1FE                                   | 149,801     | 123.144                        | 184,716    | 150,000   | 149,816                      |                                          | 7                                         |                                                           |                                            | 4.750    | 4.758             | JJ.....   | 3,285                         | 7,125                   | 07/21/2015. | 07/15/2045.                      |
| 91324P DE 9          | UNITEDHEALTH GROUP INC.....                |  |       |        | 1         | 1FE                                   | 118,996     | 104.029                        | 124,835    | 120,000   | 119,193                      |                                          | 94                                        |                                                           |                                            | 2.950    | 3.048             | AO.....   | 747                           | 3,540                   | 10/18/2017. | 10/15/2027.                      |
| 91324P DK 5          | UNITEDHEALTH GROUP INC.....                |  |       |        | 1         | 1FE                                   | 289,501     | 110.349                        | 320,013    | 290,000   | 289,569                      |                                          | 47                                        |                                                           |                                            | 3.850    | 3.871             | JD.....   | 496                           | 11,165                  | 06/14/2018. | 06/15/2028.                      |
| 91324P DN 9          | UNITEDHEALTH GROUP INC.....                |  |       |        | 1         | 1FE                                   | 39,920      | 108.237                        | 43,295     | 40,000    | 39,931                       |                                          | 11                                        |                                                           |                                            | 3.700    | 3.733             | JD.....   | 66                            | 1,472                   | 12/13/2018. | 12/15/2025.                      |
| 91324P DS 8          | UNITEDHEALTH GROUP INC.....                |  |       |        | 1         | 1FE                                   | 629,830     | 102.929                        | 648,452    | 630,000   | 629,842                      |                                          | 12                                        |                                                           |                                            | 2.875    | 2.878             | FA.....   | 7,849                         |                         | 07/23/2019. | 08/15/2029.                      |
| 91324P DT 6          | UNITEDHEALTH GROUP INC.....                |  |       |        | 1.2       | 1FE                                   | 49,508      | 105.019                        | 52,509     | 50,000    | 49,516                       |                                          | 8                                         |                                                           |                                            | 3.500    | 3.569             | FA.....   | 758                           |                         | 07/23/2019. | 08/15/2039.                      |
| 91324P DV 1          | UNITEDHEALTH GROUP INC.....                |  |       |        | 1.2       | 1FE                                   | 2,973,360   | 108.004                        | 3,240,124  | 3,000,000 | 2,973,534                    |                                          | 174                                       |                                                           |                                            | 3.875    | 3.919             | FA.....   | 50,375                        |                         | 07/23/2019. | 08/15/2059.                      |
| 913903 AR 1          | UNIVERSAL HEALTH SERVICES INC.....         |  |       |        | 1.2       | 2FE                                   | 114,428     | 101.000                        | 115,140    | 114,000   | 114,206                      |                                          | (202)                                     |                                                           |                                            | 4.750    | 4.433             | FA.....   | 2,256                         | 5,415                   | 11/26/2018. | 08/01/2022.                      |
| 913903 AT 7          | UNIVERSAL HEALTH SERVICES INC.....         |  |       |        | 1.2       | 2FE                                   | 1,630,958   | 104.875                        | 1,632,904  | 1,557,000 | 1,610,139                    |                                          | (9,516)                                   |                                                           |                                            | 5.000    | 4.223             | JD.....   | 6,488                         | 77,850                  | 11/15/2017. | 06/01/2026.                      |
| 91529Y AH 9          | UNUM GROUP.....                            |  | C     |        | 1         | 2FE                                   | 1,508,585   | 102.567                        | 1,538,498  | 1,500,000 | 1,501,783                    |                                          | (2,348)                                   |                                                           |                                            | 5.625    | 5.448             | MS.....   | 24,844                        | 84,375                  | 01/10/2011. | 09/15/2020.                      |
| 91913Y AL 4          | VALERO ENERGY CORP.....                    |  |       |        | 1         | 2FE                                   | 513,385     | 132.317                        | 661,587    | 500,000   | 512,746                      |                                          | (305)                                     |                                                           |                                            | 6.625    | 6.381             | JD.....   | 1,472                         | 33,125                  | 10/02/2007. | 06/15/2037.                      |
| 919451 AA 2          | VALLEY CHILDREN'S HOSPITAL.....            |  |       |        | 1.2       | 1FE                                   | 2,000,000   | 113.164                        | 2,263,286  | 2,000,000 | 2,000,000                    |                                          |                                           |                                                           |                                            | 4.399    | 4.399             | MS.....   | 25,905                        | 87,980                  | 07/17/2018. | 03/15/2048.                      |
| 92277G AB 3          | VENTAS REALTY LP.....                      |  |       |        | 1.2       | 2FE                                   | 2,528,420   | 124.485                        | 2,489,691  | 2,000,000 | 2,527,937                    |                                          | (483)                                     |                                                           |                                            | 5.700    | 3.953             | MS.....   | 28,817                        |                         | 12/17/2019. | 09/30/2043.                      |
| 92277G AD 9          | VENTAS REALTY LP.....                      |  |       |        | 1.2       | 2FE                                   | 1,023,730   | 105.046                        | 1,013,448  | 1,000,000 | 1,013,448                    |                                          | (2,984)                                   |                                                           |                                            | 3.750    | 3.395             | MN.....   | 6,250                         | 37,500                  | 05/25/2016. | 05/01/2024.                      |
| 92277G AN 7          | VENTAS REALTY LP.....                      |  |       |        | 1.2       | 2FE                                   | 2,584,863   | 110.059                        | 2,751,481  | 2,500,000 | 2,580,498                    |                                          | (4,364)                                   |                                                           |                                            | 4.400    | 3.957             | JJ.....   | 50,722                        | 77,917                  | 06/03/2019. | 01/15/2029.                      |
| 92277G AQ 0          | VENTAS REALTY LP.....                      |  |       |        | 1.2       | 2FE                                   | 1,199,960   | 117.779                        | 1,177,791  | 1,000,000 | 1,199,028                    |                                          | (932)                                     |                                                           |                                            | 4.875    | 3.740             | AO.....   | 10,292                        | 31,010                  | 10/01/2019. | 04/15/2049.                      |
| 92277G AU 1          | VENTAS REALTY LP.....                      |  |       |        | 1.2       | 2FE                                   | 1,990,120   | 99.147                         | 1,982,934  | 2,000,000 | 1,990,383                    |                                          | 263                                       |                                                           |                                            | 3.000    | 3.056             | JJ.....   | 21,667                        |                         | 08/12/2019. | 01/15/2030.                      |
| 92343V BT 0          | VERIZON COMMUNICATIONS INC.....            |  |       |        | 1         | 2FE                                   | 296,444     | 146.827                        | 337,701    | 230,000   | 295,358                      |                                          | (1,086)                                   |                                                           |                                            | 6.550    | 4.572             | MS.....   | 4,436                         | 7,533                   | 06/05/2019. | 09/15/2043.                      |
| 92343V CV 4          | VERIZON COMMUNICATIONS INC.....            |  |       |        | 1         | 2FE                                   | 316,319     | 113.255                        | 385,068    | 340,000   | 317,734                      |                                          | 907                                       |                                                           |                                            | 4.272    | 4.865             | JJ.....   | 6,698                         | 14,525                  | 06/04/2018. | 01/15/2036.                      |
| 92343V DS 0          | VERIZON COMMUNICATIONS INC.....            |  |       |        | 1         | 2FE                                   | 1,245,960   | 128.212                        | 1,282,116  | 1,000,000 | 1,244,613                    |                                          | (1,347)                                   |                                                           |                                            | 5.012    | 3.646             | AO.....   | 10,581                        | 25,060                  | 09/12/2019. | 04/15/2049.                      |
| 92343V EA 8          | VERIZON COMMUNICATIONS INC.....            |  |       |        | 1         | 2FE                                   | 691,815     | 116.731                        | 805,444    | 690,000   | 691,747                      |                                          | (68)                                      |                                                           |                                            | 4.500    | 4.475             | FA.....   | 12,161                        | 31,050                  | 01/11/2019. | 08/10/2033.                      |
| 92343V EM 2          | VERIZON COMMUNICATIONS INC.....            |  |       |        | 1         | 2FE                                   | 478,530     | 142.484                        | 484,447    | 340,000   | 474,854                      |                                          | (3,675)                                   |                                                           |                                            | 7.875    | 3.848             | JJ.....   | 13,388                        |                         | 07/18/2019. | 07/01/2032.                      |
| 92344G AM 8          | VERIZON GLOBAL FUNDING CORPORATION.....    |  |       |        | 1         | 2FE                                   | 1,795,366   | 142.856                        | 2,142,833  | 1,500,000 | 1,688,780                    |                                          | (11,772)                                  |                                                           |                                            | 7.750    | 6.149             | JD.....   | 9,688                         | 116,250                 | 08/02/2004. | 12/01/2030.                      |
| 92345Y AE 6          | VERISK ANALYTICS INC.....                  |  |       |        | 1.2       | 2FE                                   | 1,216,631   | 124.462                        | 1,306,853  | 1,050,000 | 1,214,592                    |                                          | (2,039)                                   |                                                           |                                            | 5.500    | 4.453             | JD.....   | 2,567                         | 57,750                  | 06/03/2019. | 06/15/2045.                      |
| 927320 AA 9          | VINCI SA.....                              |  | C     |        | 1.2       | 1FE                                   | 872,961     | 109.152                        | 949,621    | 870,000   | 872,774                      |                                          | (187)                                     |                                                           |                                            | 3.750    | 3.708             | AO.....   | 7,341                         | 16,313                  | 04/04/2019. | 04/10/2029.                      |
| 927804 FV 1          | VIRGINIA ELECTRIC AND POWER CO.....        |  |       |        | 1.2       | 1FE                                   | 119,650     | 103.653                        | 124,384    | 120,000   | 119,750                      |                                          | 35                                        |                                                           |                                            | 2.950    | 2.984             | MN.....   | 452                           | 3,540                   | 11/10/2016. | 11/15/2026.                      |

SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                               | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     | Dates                      |             |                                           |             |
|----------------------|----|-------------|-----------------------------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|-------------|
|                      |    |             |                                               | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |             |
| CUSIP Identification |    | Description |                                               | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |             |
| 92857W               | AQ | 3           | VODAFONE GROUP PLC.....                       | C     | .....                           | 1            | 2FE                                                              | 90,648      | 129.146                              | 103,317    | 80,000    | 90,162                          | .....                                             | (360)                                           | .....                                                                  | .....                                               | 6.150    | 5.035                | FA.....      | 1,695                               | 4,920                      | 08/21/2018. | 02/27/2037.                               |             |
| 92857W               | BJ | 8           | VODAFONE GROUP PLC.....                       | C     | .....                           | 1            | 2FE                                                              | 361,364     | 108.627                              | 401,921    | 370,000   | 362,625                         | .....                                             | 1,192                                           | .....                                                                  | .....                                               | 4.125    | 4.545                | MN.....      | 1,314                               | 15,263                     | 12/06/2018. | 05/30/2025.                               |             |
| 92857W               | BL | 3           | VODAFONE GROUP PLC.....                       | C     | .....                           | 1            | 2FE                                                              | 2,738,233   | 115.807                              | 3,184,686  | 2,750,000 | 2,738,946                       | .....                                             | 479                                             | .....                                                                  | .....                                               | 5.000    | 5.034                | MN.....      | 11,840                              | 137,500                    | 07/23/2018. | 05/30/2038.                               |             |
| 92857W               | BM | 1           | VODAFONE GROUP PLC.....                       | C     | .....                           | 1            | 2FE                                                              | 3,872,636   | 120.122                              | 4,804,890  | 4,000,000 | 3,874,730                       | .....                                             | 1,947                                           | .....                                                                  | .....                                               | 5.250    | 5.467                | MN.....      | 18,083                              | 210,000                    | 12/10/2018. | 05/30/2048.                               |             |
| 92857W               | BS | 8           | VODAFONE GROUP PLC.....                       | C     | .....                           | 1            | 2FE                                                              | 1,443,317   | 115.970                              | 1,461,221  | 1,260,000 | 1,443,126                       | .....                                             | (191)                                           | .....                                                                  | .....                                               | 4.875    | 4.028                | JD.....      | 2,048                               | 30,713                     | 12/05/2019. | 06/19/2049.                               |             |
| 92857W               | BT | 6           | VODAFONE GROUP PLC.....                       | C     | .....                           | 1            | 2FE                                                              | 738,953     | 117.569                              | 881,770    | 750,000   | 738,998                         | .....                                             | 45                                              | .....                                                                  | .....                                               | 5.125    | 5.213                | JD.....      | 1,281                               | 19,219                     | 06/12/2019. | 06/19/2059.                               |             |
| 928668               | BA | 9           | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC.....  | ..... | .....                           | 1            | 2FE                                                              | 1,996,760   | 101.587                              | 2,031,737  | 2,000,000 | 1,996,922                       | .....                                             | 162                                             | .....                                                                  | .....                                               | 2.850    | 2.885                | MS.....      | 15,042                              | .....                      | 09/19/2019. | 09/26/2024.                               |             |
| 92911H               | AA | 5           | VOTO VOTORANTIM LTD.....                      | C     | .....                           | 1            | 2FE                                                              | 312,600     | 104.750                              | 314,250    | 300,000   | 306,322                         | .....                                             | (4,736)                                         | .....                                                                  | .....                                               | 6.750    | 5.001                | AO.....      | 4,838                               | 20,250                     | 08/27/2018. | 04/05/2021.                               |             |
| 92928Q               | AE | 8           | WEA FINANCE LLC.....                          | ..... | .....                           | 1,2          | 1FE                                                              | 119,621     | 108.293                              | 129,951    | 120,000   | 119,667                         | .....                                             | 38                                              | .....                                                                  | .....                                               | 4.125    | 4.163                | MS.....      | 1,389                               | 4,950                      | 09/12/2018. | 09/20/2028.                               |             |
| 92976G               | AJ | 0           | WELLS FARGO BANK NA.....                      | C     | .....                           | .....        | 1FE                                                              | 623,700     | 144.744                              | 904,647    | 625,000   | 625,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 6.600    | 6.600                | JJ.....      | 19,021                              | 41,250                     | 11/30/2007. | 01/15/2038.                               |             |
| 931142               | EE | 9           | WALMART INC.....                              | ..... | .....                           | 1,2          | 1FE                                                              | 468,562     | 110.179                              | 517,843    | 470,000   | 468,748                         | .....                                             | 126                                             | .....                                                                  | .....                                               | 3.700    | 3.737                | JD.....      | 242                                 | 17,390                     | 06/20/2018. | 06/26/2028.                               |             |
| 931142               | EM | 1           | WALMART INC.....                              | ..... | .....                           | 1,2          | 1FE                                                              | 419,446     | 105.489                              | 443,054    | 420,000   | 419,483                         | .....                                             | 37                                              | .....                                                                  | .....                                               | 3.050    | 3.071                | JJ.....      | 6,156                               | 2,669                      | 04/16/2019. | 07/08/2026.                               |             |
| 931142               | EP | 4           | WALMART INC.....                              | ..... | .....                           | 1,2          | 1FE                                                              | 49,264      | 99.634                               | 49,817     | 50,000    | 49,268                          | .....                                             | 4                                               | .....                                                                  | .....                                               | 2.950    | 3.025                | MS.....      | 397                                 | .....                      | 09/19/2019. | 09/24/2049.                               |             |
| 931142               | EQ | 2           | WALMART INC.....                              | ..... | .....                           | 1,2          | 1FE                                                              | 89,905      | 100.119                              | 90,107     | 90,000    | 89,907                          | .....                                             | 2                                               | .....                                                                  | .....                                               | 2.375    | 2.387                | MS.....      | 576                                 | .....                      | 09/19/2019. | 09/24/2029.                               |             |
| 931427               | AR | 9           | WALGREENS BOOTS ALLIANCE INC.....             | ..... | .....                           | 1,2          | 2FE                                                              | 3,821,580   | 100.575                              | 4,022,979  | 4,000,000 | 3,824,542                       | .....                                             | 2,907                                           | .....                                                                  | .....                                               | 4.650    | 4.947                | JD.....      | 15,500                              | 139,500                    | 11/19/2019. | 06/01/2046.                               |             |
| 941053               | AH | 3           | WASTE CONNECTIONS INC.....                    | ..... | .....                           | 1,2          | 2FE                                                              | 419,378     | 111.520                              | 468,385    | 420,000   | 419,461                         | .....                                             | 75                                              | .....                                                                  | .....                                               | 4.250    | 4.267                | JD.....      | 1,488                               | 18,594                     | 11/06/2018. | 12/01/2028.                               |             |
| 94106L               | BE | 8           | WASTE MANAGEMENT INC.....                     | ..... | .....                           | 1,2          | 2FE                                                              | 309,944     | 104.352                              | 323,491    | 310,000   | 309,963                         | .....                                             | 11                                              | .....                                                                  | .....                                               | 3.150    | 3.152                | MN.....      | 1,248                               | 9,765                      | 10/30/2017. | 11/15/2027.                               |             |
| 94106L               | BH | 1           | WASTE MANAGEMENT INC.....                     | ..... | .....                           | 1,2          | 2FE                                                              | 19,995      | 104.768                              | 20,954     | 20,000    | 19,995                          | .....                                             | 1                                               | .....                                                                  | .....                                               | 3.200    | 3.204                | JD.....      | 28                                  | 361                        | 05/14/2019. | 06/15/2026.                               |             |
| 94106L               | BJ | 7           | WASTE MANAGEMENT INC.....                     | ..... | .....                           | 1,2          | 2FE                                                              | 5,314,467   | 112.050                              | 5,961,067  | 5,320,000 | 5,314,941                       | .....                                             | 474                                             | .....                                                                  | .....                                               | 4.000    | 4.007                | JJ.....      | 129,453                             | .....                      | 05/14/2019. | 07/15/2039.                               |             |
| 94106L               | BK | 4           | WASTE MANAGEMENT INC.....                     | ..... | .....                           | 1,2          | 2FE                                                              | 792,090     | 114.424                              | 858,179    | 750,000   | 791,702                         | .....                                             | (388)                                           | .....                                                                  | .....                                               | 4.150    | 3.831                | JJ.....      | 18,934                              | .....                      | 05/31/2019. | 07/15/2049.                               |             |
| 94973V               | BA | 4           | ANTHEM INC.....                               | C     | .....                           | .....        | 1                                                                | 2FE         | 2,477,436                            | 103.477    | 2,609,676 | 2,522,000                       | 2,492,507                                         | .....                                           | 9,048                                                                  | .....                                               | 3.300    | 3.711                | JJ.....      | 38,376                              | 83,226                     | 04/25/2018. | 01/15/2023.                               |             |
| 949746               | SH | 5           | WELLS FARGO & CO.....                         | ..... | .....                           | .....        | 1FE                                                              | 259,667     | 102.490                              | 266,475    | 260,000   | 259,768                         | .....                                             | 37                                              | .....                                                                  | .....                                               | 3.000    | 3.015                | AO.....      | 1,473                               | 7,800                      | 10/19/2016. | 10/23/2026.                               |             |
| 94974B               | FN | 5           | WELLS FARGO & CO.....                         | ..... | .....                           | .....        | 1FE                                                              | 30,185      | 106.184                              | 31,855     | 30,000    | 30,137                          | .....                                             | (33)                                            | .....                                                                  | .....                                               | 4.125    | 3.988                | FA.....      | 468                                 | 1,238                      | 07/24/2018. | 08/15/2023.                               |             |
| 94974B               | FP | 0           | WELLS FARGO & CO.....                         | ..... | .....                           | .....        | 1FE                                                              | 190,014     | 128.432                              | 218,335    | 170,000   | 188,917                         | .....                                             | (419)                                           | .....                                                                  | .....                                               | 5.375    | 4.601                | MN.....      | 1,498                               | 9,138                      | 04/21/2017. | 11/02/2043.                               |             |
| 94974B               | FY | 1           | WELLS FARGO & CO.....                         | ..... | .....                           | .....        | 1FE                                                              | 63,652      | 107.841                              | 64,704     | 60,000    | 62,244                          | .....                                             | (307)                                           | .....                                                                  | .....                                               | 4.100    | 3.446                | JD.....      | 191                                 | 2,460                      | 02/02/2015. | 06/03/2026.                               |             |
| 94974B               | GL | 8           | WELLS FARGO & CO.....                         | ..... | .....                           | .....        | 1FE                                                              | 8,012,100   | 109.589                              | 8,602,726  | 7,850,000 | 7,973,380                       | .....                                             | (13,557)                                        | .....                                                                  | .....                                               | 4.300    | 4.056                | JJ.....      | 149,085                             | 337,550                    | 02/01/2017. | 07/22/2027.                               |             |
| 94974B               | GT | 1           | WELLS FARGO & CO.....                         | ..... | .....                           | .....        | 1FE                                                              | 252,935     | 114.062                              | 285,154    | 250,000   | 252,783                         | .....                                             | (51)                                            | .....                                                                  | .....                                               | 4.400    | 4.329                | JD.....      | 519                                 | 11,000                     | 10/11/2016. | 06/14/2046.                               |             |
| 94974B               | GU | 8           | WELLS FARGO & CO.....                         | ..... | .....                           | .....        | 1FE                                                              | 521,271     | 120.090                              | 624,466    | 520,000   | 521,250                         | .....                                             | (7)                                             | .....                                                                  | .....                                               | 4.750    | 4.734                | JD.....      | 1,647                               | 24,700                     | 03/21/2018. | 12/07/2046.                               |             |
| 95000U               | 2A | 0           | WELLS FARGO & CO.....                         | ..... | .....                           | 2,5          | 1FE                                                              | 3,170,000   | 106.307                              | 3,369,921  | 3,170,000 | 3,170,000                       | .....                                             | .....                                           | .....                                                                  | .....                                               | 3.584    | 3.584                | MN.....      | 12,308                              | 113,613                    | 05/15/2017. | 05/22/2028.                               |             |
| 95000U               | 2D | 4           | WELLS FARGO & CO.....                         | ..... | .....                           | 1,2          | 1FE                                                              | 359,359     | 111.396                              | 401,027    | 360,000   | 359,409                         | .....                                             | 50                                              | .....                                                                  | .....                                               | 4.150    | 4.172                | JJ.....      | 6,516                               | 7,470                      | 01/16/2019. | 01/24/2029.                               |             |
| 95000U               | 2F | 9           | WELLS FARGO & CO.....                         | ..... | .....                           | 1,2,5        | 1FE                                                              | 660,000     | 103.766                              | 684,858    | 660,000   | 660,000                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 3.196    | 3.197                | JD.....      | 820                                 | 10,547                     | 06/10/2019. | 06/17/2027.                               |             |
| 95000U               | 2H | 5           | WELLS FARGO & CO.....                         | ..... | .....                           | 1,2,5        | 1FE                                                              | 3,310,000   | 100.094                              | 3,313,119  | 3,310,000 | 3,310,000                       | .....                                             | .....                                           | .....                                                                  | .....                                               | 2.406    | 2.407                | AO.....      | 13,494                              | .....                      | 10/24/2019. | 10/30/2025.                               |             |
| 95040Q               | AE | 4           | WELLTOWER INC.....                            | ..... | .....                           | 1,2          | 2FE                                                              | 999,670     | 105.550                              | 1,055,498  | 1,000,000 | 999,805                         | .....                                             | 102                                             | .....                                                                  | .....                                               | 3.950    | 3.956                | MS.....      | 13,167                              | 41,146                     | 08/09/2018. | 09/01/2023.                               |             |
| 95873*               | AH | 7           | WESTERN NATIONAL LIFE INS CO (PAPOI) - C..... | @     | .....                           | .....        | 1                                                                | 25,687      | 80.697                               | 36,051     | 50,000    | 36,051                          | .....                                             | (3,187)                                         | .....                                                                  | .....                                               | .....    | 6.812                | N/A.....     | .....                               | .....                      | .....       | 09/04/2012.                               | 11/19/2024. |
| 95873*               | AJ | 3           | WESTERN NATIONAL LIFE INS CO (CROCKETT).....  | @     | .....                           | .....        | 4                                                                | 35,119      | 70.718                               | 48,130     | 66,729    | 48,130                          | .....                                             | 1,608                                           | .....                                                                  | .....                                               | .....    | 7.029                | N/A.....     | .....                               | .....                      | .....       | 01/24/2013.                               | 06/22/2029. |
| 958254               | AB | 0           | WESTERN GAS PARTNERS LP.....                  | ..... | .....                           | 1,2          | 2FE                                                              | 51,038      | 102.506                              | 51,253     | 50,000    | 50,874                          | .....                                             | (163)                                           | .....                                                                  | .....                                               | 4.000    | 3.190                | JJ.....      | 1,000                               | .....                      | 07/18/2019. | 07/01/2022.                               |             |
| 958254               | AD | 6           | WESTERN GAS PARTNERS LP.....                  | ..... | .....                           | 1,2          | 2FE                                                              | 64,545      | 88.611                               | 62,028     | 70,000    | 64,586                          | .....                                             | 41                                              | .....                                                                  | .....                                               | 5.450    | 6.063                | AO.....      | 954                                 | 1,908                      | 08/16/2019. | 04/01/2044.                               |             |
| 958254               | AE | 4           | WESTERN GAS PARTNERS LP.....                  | ..... | .....                           | 1,2          | 2FE                                                              | 242,503     | 100.994                              | 252,486    | 250,000   | 243,200                         | .....                                             | 697                                             | .....                                                                  | .....                                               | 3.950    | 4.522                | JD.....      | 823                                 | 9,875                      | 05/10/2019. | 06/01/2025.                               |             |
| 958254               | AF | 1           | WESTERN GAS PARTNERS LP.....                  | ..... | .....                           | 1,2          | 2FE                                                              | 4,651,436   | 102.401                              | 4,618,284  | 4,510,000 | 4,611,686                       | .....                                             | (13,943)                                        | .....                                                                  | .....                                               | 4.650    | 4.236                | JJ.....      | 104,858                             | 209,715                    | 02/01/2017. | 07/01/2026.                               |             |
| 958254               | AK | 0           | WESTERN GAS PARTNERS LP.....                  | ..... | .....                           | 1,2          | 2FE                                                              | 373,168     | 100.902                              | 373,338    | 370,000   | 373,020                         | .....                                             | (160)                                           | .....                                                                  | .....                                               | 4.750    | 4.630                | FA.....      | 6,639                               | 13,205                     | 05/09/2019. | 08/15/2028.                               |             |
| 960386               | AL | 4           | WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP..... | ..... | .....                           | 1,2          | 2FE                                                              | 1,999,300   | 101.130                              | 2,022,603  | 2,000,000 | 1,999,560                       | .....                                             | 112                                             | .....                                                                  | .....                                               | 3.450    | 3.454                | MN.....      | 8,817                               | 69,000                     | 10/31/2016. | 11/15/2026.                               |             |

SCHEDULE D - PART 1

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

| 1                    | 2  |             | Codes                                         |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|-----------------------------------------------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             | 3                                             | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
|                      |    |             | Code                                          | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| CUSIP Identification |    | Description |                                               |                                 |              |                                                                  |             |                                      |            |            |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |             |                                           |
| 960386               | AM | 2           | WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP..... |                                 | 1,2          | 2FE                                                              | 2,705,413   | 110.006                              | 3,025,163  | 2,750,000  | 2,757,592                       |                                                   | 51,986                                          |                                                                        |                                                     | 4.950    | 4.907                | MS.....      | 40,081                              | 133,047                    | 12/13/2018. | 09/15/2028.                               |
| 969457               | BG | 4           | WILLIAMS COMPANIES, INC. (THE).....           |                                 | 1            | 2FE                                                              | 244,380     | 109.061                              | 210,487    | 193,000    | 204,016                         |                                                   | (6,266)                                         |                                                                        |                                                     | 7.875    | 4.282                | MS.....      | 5,066                               | 15,199                     | 08/03/2012. | 09/01/2021.                               |
| 969457               | BW | 9           | WILLIAMS COMPANIES INC.....                   |                                 | 1,2          | 2FE                                                              | 388,978     | 107.966                              | 421,068    | 390,000    | 389,488                         |                                                   | 105                                             |                                                                        |                                                     | 4.550    | 4.583                | JD.....      | 345                                 | 17,745                     | 06/19/2014. | 06/24/2024.                               |
| 96949L               | AD | 7           | WILLIAMS PARTNERS LP.....                     |                                 | 1,2          | 2FE                                                              | 1,911,600   | 104.306                              | 2,086,120  | 2,000,000  | 1,922,609                       |                                                   | 8,669                                           |                                                                        |                                                     | 3.750    | 4.364                | JD.....      | 3,333                               | 75,000                     | 09/21/2018. | 06/15/2027.                               |
| 970648               | AK | 7           | WILLIS NORTH AMERICA INC.....                 |                                 | 1,2          | 2FE                                                              | 995,950     | 99.769                               | 997,688    | 1,000,000  | 995,976                         |                                                   | 26                                              |                                                                        |                                                     | 3.875    | 3.898                | MS.....      | 11,948                              |                            | 09/03/2019. | 09/15/2049.                               |
| 97068L               | AA | 6           | WILLIS-KNIGHTON MEDICAL CENTER.....           |                                 | 1,2          | 1FE                                                              | 60,000      | 119.422                              | 71,653     | 60,000     | 60,000                          |                                                   |                                                 |                                                                        |                                                     | 4.813    | 4.813                | MS.....      | 963                                 | 2,455                      | 10/18/2018. | 09/01/2048.                               |
| 981811               | AE | 2           | WORTHINGTON INDUSTRIES INC.....               |                                 | 1            | 2FE                                                              | 474,921     | 106.391                              | 494,719    | 465,000    | 472,349                         |                                                   | (983)                                           |                                                                        |                                                     | 4.550    | 4.259                | AO.....      | 4,467                               | 21,158                     | 04/21/2017. | 04/15/2026.                               |
| 98417E               | AT | 7           | GLENCORE FINANCE CANADA LTD.....              | C                               | 1            | 2FE                                                              | 634,904     | 104.703                              | 659,626    | 630,000    | 632,403                         |                                                   | (773)                                           |                                                                        |                                                     | 4.250    | 4.103                | AO.....      | 4,909                               | 26,775                     | 01/08/2019. | 10/25/2022.                               |
| 984245               | AS | 9           | YPF SA.....                                   | C                               | 1,2          | 5FE                                                              | 983,500     | 91.000                               | 910,000    | 1,000,000  | 984,058                         |                                                   | 558                                             |                                                                        |                                                     | 8.500    | 8.751                | JD.....      | 944                                 | 42,500                     | 06/25/2019. | 06/27/2029.                               |
| 98462Y               | AD | 2           | YAMANA GOLD INC.....                          | C                               | 1,2          | 2FE                                                              | 250,969     | 104.623                              | 261,556    | 250,000    | 250,895                         |                                                   | (54)                                            |                                                                        |                                                     | 4.625    | 4.569                | JD.....      | 514                                 | 11,100                     | 07/11/2019. | 12/15/2027.                               |
| 98956P               | AP | 7           | ZIMMER BIOMET HOLDINGS INC.....               |                                 | 2            | 2FE                                                              | 250,000     | 100.010                              | 250,025    | 250,000    | 250,000                         |                                                   |                                                 |                                                                        |                                                     | 2.652    | 2.688                | MJSD.        | 239                                 | 8,243                      | 03/08/2018. | 03/19/2021.                               |
| A9890A               | AA | 8           | BAHIA SUL HOLDINGS GMBH.....                  | C                               | 1            | 2FE                                                              | 2,230,920   | 111.750                              | 2,458,500  | 2,200,000  | 2,227,066                       |                                                   | (3,302)                                         |                                                                        |                                                     | 5.750    | 5.523                | JJ.....      | 58,682                              | 126,500                    | 10/10/2018. | 07/14/2026.                               |
| C86068               | AA | 8           | ST MARYS CEMENT INC.....                      |                                 | 1,2          | 2FE                                                              | 1,933,475   | 112.250                              | 2,245,000  | 2,000,000  | 1,942,089                       |                                                   | 6,684                                           |                                                                        |                                                     | 5.750    | 6.263                | JJ.....      | 48,875                              | 115,000                    | 10/12/2018. | 01/28/2027.                               |
| EJ5366               | 76 | 4           | JBS INVESTMENTS GMBH.....                     | D                               | 1,2          | 3FE                                                              | 1,828,938   | 101.292                              | 1,949,861  | 1,925,000  | 1,884,440                       |                                                   | 11,528                                          |                                                                        |                                                     | 6.250    | 7.019                | FA.....      | 48,793                              | 120,313                    | 01/22/2015. | 02/05/2023.                               |
| G2440J               | AG | 0           | GTL TRADE FINANCE INC.....                    | D                               | 1,2          | 2FE                                                              | 1,476,450   | 126.500                              | 1,518,000  | 1,200,000  | 1,475,821                       |                                                   | (629)                                           |                                                                        |                                                     | 7.250    | 5.505                | AO.....      | 18,125                              |                            | 11/22/2019. | 04/16/2044.                               |
| G24524               | AH | 6           | COUNTRY GARDEN HOLDINGS CO LTD.....           | C                               | 1,2          | 3FE                                                              | 10,084,525  | 100.126                              | 10,012,569 | 10,000,000 | 10,000,000                      |                                                   | (64,740)                                        |                                                                        |                                                     | 7.250    | 7.250                | AO.....      | 175,208                             | 725,000                    | 10/10/2018. | 04/04/2021.                               |
| G3040L               | AA | 0           | ENERGUATE TRUST.....                          | C                               | 1,2          | 3FE                                                              | 2,936,250   | 103.250                              | 2,994,250  | 2,900,000  | 2,934,128                       |                                                   | (2,122)                                         |                                                                        |                                                     | 5.875    | 5.677                | MN.....      | 27,449                              | 85,188                     | 05/22/2019. | 05/03/2027.                               |
| G371E2               | AA | 6           | FRESNILLO PLC.....                            | D                               | 1            | 2FE                                                              | 2,801,250   | 108.376                              | 2,926,152  | 2,700,000  | 2,783,029                       |                                                   | (18,221)                                        |                                                                        |                                                     | 5.500    | 4.622                | MN.....      | 19,800                              | 148,500                    | 01/11/2019. | 11/13/2023.                               |
| G3925D               | AD | 2           | GERDAU TRADE INC.....                         |                                 |              | 2FE                                                              | 2,592,000   | 107.251                              | 2,895,777  | 2,700,000  | 2,601,739                       |                                                   | 9,739                                           |                                                                        |                                                     | 4.875    | 5.453                | AO.....      | 24,497                              | 131,625                    | 01/11/2019. | 10/24/2027.                               |
| G3946K               | AA | 7           | GOHL CAPITAL LTD.....                         | D                               | 1            | 2FE                                                              | 2,076,000   | 105.149                              | 2,102,975  | 2,000,000  | 2,060,630                       |                                                   | (7,329)                                         |                                                                        |                                                     | 4.250    | 3.757                | JJ.....      | 37,069                              | 85,000                     | 11/03/2017. | 01/24/2027.                               |
| G4066T               | AA | 0           | GRAN TIERRA ENERGY INTERNATIONAL HOLDING..... |                                 | 1,2          | 4FE                                                              | 707,813     | 90.000                               | 675,000    | 750,000    | 716,024                         |                                                   | 5,380                                           |                                                                        |                                                     | 6.250    | 7.327                | FA.....      | 17,708                              | 46,875                     | 06/22/2018. | 02/15/2025.                               |
| G42036               | AB | 2           | GRUPOSURA FINANCE.....                        | C                               | 1,2          | 2FE                                                              | 2,743,875   | 111.501                              | 3,010,527  | 2,700,000  | 2,738,992                       |                                                   | (4,883)                                         |                                                                        |                                                     | 5.500    | 5.221                | AO.....      | 25,575                              | 148,500                    | 01/11/2019. | 04/29/2026.                               |
| G47661               | AA | 4           | INDUSTRIAL SENIOR TRUST.....                  | D                               |              | 3FE                                                              | 1,002,000   | 104.501                              | 1,045,010  | 1,000,000  | 1,001,375                       |                                                   | (357)                                           |                                                                        |                                                     | 5.500    | 5.447                | MN.....      | 9,167                               | 55,000                     | 12/14/2012. | 11/01/2022.                               |
| G5825A               | AA | 0           | MARB BONDCO PLC.....                          | C                               | 2            | 3FE                                                              | 1,900,000   | 104.250                              | 2,085,000  | 2,000,000  | 1,920,706                       |                                                   | 15,680                                          |                                                                        |                                                     | 7.000    | 8.133                | MS.....      | 41,222                              | 140,000                    | 08/28/2018. | 03/15/2024.                               |
| G68828               | AA | 3           | PANAMA CANAL RAILWAY CO.....                  | D                               | 1            | 3FE                                                              | 786,113     | 104.876                              | 947,636    | 903,578    | 819,808                         |                                                   | 7,862                                           |                                                                        |                                                     | 7.000    | 9.916                | MN.....      | 10,542                              | 63,250                     | 08/19/2010. | 11/01/2026.                               |
| G75852               | AA | 4           | RKI OVERSEAS FINANCE 2016 B LTD.....          | D                               | 1,2          | 3FE                                                              | 1,199,500   | 99.808                               | 1,197,700  | 1,200,000  | 1,199,511                       |                                                   | 11                                              |                                                                        |                                                     | 4.700    | 4.721                | MS.....      | 18,017                              |                            | 12/18/2019. | 09/06/2021.                               |
| G9400P               | AA | 2           | VOTO-VOTORANTIM LTD.....                      | D                               | 1            | 2FE                                                              | 1,303,500   | 104.750                              | 1,309,375  | 1,250,000  | 1,276,877                       |                                                   | (20,144)                                        |                                                                        |                                                     | 6.750    | 4.966                | AO.....      | 20,156                              | 84,375                     | 09/13/2018. | 04/05/2021.                               |
| L20041               | AD | 8           | COSAN OVERSEAS LTD.....                       | C                               | 1,2          | 3FE                                                              | 2,774,250   | 108.876                              | 2,939,652  | 2,700,000  | 2,767,257                       |                                                   | (6,993)                                         |                                                                        |                                                     | 7.000    | 6.553                | JJ.....      | 84,525                              | 189,000                    | 01/11/2019. | 01/20/2027.                               |
| L5800P               | AB | 8           | JSL EUROPE SA.....                            | C                               | 1,2          | 3FE                                                              | 1,992,500   | 107.851                              | 2,157,020  | 2,000,000  | 1,993,583                       |                                                   | 1,083                                           |                                                                        |                                                     | 7.750    | 7.835                | JJ.....      | 66,736                              | 77,500                     | 05/10/2019. | 07/26/2024.                               |
| L6388F               | BC | 5           | MILICOM INTERNATIONAL CELLULAR SA.....        | D                               | 1,2          | 3FE                                                              | 626,912     | 110.915                              | 634,434    | 572,000    | 623,013                         |                                                   | (3,899)                                         |                                                                        |                                                     | 6.625    | 4.105                | AO.....      | 8,000                               | 18,948                     | 09/04/2019. | 10/15/2026.                               |
| L6401P               | AH | 6           | MINERVA LUXEMBOURG SA.....                    | D                               | 1,2          | 3FE                                                              | 13,638,186  | 105.001                              | 14,988,893 | 14,275,000 | 13,679,195                      |                                                   | 41,008                                          |                                                                        |                                                     | 5.875    | 6.543                | JJ.....      | 377,395                             | 327,953                    | 08/28/2019. | 01/19/2028.                               |
| L79090               | AA | 1           | RUMO LUXEMBOURG SARL.....                     | C                               | 1,2          | 3FE                                                              | 10,649,681  | 107.750                              | 11,118,723 | 10,319,000 | 10,595,231                      |                                                   | (43,620)                                        |                                                                        |                                                     | 7.375    | 6.323                | FA.....      | 300,183                             | 576,135                    | 09/03/2019. | 02/09/2024.                               |
| L7909C               | AA | 5           | RAIZEN FUELS FINANCE SA.....                  | D                               | 1            | 2FE                                                              | 6,578,995   | 109.000                              | 7,608,200  | 6,980,000  | 6,629,013                       |                                                   | 38,981                                          |                                                                        |                                                     | 5.300    | 6.191                | JJ.....      | 165,445                             | 369,940                    | 10/04/2018. | 01/20/2027.                               |
| N54468               | AF | 5           | MARFRIG HOLDINGS EUROPE BV.....               | C                               | 2            | 3FE                                                              | 2,039,170   | 104.001                              | 2,080,020  | 2,000,000  | 2,028,197                       |                                                   | (6,816)                                         |                                                                        |                                                     | 8.000    | 7.526                | JD.....      | 10,222                              | 202,111                    | 10/05/2018. | 06/08/2023.                               |
| N57445               | AA | 1           | MINEJESA CAPITAL BV.....                      | D                               | 1            | 2FE                                                              | 2,559,593   | 103.503                              | 2,794,576  | 2,700,000  | 2,570,921                       |                                                   | 11,328                                          |                                                                        |                                                     | 4.625    | 5.421                | FA.....      | 48,909                              | 62,438                     | 03/12/2019. | 08/10/2030.                               |
| N8370T               | AA | 4           | SUAM FINANCE BV.....                          | D                               | 1            | 2FE                                                              | 2,077,500   | 107.501                              | 2,150,020  | 2,000,000  | 2,040,426                       |                                                   | (8,296)                                         |                                                                        |                                                     | 4.875    | 4.353                | AO.....      | 20,042                              | 97,500                     | 03/03/2015. | 04/17/2024.                               |
| N84413               | CN | 6           | SYNGENTA FINANCE NV.....                      | D                               | 1,2          | 2FE                                                              | 2,666,924   | 104.260                              | 3,023,549  | 2,900,000  | 2,669,518                       |                                                   | 2,594                                           |                                                                        |                                                     | 5.676    | 6.280                | AO.....      | 30,635                              | 164,604                    | 03/27/2019. | 04/24/2048.                               |
| P00173               | AA | 5           | ABENGOA TRANSMISION SUR SA.....               | C                               | 1            | 2FE                                                              | 5,639,594   | 126.376                              | 6,348,948  | 5,023,856  | 5,554,019                       |                                                   | (17,513)                                        |                                                                        |                                                     | 6.875    | 5.782                | AO.....      | 58,524                              | 345,390                    | 06/15/2015. | 04/30/2043.                               |
| P0092A               | AC | 3           | AEROPUERTO INTERNACIONAL DE TOCUMEN SA.....   | D                               | 1,2          | 2FE                                                              | 3,275,900   | 117.626                              | 3,528,780  | 3,000,000  | 3,248,209                       |                                                   | (10,498)                                        |                                                                        |                                                     | 5.625    | 4.855                | MN.....      | 20,156                              | 168,750                    | 10/04/2017. | 05/18/2036.                               |
| P12651               | AB | 4           | BANCO GENERAL SA.....                         | C                               | 1,2          | 2FE                                                              | 2,572,189   | 105.001                              | 2,835,027  | 2,700,000  | 2,583,394                       |                                                   | 11,205                                          |                                                                        |                                                     | 4.125    | 4.805                | FMAN.        | 44,550                              | 76,168                     | 02/20/2019. | 08/07/2027.                               |
| P16236               | AG | 9           | BBVA BANCO CONTINENTAL SA.....                | D                               | 2            | 2FE                                                              | 2,573,250   | 108.126                              | 2,703,150  | 2,500,000  | 2,540,351                       |                                                   | (7,272)                                         |                                                                        |                                                     | 5.250    | 4.862                | MS.....      | 36,094                              | 131,250                    | 03/05/2015. | 09/22/2029.                               |

SCHEDULE D - PART 1

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

| 1                    |    |   | 2                                             |       |    | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |                 | 10              | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest   |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|---|-----------------------------------------------|-------|----|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|-----------------|-----------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|------------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |   |                                               |       |    | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9               |                 |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16         | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    |   | Description                                   |       |    | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value      | Par Value       | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of    | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| P2205J               | AE | 0 | CENCOSUD SA.....                              | ..... | D  | ..... | 1                               | 2FE          | .....1,706,800                                                   | ...102.261  | .....1,738,443                       | .....1,700,000  | .....1,702,588  | .....                           | .....(2,278)                                      | .....                                           | .....                                                                  | .....5.500                                          | .....5.349 | JJ.....              | .....41,815  | .....93,500                         | 06/06/2011.                | 01/20/2021. |                                           |
| P2253T               | JE | 0 | CEMEX SAB DE CV.....                          | ..... | C  | ..... | 1,2                             | 3FE          | .....942,480                                                     | ...102.751  | .....978,190                         | .....952,000    | .....944,083    | .....                           | .....1,340                                        | .....                                           | .....                                                                  | .....5.700                                          | .....5.894 | JJ.....              | .....25,625  | .....54,264                         | 11/06/2018.                | 01/11/2025. |                                           |
| P2253T               | JG | 5 | CEMEX SAB DE CV.....                          | ..... | D  | ..... | 1,2                             | 3FE          | .....507,500                                                     | ...103.751  | .....518,755                         | .....500,000    | .....506,345    | .....                           | .....(941)                                        | .....                                           | .....                                                                  | .....6.125                                          | .....5.845 | MN.....              | .....4,764   | .....30,625                         | 11/07/2018.                | 05/05/2025. |                                           |
| P2253T               | JK | 6 | CEMEX SAB DE CV.....                          | ..... | C  | ..... | 1,2                             | 3FE          | .....6,060,563                                                   | ...108.750  | .....6,144,375                       | .....5,650,000  | .....5,997,166  | .....                           | .....(58,899)                                     | .....                                           | .....                                                                  | .....7.750                                          | .....5.677 | AO.....              | .....91,224  | .....333,250                        | 08/27/2019.                | 04/16/2026. |                                           |
| P2400P               | AA | 7 | CERRO DEL AGUILA SA.....                      | ..... | D  | ..... | 1,2                             | 2FE          | .....2,528,550                                                   | ...101.876  | .....2,750,652                       | .....2,700,000  | .....2,547,794  | .....                           | .....19,244                                       | .....                                           | .....                                                                  | .....4.125                                          | .....0.789 | FA.....              | .....41,766  | .....111,375                        | 01/11/2019.                | 08/16/2027. |                                           |
| P29853               | AA | 9 | COMETA ENERGIA SA DE CV.....                  | ..... | D  | ..... | 1,2                             | 2FE          | .....2,837,959                                                   | ...108.750  | .....3,161,363                       | .....2,907,000  | .....2,841,484  | .....                           | .....3,185                                        | .....                                           | .....                                                                  | .....6.375                                          | .....6.709 | AO.....              | .....34,490  | .....185,321                        | 03/15/2019.                | 04/24/2035. |                                           |
| P3059U               | AA | 8 | COMPANHIA BRASILEIRA DE ALUMINIO.....         | ..... | D  | ..... | 1                               | 2FE          | .....3,823,753                                                   | ...105.251  | .....4,210,040                       | .....4,000,000  | .....3,857,949  | .....                           | .....27,434                                       | .....                                           | .....                                                                  | .....4.750                                          | .....5.662 | JD.....              | .....7,389   | .....220,286                        | 11/30/2018.                | 06/17/2024. |                                           |
| P3100S               | AC | 8 | CONTROLADORA MABE SA DE CV.....               | ..... | D  | ..... | 1,2                             | 2FE          | .....1,179,000                                                   | ...110.000  | .....1,320,000                       | .....1,200,000  | .....1,180,612  | .....                           | .....1,612                                        | .....                                           | .....                                                                  | .....5.600                                          | .....5.837 | AO.....              | .....12,693  | .....67,200                         | 02/04/2019.                | 10/23/2028. |                                           |
| P37115               | AF | 2 | EMPRESA NACIONAL DE TELECOMUNICACIONES S..... | ..... | D  | ..... | 1,2                             | 2FE          | .....2,520,000                                                   | ...105.861  | .....2,646,518                       | .....2,500,000  | .....2,518,512  | .....                           | .....(1,488)                                      | .....                                           | .....                                                                  | .....4.750                                          | .....4.606 | FA.....              | .....49,479  | .....59,375                         | 05/15/2019.                | 08/01/2026. |                                           |
| P3713Q               | AA | 5 | EMPRESA ELECTRICA ANGAMOS SA.....             | ..... | C  | ..... | 1                               | 2FE          | .....2,565,659                                                   | ...102.990  | .....2,807,288                       | .....2,725,800  | .....2,619,208  | .....                           | .....7,876                                        | .....                                           | .....                                                                  | .....4.875                                          | .....5.840 | MN.....              | .....13,288  | .....132,883                        | 10/16/2015.                | 05/25/2029. |                                           |
| P39198               | AA | 7 | FERMACA ENTERPRISES S DE RL DE CV.....        | ..... | D  | ..... | 1,2                             | 2FE          | .....5,673,798                                                   | ...108.751  | .....5,992,676                       | .....5,510,456  | .....5,649,628  | .....                           | .....(4,756)                                      | .....                                           | .....                                                                  | .....6.375                                          | .....6.020 | MS.....              | .....88,799  | .....351,292                        | 10/05/2015.                | 03/30/2038. |                                           |
| P40689               | AA | 2 | FIDEICOMISO P.A. PACIFICO TRES.....           | ..... | D  | ..... | .....                           | 2            | .....1,069,500                                                   | ...115.125  | .....1,151,250                       | .....1,000,000  | .....1,067,357  | .....                           | .....(2,143)                                      | .....                                           | .....                                                                  | .....8.250                                          | .....7.496 | JJ.....              | .....38,042  | .....41,250                         | 01/24/2019.                | 01/15/2035. |                                           |
| P47718               | AC | 8 | GLOBAL BANK CORP.....                         | ..... | C  | ..... | .....                           | 2FE          | .....2,025,000                                                   | ...102.951  | .....2,059,020                       | .....2,000,000  | .....2,010,870  | .....                           | .....(5,608)                                      | .....                                           | .....                                                                  | .....4.500                                          | .....4.183 | AO.....              | .....17,750  | .....90,000                         | 05/22/2017.                | 10/20/2021. |                                           |
| P47777               | AA | 8 | GLOBO COMUNICACOES E PARTICIPACOES SA.....    | ..... | D  | ..... | 2                               | 3FE          | .....11,088,652                                                  | ...103.751  | .....11,545,411                      | .....11,128,000 | .....11,093,598 | .....                           | .....4,465                                        | .....                                           | .....                                                                  | .....5.125                                          | .....5.174 | MS.....              | .....144,162 | .....570,310                        | 10/01/2018.                | 03/31/2027. |                                           |
| P4954U               | AB | 0 | GRUPO CEMENTOS DE CHIHUAHUA SAB DE CV.....    | ..... | D  | ..... | 1,2                             | 3FE          | .....4,706,925                                                   | ...103.626  | .....4,885,966                       | .....4,715,000  | .....4,708,271  | .....                           | .....1,276                                        | .....                                           | .....                                                                  | .....5.250                                          | .....5.285 | JD.....              | .....5,501   | .....247,538                        | 12/10/2018.                | 06/23/2024. |                                           |
| P5626F               | AA | 0 | INTERCORP FINANCIAL SERVICES INC.....         | ..... | D  | ..... | 1,2                             | 2FE          | .....2,385,700                                                   | ...102.000  | .....2,550,000                       | .....2,500,000  | .....2,394,831  | .....                           | .....9,131                                        | .....                                           | .....                                                                  | .....4.125                                          | .....4.777 | AO.....              | .....20,625  | .....103,125                        | 03/13/2019.                | 10/19/2027. |                                           |
| P57908               | AF | 5 | MEXICHEM SAB DE CV.....                       | ..... | D  | ..... | 1                               | 2FE          | .....1,296,750                                                   | ...105.376  | .....1,369,888                       | .....1,300,000  | .....1,296,924  | .....                           | .....174                                          | .....                                           | .....                                                                  | .....5.875                                          | .....5.893 | MS.....              | .....22,064  | .....38,188                         | 05/31/2019.                | 09/17/2044. |                                           |
| P58072               | AL | 6 | INVERSIONES CMPC SA.....                      | ..... | C  | ..... | 1                               | 2FE          | .....3,692,000                                                   | ...105.109  | .....3,889,025                       | .....3,700,000  | .....3,695,617  | .....                           | .....3,617                                        | .....                                           | .....                                                                  | .....4.375                                          | .....4.391 | AO.....              | .....39,120  | .....118,125                        | 11/15/2019.                | 04/04/2027. |                                           |
| P66208               | AA | 0 | MEXICO GENERADORA DE ENERGIA S DE RL.....     | ..... | C  | ..... | 1                               | 2FE          | .....771,112                                                     | ...108.001  | .....885,954                         | .....820,320    | .....780,212    | .....                           | .....2,044                                        | .....                                           | .....                                                                  | .....5.500                                          | .....6.368 | JD.....              | .....3,133   | .....45,118                         | 10/01/2015.                | 12/06/2032. |                                           |
| P6629M               | AA | 0 | MEXICO CITY AIRPORT TRUST.....                | ..... | C  | ..... | 1,2                             | 2FE          | .....4,551,650                                                   | ...104.501  | .....5,141,449                       | .....4,920,000  | .....4,603,421  | .....                           | .....39,167                                       | .....                                           | .....                                                                  | .....4.250                                          | .....5.405 | APR.....             | .....35,431  | .....308,100                        | 10/26/2018.                | 10/31/2026. |                                           |
| P69895               | AA | 1 | MULTIBANK INC.....                            | ..... | D  | ..... | .....                           | 2FE          | .....2,679,750                                                   | ...103.376  | .....2,791,152                       | .....2,700,000  | .....2,684,507  | .....                           | .....4,757                                        | .....                                           | .....                                                                  | .....4.375                                          | .....4.592 | MN.....              | .....17,063  | .....118,125                        | 01/29/2019.                | 11/09/2022. |                                           |
| P7464E               | AA | 4 | PAMPA ENERGIA SA.....                         | ..... | C  | ..... | 1,2                             | 4FE          | .....1,610,000                                                   | ...85.231   | .....1,491,537                       | .....1,750,000  | .....1,627,501  | .....                           | .....12,238                                       | .....                                           | .....                                                                  | .....7.500                                          | .....8.854 | JJ.....              | .....57,240  | .....131,250                        | 07/12/2018.                | 01/24/2027. |                                           |
| P82290               | AR | 1 | SACI FALABELLA.....                           | ..... | D  | ..... | 1,2                             | 2FE          | .....369,000                                                     | ...101.983  | .....407,933                         | .....400,000    | .....371,821    | .....                           | .....2,821                                        | .....                                           | .....                                                                  | .....3.750                                          | .....4.842 | AO.....              | .....2,542   | .....15,000                         | 01/11/2019.                | 10/30/2027. |                                           |
| P8542T               | AP | 2 | SCOTIABANK PERU SAA.....                      | ..... | C  | ..... | 1,2,5                           | 2FE          | .....2,366,250                                                   | ...103.251  | .....2,684,526                       | .....2,600,000  | .....2,452,356  | .....                           | .....14,609                                       | .....                                           | .....                                                                  | .....4.500                                          | .....5.387 | JD.....              | .....5,850   | .....117,000                        | 08/25/2014.                | 12/13/2027. |                                           |
| P8718A               | AC | 0 | SOCIEDAD QUIMICA Y MINERA DE CHILE SA.....    | ..... | D  | ..... | 1                               | 2FE          | .....4,058,125                                                   | ...100.778  | .....4,031,120                       | .....4,000,000  | .....4,004,211  | .....                           | .....(13,371)                                     | .....                                           | .....                                                                  | .....5.500                                          | .....5.143 | AO.....              | .....42,778  | .....220,000                        | 07/16/2015.                | 04/21/2020. |                                           |
| P93077               | AC | 2 | TRANSPORTADORA DE GAS INTERNACIONAL SA E..... | ..... | D  | ..... | 1                               | 2FE          | .....2,849,884                                                   | ...114.376  | .....3,088,152                       | .....2,700,000  | .....2,838,544  | .....                           | .....(11,339)                                     | .....                                           | .....                                                                  | .....5.550                                          | .....4.829 | MN.....              | .....24,975  | .....149,850                        | 01/23/2019.                | 11/01/2028. |                                           |
| P9367R               | AG | 6 | TRANSPORTADORA DE GAS DEL PERU SA.....        | ..... | C  | ..... | 1                               | 2FE          | .....2,646,000                                                   | ...106.876  | .....2,885,652                       | .....2,700,000  | .....2,652,336  | .....                           | .....6,336                                        | .....                                           | .....                                                                  | .....4.250                                          | .....4.575 | AO.....              | .....19,444  | .....114,750                        | 01/14/2019.                | 04/30/2028. |                                           |
| P94461               | AC | 7 | UNIFIN FINANCIERA SAB DE CV SOFOM ENR.....    | ..... | D  | ..... | 1,2                             | 3FE          | .....1,920,000                                                   | ...100.700  | .....2,014,000                       | .....2,000,000  | .....1,933,863  | .....                           | .....10,469                                       | .....                                           | .....                                                                  | .....7.000                                          | .....7.807 | JJ.....              | .....64,556  | .....145,000                        | 09/04/2018.                | 01/15/2025. |                                           |
| P98088               | AA | 8 | VOTORANTIM CIMENTOS BRASIL SA.....            | ..... | C  | ..... | 1                               | 2FE          | .....5,038,500                                                   | ...126.876  | .....5,075,040                       | .....4,000,000  | .....5,030,956  | .....                           | .....(7,544)                                      | .....                                           | .....                                                                  | .....7.250                                          | .....5.227 | AO.....              | .....69,278  | .....145,000                        | 09/16/2019.                | 04/05/2041. |                                           |
| P98118               | AA | 3 | VM HOLDING SA.....                            | ..... | C  | ..... | 1,2                             | 3FE          | .....2,651,400                                                   | ...107.001  | .....2,889,027                       | .....2,700,000  | .....2,656,176  | .....                           | .....4,776                                        | .....                                           | .....                                                                  | .....5.375                                          | .....5.648 | MN.....              | .....22,978  | .....145,125                        | 01/11/2019.                | 05/04/2027. |                                           |
| P989MJ               | BL | 4 | YPF SA.....                                   | ..... | D  | ..... | .....                           | 4FE          | .....1,523,875                                                   | ...89.000   | .....1,468,500                       | .....1,650,000  | .....1,539,151  | .....                           | .....10,340                                       | .....                                           | .....                                                                  | .....6.950                                          | .....8.155 | JJ.....              | .....50,967  | .....114,675                        | 07/12/2018.                | 07/21/2027. |                                           |
| U0662K               | J9 | 3 | BANK OF AMERICA CORP.....                     | ..... | .. | ..... | .....                           | 1FE          | .....586,788                                                     | ...100.464  | .....493,750                         | .....491,470    | .....491,647    | .....                           | .....(953)                                        | .....                                           | .....(1,345)                                                           | .....4.250                                          | .....4.041 | MS.....              | .....6,772   | .....20,669                         | 12/09/2014.                | 03/05/2020. |                                           |
| U1065P               | AA | 9 | BRASKEM AMERICA FINANCE CO.....               | ..... | .. | ..... | 1,2                             | 2FE          | .....3,513,750                                                   | ...114.500  | .....3,435,000                       | .....3,000,000  | .....3,512,157  | .....                           | .....(1,593)                                      | .....                                           | .....                                                                  | .....7.125                                          | .....5.720 | JJ.....              | .....94,406  | .....                               | 11/08/2019.                | 07/22/2041. |                                           |
| U12763               | AD | 7 | CEMEX FINANCE LLC.....                        | ..... | .. | ..... | 1,2                             | 3FE          | .....601,500                                                     | ...102.801  | .....616,806                         | .....600,000    | .....601,275    | .....                           | .....10,952                                       | .....                                           | .....                                                                  | .....6.000                                          | .....5.943 | AO.....              | .....9,000   | .....41,200                         | 11/15/2018.                | 04/01/2024. |                                           |
| U13518               | AB | 8 | CANACOL ENERGY LTD.....                       | ..... | .. | ..... | .....                           | 4FE          | .....1,937,400                                                   | ...105.401  | .....2,108,020                       | .....2,000,000  | .....1,949,006  | .....                           | .....7,765                                        | .....                                           | .....                                                                  | .....7.250                                          | .....7.844 | MN.....              | .....23,361  | .....145,000                        | 07/03/2018.                | 05/03/2025. |                                           |
| U1714U               | AA | 3 | CIELO USA INC.....                            | ..... | .. | ..... | .....                           | 3FE          | .....937,500                                                     | ...100.000  | .....1,000,000                       | .....1,000,000  | .....954,389    | .....                           | .....14,346                                       | .....                                           | .....                                                                  | .....3.750                                          | .....5.488 | MN.....              | .....4,688   | .....39,738                         | 10/24/2018.                | 11/16/2022. |                                           |
| U98737               | AB | 2 | ZF NORTH AMERICA CAPITAL INC.....             | ..... | .. | ..... | 1                               | 2FE          | .....152,813                                                     | ...103.095  | .....154,643                         | .....150,000    | .....151,706    | .....                           | .....(682)                                        | .....                                           | .....                                                                  | .....4.500                                          | .....3.983 | AO.....              | .....1,163   | .....6,750                          | 05/08/2018.                | 04/29/2022. |                                           |
| V96177               | AB | 2 | UPL CORPORATION LTD.....                      | ..... | D  | ..... | 1                               | 2FE          | .....10,816,833                                                  | ...101.657  | .....11,466,932                      | .....11,280,000 | .....10,874,641 | .....                           | .....38,972                                       | .....                                           | .....                                                                  | .....4.500                                          | .....5.040 | MS.....              | .....159,330 | .....483,975                        | 03/14/2019.                | 03/08/2028. |                                           |
| Y00130               | KN | 6 | ADANI PORT AND SPECIAL ECONOMIC ZONE LTD..... | ..... | D  | ..... | 1,2                             | 2FE          | .....6,509,365                                                   | ...101.392  | .....7,097,423                       | .....7,000,000  | .....6,586,345  | .....                           | .....44,363                                       | .....                                           | .....                                                                  | .....4.000                                          | .....4.944 | JJ.....              | .....117,444 | .....280,000                        | 04/20/2018.                | 07/30/2027. |                                           |
| Y0882Z               | BY | 3 | BHARAT PETROLEUM CORPORATION LTD.....         | ..... | D  | ..... | .....                           | 2FE          | .....953,360                                                     | ...102.778  | .....1,027,776                       | .....1,000,000  | .....962,711    | .....                           | .....6,043                                        | .....                                           | .....                                                                  | .....4.000                                          | .....4.799 | MN.....              | .....5,889   | .....40,000                         | 06/05/2018.                | 05/08/2025. |                                           |

SCHEDULE D - PART 1

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

| 1                    |                                                                     | 2           |                                           |  | Codes |                                 |              | 6                                                                | 7             | Fair Value                           |               | 10            | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|---------------------------------------------------------------------|-------------|-------------------------------------------|--|-------|---------------------------------|--------------|------------------------------------------------------------------|---------------|--------------------------------------|---------------|---------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |                                                                     |             |                                           |  | 3     | 4                               | 5            |                                                                  |               | 8                                    | 9             |               |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |                                                                     | Description |                                           |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost   | Rate Used<br>to Obtain<br>Fair Value | Fair Value    | Par Value     | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| Y0963B               | AA                                                                  | 1           | BPRL INTERNATIONAL SINGAPORE PTE LTD..... |  |       | D                               |              | 2FE                                                              | 3,025,126     | 104.265                              | 3,388,604     | 3,250,000     | 3,052,872                       |                                                   | 22,533                                          |                                                                        |                                                     | 4.375    | 5.422                | JJ           | 64,379                              | 142,188                    | 10/05/2018. | 01/18/2027.                               |
| Y62014               | AB                                                                  | 4           | NAKILAT INC.....                          |  |       | D                               | 1            | 1FE                                                              | 1,724,560     | 119.270                              | 2,252,354     | 1,888,450     | 1,759,806                       |                                                   | 9,783                                           |                                                                        |                                                     | 6.267    | 7.448                | JD           | 329                                 | 118,349                    | 09/15/2009. | 12/31/2033.                               |
| Y6478N               | AA                                                                  | 0           | ONGC VIDESH VANKORNEFT PTE LTD.....       |  |       | D                               |              | 2FE                                                              | 2,002,400     | 102.701                              | 2,054,015     | 2,000,000     | 2,001,889                       |                                                   | (207)                                           |                                                                        |                                                     | 3.750    | 3.734                | JJ           | 32,083                              | 75,000                     | 08/07/2017. | 07/27/2026.                               |
| Y7138A               | AB                                                                  | 6           | PERTAMINA (PERSERO) PT.....               |  |       | C                               |              | 2FE                                                              | 5,260,450     | 126.901                              | 5,076,037     | 4,000,000     | 5,249,040                       |                                                   | (11,410)                                        |                                                                        |                                                     | 6.500    | 4.261                | MN           | 24,556                              | 130,000                    | 09/03/2019. | 05/27/2041.                               |
| Y7138A               | AF                                                                  | 7           | PERTAMINA (PERSERO) PT.....               |  |       | D                               |              | 2FE                                                              | 2,633,750     | 116.546                              | 2,913,657     | 2,500,000     | 2,627,128                       |                                                   | (2,570)                                         |                                                                        |                                                     | 5.625    | 5.245                | MN           | 16,016                              | 140,625                    | 05/22/2017. | 05/20/2043.                               |
| Y72570               | AK                                                                  | 3           | RELIANCE INDUSTRIES LTD.....              |  |       | D                               |              | 2FE                                                              | 1,100,000     | 129.678                              | 1,296,782     | 1,000,000     | 1,064,346                       |                                                   | (6,806)                                         |                                                                        |                                                     | 8.250    | 7.074                | JJ           | 38,042                              | 82,500                     | 08/18/2010. | 01/15/2027.                               |
| Y72570               | AN                                                                  | 7           | RELIANCE INDUSTRIES LTD.....              |  |       | C                               | 1            | 2FE                                                              | 4,148,038     | 103.524                              | 4,451,532     | 4,300,000     | 4,173,201                       |                                                   | 13,462                                          |                                                                        |                                                     | 3.667    | 4.107                | MN           | 13,578                              | 157,681                    | 02/06/2018. | 11/30/2027.                               |
| 3299999.             | Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations..... |             |                                           |  |       |                                 |              |                                                                  | 1,863,840,158 | XXX                                  | 2,006,628,143 | 1,880,348,073 | 1,875,035,899                   | 523,767                                           | 529,529                                         | 735,367                                                                | (1,345)                                             | XXX      | XXX                  | XXX          | 24,144,650                          | 74,343,282                 | XXX         | XXX                                       |

Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities

|        |    |   |                                  |  |  |  |  |   |           |           |           |           |            |           |           |  |  |        |        |     |        |         |             |             |
|--------|----|---|----------------------------------|--|--|--|--|---|-----------|-----------|-----------|-----------|------------|-----------|-----------|--|--|--------|--------|-----|--------|---------|-------------|-------------|
| 000000 | 00 | 0 | SAILN 2003-5 CERT - MBS.....     |  |  |  |  | 4 | 2,000,000 | 120.000   | 2,400,000 | 2,000,000 | 2,000,000  |           |           |  |  |        |        | N/A |        |         | 03/06/2019. | 06/27/2033. |
| 000000 | 00 | 0 | SAILN 2003-6 PS - MBS.....       |  |  |  |  | 4 | 399,992   | 10.107    | 525,000   | 5,194,493 | 412,137    |           | 12,145    |  |  |        |        | N/A |        |         | 04/09/2019. | 07/27/2033. |
| 000000 | 00 | 0 | Steamboat V, LTD - CMO.....      |  |  |  |  | 6 | 1,645,000 | 100.736   | 1,657,110 | 1,645,000 | 1,645,000  |           |           |  |  |        |        | N/A |        |         | 12/18/2019. | 08/09/2021. |
| 000780 | PA | 8 | AMAC 0313 A4 - CMO/RMBS.....     |  |  |  |  | 4 | 1FM       | 1,382,596 | 102.479   | 1,395,924 | 1,362,163  |           | (8,337)   |  |  | 5.500  | 5.160  | MON | 6,243  | 36,993  | 07/16/2019. | 01/25/2034. |
| 00105H | EA | 0 | AFC 992 2A - RMBS.....           |  |  |  |  | 4 | 1FM       | 3,309,648 | 84.883    | 3,384,742 | 3,987,527  |           | (59,652)  |  |  | 2.442  | 1.798  | MON | 1,623  | 118,051 | 05/18/2015. | 06/24/2029. |
| 00105H | EJ | 1 | AFC 002 1A - RMBS.....           |  |  |  |  | 4 | 1FM       | 72,217    | 94.116    | 81,889    | 87,008     |           | 2,217     |  |  | 2.582  | 6.732  | MON | 37     | 2,699   | 12/06/2013. | 06/25/2030. |
| 00214C | BF | 1 | ASG 132 230 - RMBS.....          |  |  |  |  | 4 | 5GI       | 1,593,754 | 66.282    | 1,877,300 | 2,832,314  |           | 54,660    |  |  | 4.554  | 10.977 | MON | 10,390 | 113,122 | 11/10/2016. | 11/25/2035. |
| 00441Y | AD | 4 | ACE 06OP2 A2C - RMBS.....        |  |  |  |  | 4 | 1FM       | 1,344,352 | 98.537    | 2,115,262 | 2,146,670  |           | 43,234    |  |  | 1.858  | 9.013  | MON | 665    | 52,793  | 10/24/2012. | 08/25/2036. |
| 004421 | CT | 8 | ACE 03NC1 M4 - RMBS.....         |  |  |  |  | 4 | 1FM       | 297,493   | 97.970    | 431,235   | 440,170    |           | 9,216     |  |  | 7.042  | 8.279  | MON | 602    | 14,933  | 05/14/2015. | 07/25/2033. |
| 004421 | MJ | 9 | ACE 05HE2 M7 - RMBS.....         |  |  |  |  | 4 | 4FM       | 203,920   | 67.499    | 669,559   | 991,952    |           | 2,154     |  |  | 3.637  | 10.390 | MON | 601    | 19,093  | 10/25/2016. | 04/25/2035. |
| 004421 | VE | 0 | ACE 06SL1 A - RMBS.....          |  |  |  |  | 4 | 1FM       | 300,241   | 55.691    | 296,598   | 532,578    |           | 769       |  |  | 2.112  | 4.873  | MON | 187    | 6,478   | 07/22/2019. | 09/25/2035. |
| 004422 | AE | 1 | ACE 06ASP5 A2C - RMBS.....       |  |  |  |  | 4 | 1FM       | 6,060,559 | 49.963    | 5,485,822 | 10,979,765 |           | 5,621,821 |  |  | 1.972  | 5.128  | MON | 3,609  | 208,565 | 11/20/2017. | 10/25/2036. |
| 00442B | AB | 7 | ACE 06HE4 A2A - RMBS.....        |  |  |  |  | 4 | 1FM       | 1,951,359 | 50.636    | 1,739,871 | 3,436,062  |           | 19,061    |  |  | 1.852  | 4.756  | MON | 1,061  | 65,930  | 11/09/2017. | 10/25/2036. |
| 00442K | AC | 5 | ACE 07WM2 A2B - RMBS.....        |  |  |  |  | 4 | 1FM       | 794,714   | 55.247    | 784,023   | 1,419,133  |           | 782,106   |  |  | 1.972  | 4.095  | MON | 466    | 8,763   | 09/04/2019. | 02/25/2037. |
| 007034 | AJ | 0 | ARMT 062B 3A1 - CMO/RMBS.....    |  |  |  |  | 4 | 1FM       | 1,330,901 | 94.679    | 1,898,438 | 2,005,124  |           | 1,165,687 |  |  | 4.401  | 29.981 | MON | 7,353  | 92,490  | 04/17/2012. | 05/25/2036. |
| 007036 | LX | 2 | ARMT 055A 621 - RMBS.....        |  |  |  |  | 4 | 1FM       | 959       | 100.012   | 2,722     | 2,722      |           | 556       |  |  | 2.252  |        | MON | 1      | 76      | 12/03/2008. | 09/25/2035. |
| 007036 | TH | 9 | ARMT 0510A 331 - CMO/RMBS.....   |  |  |  |  | 4 | 1FM       | 1,036,116 | 96.142    | 1,165,076 | 1,211,831  |           | 825,606   |  |  | 3.624  | 17.668 | MON | 3,659  | 45,749  | 04/03/2012. | 01/25/2036. |
| 007037 | AE | 4 | ARMT 071A 51 - RMBS.....         |  |  |  |  | 4 | 1FM       | 498,494   | 102.125   | 673,175   | 659,166    |           | 601,225   |  |  | 2.092  | 15.911 | MON | 230    | 17,201  | 07/13/2015. | 03/25/2037. |
| 007037 | BJ | 2 | ARMT 071A 531 - RMBS.....        |  |  |  |  | 4 | 1FM       | 532,929   | 95.778    | 674,948   | 704,700    |           | 642,041   |  |  | 2.072  | 15.933 | MON | 243    | 18,246  | 07/13/2015. | 03/25/2037. |
| 00703R | AE | 0 | ARMT 073 2A1 - CMO/RMBS.....     |  |  |  |  | 4 | 1FM       | 1,826,187 | 87.524    | 3,056,000 | 3,491,617  |           | 1,480,050 |  |  | 5.557  | 5.477  | MON | 16,168 | 197,521 | 08/01/2008. | 11/25/2037. |
| 00764M | BV | 8 | AABST 042 M3 - RMBS.....         |  |  |  |  | 4 | 1FM       | 217,386   | 94.567    | 292,112   | 308,896    |           | 233,489   |  |  | 4.192  | 6.839  | MON | 251    | 13,598  | 11/19/2014. | 06/26/2034. |
| 00764M | FF | 9 | AABST 052 M5 - RMBS.....         |  |  |  |  | 4 | 1FM       | 352,500   | 16.366    | 490,972   | 3,000,000  |           | 382,588   |  |  | 2.442  | 5.988  | MON | 1,221  | 7,999   | 08/09/2017. | 06/25/2035. |
| 02146Q | AJ | 2 | CWALT 06OA10 XAD - RMBS.....     |  |  |  |  | 3 | 6FE       | 1,310,066 | 6.271     | 1,814,571 | 1,190,222  |           | (445,339) |  |  | 1.697  | 1.367  | MON | 40,926 | 465,134 | 07/13/2017. | 08/25/2046. |
| 02146T | AL | 1 | CWALT 0624CB A11 - CMO/RMBS..... |  |  |  |  | 4 | 1FM       | 938,801   | 80.976    | 927,074   | 1,144,879  |           | 683,587   |  |  | 5.750  | 12.353 | MON | 5,486  | 65,831  | 08/01/2013. | 08/25/2036. |
| 02146T | AR | 8 | CWALT 0624CB A16 - CMO/RMBS..... |  |  |  |  | 4 | 1FM       | 1,110,317 | 80.976    | 1,096,448 | 1,354,046  |           | 869,161   |  |  | 5.750  | 10.336 | MON | 6,488  | 77,858  | 08/01/2013. | 08/25/2036. |
| 02146V | AC | 6 | CWALT 0630T1 1A3 - CMO/RMBS..... |  |  |  |  | 4 | 1FM       | 914,764   | 90.303    | 1,185,185 | 1,312,456  |           | 894,455   |  |  | 6.250  | 6.250  | MON | 6,836  | 82,458  | 04/26/2011. | 11/25/2036. |
| 02147B | AD | 7 | CWALT 077T2 A4 - CMO/RMBS.....   |  |  |  |  | 3 | 5GI       | 2,411,063 | 16.938    | 2,135,304 |            | 1,358,176 |           |  |  | 3.608  |        | MON | 7,581  | 412,077 | 03/04/2015. | 04/25/2037. |
| 02147B | AH | 8 | CWALT 077T2 A8 - CMO/RMBS.....   |  |  |  |  | 4 | 1FM       | 2,728,750 | 65.739    | 2,863,229 | 4,355,478  |           | 2,268,142 |  |  | 6.000  | 6.000  | MON | 21,777 | 261,944 | 05/21/2008. | 04/25/2037. |
| 02147C | AB | 9 | CWALT 06OA8 1A2 - RMBS.....      |  |  |  |  | 4 | 1FM       | 626,505   | 38.914    | 507,906   | 1,305,218  |           | 607,707   |  |  | 2.022  | 15.452 | MON | 440    | 33,083  | 04/11/2018. | 07/25/2046. |
| 02147J | AH | 1 | CWALT 0646 A8 - CMO/RMBS.....    |  |  |  |  | 4 | 1FM       | 5,072,563 | 78.280    | 4,617,182 | 5,898,329  |           | 3,918,092 |  |  | 6.000  | 7.986  | MON | 29,492 | 354,094 | 12/23/2014. | 02/25/2047. |
| 02147P | BX | 1 | CWALT 0629T1 223 - CMO/RMBS..... |  |  |  |  | 4 | 4FM       | 607,744   | 173.075   | 687,486   | 397,218    |           | 442,637   |  |  | 25.601 | 11.184 | MON | 1,695  | 93,843  | 02/19/2014. | 10/25/2036. |
| 02147Q | AQ | 5 | CWALT 0619CB A15 - CMO/RMBS..... |  |  |  |  | 4 | 1FM       | 357,405   | 86.211    | 486,431   | 564,231    |           | 212,677   |  |  | 6.000  | 38.545 | MON | 2,821  | 33,886  | 01/21/2009. | 08/25/2036. |

**SCHEDULE D - PART 1**

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

E10.80

| 1                    |    | 2           |                                  |       | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |                | 10              | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest    |                      |              |                                     |                            | Dates       |                                           |             |
|----------------------|----|-------------|----------------------------------|-------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|----------------|-----------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|-------------|
|                      |    |             |                                  |       | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9              |                 |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16          | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |             |
| CUSIP Identification |    | Description |                                  |       | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value     | Par Value       | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of     | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |             |
| 02147R               | AG | 5           | CWALT 0623CB 1A7 - CMO/RMBS..... | ..... | ..    | 4                               | 1FM          | .....                                                            | 3,038,671   | ...102.361                           | .....3,524,534 | .....3,443,254  | .....2,591,726                  | .....                                             | .....105,175                                    | .....                                                                  | .....                                               | .....6.000  | ...12.588            | MON...       | .....17,216                         | .....206,575               | 10/18/2013. | 08/25/2036.                               |             |
| 02148A               | AF | 3           | CWALT 0634 A6 - CMO/RMBS.....    | ..... | ..    | 4                               | 1FM          | .....                                                            | 1,170,990   | ...82.382                            | .....1,524,024 | .....1,849,938  | .....1,090,699                  | .....                                             | .....(48,920)                                   | .....                                                                  | .....                                               | .....6.250  | ...6.250             | MON...       | .....9,635                          | .....119,441               | 05/22/2008. | 11/25/2046.                               |             |
| 02148B               | AC | 8           | CWALT 0633CB 2A1 - CMO/RMBS..... | ..... | ..    | 4                               | 1FM          | .....                                                            | 1,593,798   | ...81.983                            | .....1,661,566 | .....2,026,728  | .....1,149,034                  | .....                                             | .....(49,913)                                   | .....                                                                  | .....                                               | .....6.000  | ...6.000             | MON...       | .....10,134                         | .....121,734               | 05/19/2008. | 11/25/2036.                               |             |
| 02149C               | AC | 5           | CWALT 0641CB 1A3 - CMO/RMBS..... | ..... | ..    | 4                               | 1FM          | .....                                                            | 333,676     | ...83.470                            | .....400,749   | .....480,110    | .....184,512                    | .....                                             | .....(6,647)                                    | .....                                                                  | .....                                               | .....6.000  | ...35.422            | MON...       | .....2,401                          | .....28,851                | 02/03/2009. | 01/25/2037.                               |             |
| 02149M               | AY | 5           | CWALT 07J1B 210 - CMO/RMBS.....  | ..... | ..    | 4                               | 1FM          | .....                                                            | 361,958     | ...60.817                            | .....486,311   | .....799,630    | .....164,433                    | .....                                             | .....(4,454)                                    | .....                                                                  | .....                                               | .....6.000  | ...26.284            | MON...       | .....3,998                          | .....44,526                | 08/05/2009. | 11/25/2036.                               |             |
| 02149V               | AJ | 8           | CWALT 073T1 1A9 - CMO/RMBS.....  | ..... | ..    | 4                               | 1FM          | .....                                                            | 2,550,652   | ...69.522                            | .....3,050,756 | .....4,388,219  | .....1,511,356                  | .....                                             | .....91,630                                     | .....                                                                  | .....                                               | .....6.000  | ...23.938            | MON...       | .....21,941                         | .....244,242               | 08/06/2008. | 04/25/2037.                               |             |
| 02150D               | AB | 1           | CWALT 070A4 A2 - RMBS.....       | ..... | ..    | 4                               | 1FM          | .....                                                            | 373,433     | ...60.594                            | .....824,675   | .....1,360,976  | .....718,867                    | .....                                             | .....72,791                                     | .....                                                                  | .....                                               | .....2.012  | ...16.456            | MON...       | .....456                            | .....34,358                | 03/26/2014. | 05/25/2047.                               |             |
| 02150G               | AX | 6           | CWALT 0711T1 A21 - CMO/RMBS..... | ..... | ..    | 4                               | 1FM          | .....                                                            | 2,980,828   | ...71.025                            | .....3,159,879 | .....4,448,942  | .....1,838,284                  | .....                                             | .....133,940                                    | .....                                                                  | .....                                               | .....6.000  | ...23.011            | MON...       | .....22,245                         | .....263,914               | 06/18/2008. | 05/26/2037.                               |             |
| 02150J               | AD | 4           | CWALT 079T1 1A4 - CMO/RMBS.....  | ..... | ..    | 4                               | 1FM          | .....                                                            | 559,525     | ...44.836                            | .....737,847   | .....1,645,661  | .....104,607                    | .....                                             | .....(40,506)                                   | .....                                                                  | .....                                               | .....2.292  | ...2.815             | MON...       | .....629                            | .....45,722                | 04/13/2009. | 05/26/2037.                               |             |
| 02150J               | AE | 2           | CWALT 079T1 1A5 - CMO/RMBS.....  | ..... | ..    | 3                               | 5GI          | .....                                                            | 53,959      | ...19.397                            | .....319,207   | .....           | .....42,595                     | .....                                             | .....(10,303)                                   | .....                                                                  | .....                                               | .....3.708  | ...137.198           | MON...       | .....1,017                          | .....57,876                | 04/14/2009. | 05/26/2037.                               |             |
| 02150M               | AD | 7           | CWALT 0713 A4 - CMO/RMBS.....    | ..... | ..    | 4                               | 3FM          | .....                                                            | 2,735,376   | ...83.729                            | .....2,835,596 | .....3,386,650  | .....2,759,067                  | .....                                             | .....(42,833)                                   | .....                                                                  | .....                                               | .....6.000  | ...6.000             | MON...       | .....16,933                         | .....203,828               | 08/07/2014. | 06/25/2047.                               |             |
| 02150N               | AY | 9           | CWALT 07AL1 XP - CMO/RMBS.....   | ..... | ..    | 4                               | 6FE          | .....                                                            | 1,385,756   | ...10.191                            | .....1,729,938 | .....16,975,624 | .....1,299,488                  | .....28,236                                       | .....(56,942)                                   | .....                                                                  | .....                                               | .....1.537  | ...5.951             | MON...       | .....21,736                         | .....63,247                | 10/07/2019. | 06/25/2037.                               |             |
| 02150Q               | AK | 2           | CWALT 07HY4 4A1 - CMO/RMBS.....  | ..... | ..    | 4                               | 1FM          | .....                                                            | 16,739      | ...94.724                            | .....45,060    | .....47,570     | .....6,102                      | .....                                             | .....(1,490)                                    | .....                                                                  | .....                                               | .....3.977  | ...3.753             | MON...       | .....158                            | .....1,875                 | 03/04/2009. | 06/25/2037.                               |             |
| 02150T               | AE | 0           | CWALT 070A3 2A2 - RMBS.....      | ..... | ..    | 4                               | 5FM          | .....                                                            | 195,179     | ...22.837                            | .....157,879   | .....691,335    | .....157,879                    | .....(152,814)                                    | .....11,553                                     | .....                                                                  | .....                                               | .....1.972  | ...11.199            | MON...       | .....263                            | .....15,409                | 05/02/2019. | 04/25/2047.                               |             |
| 02151C               | BK | 1           | CWALT 0715CB A25 - CMO/RMBS..... | ..... | ..    | 4                               | 1FM          | .....                                                            | 419,678     | ...87.833                            | .....522,373   | .....594,733    | .....401,859                    | .....                                             | .....(11,072)                                   | .....                                                                  | .....                                               | .....5.750  | ...5.750             | MON...       | .....2,850                          | .....34,216                | 08/22/2007. | 07/25/2037.                               |             |
| 02151F               | AH | 2           | CWALT 0721CB 2A2 - CMO/RMBS..... | ..... | ..    | 4                               | 5FM          | .....                                                            | 1,645,750   | ...146.160                           | .....1,990,230 | .....1,361,676  | .....1,617,291                  | .....                                             | .....(28,458)                                   | .....                                                                  | .....                                               | .....21.232 | ...13.159            | MON...       | .....4,819                          | .....262,973               | 09/13/2010. | 09/25/2037.                               |             |
| 02151G               | AD | 9           | CWALT 0724 A4 - CMO/RMBS.....    | ..... | ..    | 4                               | 1FM          | .....                                                            | 104,798     | ...32.237                            | .....102,375   | .....317,566    | .....9,697                      | .....                                             | .....(8,757)                                    | .....                                                                  | .....                                               | .....2.492  | ...3.015             | MON...       | .....132                            | .....9,441                 | 07/15/2009. | 10/25/2037.                               |             |
| 02152A               | AG | 4           | CWALT 0716CB 1A7 - CMO/RMBS..... | ..... | ..    | 4                               | 1FM          | .....                                                            | 2,665,325   | ...97.568                            | .....3,137,839 | .....3,216,067  | .....2,585,524                  | .....                                             | .....(36,815)                                   | .....                                                                  | .....                                               | .....6.000  | ...6.000             | MON...       | .....16,080                         | .....192,964               | 10/22/2013. | 08/25/2037.                               |             |
| 02152A               | BS | 7           | CWALT 0716CB 4A7 - CMO/RMBS..... | ..... | ..    | 4                               | 1FM          | .....                                                            | 1,859,230   | ...97.806                            | .....2,020,488 | .....2,065,811  | .....1,558,945                  | .....                                             | .....38,082                                     | .....                                                                  | .....                                               | .....6.000  | ...10.696            | MON...       | .....10,329                         | .....123,949               | 01/07/2014. | 08/25/2037.                               |             |
| 02660L               | AC | 4           | AHMA 064 A21 - RMBS.....         | ..... | ..    | 4                               | 1FM          | .....                                                            | 595,808     | ...29.640                            | .....726,843   | .....2,452,272  | .....244,184                    | .....                                             | .....127,020                                    | .....                                                                  | .....                                               | .....2.052  | ...74.380            | MON...       | .....839                            | .....62,903                | 01/11/2019. | 10/25/2046.                               |             |
| 02660T               | BQ | 5           | AHM 043 6A1 - RMBS.....          | ..... | ..    | 4                               | 1FM          | .....                                                            | 114,962     | ...101.157                           | .....127,619   | .....126,159    | .....115,889                    | .....                                             | .....(602)                                      | .....                                                                  | .....                                               | .....5.320  | ...9.769             | MON...       | .....559                            | .....6,369                 | 06/02/2010. | 10/25/2034.                               |             |
| 02660T               | GA | 5           | AHM 053 2A4 - RMBS.....          | ..... | ..    | 4                               | 1FM          | .....                                                            | 3,304,430   | ...63.815                            | .....3,151,336 | .....4,938,251  | .....3,338,799                  | .....                                             | .....197,805                                    | .....                                                                  | .....                                               | .....3.549  | ...10.270            | MON...       | .....14,606                         | .....134,022               | 12/11/2018. | 09/25/2035.                               |             |
| 02660T               | GP | 2           | AHM 054A 1A2 - RMBS.....         | ..... | ..    | 4                               | 3FM          | .....                                                            | 2,422,633   | ...84.421                            | .....2,508,916 | .....2,971,909  | .....2,720,919                  | .....                                             | .....127,428                                    | .....                                                                  | .....                                               | .....2.552  | ...7.698             | MON...       | .....1,264                          | .....125,746               | 02/15/2018. | 11/25/2045.                               |             |
| 02660T               | GT | 4           | AHM 054A 3A2 - RMBS.....         | ..... | ..    | 4                               | 1FM          | .....                                                            | 380,622     | ...32.686                            | .....367,903   | .....1,125,584  | .....299,611                    | .....                                             | .....47,628                                     | .....                                                                  | .....                                               | .....2.572  | ...37.202            | MON...       | .....483                            | .....72,216                | 05/12/2017. | 11/25/2045.                               |             |
| 02660T               | GW | 7           | AHM 054A 5A - RMBS.....          | ..... | ..    | 4                               | 1FM          | .....                                                            | 192,168     | ...72.147                            | .....292,653   | .....405,632    | .....139,033                    | .....                                             | .....(4,288)                                    | .....                                                                  | .....                                               | .....3.657  | ...19.810            | MON...       | .....1,236                          | .....11,455                | 01/16/2009. | 11/25/2045.                               |             |
| 02660T               | HL | 0           | AHM 05SD1 1A1 - RMBS.....        | ..... | ..    | 4                               | 1FM          | .....                                                            | 202,391     | ...97.827                            | .....277,885   | .....284,058    | .....185,151                    | .....                                             | .....9,733                                      | .....                                                                  | .....                                               | .....2.242  | ...10.455            | MON...       | .....106                            | .....9,124                 | 03/13/2015. | 09/25/2035.                               |             |
| 02660T               | HZ | 9           | AHM 061A 1A2 - RMBS.....         | ..... | ..    | 4                               | 6FM          | .....                                                            | 1,252,055   | ...68.834                            | .....1,086,978 | .....1,579,140  | .....1,086,978                  | .....(18,717)                                     | .....12,572                                     | .....139,782                                                           | .....                                               | .....2.172  | ...4.446             | MON...       | .....572                            | .....42,428                | 02/21/2018. | 03/25/2046.                               |             |
| 02660V               | AE | 8           | AHMA 051B 311 - RMBS.....        | ..... | ..    | 4                               | 1FM          | .....                                                            | 403,519     | ...98.248                            | .....638,788   | .....650,182    | .....463,949                    | .....                                             | .....18,652                                     | .....                                                                  | .....                                               | .....2.332  | ...24.927            | MON...       | .....253                            | .....18,524                | 01/23/2012. | 11/25/2035.                               |             |
| 02660W               | AD | 8           | AHMA 061 2A2 - CMO/RMBS.....     | ..... | ..    | 4                               | 3FM          | .....                                                            | 529,737     | ...29.589                            | .....399,413   | .....1,349,877  | .....636,391                    | .....                                             | .....38,302                                     | .....                                                                  | .....                                               | .....2.252  | ...11.939            | MON...       | .....507                            | .....34,227                | 02/15/2018. | 10/25/2046.                               |             |
| 02660Y               | AU | 6           | AHM 062A 3A2 - RMBS.....         | ..... | ..    | 4                               | 1FM          | .....                                                            | 1,350,466   | ...33.157                            | .....1,235,222 | .....3,725,424  | .....1,210,596                  | .....                                             | .....(127,715)                                  | .....                                                                  | .....                                               | .....6.700  | ...5.638             | MON...       | .....20,800                         | .....184,928               | 12/07/2018. | 06/25/2036.                               |             |
| 02660Y               | AX | 0           | AHM 062A 3A5 - RMBS.....         | ..... | ..    | 4                               | 1FM          | .....                                                            | 492,483     | ...33.152                            | .....450,400   | .....1,358,574  | .....441,693                    | .....                                             | .....(46,358)                                   | .....                                                                  | .....                                               | .....6.750  | ...5.637             | MON...       | .....7,387                          | .....67,460                | 12/07/2018. | 06/25/2036.                               |             |
| 026929               | AB | 5           | AHM 063A 112 - RMBS.....         | ..... | ..    | 4                               | 1FM          | .....                                                            | 1,861,836   | ...83.754                            | .....2,205,923 | .....2,633,816  | .....2,020,900                  | .....                                             | .....47,976                                     | .....                                                                  | .....                                               | .....2.252  | ...7.223             | MON...       | .....989                            | .....110,652               | 10/05/2017. | 12/25/2046.                               |             |
| 026931               | AC | 9           | AHM 07SD1 131 - RMBS.....        | ..... | ..    | 4                               | 6FM          | .....                                                            | 1,478,851   | ...42.543                            | .....1,450,484 | .....3,409,455  | .....1,447,323                  | .....                                             | .....(31,529)                                   | .....                                                                  | .....                                               | .....6.600  | ...3.064             | MON...       | .....18,752                         | .....36,027                | 10/23/2019. | 01/25/2037.                               |             |
| 026931               | AD | 7           | AHM 07SD1 132 - RMBS.....        | ..... | ..    | 4                               | 4FM          | .....                                                            | 2,027,801   | ...33.480                            | .....1,885,863 | .....5,632,780  | .....1,563,582                  | .....                                             | .....(99,428)                                   | .....                                                                  | .....                                               | .....6.600  | ...10.042            | MON...       | .....30,980                         | .....256,032               | 05/24/2016. | 01/25/2037.                               |             |
| 026935               | AC | 0           | AHMA 073 12A - RMBS.....         | ..... | ..    | 4                               | 1FM          | .....                                                            | 269,439     | ...79.414                            | .....403,718   | .....508,375    | .....239,146                    | .....                                             | .....28,773                                     | .....                                                                  | .....                                               | .....2.252  | ...15.426            | MON...       | .....191                            | .....8,450                 | 01/17/2014. | 06/25/2037.                               |             |
| 03099A               | EE | 9           | AMSI 2003-7 CE - CMO.....        | ..... | ..    | 4                               | 6            | .....                                                            | 631,642     | ...55.090                            | .....870,000   | .....1,579,244  | .....383,965                    | .....                                             | .....(26,091)                                   | .....                                                                  | .....                                               | .....       | ...6.860             | N/A          | .....                               | .....82,236                | .....       | 04/15/2015.                               | 08/25/2033. |
| 03463U               | AA | 5           | AOMT 194 A1 - CMO/RMBS.....      | ..... | ..    | 4                               | 1FE          | .....                                                            | 2,377,103   | ...100.303                           | .....2,384,342 | .....2,377,131  | .....2,376,782                  | .....                                             | .....(321)                                      | .....                                                                  | .....                                               | .....2.993  | ...3.021             | MON...       | .....5,929                          | .....29,645                | 07/26/2019. | 07/26/2049.                               |             |
| 040104               | PE | 5           | ARSI 05W3 M3 - RMBS.....         | ..... | ..    | 4                               | 6FM          | .....                                                            | 460,516     | ...76.707                            | .....470,997   | .....614,021    | .....458,971                    | .....                                             | .....(1,545)                                    | .....                                                                  | .....                                               | .....2.512  | ...0.180             | MON...       | .....298                            | .....5,496                 | 09/11/2019. | 11/25/2035.                               |             |
| 040104               | RF | 0           | ARSI 06W1 A2C - RMBS.....        | ..... | ..    | 4                               | 1FM          | .....                                                            | 2,456,085   | ...92.102                            | .....3,577,237 | .....3,884,012  | .....2,566,048                  | .....                                             | .....79,715                                     | .....                                                                  | .....                                               | .....2.172  | ...7.490             | MON...       | .....1,406                          | .....104,354               | 11/17/2014. | 03/25/2036.                               |             |
| 040104               | RG | 8           | ARSI 06W1 A2D - RMBS.....        | ..... | ..    | 4                               | 1FM          | .....                                                            | 2,892,410   | ...93.846                            | .....4,228,793 | .....4,506,091  | .....3,017,481                  | .....                                             | .....88,135                                     | .....                                                                  | .....                                               | .....2.392  | ...7.593             | MON...       | .....1,796                          | .....131,119               | 12/07/2018. | 03/25/                                    |             |

**SCHEDULE D - PART 1**

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

E10.81

| 1                    |    | 2 |                                               |        | Codes                           |              |                                                                  | 6           | 7                                    | Fair Value |           | 10                              | 11                                                | Change in Book/Adjusted Carrying Value          |                                                                        |                                                     |         | Interest             |              |                                     |                            | Dates      |                                           |
|----------------------|----|---|-----------------------------------------------|--------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|---------|----------------------|--------------|-------------------------------------|----------------------------|------------|-------------------------------------------|
|                      |    |   |                                               |        | 3                               | 4            | 5                                                                |             |                                      | 8          | 9         |                                 |                                                   | 12                                              | 13                                                                     | 14                                                  | 15      | 16                   | 17           | 18                                  | 19                         | 20         | 21                                        |
| CUSIP Identification |    |   | Description                                   | Code   | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| 04541G               | CU | 4 | ABSHE 02HE3 M4 - RMBS.....                    | .....  | ..                              | .....4       | 1FM                                                              | 2,463,034   | 93.989                               | 3,703,978  | 3,940,854 | 2,513,167                       | .....                                             | .....                                           | (68,838)                                                               | .....                                               | 6.240   | 5.907                | MON...       | 10,929                              | 213,190                    | 02/03/2016 | 10/15/2032                                |
| 04541G               | GB | 2 | ABSHE 03HE6 M1 - RMBS.....                    | .....  | ..                              | .....4       | 1FM                                                              | 907,556     | 99.215                               | 1,281,750  | 1,291,895 | 1,001,732                       | .....                                             | .....                                           | (28,333)                                                               | .....                                               | 2.767   | 15.110               | MON...       | 596                                 | 42,504                     | 05/27/2010 | 11/25/2033                                |
| 04541G               | NQ | 1 | ABSHE 04HE10 M3 - RMBS.....                   | .....  | ..                              | .....4       | 1FM                                                              | 195,213     | 95.838                               | 226,687    | 236,532   | 171,094                         | .....                                             | .....                                           | 5,336                                                                  | .....                                               | 3.592   | 6.833                | MON...       | 142                                 | 5,889                      | 08/07/2014 | 09/25/2034                                |
| 04542B               | BB | 7 | ABFC 02NC1 M3 - RMBS.....                     | .....  | ..                              | .....4       | 1FM                                                              | 292,972     | 98.619                               | 275,989    | 279,854   | 299,503                         | 68,708                                            | 1,596                                           | .....                                                                  | .....                                               | 4.541   | 5.025                | MON...       | 247                                 | 13,131                     | 05/18/2017 | 12/25/2031                                |
| 04542B               | MS | 8 | ABFC 05AQ1 A4 - RMBS.....                     | .....  | ..                              | .....4       | 1FM                                                              | 705,745     | 101.404                              | 712,534    | 702,671   | 699,454                         | .....                                             | .....                                           | 905                                                                    | .....                                               | 5.010   | 5.212                | MON...       | 2,934                               | 33,330                     | 01/14/2011 | 01/25/2034                                |
| 04542B               | QB | 1 | ABFC 05OPT1 M2 - RMBS.....                    | .....  | ..                              | .....4       | 1FM                                                              | 2,233,462   | 96.679                               | 6,631,239  | 6,859,000 | 4,069,638                       | .....                                             | .....                                           | 231,652                                                                | .....                                               | 2.617   | 12.038               | MON...       | 2,992                               | 214,654                    | 05/23/2012 | 05/25/2035                                |
| 04544P               | AG | 4 | ABSHE 06HE5 M2 - RMBS.....                    | .....  | ..                              | .....4       | 6FE                                                              | 506,976     | 49.288                               | 486,486    | 987,025   | 486,486                         | (24,462)                                          | 3,972                                           | .....                                                                  | .....                                               | 2.092   | 13.625               | MON...       | 399                                 | 12,738                     | 09/20/2019 | 07/25/2036                                |
| 04544T               | AE | 1 | ABSHE 07HE2 A5 - RMBS.....                    | .....  | ..                              | .....4       | 1FM                                                              | 4,173,539   | 76.754                               | 6,327,643  | 8,244,027 | 4,121,529                       | .....                                             | .....                                           | (79,541)                                                               | .....                                               | 2.082   | 13.312               | MON...       | 2,861                               | 214,324                    | 06/16/2008 | 05/25/2037                                |
| 05490Q               | AE | 8 | BCAP 15RR6 1A5 - CMO/RMBS.....                | .....  | ..                              | .....4       | 1FM                                                              | 2,547,089   | 87.785                               | 5,319,253  | 6,059,383 | 2,401,804                       | .....                                             | .....                                           | 104,204                                                                | .....                                               | 5.603   | 5.646                | MON...       | 28,294                              | .....                      | 06/11/2015 | 05/27/2037                                |
| 05530W               | AE | 7 | BCAP 07AA4A 3A1 - CMO/RMBS.....               | .....  | ..                              | .....4       | 1FM                                                              | 1,049,932   | 89.155                               | 1,282,282  | 1,438,263 | 771,622                         | .....                                             | .....                                           | 63,087                                                                 | .....                                               | 4.008   | 14.405               | MON...       | 4,804                               | 58,314                     | 07/11/2012 | 06/25/2047                                |
| 05532V               | BE | 6 | BCAP 10RR2E 5A2 - CMO/RMBS.....               | .....  | ..                              | .....4       | 1FM                                                              | 327,635     | 99.977                               | 327,560    | 327,635   | 327,537                         | .....                                             | .....                                           | (98)                                                                   | .....                                               | 5.000   | 5.083                | MON...       | 1,365                               | 16,458                     | 03/05/2013 | 12/26/2036                                |
| 05534A               | AR | 2 | BCAP 11RR5 151 - CMO/RMBS.....                | .....  | ..                              | .....4       | 2FM                                                              | 2,029,304   | 60.074                               | 1,875,527  | 3,122,007 | 2,011,350                       | .....                                             | .....                                           | .....                                                                  | .....                                               | 5.250   | .....                | MON...       | 13,659                              | 132,596                    | 02/14/2019 | 06/26/2036                                |
| 05534A               | AS | 0 | BCAP 11RR5 152 - CMO/RMBS.....                | .....  | ..                              | .....4       | 6FM                                                              | 401,903     | 53.753                               | 469,861    | 874,115   | 469,861                         | (248,586)                                         | (225,165)                                       | .....                                                                  | .....                                               | 6.991   | 4.401                | MON...       | 5,092                               | 255,162                    | 09/27/2017 | 06/26/2036                                |
| 055682               | AC | 2 | BNCMT 061 A3 - RMBS.....                      | .....  | ..                              | .....4       | 1FM                                                              | 1,007,677   | 96.937                               | 1,728,865  | 1,783,499 | 1,227,179                       | .....                                             | .....                                           | 47,450                                                                 | .....                                               | 1.952   | 19.035               | MON...       | 580                                 | 43,940                     | 08/09/2012 | 10/25/2036                                |
| 05946X               | 2E | 2 | BAFC 058 4A9 - CMO/RMBS.....                  | .....  | ..                              | .....4       | 1FM                                                              | 1,821,746   | 98.937                               | 2,041,255  | 2,063,195 | 1,843,562                       | .....                                             | .....                                           | 21,816                                                                 | .....                                               | 5.750   | 6.587                | MON...       | 9,886                               | 119,127                    | 01/10/2006 | 01/25/2036                                |
| 05946X               | S3 | 8 | BAFC 057 2A6 - CMO/RMBS.....                  | .....  | ..                              | .....4       | 1FM                                                              | 1,660,423   | 101.284                              | 1,900,265  | 1,876,184 | 1,563,774                       | .....                                             | .....                                           | 7,034                                                                  | .....                                               | 5.500   | 8.616                | MON...       | 8,599                               | 103,366                    | 09/07/2010 | 11/25/2035                                |
| 059475               | AF | 0 | BOAA 072 2A1 - CMO/RMBS.....                  | .....  | ..                              | .....4       | 1FM                                                              | 1,625,997   | 97.991                               | 2,349,401  | 2,397,580 | 1,336,364                       | .....                                             | .....                                           | 276,809                                                                | .....                                               | 6.000   | 39.980               | MON...       | 11,988                              | 144,083                    | 07/09/2008 | 06/25/2037                                |
| 05950N               | BS | 6 | BAFC 065 3IO - CMO/RMBS.....                  | .....  | ..                              | .....3       | 5GI                                                              | 44,629      | 23.186                               | 121,735    | .....     | 13,878                          | .....                                             | .....                                           | (2,351)                                                                | .....                                               | 6.000   | 200.592              | MON...       | 2,625                               | 35,327                     | 03/16/2009 | 09/25/2036                                |
| 059523               | AU | 4 | BAFC 075 6A1 - CMO/RMBS.....                  | .....  | ..                              | .....4       | 1FM                                                              | 532         | 82.948                               | 782        | 943       | 556                             | .....                                             | .....                                           | (2)                                                                    | .....                                               | 6.500   | 23.264               | MON...       | 5                                   | 130                        | 08/26/2009 | 07/25/2037                                |
| 059526               | AC | 7 | BAFC 076 A2 - RMBS.....                       | .....  | ..                              | .....4       | 1FM                                                              | 1,692,513   | 95.563                               | 2,114,260  | 2,212,435 | 1,746,436                       | .....                                             | .....                                           | 5,232                                                                  | .....                                               | 2.072   | 8.171                | MON...       | 764                                 | 57,452                     | 05/12/2008 | 07/25/2037                                |
| 05953L               | AD | 1 | BAFC 078 2A1 - CMO/RMBS.....                  | .....  | ..                              | .....4       | 1FM                                                              | 502,410     | 80.985                               | 676,173    | 834,938   | 354,368                         | .....                                             | .....                                           | (1,785)                                                                | .....                                               | 7.000   | 18.407               | MON...       | 4,870                               | 65,331                     | 06/20/2014 | 10/25/2037                                |
| 05954W               | AD | 6 | BAFC 08R2 1A4 - CMO/RMBS.....                 | .....  | ..                              | .....4       | 1FM                                                              | 257,160     | 100.463                              | 270,879    | 269,630   | 267,175                         | .....                                             | .....                                           | 1,686                                                                  | .....                                               | 6.000   | 7.628                | MON...       | 1,348                               | 16,246                     | 09/29/2011 | 09/25/2037                                |
| 05956E               | AY | 8 | BAFC 10R6B 4A5 - CMO/RMBS.....                | .....  | ..                              | .....4       | 1FM                                                              | 1,772,018   | 95.712                               | 1,938,319  | 2,025,163 | 1,917,250                       | .....                                             | .....                                           | 49,810                                                                 | .....                                               | 4.198   | 7.512                | MON...       | 7,086                               | 89,842                     | 05/06/2015 | 07/26/2035                                |
| 06051G               | BG | 3 | BAFC 04A B2 - CMO/RMBS.....                   | .....  | ..                              | .....4       | 1FM                                                              | 231,159     | 45.760                               | 192,325    | 420,288   | 229,929                         | .....                                             | .....                                           | (10,185)                                                               | .....                                               | 4.751   | 4.428                | MON...       | 1,664                               | 20,128                     | 08/08/2018 | 09/20/2034                                |
| 06606F               | AM | 3 | BAMH 972 B1 - ABS.....                        | .....  | ..                              | .....4       | 6FE                                                              | 1,712,500   | 67.779                               | 1,694,469  | 2,500,000 | 1,689,296                       | .....                                             | .....                                           | (23,204)                                                               | .....                                               | 7.070   | 6.732                | MON...       | 10,310                              | 31,440                     | 11/21/2019 | 02/10/2022                                |
| 07383G               | AT | 3 | BSABS 992 MF1 - RMBS.....                     | .....  | ..                              | .....4       | 6FE                                                              | 525,623     | 102.111                              | 516,078    | 505,406   | 516,078                         | (7,056)                                           | (17,904)                                        | .....                                                                  | .....                                               | 8.720   | 7.284                | MON...       | 3,673                               | 33,681                     | 09/25/2019 | 10/25/2029                                |
| 07383U               | JY | 2 | BEAR STEARNS STRUCTURED PRODUCTS INC. 20..... | .....  | ..                              | .....4       | 6FM                                                              | 334,382     | 54.000                               | 353,101    | 653,891   | 333,381                         | .....                                             | .....                                           | (1,046)                                                                | .....                                               | 4.248   | .....                | N/A          | 2,315                               | 42,472                     | 05/09/2019 | 08/27/2042                                |
| 07384M               | 6F | 4 | BSARM 0412 1A1 - CMO/RMBS.....                | .....  | ..                              | .....4       | 1FM                                                              | 18,893      | 99.195                               | 41,646     | 41,984    | 17,698                          | .....                                             | .....                                           | 132                                                                    | .....                                               | 4.369   | 31.668               | MON...       | 153                                 | 1,904                      | 04/08/2009 | 02/25/2035                                |
| 07384M               | K2 | 7 | BSARM 041 21A - CMO/RMBS.....                 | .....  | ..                              | .....4       | 1FM                                                              | 691,637     | 102.285                              | 982,558    | 960,607   | 663,942                         | .....                                             | .....                                           | 6,942                                                                  | .....                                               | 4.311   | 12.037               | MON...       | 3,451                               | 43,017                     | 12/15/2008 | 04/25/2034                                |
| 07384M               | VR | 0 | BSARM 034 3A1 - CMO/RMBS.....                 | C..... | ..                              | .....4       | 1FM                                                              | 260,457     | 102.533                              | 263,271    | 256,766   | 255,458                         | .....                                             | .....                                           | (292)                                                                  | .....                                               | 4.399   | 4.255                | MON...       | 941                                 | 11,675                     | 05/05/2003 | 07/25/2033                                |
| 07384Y               | SC | 1 | BSABS 04HE3 M6 - RMBS.....                    | .....  | ..                              | .....4       | 1FM                                                              | 84,649      | 65.855                               | 125,826    | 191,065   | 225,874                         | .....                                             | .....                                           | 12,277                                                                 | .....                                               | 7.042   | 14.053               | MON...       | 253                                 | 8,573                      | 02/01/2017 | 04/25/2034                                |
| 07386H               | L6 | 6 | BALTA 063B 231 - CMO/RMBS.....                | .....  | ..                              | .....4       | 1FM                                                              | 1,214,028   | 93.748                               | 1,324,583  | 1,412,917 | 754,212                         | .....                                             | .....                                           | (29,198)                                                               | .....                                               | 3.741   | 3.453                | MON...       | 4,405                               | 55,947                     | 02/01/2008 | 05/25/2036                                |
| 073870               | AA | 5 | BALTA 072A 1A1 - RMBS.....                    | .....  | ..                              | .....4       | 1FM                                                              | 2,102       | 79.435                               | 7,105      | 8,944     | .....                           | .....                                             | .....                                           | (150)                                                                  | .....                                               | 2.132   | .....                | MON...       | 3                                   | 190                        | 12/17/2008 | 04/25/2037                                |
| 073871               | AN | 5 | BALTA 064B 211 - CMO/RMBS.....                | .....  | ..                              | .....4       | 1FM                                                              | 768,733     | 88.661                               | 782,290    | 882,334   | 792,568                         | .....                                             | .....                                           | (6,254)                                                                | .....                                               | 3.923   | 2.857                | MON...       | 2,884                               | 20,661                     | 05/10/2019 | 08/25/2036                                |
| 073871               | BN | 4 | BALTA 064B 321 - CMO/RMBS.....                | .....  | ..                              | .....4       | 1FM                                                              | 49,630      | 80.619                               | 114,318    | 141,800   | 9,361                           | .....                                             | .....                                           | (5,008)                                                                | .....                                               | 4.055   | 3.952                | MON...       | 479                                 | 5,805                      | 03/06/2009 | 07/25/2036                                |
| 073873               | AA | 9 | BALTA 065A 1A1 - RMBS.....                    | .....  | ..                              | .....4       | 1FM                                                              | 36,735      | 87.987                               | 91,047     | 103,478   | 15,565                          | .....                                             | .....                                           | (2,131)                                                                | .....                                               | 2.132   | 2.431                | MON...       | 37                                  | 2,642                      | 06/29/2009 | 08/25/2036                                |
| 073879               | LR | 7 | BSABS 04AC6 M1 - RMBS.....                    | .....  | ..                              | .....4       | 5FM                                                              | 346,088     | 21.600                               | 167,986    | 777,726   | 294,512                         | .....                                             | .....                                           | 39,641                                                                 | .....                                               | 2.797   | 14.314               | MON...       | 423                                 | .....                      | 10/17/2017 | 11/25/2034                                |
| 07387Q               | AM | 2 | BALTA 068B 2A1 - CMO/RMBS.....                | .....  | ..                              | .....4       | 1FM                                                              | 1,311,980   | 97.010                               | 1,772,922  | 1,827,573 | 859,170                         | .....                                             | .....                                           | (6,179)                                                                | .....                                               | 3.684   | 17.188               | MON...       | 5,611                               | 71,370                     | 04/08/2009 | 08/25/2046                                |
| 07387U               | BU | 4 | BSABS 06HE1 2M4 - RMBS.....                   | .....  | ..                              | .....4       | 1FM                                                              | 582,511     | 145.711                              | 1,433,032  | 983,473   | 797,742                         | .....                                             | .....                                           | 36,855                                                                 | .....                                               | 2.812   | 9.615                | MON...       | 461                                 | 31,211                     | 01/19/2016 | 02/25/2036                                |
| 07387U               | CE | 9 | BSABS 06AC1A 1A1 - RMBS.....                  | .....  | ..                              | .....4       | 1FM                                                              | 375,810     | 72.717                               | 501,427    | 689,559   | 258,153                         | .....                                             | .....                                           | 44,466                                                                 | .....                                               | 6.250   | 27.672               | MON...       | 3,591                               | 18,350                     | 12/17/2008 | 02/25/2036                                |
| 07389Q               | AN | 8 | BSABS 07SD1 221 - CMO/RMBS.....               | .....  | ..                              | .....4       | 1FM                                                              | 1,156,853   | 67.604                               | 1,112,289  | 1,645,302 | 1,015,737                       | .....                                             | .....                                           | (8,578)                                                                | .....                                               | 3.338   | 5.754                | MON...       | 4,577                               | 59,507                     | 10/26/2018 | 10/25/2036                                |



**SCHEDULE D - PART 1**

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

| 1                    |    | 2           |                                        |       | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     | Dates                      |             |                                           |
|----------------------|----|-------------|----------------------------------------|-------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                        |       | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                        |       | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 07401C               | AV | 5           | BSARM 074 221 - CMO/RMBS.....          | ..... | ..... | 4                               | 1FM          | 247,238                                                          | 95.828      | 336,062                              | 350,692    | 189,499   | .....                           | 1,003                                             | .....                                           | .....                                                                  | 4.028                                               | 15.800   | MON...               | 1,177        | 14,005                              | 10/15/2008.                | 06/25/2047. |                                           |
| 124779               | AK | 5           | CBASS 06RP1 B4 - RMBS.....             | ..... | ..... | 4                               | 2FM          | 858,908                                                          | 93.599      | 1,008,065                            | 1,077,000  | 837,343   | .....                           | 5,036                                             | .....                                           | .....                                                                  | 4.758                                               | 5.516    | MON...               | 4,270        | 40,490                              | 09/23/2016.                | 04/01/2036. |                                           |
| 12479U               | AA | 8           | CBASS DELAWARE TRUST 2011-1 - MBS..... | ..... | ..... | 4                               | 5GI          | 1,936,352                                                        | 7.500       | 2,074,035                            | 27,653,797 | 1,876,810 | .....                           | (133,999)                                         | 444,783                                         | .....                                                                  | 1.719                                               | 28.183   | N/A.....             | 39,607       | 524,522                             | 03/19/2019.                | 02/25/2037. |                                           |
| 1248MG               | AJ | 3           | CBASS 07CB1 A1A - RMBS.....            | ..... | ..... | 4                               | 1FM          | 382,117                                                          | 44.931      | 408,785                              | 909,803    | 375,165   | .....                           | 6,715                                             | .....                                           | .....                                                                  | 1.862                                               | 4.806    | MON...               | 282          | 2,128                               | 08/01/2019.                | 01/25/2037. |                                           |
| 1248MG               | AM | 6           | CBASS 07CB1 A4 - RMBS.....             | ..... | ..... | 4                               | 1FM          | 2,040,650                                                        | 49.566      | 2,140,654                            | 4,318,836  | 1,977,037 | .....                           | (4,287)                                           | .....                                           | .....                                                                  | 5.910                                               | 4.694    | MON...               | 21,270       | 35,420                              | 07/23/2019.                | 01/25/2037. |                                           |
| 125438               | AB | 7           | CWHL 07HYB2 3A1 - CMO/RMBS.....        | ..... | ..... | 4                               | 1FM          | 321,574                                                          | 91.405      | 744,138                              | 814,112    | 259,918   | .....                           | 55,989                                            | .....                                           | .....                                                                  | 3.621                                               | 38.762   | MON...               | 2,457        | 31,605                              | 03/02/2009.                | 05/26/2037. |                                           |
| 12544X               | AX | 3           | CWHL 079 A13 - CMO/RMBS.....           | ..... | ..... | 4                               | 1FM          | 1,979,495                                                        | 81.814      | 1,693,550                            | 2,070,009  | 1,460,522 | .....                           | 31,222                                            | .....                                           | .....                                                                  | 5.750                                               | 10.669   | MON...               | 9,919        | 120,093                             | 10/25/2013.                | 07/25/2037. |                                           |
| 12566Q               | AE | 3           | CMALT 07A1 1A5 - CMO/RMBS.....         | ..... | ..... | 4                               | 1FM          | 1,123,274                                                        | 99.832      | 1,541,417                            | 1,544,019  | 860,036   | .....                           | 44,810                                            | .....                                           | .....                                                                  | 6.000                                               | 16.810   | MON...               | 7,720        | 92,783                              | 05/17/2011.                | 01/25/2037. |                                           |
| 12566T               | AK | 3           | CMALT 06A7 A10 - CMO/RMBS.....         | ..... | ..... | 3                               | 5GI          | 407,116                                                          | 14.827      | 472,285                              | .....      | 137,023   | .....                           | (33,766)                                          | .....                                           | .....                                                                  | 3.558                                               | 74.228   | MON...               | 1,889        | 106,962                             | 05/17/2011.                | 12/25/2036. |                                           |
| 12566V               | AH | 5           | CMALT 07A4 1A8 - CMO/RMBS.....         | ..... | ..... | 3                               | 5GI          | 8,577                                                            | 20.412      | 20,595                               | .....      | 3,259     | .....                           | (623)                                             | .....                                           | .....                                                                  | 6.000                                               | 167.361  | MON...               | 505          | 6,760                               | 12/22/2008.                | 04/25/2037. |                                           |
| 12566V               | AN | 2           | CMALT 07A4 113 - CMO/RMBS.....         | ..... | ..... | 4                               | 1FM          | 3,094,154                                                        | 97.061      | 3,543,609                            | 3,650,919  | 2,623,886 | .....                           | 87,124                                            | .....                                           | .....                                                                  | 5.750                                               | 11.646   | MON...               | 17,494       | 210,096                             | 11/18/2013.                | 04/25/2037. |                                           |
| 12628K               | AA | 0           | CSAB 063 A1A - RMBS.....               | ..... | ..... | 4                               | 5FM          | 1,282,917                                                        | 32.175      | 878,375                              | 2,730,010  | 1,281,178 | .....                           | 58,741                                            | .....                                           | .....                                                                  | 6.000                                               | 6.000    | MON...               | 13,650       | 16,845                              | 02/06/2014.                | 11/25/2036. |                                           |
| 12628L               | AD | 2           | CSAB 064 A2A - RMBS.....               | ..... | ..... | 4                               | 1FM          | 559,251                                                          | 35.728      | 420,647                              | 1,177,371  | 452,904   | .....                           | 17,847                                            | .....                                           | .....                                                                  | 5.611                                               | 5.626    | MON...               | 5,505        | 8,460                               | 02/23/2017.                | 12/25/2036. |                                           |
| 12628L               | AJ | 9           | CSAB 064 A6A - RMBS.....               | ..... | ..... | 4                               | 1FM          | 1,460,531                                                        | 36.616      | 1,256,501                            | 3,431,544  | 1,365,749 | .....                           | 50,948                                            | .....                                           | .....                                                                  | 6.184                                               | 5.681    | MON...               | 17,683       | 26,644                              | 05/13/2019.                | 12/25/2036. |                                           |
| 12629E               | AA | 3           | CSAB 071A A1A - RMBS.....              | ..... | ..... | 4                               | 1FM          | 1,071,632                                                        | 40.678      | 854,675                              | 2,101,060  | 831,369   | .....                           | 74                                                | .....                                           | .....                                                                  | 5.898                                               | 5.428    | MON...               | 10,326       | 46,041                              | 08/22/2017.                | 05/26/2037. |                                           |
| 12629E               | AC | 9           | CSAB 071A A2 - RMBS.....               | ..... | ..... | 4                               | 1FM          | 3,448,414                                                        | 40.375      | 2,946,668                            | 7,298,231  | 2,901,395 | .....                           | (4,511)                                           | .....                                           | .....                                                                  | 5.737                                               | 5.175    | MON...               | 34,890       | 155,749                             | 12/02/2016.                | 05/26/2037. |                                           |
| 12629E               | AD | 7           | CSAB 071A A3A - RMBS.....              | ..... | ..... | 4                               | 1FM          | 944,409                                                          | 40.593      | 804,166                              | 1,981,062  | 787,266   | .....                           | 1,554                                             | .....                                           | .....                                                                  | 5.858                                               | 5.481    | MON...               | 9,671        | 43,118                              | 06/06/2017.                | 05/26/2037. |                                           |
| 126378               | AA | 6           | CSMC 071A A1A - RMBS.....              | ..... | ..... | 4                               | 1FM          | 240,825                                                          | 45.146      | 218,471                              | 483,922    | 196,995   | .....                           | (1,960)                                           | .....                                           | .....                                                                  | 5.942                                               | 5.123    | MON...               | 2,396        | 12,320                              | 05/30/2017.                | 02/25/2037. |                                           |
| 126378               | AG | 3           | CSMC 071A 1A3 - RMBS.....              | ..... | ..... | 4                               | 1FM          | 878,220                                                          | 45.152      | 871,504                              | 1,930,154  | 812,005   | .....                           | (15,431)                                          | .....                                           | .....                                                                  | 5.989                                               | 5.063    | MON...               | 9,633        | 49,525                              | 12/04/2018.                | 02/25/2037. |                                           |
| 126378               | AL | 2           | CSMC 071A A6A - RMBS.....              | ..... | ..... | 4                               | 1FM          | 5,621,488                                                        | 43.515      | 5,311,467                            | 12,205,968 | 5,487,903 | .....                           | 17,537                                            | .....                                           | .....                                                                  | 5.863                                               | 6.338    | MON...               | 59,637       | 178,230                             | 05/22/2019.                | 02/25/2037. |                                           |
| 126378               | AL | 2           | CSMC 071A A6A - RMBS.....              | ..... | ..... | 4                               | 4FM          | 2,157,915                                                        | 43.515      | 1,827,040                            | 4,198,613  | 2,083,265 | .....                           | 16,650                                            | .....                                           | .....                                                                  | 5.863                                               | 5.863    | MON...               | 20,514       | 105,532                             | 02/29/2008.                | 02/25/2037. |                                           |
| 126379               | AW | 6           | CSMC 074 5A1 - CMO/RMBS.....           | ..... | ..... | 4                               | 5FM          | 691,881                                                          | 39.888      | 612,207                              | 1,534,805  | 744,172   | .....                           | .....                                             | .....                                           | .....                                                                  | 6.000                                               | .....    | MON...               | 7,674        | 68,613                              | 02/08/2019.                | 06/25/2022. |                                           |
| 126384               | CF | 1           | CSMC 072 2A5 - CMO/RMBS.....           | ..... | ..... | 4                               | 1FM          | 941,452                                                          | 96.430      | 939,555                              | 974,336    | 871,918   | .....                           | 18,191                                            | .....                                           | .....                                                                  | 5.000                                               | 7.914    | MON...               | 4,060        | 48,728                              | 07/29/2013.                | 03/25/2037. |                                           |
| 12638G               | AD | 1           | CSMC 06CF3 M3 - RMBS.....              | ..... | ..... | 4                               | 1FM          | 1,836,833                                                        | 104.451     | 3,120,080                            | 2,987,139  | 2,284,340 | .....                           | 95,506                                            | .....                                           | .....                                                                  | 2.458                                               | 8.799    | MON...               | 1,224        | 83,455                              | 03/17/2015.                | 10/27/2036. |                                           |
| 12638P               | AJ | 8           | CSMC 073A A6A - RMBS.....              | ..... | ..... | 4                               | 1FM          | 6,556,783                                                        | 46.263      | 5,915,145                            | 12,785,927 | 5,864,203 | .....                           | 33,906                                            | .....                                           | .....                                                                  | 5.579                                               | 5.096    | MON...               | 59,443       | 276,457                             | 01/29/2018.                | 04/25/2037. |                                           |
| 12639B               | AG | 4           | CSMC 084R 1A4 - CMO/RMBS.....          | ..... | ..... | 4                               | 1FM          | 5,804,533                                                        | 98.457      | 6,645,297                            | 6,749,457  | 6,464,570 | .....                           | 53,158                                            | .....                                           | .....                                                                  | 2.192                                               | 4.324    | MON...               | 2,039        | 180,339                             | 05/07/2015.                | 08/26/2037. |                                           |
| 12642J               | DG | 9           | CSMC 0911RD 4A2 - CMO/RMBS.....        | ..... | ..... | 4                               | 1FM          | 1,440,704                                                        | 44.318      | 1,402,192                            | 3,163,910  | 1,392,471 | .....                           | (49,244)                                          | .....                                           | .....                                                                  | 7.000                                               | 4.515    | MON...               | 18,456       | 63,775                              | 09/19/2019.                | 09/26/2037. |                                           |
| 12643G               | AC | 6           | CSMC 102RA 1A3 - CMO/RMBS.....         | ..... | ..... | 4                               | 1FM          | 667,899                                                          | 96.417      | 820,338                              | 850,826    | 622,744   | .....                           | 27,380                                            | .....                                           | .....                                                                  | 5.750                                               | 12.955   | MON...               | 4,077        | 48,921                              | 05/02/2014.                | 07/26/2037. |                                           |
| 12646B               | BS | 8           | CSMC 122R 213 - CMO/RMBS.....          | ..... | ..... | 4                               | 1FM          | 2,229,829                                                        | 96.979      | 2,377,450                            | 2,451,499  | 2,381,909 | .....                           | 19,807                                            | .....                                           | .....                                                                  | 3.402                                               | 5.675    | MON...               | 6,949        | 99,300                              | 05/01/2015.                | 03/27/2047. |                                           |
| 12649F               | BY | 3           | CSMC 1411R 7A2 - CMO/RMBS.....         | ..... | ..... | 4                               | 3FM          | 3,271,195                                                        | 60.314      | 3,067,237                            | 5,085,493  | 3,312,987 | .....                           | 41,792                                            | .....                                           | .....                                                                  | 7.819                                               | 8.915    | MON...               | 33,138       | 226,671                             | 05/21/2015.                | 02/27/2037. |                                           |
| 126671               | M7 | 8           | CWL 03SD3 B1 - RMBS.....               | ..... | ..... | 4                               | 5FE          | .....                                                            | 91.229      | .....                                | 1          | .....     | .....                           | .....                                             | .....                                           | .....                                                                  | 7.792                                               | .....    | MON...               | .....        | .....                               | 12/31/2017.                | 05/25/2031. |                                           |
| 126673               | 4Y | 5           | CWL 05SD2 M3 - RMBS.....               | ..... | ..... | 4                               | 1FM          | 197,914                                                          | 102.147     | 736,810                              | 721,323    | 35,827    | .....                           | (4,777)                                           | .....                                           | .....                                                                  | 5.000                                               | .....    | MON...               | .....        | 34,233                              | 09/25/2007.                | 05/25/2035. |                                           |
| 126673               | DU | 3           | CWL 047 MF5 - RMBS.....                | ..... | ..... | 4                               | 1FM          | 258,577                                                          | 20.526      | 331,134                              | 1,613,279  | 71,807    | .....                           | (76,830)                                          | .....                                           | .....                                                                  | 5.946                                               | 10.386   | MON...               | 7,994        | 84,565                              | 03/07/2017.                | 05/25/2034. |                                           |
| 126673               | FV | 9           | CWL 0410 A5B - RMBS.....               | ..... | ..... | 4                               | 1FM          | 146,710                                                          | 99.912      | 151,750                              | 151,884    | 149,955   | .....                           | 599                                               | .....                                           | .....                                                                  | 5.613                                               | 5.851    | MON...               | 710          | 67,772                              | 02/02/2010.                | 02/25/2035. |                                           |
| 12667A               | AC | 0           | CWL 0612 2A2 - RMBS.....               | ..... | ..... | 4                               | 1FM          | 41,862                                                           | 99.976      | 50,272                               | 50,284     | .....     | .....                           | 8,059                                             | .....                                           | .....                                                                  | 2.092                                               | 20.685   | MON...               | 18           | 1,213                               | 06/25/2013.                | 07/25/2036. |                                           |
| 12667F               | 6D | 2           | CWALT 05J2 1A8 - CMO/RMBS.....         | ..... | ..... | 4                               | 1FM          | 73,620                                                           | 15.841      | 22,392                               | 141,354    | 22,392    | .....                           | (16,077)                                          | (15,706)                                        | .....                                                                  | 2.392                                               | 2.915    | MON...               | 56           | 18,709                              | 02/21/2014.                | 04/25/2035. |                                           |
| 12667F               | RY | 3           | CWALT 0422CB 1A1 - CMO/RMBS.....       | ..... | ..... | 4                               | 1FM          | 912,700                                                          | 102.228     | 952,531                              | 931,773    | 912,557   | .....                           | 3,404                                             | .....                                           | .....                                                                  | 6.000                                               | 6.605    | MON...               | 4,659        | 55,906                              | 04/11/2012.                | 10/25/2034. |                                           |
| 12667F               | YW | 9           | CWALT 0428CB 7A1 - CMO/RMBS.....       | ..... | ..... | 4                               | 1FM          | 14,777                                                           | 83.513      | 14,846                               | 17,776     | 17,776    | .....                           | 1,206                                             | .....                                           | .....                                                                  | 5.000                                               | .....    | MON...               | 74           | 911                                 | 04/28/2009.                | 01/25/2020. |                                           |
| 12667G               | F2 | 4           | CWALT 0528CB 4A2 - CMO/RMBS.....       | ..... | ..... | 4                               | 4FM          | 651,488                                                          | 100.135     | 650,769                              | 649,892    | 681,569   | .....                           | 18,120                                            | .....                                           | .....                                                                  | 5.500                                               | 9.863    | MON...               | 2,979        | 26,808                              | 03/04/2019.                | 08/25/2020. |                                           |
| 12667G               | QC | 0           | CWALT 0520CB 2A6 - CMO/RMBS.....       | ..... | ..... | 4                               | 1FM          | 2,135,627                                                        | 88.829      | 2,162,344                            | 2,434,286  | 2,069,615 | .....                           | (19,303)                                          | .....                                           | .....                                                                  | 5.500                                               | 5.500    | MON...               | 11,157       | 133,886                             | 10/29/2013.                | 07/25/2035. |                                           |
| 12667G               | W2 | 5           | CWALT 0541 12B - CMO/RMBS.....         | ..... | ..... | 4                               | 6FE          | 16,164                                                           | 1.963       | 1,293                                | 65,889     | 1,293     | .....                           | (7,320)                                           | (3,947)                                         | .....                                                                  | 2.832                                               | 2.835    | MON...               | 31           | 3,913                               | 01/23/2017.                | 09/25/2035. |                                           |

SCHEDULE D - PART 1

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

| 1                    |    |   | 2                                |       |       | Codes |       |              | 6                                                                | 7           | Fair Value   |                | 10                                   | 11             | Change in Book/Adjusted Carrying Value |                |               |              | Interest   |             |              |        |              | Dates        |             |             |
|----------------------|----|---|----------------------------------|-------|-------|-------|-------|--------------|------------------------------------------------------------------|-------------|--------------|----------------|--------------------------------------|----------------|----------------------------------------|----------------|---------------|--------------|------------|-------------|--------------|--------|--------------|--------------|-------------|-------------|
|                      |    |   |                                  |       |       | 3     | 4     | 5            |                                                                  |             | 8            | 9              |                                      |                | 12                                     | 13             | 14            | 15           | 16         | 17          | 18           | 19     | 20           | 21           | 22          |             |
| CUSIP Identification |    |   | Description                      |       |       | Code  | g     | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost |              |                | Rate Used<br>to Obtain<br>Fair Value | Fair Value     |                                        |                |               |              |            |             |              |        |              |              |             | Par Value   |
| 12667G               | X4 | 0 | CWALT 0534CB 1A9 - CMO/RMBS..... | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 2,408,223   | .....90.985  | .....2,401,220 | .....2,639,149                       | .....2,075,569 | .....                                  | .....          | .....27,079   | .....        | .....      | .....5.500  | .....8.317   | MON... | .....12,096  | .....145,153 | 11/22/2013. | 09/25/2035. |
| 12667G               | YR | 8 | CWALT 0528CB 4A1 - CMO/RMBS..... | ..... | ..... | 4     | ..... | 4FM          | .....                                                            | 651,491     | .....100.149 | .....650,861   | .....649,892                         | .....677,867   | .....                                  | .....          | .....16,665   | .....        | .....      | .....5.000  | .....10.606  | MON... | .....2,708   | .....24,371  | 03/04/2019. | 08/25/2020. |
| 12667G               | Z4 | 8 | CWALT 0538 A4 - CMO/RMBS.....    | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 911,640     | .....48.953  | .....1,065,732 | .....2,177,051                       | .....910,763   | .....                                  | .....          | .....110,994  | .....        | .....      | .....2.572  | .....23.839  | MON... | .....933     | .....67,321  | 03/28/2017. | 09/25/2035. |
| 12668B               | FH | 1 | CWALT 0586CB A8 - CMO/RMBS.....  | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 168,771     | .....85.082  | .....227,927   | .....267,890                         | .....131,678   | .....                                  | .....          | .....(3,663)  | .....        | .....      | .....5.500  | .....22.161  | MON... | .....1,228   | .....14,742  | 02/03/2009. | 02/25/2036. |
| 12668B               | JZ | 7 | CWALT 06J1 1A3 - CMO/RMBS.....   | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 1,215,609   | .....89.633  | .....1,531,757 | .....1,708,922                       | .....967,096   | .....                                  | .....          | .....90,561   | .....        | .....      | .....5.500  | .....21.358  | MON... | .....7,833   | .....94,496  | 09/07/2011. | 02/25/2036. |
| 12668B               | KM | 4 | CWALT 06J1 2A1 - CMO/RMBS.....   | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 680,210     | .....26.689  | .....476,718   | .....1,786,204                       | .....454,092   | .....                                  | .....          | .....(97,350) | .....        | .....      | .....7.000  | .....3.020   | MON... | .....10,420  | .....111,275 | 01/15/2014. | 02/25/2036. |
| 12668B               | PS | 6 | CWALT 064CB 1A6 - CMO/RMBS.....  | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 191,442     | .....79.226  | .....236,336   | .....298,306                         | .....132,077   | .....                                  | .....          | .....6,553    | .....        | .....      | .....6.000  | .....19.291  | MON... | .....1,492   | .....17,917  | 07/28/2008. | 04/25/2036. |
| 12668B               | RG | 0 | CWALT 06OC2 2A3 - RMBS.....      | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 282,458     | .....84.537  | .....290,753   | .....343,937                         | .....232,007   | .....                                  | .....          | .....14,208   | .....        | .....      | .....2.372  | .....11.290  | MON... | .....136     | .....9,939   | 05/07/2015. | 02/25/2036. |
| 12668R               | AG | 3 | CWALT 06OA19 XP - CMO/RMBS.....  | ..... | ..... | 4     | ..... | 6FE          | .....                                                            | 527,699     | .....5.741   | .....386,467   | .....6,731,506                       | .....386,467   | .....                                  | .....          | .....(76,276) | .....        | .....      | .....1.387  | .....5.540   | MON... | .....7,783   | .....99,339  | 07/18/2017. | 02/20/2047. |
| 12668V               | AF | 6 | CWL 06S7 A6 - RMBS.....          | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 26,206      | .....100.334 | .....49,288    | .....49,124                          | .....          | .....                                  | .....(1,230)   | .....         | .....        | .....5.693 | .....       | MON...       | .....  | .....2,807   | .....        | 05/30/2008. | 11/25/2035. |
| 126694               | 2H | 0 | CWHL 0610 A11 - CMO/RMBS.....    | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 407,269     | .....75.987  | .....412,628   | .....543,026                         | .....259,180   | .....                                  | .....          | .....6,769    | .....        | .....      | .....5.850  | .....17.660  | MON... | .....2,647   | .....31,792  | 10/26/2011. | 05/25/2036. |
| 126694               | A4 | 0 | CWALT 06OA1 2A2 - CMO/RMBS.....  | ..... | ..... | 4     | ..... | 3FM          | .....                                                            | 611,179     | .....9.888   | .....191,125   | .....1,932,847                       | .....520,054   | .....                                  | .....          | .....(16,841) | .....57,123  | .....      | .....2.075  | .....5.793   | MON... | .....1,337   | .....50,676  | 01/10/2018. | 03/20/2046. |
| 126694               | AF | 5 | CWHL 0519 1A6 - CMO/RMBS.....    | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 592,002     | .....93.195  | .....611,138   | .....655,763                         | .....579,562   | .....                                  | .....          | .....(12,440) | .....        | .....      | .....5.500  | .....6.387   | MON... | .....3,006   | .....36,067  | 06/25/2014. | 08/25/2035. |
| 126694               | EG | 9 | CWHL 0521 A40 - CMO/RMBS.....    | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 45,227      | .....29.807  | .....23,332    | .....78,276                          | .....8,496     | .....                                  | .....          | .....(6,101)  | .....        | .....      | .....5.500  | .....5.500   | MON... | .....359     | .....6,709   | 03/07/2014. | 10/25/2035. |
| 126694               | FC | 7 | CWHL 0520 A5 - CMO/RMBS.....     | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 480,310     | .....91.113  | .....571,988   | .....627,777                         | .....411,408   | .....                                  | .....          | .....(8,539)  | .....        | .....      | .....5.500  | .....15.813  | MON... | .....2,877   | .....38,977  | 05/06/2009. | 10/25/2035. |
| 126694               | JY | 5 | CWHL 0524 A8 - CMO/RMBS.....     | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 461,642     | .....90.056  | .....581,452   | .....645,654                         | .....317,989   | .....                                  | .....          | .....(7,967)  | .....        | .....      | .....5.500  | .....25.325  | MON... | .....2,959   | .....35,536  | 08/13/2008. | 11/25/2035. |
| 126694               | MR | 6 | CWHL 0526 1A7 - CMO/RMBS.....    | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 173,177     | .....106.688 | .....169,213   | .....158,605                         | .....146,053   | .....                                  | .....          | .....(2,502)  | .....        | .....      | .....10.515 | .....8.903   | MON... | .....1,390   | .....15,015  | 06/24/2014. | 11/25/2035. |
| 12669F               | N5 | 8 | CWHL 0412 111 - CMO/RMBS.....    | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 609         | .....95.928  | .....1,950     | .....2,033                           | .....622       | .....                                  | .....          | .....41       | .....        | .....      | .....3.878  | .....220.149 | MON... | .....7       | .....79      | 03/30/2009. | 08/25/2034. |
| 12669G               | BE | 0 | CWHL 04HYB6 A4 - CMO/RMBS.....   | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 106,794     | .....101.656 | .....167,020   | .....164,299                         | .....105,940   | .....                                  | .....          | .....14,423   | .....        | .....      | .....3.939  | .....21.956  | MON... | .....539     | .....6,860   | 01/13/2014. | 11/20/2034. |
| 12669G               | KJ | 9 | CWHL 0425 2A4 - CMO/RMBS.....    | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 120,390     | .....40.134  | .....116,270   | .....289,708                         | .....80,370    | .....                                  | .....          | .....11,843   | .....        | .....      | .....2.792  | .....34.367  | MON... | .....135     | .....15,295  | 02/22/2017. | 02/25/2035. |
| 12669G               | NQ | 0 | CWHL 057 2A2 - CMO/RMBS.....     | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 340,734     | .....42.641  | .....482,243   | .....1,130,938                       | .....62,082    | .....                                  | .....          | .....(27,715) | .....        | .....      | .....2.512  | .....3.035   | MON... | .....552     | .....34,301  | 07/28/2016. | 03/25/2035. |
| 12669G               | QM | 6 | CWHL 05HYB1 1A2 - CMO/RMBS.....  | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 1,264,796   | .....74.916  | .....1,393,435 | .....1,859,995                       | .....1,186,069 | .....                                  | .....          | .....(25,085) | .....        | .....      | .....2.532  | .....        | MON... | .....        | .....56,767  | 04/10/2017. | 03/25/2035. |
| 12669H               | AA | 7 | CWL 07QH1 A1 - RMBS.....         | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 662,194     | .....90.802  | .....923,670   | .....1,017,236                       | .....651,498   | .....                                  | .....          | .....41,625   | .....        | .....      | .....1.992  | .....11.304  | MON... | .....338     | .....27,898  | 05/12/2016. | 02/25/2037. |
| 12669T               | AA | 1 | CWL 07SD1 A1 - RMBS.....         | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 1,860,985   | .....75.471  | .....2,111,400 | .....2,797,641                       | .....1,622,030 | .....                                  | .....          | .....45,111   | .....        | .....      | .....2.242  | .....7.884   | MON... | .....1,045   | .....77,151  | 01/15/2015. | 03/25/2037. |
| 15231A               | AJ | 5 | CXHE 06A M5 - RMBS.....          | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 246,485     | .....78.209  | .....266,181   | .....340,345                         | .....236,575   | .....                                  | .....          | .....(9,910)  | .....        | .....      | .....2.172  | .....8.276   | MON... | .....123     | .....17,320  | 07/22/2019. | 06/25/2036. |
| 161546               | DZ | 6 | CFAB 031 IA5 - RMBS.....         | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 1,225,781   | .....102.888 | .....1,405,219 | .....1,365,773                       | .....1,309,102 | .....                                  | .....          | .....11,141   | .....        | .....      | .....5.914  | .....7.362   | MON... | .....6,731   | .....80,638  | 01/14/2010. | 10/25/2032. |
| 161546               | FY | 7 | CFAB 034 1M2 - RMBS.....         | ..... | ..... | 4     | ..... | 5FM          | .....                                                            | 515,186     | .....73.294  | .....482,557   | .....658,384                         | .....495,977   | .....                                  | .....          | .....22,272   | .....        | .....      | .....5.112  | .....5.277   | MON... | .....2,805   | .....        | 11/07/2014. | 07/25/2036. |
| 161546               | HC | 3 | CFAB 036 1A7 - RMBS.....         | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 224,879     | .....103.661 | .....287,794   | .....277,629                         | .....232,105   | .....                                  | .....          | .....(925)    | .....        | .....      | .....5.277  | .....10.293  | MON... | .....1,221   | .....14,247  | 09/03/2009. | 11/27/2034. |
| 161546               | HX | 7 | CFAB 041 1B - RMBS.....          | ..... | ..... | 4     | ..... | 6FM          | .....                                                            | 99,180      | .....88.896  | .....110,859   | .....124,706                         | .....157       | .....                                  | .....          | .....         | .....        | .....      | .....5.406  | .....        | MON... | .....        | .....        | 02/14/2014. | 02/25/2032. |
| 16162W               | LF | 4 | CHASE 05S1 M - CMO/RMBS.....     | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 498,260     | .....57.547  | .....689,261   | .....1,197,729                       | .....213,625   | .....                                  | .....          | .....(49,432) | .....        | .....      | .....5.602  | .....5.534   | MON... | .....5,592   | .....60,990  | 02/19/2014. | 05/25/2035. |
| 16163E               | AE | 8 | CHASE 07S2 1A5 - CMO/RMBS.....   | ..... | ..... | 4     | ..... | 5GI          | .....                                                            | 260,954     | .....5.948   | .....15,523    | .....260,957                         | .....          | .....                                  | .....(260,953) | .....         | .....        | .....6.000 | .....       | MON...       | .....  | .....275,627 | .....        | 02/19/2014. | 03/25/2037. |
| 17025J               | AK | 9 | CWHL 0713 A10 - CMO/RMBS.....    | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 1,174,353   | .....81.832  | .....1,047,413 | .....1,279,949                       | .....820,080   | .....                                  | .....          | .....(43,161) | .....        | .....      | .....6.000  | .....12.901  | MON... | .....6,400   | .....76,867  | 01/18/2013. | 08/25/2037. |
| 172973               | R7 | 6 | CMSI 052 B1 - CMO/RMBS.....      | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 61,807      | .....33.279  | .....61,807    | .....185,722                         | .....61,807    | .....                                  | .....          | .....(538)    | .....223,269 | .....      | .....5.477  | .....        | MON... | .....848     | .....5,075   | 02/12/2019. | 03/25/2035. |
| 17306S               | AA | 1 | CMLTI 06AR3 11A - CMO/RMBS.....  | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 225,280     | .....102.110 | .....378,657   | .....370,832                         | .....170,717   | .....                                  | .....          | .....30,372   | .....        | .....      | .....4.735  | .....29.766  | MON... | .....1,463   | .....17,241  | 02/10/2009. | 06/25/2036. |
| 17307G               | 4H | 8 | CMLTI 06WF1 A2C - RMBS.....      | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 94,205      | .....68.601  | .....103,822   | .....151,342                         | .....81,646    | .....                                  | .....          | .....1,490    | .....        | .....      | .....4.865  | .....6.190   | MON... | .....614     | .....3,680   | 12/30/2013. | 03/25/2036. |
| 17307G               | 4K | 1 | CMLTI 06WF1 A2E - RMBS.....      | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 693,701     | .....68.561  | .....691,565   | .....1,008,687                       | .....554,031   | .....                                  | .....          | .....8,969    | .....        | .....      | .....6.082  | .....6.080   | MON... | .....5,112   | .....24,633  | 05/08/2018. | 03/25/2036. |
| 17307G               | 4L | 9 | CMLTI 06WF1 A2F - RMBS.....      | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 3,605,096   | .....68.596  | .....3,767,055 | .....5,491,626                       | .....3,429,127 | .....                                  | .....          | .....36,912   | .....        | .....      | .....5.657  | .....4.959   | MON... | .....25,888  | .....133,803 | 10/03/2007. | 03/25/2036. |
| 17307G               | GY | 8 | CMLTI 04NCM2 1A2 - CMO/RMBS..... | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 3,894,763   | .....107.320 | .....4,135,956 | .....3,853,858                       | .....3,890,888 | .....                                  | .....          | .....(942)    | .....        | .....      | .....6.750  | .....6.564   | MON... | .....21,678  | .....260,275 | 11/18/2009. | 08/25/2034. |
| 17307G               | L3 | 0 | CMLTI 059 213 - CMO/RMBS.....    | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 834,070     | .....73.883  | .....1,127,015 | .....1,525,412                       | .....838,342   | .....                                  | .....          | .....(20,635) | .....        | .....      | .....5.500  | .....8.502   | MON... | .....6,991   | .....89,109  | 09/18/2014. | 09/25/2035. |
| 17307G               | MJ | 4 | CMLTI 04HYB4 WA - CMO/RMBS.....  | ..... | ..... | 4     | ..... | 1FM          | .....                                                            | 67,980      | .....102.173 | .....89,048    | .....87,154                          | .....69,601    | .....                                  | .....          | .....142      | .....        | .....      | .....4.037  | .....12.866  | MON... | .....293     | .....4,124   | 10/24/2008. | 12/26/2034. |

**SCHEDULE D - PART 1**

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

| 1                    |    |   | 2                           |      |                                 | Codes        |                                                                  |             | 6                                    | 7          | Fair Value |                                 | 10                                                | 11                                              | Change in Book/Adjusted Carrying Value                                 |                                                     |         |                      | Interest     |                                     |                            |             | Dates                                     |    |    |
|----------------------|----|---|-----------------------------|------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|---------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|----|----|
|                      |    |   | 3                           | 4    | 5                               |              |                                                                  |             |                                      |            |            |                                 |                                                   |                                                 | 12                                                                     | 13                                                  | 14      | 15                   | 16           | 17                                  | 18                         | 19          | 20                                        | 21 | 22 |
|                      |    |   |                             |      |                                 |              |                                                                  |             |                                      |            |            |                                 |                                                   |                                                 |                                                                        |                                                     |         |                      |              |                                     |                            |             |                                           |    |    |
| CUSIP Identification |    |   | Description                 | Code | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |    |    |
| 17307G               | NZ | 7 | CMLTI 05OPT1 M9 - RMBS      |      |                                 | 4            | 6FM                                                              | 697,233     | 60.000                               | 536,333    | 893,888    | 536,333                         | (160,900)                                         |                                                 |                                                                        |                                                     | 5.167   |                      | MON          | 868                                 | 6,039                      | 10/11/2019. | 02/25/2035.                               |    |    |
| 17307G               | PF | 9 | CMLTI 05WF1 A5 - RMBS       |      |                                 | 4            | 1FM                                                              | 1,533       | 100.496                              | 1,754      | 1,745      | 1,635                           |                                                   | 12                                              |                                                                        |                                                     | 5.010   | 12.400               | MON          | 7                                   | 83                         | 11/13/2009. | 11/27/2034.                               |    |    |
| 17307G               | SL | 3 | CMLTI 05OPT3 M3 - RMBS      |      |                                 | 4            | 1FM                                                              | 853,167     | 99.964                               | 1,949,395  | 1,950,097  | 1,785,501                       |                                                   | 99,336                                          |                                                                        |                                                     | 2.512   | 15.711               | MON          | 816                                 | 59,117                     | 03/01/2012. | 05/25/2035.                               |    |    |
| 17307G               | Y8 | 5 | CMLTI 512 2A3 - CMO/RMBS    |      |                                 | 4            | 1FM                                                              | 1,753,254   | 92.245                               | 2,567,505  | 2,783,353  | 1,659,288                       |                                                   | (35,808)                                        |                                                                        |                                                     | 6.000   | 8.642                | N/A          | 13,917                              | 174,716                    | 08/06/2014. | 12/30/2035.                               |    |    |
| 17309N               | AH | 4 | CRMSI 061 M2 - RMBS         |      |                                 | 4            | 1FM                                                              | 592,594     | 102.806                              | 828,871    | 806,250    | 598,773                         |                                                   | 9,244                                           |                                                                        |                                                     | 6.642   | 9.030                | MON          | 4,463                               | 41,350                     | 12/01/2016. | 07/25/2036.                               |    |    |
| 17309R               | AA | 0 | CMLTI 06AR6B 1A1 - CMO/RMBS |      |                                 | 4            | 1FM                                                              | 93,041      | 94.319                               | 121,041    | 128,332    | 73,089                          |                                                   | 541                                             |                                                                        |                                                     | 4.441   | 20.100               | MON          | 475                                 | 5,674                      | 01/13/2009. | 08/25/2036.                               |    |    |
| 17309V               | AQ | 6 | CMALT 06A4 2A1 - CMO/RMBS   |      |                                 | 4            | 1FM                                                              | 176,209     | 101.167                              | 217,396    | 214,889    | 196,809                         |                                                   | 5,797                                           |                                                                        |                                                     | 5.750   | 16.380               | MON          | 1,030                               | 12,335                     | 01/29/2010. | 08/25/2021.                               |    |    |
| 17310N               | AH | 1 | CRMSI 063 M2 - RMBS         |      |                                 | 4            | 1FM                                                              | 1,642,248   | 67.424                               | 1,735,407  | 2,573,888  | 1,755,634                       |                                                   |                                                 |                                                                        |                                                     | 5.824   |                      | MON          | 12,492                              | 141,832                    | 01/17/2019. | 11/25/2036.                               |    |    |
| 17310U               | AD | 4 | CMLTI 07AR1 A4 - RMBS       |      |                                 | 4            | 1FM                                                              | 237,231     | 20.303                               | 218,930    | 1,078,323  | 207,270                         |                                                   | (18,993)                                        |                                                                        |                                                     | 2.002   | 3.863                | MON          | 360                                 | 27,431                     | 08/29/2017. | 01/25/2037.                               |    |    |
| 17311L               | AB | 7 | CMLTI 07AR5 1A2 - CMO/RMBS  |      |                                 | 4            | 1FM                                                              | 48,408      | 96.651                               | 101,711    | 105,235    | 21,726                          |                                                   | (3,484)                                         |                                                                        |                                                     | 4.333   | 3.744                | MON          | 380                                 | 4,723                      | 09/10/2009. | 04/25/2037.                               |    |    |
| 17311Y               | AA | 1 | CBASS 07CB3 A1 - RMBS       |      |                                 | 4            | 1FM                                                              | 2,332,438   | 57.012                               | 2,491,356  | 4,369,907  | 2,111,964                       |                                                   | 68,230                                          |                                                                        |                                                     | 5.766   | 7.543                | MON          | 20,997                              | 82,821                     | 06/07/2016. | 03/25/2037.                               |    |    |
| 17315J               | AV | 4 | CMLTI 096K 102 - CMO/RMBS   |      |                                 | 4            | 1FM                                                              | 1,081,322   | 71.676                               | 1,231,242  | 1,717,794  | 1,243,911                       |                                                   | 36,963                                          |                                                                        |                                                     | 5.750   | 11.605               | MON          | 8,231                               | 99,782                     | 11/07/2014. | 01/25/2037.                               |    |    |
| 17315X               | AM | 3 | CMLTI 099E 5A2 - CMO/RMBS   |      |                                 | 4            | 1FM                                                              | 1,375,490   | 78.380                               | 1,908,159  | 2,434,496  | 1,358,293                       |                                                   | (3,394)                                         |                                                                        |                                                     | 5.750   | 11.125               | MON          | 11,665                              | 139,984                    | 05/06/2015. | 01/25/2037.                               |    |    |
| 17317N               | AD | 3 | CMLTI 1010 1A4 - CMO/RMBS   |      |                                 | 4            | 1FM                                                              | 1,465,048   | 89.500                               | 1,540,344  | 1,721,055  | 1,472,936                       |                                                   | 36,837                                          |                                                                        |                                                     | 4.179   | 7.391                | MON          | 1,199                               | 73,277                     | 06/02/2015. | 11/25/2035.                               |    |    |
| 17323L               | AK | 3 | CMLTI 153 2A3 - CMO/RMBS    |      |                                 | 4            | 1FM                                                              | 5,511,713   | 75.506                               | 8,071,140  | 10,689,366 | 6,521,058                       |                                                   | 155,689                                         |                                                                        |                                                     | 1.848   | 6.749                | MON          | 3,841                               | 257,668                    | 02/25/2015. | 12/26/2036.                               |    |    |
| 18976G               | AF | 3 | CMALT 07A6 A6 - CMO/RMBS    |      |                                 | 4            | 1FM                                                              | 3,049,656   | 97.852                               | 3,752,021  | 3,834,377  | 2,999,066                       |                                                   | (50,722)                                        |                                                                        |                                                     | 6.000   | 6.000                | MON          | 19,172                              | 230,063                    | 07/16/2013. | 06/25/2037.                               |    |    |
| 20753T               | AC | 7 | CAS 19R04 2B1 - CMO         |      |                                 | 4            | 5GI                                                              | 1,870,000   | 109.419                              | 2,046,128  | 1,870,000  | 1,870,000                       |                                                   |                                                 |                                                                        |                                                     | 7.042   | 6.638                | MON          | 2,561                               | 66,685                     | 06/25/2019. | 06/25/2039.                               |    |    |
| 21075W               | KC | 8 | CONHE 991 B - RMBS          |      |                                 | 4            | 1FM                                                              | 157,033     | 102.805                              | 198,666    | 193,245    | 138,927                         |                                                   | 6,838                                           |                                                                        |                                                     | 5.575   | 12.876               | MON          | 898                                 | 10,892                     | 10/24/2014. | 04/25/2030.                               |    |    |
| 22540V               | BZ | 4 | CSFB 01HE20 M2 - RMBS       | C    |                                 | 4            | 1FM                                                              | 154,163     | 55.515                               | 186,940    | 336,739    | 151,503                         |                                                   | (6,317)                                         |                                                                        |                                                     | 3.642   | 4.165                | MON          | 204                                 | 12,373                     | 07/21/2014. | 04/26/2032.                               |    |    |
| 22541N               | SS | 4 | CSFB 0310 1A4 - CMO/RMBS    |      |                                 | 4            | 1FM                                                              | 1,155,501   | 102.888                              | 1,421,676  | 1,381,765  | 1,182,765                       |                                                   | (9,418)                                         |                                                                        |                                                     | 5.500   | 7.623                | MON          | 6,333                               | 62,489                     | 10/30/2008. | 05/25/2033.                               |    |    |
| 22541N               | W9 | 6 | CSFB 038B 4P1 - CMO/RMBS    |      |                                 | 4            | 1FM                                                              | 104,112     | 102.739                              | 106,248    | 103,415    | 104,077                         |                                                   | (34)                                            |                                                                        |                                                     | 5.750   | 5.694                | MON          | 496                                 | 5,948                      | 02/20/2003. | 04/22/2033.                               |    |    |
| 22541Q               | 3U | 4 | CSFB 0329 1A1 - CMO/RMBS    |      |                                 | 4            | 1FM                                                              | 1,238,864   | 102.963                              | 1,417,297  | 1,376,516  | 1,260,935                       |                                                   | 4,941                                           |                                                                        |                                                     | 6.500   | 11.161               | MON          | 7,456                               | 89,596                     | 02/05/2009. | 12/25/2033.                               |    |    |
| 22541Q               | PZ | 9 | CSFB 0321 4A1 - CMO/RMBS    |      |                                 | 4            | 1FM                                                              | 218,102     | 102.458                              | 248,810    | 242,842    | 221,522                         |                                                   | 728                                             |                                                                        |                                                     | 5.500   | 7.669                | MON          | 1,113                               | 13,406                     | 05/06/2009. | 08/25/2033.                               |    |    |
| 22541Q               | QQ | 8 | CSFB 0321 DB1 - CMO/RMBS    |      |                                 | 4            | 1FM                                                              | 1,120,920   | 85.623                               | 949,086    | 1,108,450  | 983,565                         |                                                   | (25,371)                                        |                                                                        |                                                     | 6.216   | 4.404                | MON          | 5,742                               | 68,896                     | 05/05/2014. | 08/25/2033.                               |    |    |
| 22541Q               | XT | 4 | CSFB 0323 DB2 - CMO/RMBS    |      |                                 | 4            | 1FM                                                              | 415,847     | 30.339                               | 466,198    | 1,536,619  | 501,182                         |                                                   |                                                 |                                                                        |                                                     | 5.814   |                      | MON          | 7,445                               | 22,897                     | 02/07/2019. | 09/25/2033.                               |    |    |
| 22541S               | EK | 0 | CSFB 04AR3A CB3 - CMO/RMBS  |      |                                 | 4            | 6FM                                                              | 329,570     | 45.677                               | 355,255    | 777,747    | 355,255                         | 19,311                                            | (33,588)                                        |                                                                        |                                                     | 4.448   | 4.443                | MON          | 2,883                               | 45,792                     | 12/06/2018. | 04/25/2034.                               |    |    |
| 22541S               | FH | 6 | CSFB 04AR4A 5M1 - RMBS      |      |                                 | 4            | 1FM                                                              | 614,522     | 116.657                              | 882,535    | 756,524    | 675,141                         |                                                   | 18,670                                          |                                                                        |                                                     | 2.892   | 6.987                | MON          | 365                                 | 26,569                     | 08/30/2018. | 05/25/2034.                               |    |    |
| 22541S               | JT | 6 | CSFB 04AR5A M2 - RMBS       |      |                                 | 4            | 1FM                                                              | 229,558     | 184.575                              | 344,476    | 186,632    | 273,008                         |                                                   | 17,758                                          |                                                                        |                                                     | 3.692   | 10.336               | MON          | 115                                 | 7,905                      | 01/31/2017. | 06/25/2034.                               |    |    |
| 22541S               | XR | 4 | CSFB 04AR8A 8M1 - RMBS      |      |                                 | 4            | 1FM                                                              | 1,162,257   | 102.863                              | 1,192,552  | 1,159,358  | 1,188,659                       |                                                   | 25,025                                          |                                                                        |                                                     | 2.942   | 6.176                | MON          | 568                                 | 33,014                     | 03/05/2019. | 09/25/2034.                               |    |    |
| 225458               | 2H | 0 | CSFB 058 7A1 - CMO/RMBS     |      |                                 | 4            | 1FM                                                              | 306,516     | 74.010                               | 375,967    | 507,994    | 180,604                         |                                                   | 18,110                                          |                                                                        |                                                     | 7.000   | 30.890               | MON          | 2,963                               | 29,469                     | 12/17/2008. | 09/25/2035.                               |    |    |
| 225458               | JF | 6 | HEMT 052 M8 - RMBS          |      |                                 | 4            | 1FM                                                              | 331,950     | 770.944                              | 1,292,499  | 167,651    | 1,151,603                       |                                                   | 8,010                                           |                                                                        |                                                     | 3.572   | 4.095                | MON          | 100                                 | 7,047                      | 06/12/2018. | 07/25/2035.                               |    |    |
| 22546M               | AQ | 9 | CSMC 051R 2A5 - CMO/RMBS    |      |                                 | 4            | 1FM                                                              | 1,747,782   | 92.680                               | 2,249,785  | 2,427,475  | 1,394,499                       |                                                   | 230,947                                         |                                                                        |                                                     | 5.750   | 28.436               | MON          | 11,632                              | 139,590                    | 08/29/2008. | 12/25/2035.                               |    |    |
| 225470               | DY | 6 | CSFB 0510 3A3 - CMO/RMBS    |      |                                 | 4            | 3FM                                                              | 1,876,282   | 82.207                               | 1,817,324  | 2,210,671  | 1,824,087                       |                                                   | (21,752)                                        |                                                                        |                                                     | 5.500   | 5.500                | MON          | 10,132                              | 121,587                    | 07/25/2013. | 11/25/2035.                               |    |    |
| 225470               | QX | 4 | HEMT 055 A2A - RMBS         |      |                                 | 4            | 1FM                                                              | 540,486     | 29.499                               | 533,126    | 1,807,267  | 459,605                         |                                                   | 11,151                                          |                                                                        |                                                     | 2.492   | 6.974                | MON          | 751                                 | 24,309                     | 01/06/2017. | 04/25/2036.                               |    |    |
| 225470               | RY | 1 | CSFB 0512 6A1 - CMO/RMBS    |      |                                 | 4            | 1FM                                                              | 2,236,842   | 88.001                               | 2,870,840  | 3,262,283  | 1,561,942                       |                                                   | 124,124                                         |                                                                        |                                                     | 6.000   | 21.430               | MON          | 16,311                              | 196,270                    | 07/08/2011. | 01/25/2036.                               |    |    |
| 225470               | VM | 2 | CSMC 061 321 - CMO/RMBS     |      |                                 | 4            | 1FM                                                              | 318,142     | 81.346                               | 275,313    | 338,449    | 245,160                         |                                                   | 13,589                                          |                                                                        |                                                     | 5.750   | 13.470               | MON          | 1,622                               | 17,202                     | 08/18/2011. | 02/25/2036.                               |    |    |
| 225470               | YF | 4 | CSMC 062 2A1 - CMO/RMBS     |      |                                 | 4            | 1FM                                                              | 2,403,884   | 81.889                               | 2,224,308  | 2,716,253  | 1,835,975                       |                                                   | 41,858                                          |                                                                        |                                                     | 6.000   | 11.876               | MON          | 13,581                              | 165,313                    | 05/16/2014. | 03/25/2036.                               |    |    |
| 2254W0               | AK | 1 | HEAT 025 B1 - RMBS          |      |                                 | 4            | 1FM                                                              | 624,327     | 74.201                               | 645,008    | 869,276    | 623,149                         |                                                   | 3,843                                           |                                                                        |                                                     | 6.042   | 9.213                | MON          | 875                                 | 51,271                     | 06/07/2016. | 05/25/2033.                               |    |    |
| 2254W0               | NP | 6 | CSFB 0511 4A1 - CMO/RMBS    |      |                                 | 4            | 1FM                                                              | 635,025     | 31.904                               | 421,994    | 1,322,698  | 357,602                         |                                                   | (41,833)                                        |                                                                        |                                                     | 7.000   | 7.867                | MON          | 7,716                               | 69,969                     | 01/15/2014. | 12/25/2035.                               |    |    |
| 22942K               | CP | 3 | CSMC 067 121 - CMO/RMBS     |      |                                 | 4            | 1FM                                                              | 3,015,946   | 26.668                               | 2,825,144  | 10,593,882 | 2,788,405                       |                                                   | (208,598)                                       |                                                                        |                                                     | 7.000   | 4.949                | MON          | 61,798                              | 242,347                    | 06/05/2019. | 08/25/2036.                               |    |    |
| 23242T               | AB | 2 | CWL 06SD2 2AB - RMBS        |      |                                 | 4            | 1FM                                                              | 796,391     | 64.980                               | 797,022    | 1,226,566  | 684,927                         |                                                   | 22,157                                          |                                                                        |                                                     | 2.608   | 10.176               | MON          | 533                                 | 31,853                     | 03/20/2019. | 11/25/2036.                               |    |    |

**SCHEDULE D - PART 1**

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

| 1                    |    |   | 2                                             |   |  | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|---|-----------------------------------------------|---|--|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |   |                                               |   |  | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    |   | Description                                   |   |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 232433               | AA | 0 | CWL 06SD4 A1 - RMBS.....                      |   |  |       |                                 | 4            | 1FM                                                              | 1,544,684   | 67.302                               | 1,561,661  | 2,320,392 | 1,498,879                       |                                                   | 40,345                                          |                                                                        |                                                     | 2.132    | 7.940                | MON...       | 825                                 | 57,878                     | 05/13/2019. | 12/25/2036.                               |
| 23244F               | AV | 6 | CWALT 06J7A 1A1 - CMO/RMBS.....               |   |  |       |                                 | 4            | 1FM                                                              | 931,775     | 73.714                               | 1,184,000  | 1,606,216 | 847,030                         |                                                   | (51,628)                                        |                                                                        |                                                     | 6.250    | 6.250                | MON...       | 8,366                               | 106,438                    | 05/22/2008. | 11/25/2036.                               |
| 23245C               | AD | 2 | CWL 071 2A3 - RMBS.....                       |   |  |       |                                 | 4            | 1FM                                                              | 121,553     | 90.600                               | 190,285    | 210,028   | 113,141                         |                                                   | 24,808                                          |                                                                        |                                                     | 1.932    | 30.894               | MON...       | 68                                  | 5,132                      | 05/03/2013. | 08/25/2033.                               |
| 23332U               | DW | 1 | DSL A 05AR3 2AC - CMO/RMBS.....               |   |  |       |                                 | 4            | 5FM                                                              | 243,286     | 29.197                               | 155,261    | 531,772   | 212,860                         | 2,168                                             | 182                                             |                                                                        |                                                     | 2.084    | 6.226                | MON...       | 400                                 | 14,026                     | 12/11/2018. | 07/19/2045.                               |
| 24380R               | AC | 4 | DRMT 191 A3 - CMO/RMBS.....                   |   |  |       |                                 | 4            | 1FM                                                              | 1,950,130   | 100.521                              | 1,960,297  | 1,950,141 | 1,950,022                       |                                                   | (108)                                           |                                                                        |                                                     | 3.948    | 3.983                | MON...       | 6,416                               | 64,160                     | 02/14/2019. | 01/25/2059.                               |
| 24380R               | AD | 2 | DRMT 191 M1 - CMO/RMBS.....                   |   |  |       |                                 | 4            | 1FM                                                              | 4,999,989   | 101.095                              | 5,054,745  | 5,000,000 | 4,999,622                       |                                                   | (367)                                           |                                                                        |                                                     | 4.402    | 4.444                | MON...       | 18,342                              | 183,417                    | 02/14/2019. | 01/25/2059.                               |
| 24381N               | AA | 6 | DRMT 193 A1 - CMO/RMBS.....                   |   |  |       |                                 | 4            | 1FM                                                              | 5,265,023   | 100.298                              | 5,280,734  | 5,265,035 | 5,265,008                       |                                                   | (15)                                            |                                                                        |                                                     | 2.964    | 2.983                | MON...       | 13,005                              | 65,023                     | 07/19/2019. | 07/25/2059.                               |
| 25150Q               | AB | 3 | DBALT 06OA1 A2 - RMBS.....                    |   |  |       |                                 | 4            | 6FM                                                              | 1,696,916   | 69.355                               | 1,781,933  | 2,569,278 | 1,728,737                       | (28,011)                                          | 18,455                                          | 193,855                                                                |                                                     | 2.052    | 2.318                | MON...       | 879                                 | 68,404                     | 03/13/2018. | 02/25/2047.                               |
| 25150U               | AB | 4 | DBALT 07OA2 A2 - RMBS.....                    |   |  |       |                                 | 4            | 1FM                                                              | 333,323     | 17.286                               | 123,906    | 716,824   | 123,906                         | (303,857)                                         | (3,042)                                         |                                                                        |                                                     | 2.012    | 4.012                | MON...       | 279                                 | 19,905                     | 09/22/2017. | 04/25/2047.                               |
| 25150X               | AC | 6 | DBALT 07OA5 A3 - RMBS.....                    |   |  |       |                                 | 4            | 1FM                                                              | 1,040,612   | 49.505                               | 1,107,866  | 2,237,875 | 1,447,319                       |                                                   | 74,772                                          |                                                                        |                                                     | 2.192    | 12.078               | MON...       | 818                                 | 60,797                     | 03/28/2017. | 08/25/2047.                               |
| 251563               | DQ | 2 | DMSI 042 M2 - RMBS.....                       |   |  |       |                                 | 4            | 5FM                                                              | 655,884     | 61.825                               | 656,549    | 1,061,952 | 842,926                         |                                                   | 32,317                                          |                                                                        |                                                     | 6.040    | 5.356                | MON...       | 5,345                               | 6,927                      | 12/13/2018. | 01/25/2034.                               |
| 291701               | 9A | 0 | MORTGAGE ASSET SECURITIZATION TRANSACTIO..... |   |  |       |                                 | 4            | 6                                                                |             |                                      |            | 24        |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      | N/A          |                                     |                            | 12/31/2017. | 11/25/2024.                               |
| 302980               | AA | 5 | FWD 19INV1 A1 - CMO/RMBS.....                 | C |  |       |                                 | 4            | 1FE                                                              | 4,319,207   | 99.862                               | 4,313,575  | 4,319,546 | 4,319,193                       |                                                   | (14)                                            |                                                                        |                                                     | 2.810    | 2.829                | MON...       | 10,115                              | 61,987                     | 06/28/2019. | 06/25/2049.                               |
| 302980               | AB | 3 | FWD 19INV1 A2 - CMO/RMBS.....                 | C |  |       |                                 | 4            | 1FE                                                              | 5,455,404   | 100.402                              | 5,478,187  | 5,456,268 | 5,455,360                       |                                                   | (44)                                            |                                                                        |                                                     | 3.010    | 3.034                | MON...       | 13,686                              | 82,398                     | 06/28/2019. | 06/25/2049.                               |
| 31659E               | AC | 2 | FMIC 062 2A2 - RMBS.....                      |   |  |       |                                 | 4            | 1FM                                                              | 3,324,201   | 60.869                               | 3,708,137  | 6,092,041 | 3,105,027                       |                                                   | 156,186                                         |                                                                        |                                                     | 2.132    | 7.246                | MON...       | 2,165                               | 63,220                     | 01/03/2017. | 07/25/2036.                               |
| 31659T               | EZ | 4 | FMIC 061 A3 - RMBS.....                       |   |  |       |                                 | 4            | 1FM                                                              | 1,173,383   | 76.317                               | 1,380,183  | 1,808,499 | 1,183,963                       |                                                   | 63,197                                          |                                                                        |                                                     | 2.332    | 6.946                | MON...       | 703                                 | 16,733                     | 12/06/2016. | 05/25/2036.                               |
| 32027G               | AF | 3 | FFML 06FF12 M1 - RMBS.....                    |   |  |       |                                 | 4            | 1FM                                                              | 3,231,079   | 151.226                              | 4,650,750  | 3,075,371 | 3,306,970                       |                                                   | 11,529                                          |                                                                        |                                                     | 2.072    | 3.412                | MON...       | 1,062                               | 54,606                     | 08/13/2019. | 09/25/2036.                               |
| 32027N               | JB | 8 | FFML 04FFH2 M4 - RMBS.....                    |   |  |       |                                 | 4            | 1FM                                                              | 889,478     | 96.289                               | 1,784,976  | 1,853,773 | 1,027,880                       |                                                   | (18,658)                                        |                                                                        |                                                     | 3.367    | 8.199                | MON...       | 1,040                               | 99,802                     | 11/04/2015. | 07/25/2034.                               |
| 32027N               | JM | 4 | FFML 04FF4 M2 - RMBS.....                     |   |  |       |                                 | 4            | 1FM                                                              | 203,337     | 100.642                              | 245,633    | 244,066   | 209,097                         |                                                   | 1,038                                           |                                                                        |                                                     | 3.667    | 5.527                | MON...       | 149                                 | 10,257                     | 10/29/2014. | 06/25/2034.                               |
| 32028G               | AF | 2 | FFML 06FF15 A6 - RMBS.....                    |   |  |       |                                 | 4            | 1FM                                                              | 4,712,500   | 73.181                               | 4,756,751  | 6,500,000 | 4,889,599                       |                                                   | 86,234                                          |                                                                        |                                                     | 2.102    | 5.434                | MON...       | 2,277                               | 170,029                    | 02/28/2018. | 11/25/2036.                               |
| 32051G               | ZZ | 7 | FHAMS 06FA2 1A5 - CMO/RMBS.....               |   |  |       |                                 | 4            | 1FM                                                              | 2,554,104   | 74.886                               | 2,220,801  | 2,965,578 | 1,822,223                       |                                                   | (30,181)                                        |                                                                        |                                                     | 6.000    | 8.106                | MON...       | 14,828                              | 177,935                    | 07/12/2013. | 05/25/2036.                               |
| 32051G               | 3A | 1 | FHAMS 06FA2 1A6 - CMO/RMBS.....               |   |  |       |                                 | 4            | 4FM                                                              | 2,040,586   | 74.886                               | 1,868,986  | 2,495,777 | 2,019,426                       |                                                   | (29,624)                                        |                                                                        |                                                     | 6.000    | 6.000                | MON...       | 12,479                              | 149,747                    | 10/24/2013. | 05/25/2036.                               |
| 32051G               | BD | 6 | FHASI 04AR6 2A1 - CMO/RMBS.....               |   |  |       |                                 | 4            | 1FM                                                              | 270,490     | 103.824                              | 400,476    | 385,726   | 275,664                         |                                                   | (1,002)                                         |                                                                        |                                                     | 4.290    | 22.710               | MON...       | 1,379                               | 17,743                     | 12/12/2008. | 12/25/2034.                               |
| 32051G               | S8 | 9 | FHAMS 06FA1 1A5 - CMO/RMBS.....               |   |  |       |                                 | 4            | 1FM                                                              | 2,808,801   | 72.583                               | 2,669,335  | 3,677,645 | 1,831,887                       |                                                   | 78,505                                          |                                                                        |                                                     | 5.750    | 16.435               | MON...       | 17,622                              | 211,496                    | 06/06/2012. | 04/25/2036.                               |
| 32113J               | AE | 5 | FNLC 051 M4 - RMBS.....                       |   |  |       |                                 | 4            | 1FM                                                              | 221,316     | 39.667                               | 226,776    | 571,705   | 14,153                          |                                                   | (3,224)                                         |                                                                        |                                                     | 1.081    | 2.990                | MON...       | 635                                 | 6,517                      | 02/26/2014. | 05/25/2035.                               |
| 32115B               | AA | 8 | FNLC 071 A1 - RMBS.....                       |   |  |       |                                 | 4            | 1FM                                                              | 1,153,703   | 62.048                               | 1,290,757  | 2,080,251 | 1,090,589                       |                                                   | 13,304                                          |                                                                        |                                                     | 1.862    | 5.580                | MON...       | 646                                 | 47,354                     | 04/20/2015. | 08/25/2037.                               |
| 32115B               | AC | 4 | FNLC 071 A3 - RMBS.....                       |   |  |       |                                 | 4            | 1FM                                                              | 3,661,814   | 63.144                               | 4,136,945  | 6,551,566 | 3,471,383                       |                                                   | 40,993                                          |                                                                        |                                                     | 1.972    | 5.713                | MON...       | 2,153                               | 156,162                    | 06/15/2018. | 08/25/2037.                               |
| 35563X               | BD | 3 | STACR 18HQA2 B1 - CMO.....                    |   |  |       |                                 | 4            | 1FE                                                              | 746,484     | 108.173                              | 793,267    | 733,333   | 743,723                         |                                                   | (2,761)                                         |                                                                        |                                                     | 6.042    | 5.515                | MON...       | 738                                 | 27,460                     | 06/12/2019. | 10/25/2048.                               |
| 35564R               | CB | 8 | STACR 19HRP1 B1 - CMO.....                    |   |  |       |                                 | 4            | 4FE                                                              | 380,000     | 106.578                              | 404,996    | 380,000   | 380,000                         |                                                   |                                                 |                                                                        |                                                     | 5.842    | 5.585                | MON...       | 432                                 | 12,346                     | 06/11/2019. | 02/25/2049.                               |
| 35564R               | CC | 6 | STACR 19HRP1 B2 - CMO.....                    |   |  |       |                                 | 4            | 5GI                                                              | 1,960,000   | 103.222                              | 2,023,148  | 1,960,000 | 1,960,000                       |                                                   |                                                 |                                                                        |                                                     | 11.292   | 9.446                | MON...       | 3,689                               | 120,353                    | 06/11/2019. | 02/25/2049.                               |
| 35729P               | EH | 9 | FHLT 042 M5 - RMBS.....                       |   |  |       |                                 | 4            | 1FM                                                              | 323,355     | 98.603                               | 406,164    | 411,917   | 288,896                         |                                                   | 10,443                                          |                                                                        |                                                     | 3.517    | 7.560                | MON...       | 241                                 | 13,470                     | 11/19/2014. | 07/25/2034.                               |
| 36228F               | 4U | 7 | GSR 047 B2 - CMO/RMBS.....                    |   |  |       |                                 | 4            | 6FM                                                              | 222,051     | 39.779                               | 142,232    | 357,559   | 142,232                         | (71,854)                                          | 19,096                                          |                                                                        |                                                     | 3.926    | 18.805               | MON...       | 1,170                               | 26,719                     | 06/21/2017. | 06/25/2034.                               |
| 36228F               | K2 | 1 | GSR 043F B1 - CMO/RMBS.....                   |   |  |       |                                 | 4            | 1FM                                                              | 1,541,076   | 99.741                               | 1,558,513  | 1,562,562 | 1,324,235                       |                                                   | 54,358                                          |                                                                        |                                                     | 5.762    | 11.507               | MON...       | 7,503                               | 90,023                     | 04/29/2014. | 02/25/2034.                               |
| 36228F               | P9 | 1 | GSAMP 04NC1 B1 - RMBS.....                    |   |  |       |                                 | 4            | 1FM                                                              | 139,584     | 99.722                               | 158,628    | 159,070   | 148,545                         |                                                   | 680                                             |                                                                        |                                                     | 4.417    | 4.751                | MON...       | 135                                 | 6,261                      | 05/02/2014. | 03/25/2034.                               |
| 36228F               | R4 | 0 | GSAMP 04HE1 M2 - RMBS.....                    |   |  |       |                                 | 4            | 1FM                                                              | 158,349     | 62.611                               | 164,383    | 262,548   | 148,334                         |                                                   | (2,638)                                         |                                                                        |                                                     | 3.517    | 4.352                | MON...       | 179                                 | 8,994                      | 03/03/2015. | 05/25/2034.                               |
| 36228F               | U8 | 7 | FFML 04FF3 M3 - RMBS.....                     |   |  |       |                                 | 4            | 1FM                                                              | 542,305     | 91.039                               | 613,305    | 673,670   | 548,268                         |                                                   | (3,088)                                         |                                                                        |                                                     | 3.892    | 4.864                | MON...       | 508                                 | 29,338                     | 05/19/2015. | 05/25/2034.                               |
| 36228F               | US | 3 | GSR 037F 5A5 - CMO/RMBS.....                  |   |  |       |                                 | 4            | 1FM                                                              | 20,324      | 133.505                              | 25,704     | 19,254    | 19,785                          |                                                   | 299                                             |                                                                        |                                                     | 18.832   | 19.694               | MON...       | 60                                  | 3,256                      | 05/25/2004. | 10/25/2032.                               |
| 3622E8               | AD | 7 | GSAA 0615 AF4 - RMBS.....                     |   |  |       |                                 | 4            | 1FM                                                              | 3,496,144   | 44.789                               | 3,336,129  | 7,448,509 | 3,229,101                       |                                                   | (7,807)                                         |                                                                        |                                                     | 5.959    | 5.365                | MON...       | 36,987                              | 185,437                    | 11/28/2018. | 09/25/2036.                               |
| 3622EC               | AA | 4 | GSAA 075 AV1 - RMBS.....                      |   |  |       |                                 | 4            | 1FM                                                              | 20,492      | 47.337                               | 27,325     | 57,724    | 9,152                           |                                                   | (322)                                           |                                                                        |                                                     | 1.892    | 38.668               | MON...       | 18                                  | 786                        | 04/15/2009. | 05/26/2037.                               |
| 3622EL               | AF | 3 | GSAA 0618 F5A - RMBS.....                     |   |  |       |                                 | 4            | 1FM                                                              | 1,408,968   | 57.998                               | 1,155,016  | 1,991,474 | 1,114,228                       |                                                   | (1,303)                                         |                                                                        |                                                     | 6.002    | 4.030                | MON...       | 9,961                               | 47,532                     | 09/17/2014. | 11/25/2036.                               |
| 3622EL               | AZ | 9 | GSAA 0618 F2B - RMBS.....                     |   |  |       |                                 | 4            | 4FM                                                              | 355,626     | 12.199                               | 203,990    | 1,672,200 | 334,813                         |                                                   | (20,813)                                        |                                                                        |                                                     | 5.660    | 5.660                | MON...       | 7,887                               | 39,912                     | 07/08/2014. | 11/25/2036.                               |

SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                |   | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     | Dates                      |            |                                           |
|----------------------|----|-------------|--------------------------------|---|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|------------|-------------------------------------------|
|                      |    |             |                                |   | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21         | 22                                        |
| CUSIP Identification |    | Description |                                |   | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| 3622MA               | AB | 7           | GSAMP 07FM1 A2A - RMBS.....    |   |       |                                 | 4            | 1FM                                                              | 902,590     | 57.087                               | 967,624    | 1,695,005  | 826,941                         |                                                   | 5,441                                           |                                                                        |                                                     | 1.862    | 5.454                | MON...       | 610                                 | 40,293                     | 12/06/2016 | 12/25/2036                                |
| 3622MW               | BG | 7           | GSR 073F 1A3 - CMO/RMBS.....   |   |       |                                 | 4            | 1FM                                                              | 1,141,447   | 107.811                              | 1,330,378  | 1,233,997  | 1,027,230                       |                                                   | 49,763                                          |                                                                        |                                                     | 5.000    | 11.330               | MON...       | 5,142                               | 61,700                     | 07/15/2013 | 05/26/2037                                |
| 362334               | LL | 6           | GSAMP 06HE2 M3 - RMBS.....     |   |       |                                 | 4            | 6FM                                                              | 1,224,200   | 350.184                              | 1,410,639  | 402,828    | 1,410,639                       | 54,878                                            | 63,171                                          |                                                                        |                                                     | 2.317    | 5.424                | MON...       | 181                                 | 10,206                     | 10/17/2017 | 03/25/2046                                |
| 362334               | MZ | 4           | GSAA 066 AF7 - RMBS.....       |   |       |                                 | 4            | 4FM                                                              | 497,293     | 12.281                               | 319,317    | 2,600,000  | 473,016                         |                                                   | (24,277)                                        |                                                                        |                                                     | 6.063    | 6.063                | MON...       | 13,137                              | 53,085                     | 08/06/2014 | 03/25/2036                                |
| 362334               | NV | 2           | GSRPM 061 M1 - RMBS.....       |   |       |                                 | 4            | 1FM                                                              | 4,612,950   | 98.498                               | 5,345,458  | 5,427,000  | 5,263,498                       |                                                   | 79,325                                          |                                                                        |                                                     | 2.292    | 3.872                | MON...       | 2,073                               | 152,413                    | 05/12/2015 | 03/25/2035                                |
| 362334               | QE | 7           | GSAA 067 F5B - RMBS.....       |   |       |                                 | 4            | 1FM                                                              | 2,755,373   | 50.588                               | 2,862,758  | 5,659,000  | 2,707,073                       |                                                   | (48,300)                                        |                                                                        |                                                     | 6.220    | 5.166                | MON...       | 29,332                              | 185,079                    | 07/09/2014 | 03/25/2046                                |
| 362341               | 6T | 1           | GSR 061F 111 - CMO/RMBS.....   |   |       |                                 | 4            | 1FM                                                              | 625,962     | 125.580                              | 848,621    | 675,763    | 628,885                         |                                                   | (2,550)                                         |                                                                        |                                                     | 5.500    | 5.500                | MON...       | 3,097                               | 37,180                     | 03/24/2014 | 02/25/2036                                |
| 362341               | 7S | 2           | GSR 061F 4A1 - CMO/RMBS.....   |   |       |                                 | 4            | 4FM                                                              | 3,060,945   | 92.926                               | 3,020,980  | 3,250,956  | 3,106,916                       |                                                   | (4,977)                                         |                                                                        |                                                     | 5.500    | 5.500                | MON...       | 14,900                              | 171,884                    | 12/17/2014 | 02/25/2036                                |
| 362341               | NJ | 4           | GSR 057F B1 - CMO/RMBS.....    |   |       |                                 | 4            | 1FM                                                              | 212,865     | 76.856                               | 835,772    | 1,087,446  | 170,117                         |                                                   | (47,599)                                        |                                                                        |                                                     | 5.769    | 5.723                | MON...       | 5,228                               | 58,313                     | 02/17/2009 | 09/25/2035                                |
| 362341               | WZ | 8           | GSR 05AR7 2A1 - CMO/RMBS.....  | C |       |                                 | 4            | 1FM                                                              | 742,036     | 100.519                              | 777,902    | 773,889    | 727,675                         |                                                   | (14,362)                                        |                                                                        |                                                     | 4.655    | 2.902                | MON...       | 3,002                               | 35,553                     | 03/23/2006 | 11/25/2035                                |
| 362341               | X4 | 6           | GSR 059FA 116 - CMO/RMBS.....  |   |       |                                 | 4            | 1FM                                                              | 61,312      | 24.410                               | 31,241     | 127,983    |                                 |                                                   | (5,396)                                         |                                                                        |                                                     | 5.500    |                      | MON...       | 587                                 | 7,039                      | 08/12/2014 | 12/25/2035                                |
| 362341               | XL | 8           | GSR 05AR7 2B1 - CMO/RMBS.....  |   |       |                                 | 4            | 6FM                                                              | 1,621,061   | 34.809                               | 975,303    | 2,801,838  | 975,303                         | (607,268)                                         | (74,172)                                        | 148,130                                                                |                                                     | 4.133    | 1.500                | MON...       | 9,651                               | 100,606                    | 02/14/2018 | 11/25/2035                                |
| 362341               | ZD | 4           | GSAMP 05HE5 M3 - RMBS.....     |   |       |                                 | 4            | 1FM                                                              | 4,608,334   | 98.232                               | 8,186,025  | 8,333,334  | 6,579,259                       |                                                   | 226,151                                         |                                                                        |                                                     | 2.482    | 7.998                | MON...       | 3,447                               | 250,088                    | 06/07/2013 | 11/25/2035                                |
| 36242D               | CH | 4           | GSR 048F 2A3 - CMO/RMBS.....   |   |       |                                 | 4            | 1FM                                                              | 237,191     | 102.229                              | 265,601    | 259,810    | 235,170                         |                                                   | 539                                             |                                                                        |                                                     | 6.000    | 10.466               | MON...       | 1,299                               | 15,281                     | 01/21/2010 | 09/25/2034                                |
| 36245D               | AD | 2           | GSAMP 06FM2 A2C - RMBS.....    |   |       |                                 | 4            | 1FM                                                              | 1,622,835   | 47.721                               | 1,683,565  | 3,527,902  | 1,430,412                       |                                                   | 14,396                                          |                                                                        |                                                     | 1.942    | 5.452                | MON...       | 1,142                               | 66,307                     | 10/22/2014 | 09/25/2036                                |
| 36245T               | AC | 9           | GSAMP 06FM3 A2B - RMBS.....    |   |       |                                 | 4            | 1FM                                                              | 2,860,843   | 60.755                               | 3,358,661  | 5,528,199  | 2,664,538                       |                                                   | 55,017                                          |                                                                        |                                                     | 1.932    | 6.686                | MON...       | 1,780                               | 122,212                    | 03/09/2016 | 11/25/2036                                |
| 362611               | AA | 3           | GSR 068F 4A1 - CMO/RMBS.....   |   |       |                                 | 4            | 1FM                                                              | 304,256     | 75.571                               | 338,132    | 447,436    | 210,975                         |                                                   | 3,820                                           |                                                                        |                                                     | 6.500    | 16.783               | MON...       | 2,424                               | 28,970                     | 01/14/2009 | 09/25/2036                                |
| 362650               | AP | 8           | GSR 064F 4A2 - CMO/RMBS.....   |   |       |                                 | 3            | 6FE                                                              | 3,078,831   | 32.850                               | 4,245,328  |            | 2,445,161                       |                                                   | (397,258)                                       |                                                                        |                                                     | 5.358    | 6.916                | MON...       | 11,541                              | 606,506                    | 02/08/2018 | 05/25/2036                                |
| 362669               | BM | 4           | GSR 074F 311 - CMO/RMBS.....   |   |       |                                 | 4            | 1FM                                                              | 1,148,908   | 87.490                               | 1,211,052  | 1,384,226  | 866,688                         |                                                   | 23,767                                          |                                                                        |                                                     | 6.000    | 11.414               | MON...       | 6,921                               | 83,042                     | 03/01/2012 | 07/25/2037                                |
| 36297T               | AC | 6           | GSR 06AR2 2A2 - CMO/RMBS.....  |   |       |                                 | 4            | 1FM                                                              | 746,450     | 46.238                               | 665,336    | 1,438,940  | 562,686                         |                                                   | 28,571                                          |                                                                        |                                                     | 3.938    | 15.088               | MON...       | 4,722                               | 59,075                     | 02/16/2017 | 04/25/2036                                |
| 39538B               | AJ | 3           | GPMF 06AR6 2A2 - RMBS.....     |   |       |                                 | 4            | 1FM                                                              | 443,722     | 89.079                               | 501,924    | 563,457    | 455,335                         |                                                   | 21,419                                          |                                                                        |                                                     | 2.017    | 8.078                | MON...       | 189                                 | 14,253                     | 09/08/2016 | 10/25/2046                                |
| 39538R               | BX | 6           | GPMF 05AR3 1A2 - CMO/RMBS..... |   |       |                                 | 4            | 1FM                                                              | 406,361     | 116.788                              | 532,503    | 455,959    | 446,195                         |                                                   | (2,746)                                         |                                                                        |                                                     | 2.432    | 7.618                | MON...       | 185                                 | 33,121                     | 05/10/2017 | 08/25/2045                                |
| 39538W               | EH | 7           | GPMF 05AR5 2X2 - CMO/RMBS..... |   |       |                                 | 3            | 5GI                                                              | 1,231,057   | 10.181                               | 1,493,210  |            | 952,197                         |                                                   | (198,064)                                       |                                                                        |                                                     | 2.071    | 5.456                | MON...       | 25,317                              | 247,494                    | 09/13/2017 | 11/25/2045                                |
| 39538W               | EQ | 7           | GPMF 05AR5 4A2 - CMO/RMBS..... |   |       |                                 | 4            | 1FM                                                              | 512,037     | 383.755                              | 604,605    | 157,550    | 675,143                         | 63,783                                            | 20,907                                          |                                                                        |                                                     | 4.490    | 4.303                | MON...       | 590                                 | 5,849                      | 03/19/2018 | 11/25/2045                                |
| 39538W               | FK | 9           | GPMF 06AR1 A2A - RMBS.....     |   |       |                                 | 4            | 1FM                                                              | 681,298     | 262.646                              | 1,200,940  | 457,247    | 1,117,196                       |                                                   | 57,244                                          |                                                                        |                                                     | 2.532    | 7.792                | MON...       | 224                                 | 14,560                     | 01/18/2018 | 02/25/2036                                |
| 39538W               | FL | 7           | GPMF 06AR1 A2B - RMBS.....     |   |       |                                 | 4            | 1FM                                                              | 583,004     | 251.814                              | 959,534    | 381,049    | 896,674                         |                                                   | 36,318                                          |                                                                        |                                                     | 2.032    | 6.128                | MON...       | 129                                 | 9,697                      | 12/14/2017 | 02/25/2036                                |
| 39538W               | GG | 7           | GPMF 06AR2 3A2 - RMBS.....     |   |       |                                 | 4            | 1FM                                                              | 166,076     | 371.323                              | 1,298,271  | 349,634    | 276,717                         |                                                   | 32,992                                          |                                                                        |                                                     | 2.432    | 22.388               | MON...       | 142                                 | 10,315                     | 11/13/2014 | 03/25/2036                                |
| 39539K               | AE | 3           | GPMF 07AR1 21B - RMBS.....     |   |       |                                 | 4            | 1FM                                                              | 182,882     | 62.860                               | 338,220    | 538,050    | 169,756                         |                                                   | 39,948                                          |                                                                        |                                                     | 2.022    | 39.759               | MON...       | 181                                 | 17,611                     | 10/30/2015 | 03/25/2047                                |
| 40431K               | AE | 0           | HALO 07WF1 A5 - RMBS.....      |   |       |                                 | 4            | 1FM                                                              | 718,303     | 54.870                               | 696,622    | 1,269,597  | 671,272                         |                                                   | (13,509)                                        |                                                                        |                                                     | 6.220    | 3.525                | MON...       | 6,581                               | 36,528                     | 02/24/2015 | 12/25/2036                                |
| 40432B               | AZ | 2           | HALO 072 3A6 - CMO/RMBS.....   |   |       |                                 | 4            | 1FM                                                              | 1,506,149   | 61.852                               | 1,130,906  | 1,828,406  | 789,946                         |                                                   | 12,365                                          |                                                                        |                                                     | 6.000    | 15.934               | MON...       | 9,142                               | 112,388                    | 03/01/2012 | 09/25/2037                                |
| 41161P               | KB | 8           | HVMLT 0411 2B2 - CMO/RMBS..... |   |       |                                 | 4            | 1FM                                                              | 122,743     | 70.409                               | 254,183    | 361,009    | 10,818                          |                                                   | 4,879                                           |                                                                        |                                                     | 2.504    | 37.196               | MON...       | 326                                 | 11,059                     | 12/30/2014 | 01/19/2035                                |
| 41161P               | L8 | 4           | HVMLT 064 X1 - CMO/RMBS.....   |   |       |                                 | 3            | 6FE                                                              | 2,111,875   | 6.110                                | 1,725,013  |            | 1,725,013                       | (15,899)                                          | (216,523)                                       |                                                                        |                                                     | 1.814    | 6.457                | MON...       | 42,676                              | 288,116                    | 09/10/2019 | 05/19/2046                                |
| 41161P               | PT | 4           | HVMLT 057 1X - CMO/RMBS.....   |   |       |                                 | 3            | 6FE                                                              | 70,727      | 0.859                                | 181,894    |            | 3,401                           |                                                   | (68,870)                                        |                                                                        |                                                     | 0.804    |                      | MON...       |                                     | 174,139                    | 07/26/2017 | 06/19/2045                                |
| 41161P               | QV | 8           | HVMLT 058 12B - CMO/RMBS.....  |   |       |                                 | 4            | 1FM                                                              | 274,676     | 17.837                               | 127,253    | 713,444    | 257,125                         |                                                   | 25,694                                          |                                                                        |                                                     | 2.484    | 18.879               | MON...       | 640                                 | 21,711                     | 03/28/2017 | 09/19/2035                                |
| 41161P               | TB | 9           | HVMLT 059 B7 - CMO/RMBS.....   |   |       |                                 | 4            | 6FM                                                              | 2,101,188   | 27.734                               | 1,641,535  | 5,918,840  | 1,641,535                       | (348,234)                                         |                                                 |                                                                        |                                                     | 4.390    |                      | MON...       | 8,661                               | 309,493                    | 01/24/2019 | 06/20/2035                                |
| 41161P               | XR | 9           | HVMLT 0515 X1 - CMO/RMBS.....  |   |       |                                 | 3            | 6FE                                                              | 495,187     | 8.744                                | 617,862    |            | 394,365                         |                                                   | (49,132)                                        |                                                                        |                                                     | 1.971    | 16.640               | MON...       | 11,609                              | 111,423                    | 08/29/2017 | 10/20/2045                                |
| 437084               | GA | 8           | HEAT 047 B3 - RMBS.....        | C |       |                                 | 4            | 1FM                                                              | 603,199     | 125.303                              | 676,548    | 539,930    | 647,137                         | 1,519                                             | (26,822)                                        |                                                                        |                                                     | 5.792    | 1.396                | MON...       | 598                                 | 35,533                     | 06/14/2018 | 01/25/2035                                |
| 437097               | AE | 8           | HEAT 066 2A4 - RMBS.....       |   |       |                                 | 4            | 1FM                                                              | 2,430,000   | 32.643                               | 2,611,403  | 8,000,000  | 2,319,055                       |                                                   | (86,988)                                        |                                                                        |                                                     | 2.032    | 5.399                | MON...       | 2,709                               | 203,585                    | 07/26/2017 | 11/25/2036                                |
| 45073D               | AB | 4           | IXIS 07HE1 A2 - RMBS.....      |   |       |                                 | 4            | 1FM                                                              | 4,600,267   | 35.112                               | 4,677,409  | 13,321,591 | 4,006,379                       |                                                   | 64,759                                          |                                                                        |                                                     | 1.902    | 6.622                | MON...       | 4,223                               | 204,070                    | 05/04/2016 | 05/25/2037                                |
| 45073D               | AD | 0           | IXIS 07HE1 A4 - RMBS.....      |   |       |                                 | 4            | 1FM                                                              | 6,791,045   | 35.729                               | 6,763,691  | 18,930,731 | 6,400,928                       |                                                   | 20,780                                          |                                                                        |                                                     | 2.022    | 4.955                | MON...       | 6,380                               | 304,905                    | 10/18/2017 | 05/25/2037                                |
| 45254N               | MP | 9           | IMM 051 2A2 - RMBS.....        |   |       |                                 | 4            | 1FM                                                              | 463,635     | 96.885                               | 824,203    | 850,706    | 491,287                         |                                                   | 61,653                                          |                                                                        |                                                     | 2.412    | 19.163               | MON...       | 342                                 | 24,926                     | 02/28/2012 | 04/25/2035                                |

**SCHEDULE D - PART 1**

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

E10.87

| 1                    |    |   | 2                               |  |  | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|---|---------------------------------|--|--|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |   |                                 |  |  | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    |   | Description                     |  |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 45254N               | PG | 6 | IMM 054 1M1 - RMBS.....         |  |  |       |                                 | 4            | 1FM                                                              | 4,419       | 96.905                               | 18,419     | 19,007    | 3,065                           |                                                   | (124)                                           |                                                                        |                                                     | 2.437    | 250.000              | MON...       | 8                                   | 562                        | 09/28/2009. | 05/25/2035.                               |
| 45254N               | PH | 4 | IMM 054 1M2 - RMBS.....         |  |  |       |                                 | 4            | 1FM                                                              | 538,918     | 92.472                               | 827,129    | 894,470   | 366,961                         |                                                   | (10,597)                                        |                                                                        |                                                     | 2.482    |                      | MON...       |                                     | 26,844                     | 01/15/2014. | 05/25/2035.                               |
| 45254N               | QK | 6 | IMM 056 1M1 - RMBS.....         |  |  |       |                                 | 4            | 1FM                                                              | 1,600,596   | 50.344                               | 475,870    | 945,232   | 620,150                         | 24,262                                            | (86,511)                                        |                                                                        |                                                     | 2.512    | 3.035                | MON...       | 396                                 | 131,762                    | 05/28/2015. | 10/25/2035.                               |
| 45254N               | QQ | 3 | IMM 056 2A1 - RMBS.....         |  |  |       |                                 | 4            | 1FM                                                              | 250,505     | 98.141                               | 441,975    | 450,347   | 264,067                         |                                                   | 4,868                                           |                                                                        |                                                     | 2.472    | 12.343               | MON...       | 186                                 | 13,470                     | 02/11/2009. | 10/25/2035.                               |
| 456606               | KH | 4 | INABS 06A A3 - RMBS.....        |  |  |       |                                 | 4            | 1FM                                                              | 876,341     | 98.859                               | 967,979    | 979,152   | 936,555                         |                                                   | 9,138                                           |                                                                        |                                                     | 2.192    | 5.096                | MON...       | 358                                 | 26,174                     | 07/13/2015. | 03/25/2036.                               |
| 45660L               | 5S | 4 | INDX 06AR3 21A - CMO/RMBS.....  |  |  |       |                                 | 4            | 1FM                                                              | 16,190      | 90.781                               | 52,809     | 58,172    | 5,214                           |                                                   | (1,950)                                         |                                                                        |                                                     | 3.853    | 3.736                | MON...       | 187                                 | 2,281                      | 12/15/2008. | 03/25/2036.                               |
| 45660L               | 6U | 8 | RAST 06A1 3A2 - CMO/RMBS.....   |  |  |       |                                 | 4            | 1FM                                                              | 2,099,579   | 78.516                               | 2,167,944  | 2,761,137 | 1,858,434                       |                                                   | (53,345)                                        |                                                                        |                                                     | 6.000    | 6.000                | MON...       | 13,806                              | 165,790                    | 04/28/2011. | 04/25/2036.                               |
| 45660L               | A2 | 5 | RAST 05A11C 1A5 - CMO/RMBS..... |  |  |       |                                 | 4            | 1FM                                                              | 1,483,334   | 91.876                               | 1,500,705  | 1,633,404 | 1,278,991                       |                                                   | 6,574                                           |                                                                        |                                                     | 5.500    | 7.572                | MON...       | 7,486                               | 89,837                     | 02/27/2014. | 10/25/2035.                               |
| 45660L               | QJ | 1 | INDX 05AR11 A4 - CMO/RMBS.....  |  |  |       |                                 | 4            | 1FM                                                              | 2,065,184   | 90.097                               | 2,696,615  | 2,993,020 | 1,469,202                       |                                                   | 85,864                                          |                                                                        |                                                     | 3.807    | 13.331               | MON...       | 9,495                               | 117,059                    | 08/21/2008. | 08/25/2035.                               |
| 45660L               | RJ | 0 | INDX 05AR13 5A2 - CMO/RMBS..... |  |  |       |                                 | 4            | 1FM                                                              | 69,776      | 21.470                               | 26,513     | 123,490   | 12,969                          |                                                   |                                                 |                                                                        |                                                     | 3.952    |                      | MON...       |                                     | 47,302                     | 03/04/2015. | 08/25/2035.                               |
| 45660L               | WS | 4 | INDX 05AR18 1X - CMO/RMBS.....  |  |  |       |                                 | 3            | 6FE                                                              | 543,515     | 5.000                                | 401,938    |           | 401,938                         | (31,347)                                          | (74,900)                                        |                                                                        |                                                     | 1.474    | 3.832                | MON...       | 9,875                               |                            | 09/05/2017. | 10/27/2036.                               |
| 45660L               | XP | 9 | RAST 05A10 A5 - CMO/RMBS.....   |  |  |       |                                 | 4            | 1FM                                                              | 5,811,288   | 80.482                               | 5,415,954  | 6,729,384 | 4,451,248                       |                                                   | 442,946                                         |                                                                        |                                                     | 5.500    | 20.306               | MON...       | 30,843                              | 370,291                    | 08/08/2008. | 09/25/2035.                               |
| 45660N               | QA | 6 | RAST 03A5 A2 - CMO/RMBS.....    |  |  |       |                                 | 4            | 1FM                                                              | 57,884      | 101.808                              | 67,578     | 66,378    | 61,486                          |                                                   | 897                                             |                                                                        |                                                     | 5.500    | 12.367               | MON...       | 304                                 | 3,652                      | 01/08/2009. | 05/25/2033.                               |
| 45660N               | UG | 8 | RAST 03A10 A4 - CMO/RMBS.....   |  |  |       |                                 | 4            | 1FM                                                              | 528,519     | 100.000                              | 695,419    | 695,419   | 563,568                         |                                                   | 2,219                                           |                                                                        |                                                     | 5.250    | 13.060               | MON...       | 3,042                               | 36,519                     | 11/14/2008. | 09/25/2033.                               |
| 45661J               | AC | 7 | INDB 061 A3A - RMBS.....        |  |  |       |                                 | 4            | 1FM                                                              | 2,422,415   | 45.295                               | 2,183,569  | 4,820,727 | 2,312,355                       |                                                   | 16,924                                          |                                                                        |                                                     | 2.042    | 3.812                | MON...       | 1,641                               | 86,452                     | 08/23/2018. | 07/25/2036.                               |
| 456652               | AC | 0 | IMJA 07A1 A3 - CMO/RMBS.....    |  |  |       |                                 | 4            | 1FM                                                              | 784,419     | 67.933                               | 750,538    | 1,104,815 | 753,641                         |                                                   | (12,847)                                        |                                                                        |                                                     | 6.000    | 5.123                | MON...       | 5,524                               | 23,701                     | 07/31/2019. | 08/25/2037.                               |
| 456652               | AC | 0 | IMJA 07A1 A3 - CMO/RMBS.....    |  |  |       |                                 | 4            | 3FM                                                              | 1,693,845   | 67.933                               | 1,562,901  | 2,300,638 | 1,664,290                       |                                                   | (11,760)                                        |                                                                        |                                                     | 6.000    | 4.073                | MON...       | 11,503                              | 19,075                     | 10/08/2019. | 08/25/2037.                               |
| 456681               | AE | 5 | INDX 07AR13 4A1 - CMO/RMBS..... |  |  |       |                                 | 4            | 1FM                                                              | 2,893,687   | 82.832                               | 3,269,836  | 3,947,575 | 1,625,660                       |                                                   | (175,527)                                       |                                                                        |                                                     | 3.506    | 3.519                | MON...       | 11,534                              | 237,238                    | 05/20/2008. | 07/25/2037.                               |
| 45669E               | AC | 0 | INDX 07AR5A 2A1 - CMO/RMBS..... |  |  |       |                                 | 4            | 1FM                                                              | 1,652,933   | 95.033                               | 2,070,789  | 2,179,011 | 1,514,989                       |                                                   | (26,214)                                        |                                                                        |                                                     | 3.748    | 3.589                | MON...       | 6,806                               | 82,098                     | 05/14/2008. | 05/26/2037.                               |
| 45670B               | AP | 4 | INDX 07AR21 7A2 - CMO/RMBS..... |  |  |       |                                 | 4            | 6FM                                                              | 1,182,251   | 64.464                               | 1,163,554  | 1,804,964 | 1,163,554                       | (140,085)                                         | 3,238                                           |                                                                        |                                                     | 3.889    | 6.230                | MON...       | 5,849                               | 41,598                     | 05/10/2019. | 09/25/2037.                               |
| 466247               | B5 | 1 | JPMMT 05S3 2A2 - CMO/RMBS.....  |  |  |       |                                 | 4            | 1FM                                                              | 135,549     | 96.299                               | 134,112    | 139,267   | 119,942                         |                                                   | 6,059                                           |                                                                        |                                                     | 5.500    | 12.733               | MON...       | 638                                 | 7,686                      | 07/20/2012. | 01/25/2021.                               |
| 466247               | J4 | 6 | JPMMT 06A2 2A1 - CMO/RMBS.....  |  |  |       |                                 | 4            | 1FM                                                              | 576,680     | 98.023                               | 689,365    | 703,268   | 522,951                         |                                                   | 35,708                                          |                                                                        |                                                     | 4.187    | 12.840               | MON...       | 2,454                               | 29,491                     | 04/04/2012. | 04/25/2036.                               |
| 466275               | AC | 8 | JPALT 07S1 M1 - RMBS.....       |  |  |       |                                 | 4            | 1FM                                                              | 806,633     | 73.712                               | 2,211,344  | 3,000,000 | 1,140,395                       |                                                   | 83,987                                          |                                                                        |                                                     | 2.172    | 14.695               | MON...       | 1,267                               | 66,831                     | 04/18/2016. | 06/25/2037.                               |
| 46627M               | ER | 4 | JPALT 06S1B 119 - CMO/RMBS..... |  |  |       |                                 | 4            | 1FM                                                              | 161,066     | 82.121                               | 193,754    | 235,937   | 146,128                         |                                                   | (5,650)                                         |                                                                        |                                                     | 6.500    | 6.500                | MON...       | 1,278                               | 15,349                     | 03/31/2008. | 03/25/2036.                               |
| 46628B               | BC | 3 | JPMMT 06A6 31 - CMO/RMBS.....   |  |  |       |                                 | 4            | 1FM                                                              | 98,773      | 88.296                               | 130,046    | 147,284   | 71,521                          |                                                   | (1,650)                                         |                                                                        |                                                     | 3.989    | 32.447               | MON...       | 490                                 | 6,002                      | 04/07/2009. | 10/25/2036.                               |
| 46629A               | AJ | 0 | JPMMT 06S3 A9 - CMO/RMBS.....   |  |  |       |                                 | 4            | 1FM                                                              | 1,430,551   | 76.441                               | 1,201,680  | 1,572,034 | 987,916                         |                                                   | (27,327)                                        |                                                                        |                                                     | 6.000    | 6.589                | MON...       | 7,860                               | 94,537                     | 07/24/2012. | 08/25/2036.                               |
| 46629A               | AW | 1 | JPMMT 06S3 A21 - CMO/RMBS.....  |  |  |       |                                 | 4            | 1FM                                                              | 2,314,715   | 33.174                               | 1,324,655  | 3,993,032 | 1,053,478                       |                                                   | (24,848)                                        |                                                                        |                                                     | 2.172    | 6.819                | MON...       | 1,445                               | 105,901                    | 07/10/2012. | 08/25/2036.                               |
| 46629A               | AX | 9 | JPMMT 06S3 A22 - CMO/RMBS.....  |  |  |       |                                 | 3            | 6FE                                                              | 992,016     | 33.644                               | 1,343,407  |           | 590,580                         |                                                   | (103,777)                                       |                                                                        |                                                     | 5.328    | 33.236               | MON...       | 3,546                               | 206,791                    | 07/10/2012. | 08/25/2036.                               |
| 46629C               | AM | 9 | JPMMT 06A5 3A6 - CMO/RMBS.....  |  |  |       |                                 | 4            | 1FM                                                              | 1,363,587   | 92.245                               | 1,615,207  | 1,750,994 | 1,078,084                       |                                                   | 97,285                                          |                                                                        |                                                     | 4.174    | 15.863               | MON...       | 6,091                               | 51,738                     | 03/22/2012. | 08/25/2036.                               |
| 46629Q               | AC | 0 | JPMAC 06CH2 AF2 - RMBS.....     |  |  |       |                                 | 4            | 1FM                                                              | 919,566     | 79.134                               | 884,053    | 1,117,165 | 650,967                         |                                                   | 28,041                                          |                                                                        |                                                     | 4.820    | 10.861               | MON...       | 4,487                               | 41,604                     | 07/12/2012. | 01/27/2025.                               |
| 466302               | AJ | 5 | JPALT 06S4 A6 - RMBS.....       |  |  |       |                                 | 4            | 1FM                                                              | 325,266     | 98.888                               | 365,509    | 369,620   | 288,683                         |                                                   | 26,935                                          |                                                                        |                                                     | 5.710    | 15.708               | MON...       | 1,759                               | 17,217                     | 03/27/2012. | 12/25/2036.                               |
| 46630G               | AY | 1 | JPMMT 07A1 6A2 - CMO/RMBS.....  |  |  |       |                                 | 4            | 1FM                                                              | 29,675      | 93.241                               | 32,211     | 34,546    | 28,601                          |                                                   | 1,188                                           |                                                                        |                                                     | 4.427    | 9.709                | MON...       | 127                                 | 1,553                      | 12/30/2014. | 07/25/2035.                               |
| 46630G               | BG | 9 | JPMMT 07A1 7A4 - CMO/RMBS.....  |  |  |       |                                 | 4            | 1FM                                                              | 177,952     | 91.153                               | 185,116    | 203,084   | 174,505                         |                                                   | 5,432                                           |                                                                        |                                                     | 4.459    | 8.594                | MON...       | 755                                 | 9,330                      | 01/22/2015. | 07/25/2035.                               |
| 46631N               | CR | 8 | JPMMT 07S3 A64 - CMO/RMBS.....  |  |  |       |                                 | 4            | 4FM                                                              | 2,992,285   | 66.260                               | 2,479,532  | 3,742,150 | 2,462,099                       |                                                   | (85,752)                                        |                                                                        |                                                     | 7.500    | 7.500                | MON...       | 23,388                              | 270,248                    | 09/04/2008. | 08/25/2037.                               |
| 46632T               | AB | 1 | JPMMT 08R2 1A2 - CMO/RMBS.....  |  |  |       |                                 | 4            | 1FM                                                              | 487,973     | 57.000                               | 693,236    | 1,216,204 | 585,591                         |                                                   | (20,155)                                        |                                                                        |                                                     | 3.717    | 6.169                | MON...       | 3,768                               | 51,738                     | 10/19/2017. | 07/29/2037.                               |
| 47232C               | AY | 0 | JMAC 09R1E 5A6 - CMO/RMBS.....  |  |  |       |                                 | 4            | 1FM                                                              | 660,887     | 62.059                               | 842,858    | 1,358,148 | 670,744                         |                                                   | (38,361)                                        |                                                                        |                                                     | 4.332    | 14.212               | MON...       | 4,903                               | 122,376                    | 12/02/2016. | 05/21/2036.                               |
| 52520C               | AF | 2 | LMT 063 1A3 - CMO/RMBS.....     |  |  |       |                                 | 4            | 1FM                                                              | 290,278     | 74.752                               | 287,403    | 384,474   | 282,001                         |                                                   | (3,683)                                         |                                                                        |                                                     | 6.000    | 6.095                | MON...       | 1,922                               | 13,457                     | 05/22/2019. | 07/25/2036.                               |
| 52520C               | AJ | 4 | LMT 063 1A6 - CMO/RMBS.....     |  |  |       |                                 | 4            | 1FM                                                              | 2,274,798   | 49.957                               | 2,185,421  | 4,374,611 | 1,843,377                       |                                                   | 26,827                                          |                                                                        |                                                     | 2.392    | 8.175                | MON...       | 1,744                               | 125,635                    | 09/28/2016. | 07/25/2036.                               |
| 52520Q               | AP | 9 | LMT 067 2A4 - CMO/RMBS.....     |  |  |       |                                 | 3            | 5GI                                                              | 772,244     | 29.221                               | 930,531    |           | 457,277                         |                                                   | (94,523)                                        |                                                                        |                                                     | 4.758    | 10.644               | MON...       | 2,525                               | 143,707                    | 05/05/2016. | 11/25/2036.                               |
| 52520Q               | BF | 0 | LMT 067 4A2 - CMO/RMBS.....     |  |  |       |                                 | 3            | 5GI                                                              | 1,383,492   | 18.009                               | 941,785    |           | 257,832                         |                                                   | (145,686)                                       |                                                                        |                                                     | 5.958    | 36.585               | MON...       | 5,193                               | 263,064                    | 12/19/2013. | 11/25/2036.                               |
| 52520S               | AE | 0 | LMT 068 2A2 - CMO/RMBS.....     |  |  |       |                                 | 3            | 6FE                                                              | 650,291     | 24.446                               | 605,794    |           | 314,556                         |                                                   | (40,176)                                        |                                                                        |                                                     | 4.788    | 23.351               | MON...       | 1,978                               | 111,664                    | 05/19/2014. | 12/25/2036.                               |

**SCHEDULE D - PART 1**

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

E10.88

| 1                    |      | 2                          |  | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     | Dates                      |             |                                           |
|----------------------|------|----------------------------|--|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |      |                            |  | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |      | Description                |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 52521F               | AU 1 | LMT 071 3A2 - CMO/RMBS     |  |       | 3                               |              | 5GI                                                              | 1,492,782   | 25.437                               | 1,400,845  |           | 1,445,764                       |                                                   | (54,628)                                        |                                                                        |                                                     | 5.458    | 5.750                | MON...       | 5,010                               | 94,014                     | 09/19/2019. | 02/25/2037                                |
| 52521L               | AK 0 | LMT 074 2A6 - CMO/RMBS     |  |       | 3                               |              | 5GI                                                              | 2,544,218   | 26.615                               | 2,418,334  |           | 2,543,708                       |                                                   | (17,680)                                        |                                                                        |                                                     | 4.878    | 9.559                | MON...       | 7,387                               | 79,206                     | 10/03/2019. | 05/25/2037.                               |
| 52521L               | BG 8 | LMT 074 4A1 - CMO/RMBS     |  |       | 4                               |              | 1FM                                                              | 20,532      | 101.160                              | 53,087     | 52,478    | 35,055                          |                                                   | 8,789                                           |                                                                        |                                                     | 6.000    | 43.644               | MON...       | 262                                 | 3,154                      | 12/02/2008. | 05/25/2037.                               |
| 52521Y               | AL 0 | LMT 078 3A1 - CMO/RMBS     |  |       | 4                               |              | 1FM                                                              | 2,215,101   | 38.453                               | 1,671,570  | 4,347,062 | 1,566,775                       |                                                   | (253,356)                                       |                                                                        |                                                     | 7.250    | 5.551                | MON...       | 26,264                              | 348,562                    | 10/09/2015. | 09/25/2037.                               |
| 525221               | EN 3 | LXS 057N A1B - RMBS        |  |       | 4                               |              | 1FM                                                              | 1,226,194   | 77.982                               | 1,297,407  | 1,663,726 | 1,319,076                       |                                                   | 70,340                                          |                                                                        |                                                     | 2.392    | 9.656                | MON...       | 663                                 | 48,411                     | 12/06/2017. | 12/25/2035.                               |
| 525227               | AJ 3 | LXS 06GP2 A5B - RMBS       |  |       | 4                               |              | 1FM                                                              | 1,718,334   | 88.359                               | 1,905,058  | 2,156,044 | 1,814,345                       |                                                   | 62,002                                          |                                                                        |                                                     | 2.042    | 6.728                | MON...       | 734                                 | 53,722                     | 02/12/2019. | 06/25/2046.                               |
| 525228               | AP 7 | LXS 06GP3 35B - RMBS       |  |       | 4                               |              | 1FM                                                              | 626,961     | 91.448                               | 596,071    | 651,814   | 642,756                         |                                                   | 15,409                                          |                                                                        |                                                     | 2.042    | 6.850                | MON...       | 222                                 | 32,616                     | 04/17/2018. | 06/25/2046.                               |
| 52522C               | AG 8 | LXS 0614N 3A2 - RMBS       |  |       | 4                               |              | 1FM                                                              | 5,227       | 97.741                               | 30,050     | 30,744    | 4,718                           |                                                   | 90                                              |                                                                        |                                                     | 2.032    | 250.000              | MON...       | 10                                  | 817                        | 04/17/2009. | 08/25/2036.                               |
| 52522D               | AN 1 | LXS 0616N A4B - RMBS       |  |       | 4                               |              | 1FM                                                              | 154,795     | 13.796                               | 73,249     | 530,941   | 162,341                         | 93,083                                            | 33,843                                          |                                                                        |                                                     | 2.032    | 32.574               | MON...       | 180                                 | 13,511                     | 10/17/2018. | 11/25/2046.                               |
| 52522Q               | AE 2 | LMT 0710 2A2 - CMO/RMBS    |  |       | 4                               |              | 5FM                                                              | 2,035,415   | 63.206                               | 1,671,032  | 2,643,808 | 1,889,650                       |                                                   | (145,765)                                       |                                                                        |                                                     | 6.500    | 2.649                | MON...       | 14,321                              | 164,166                    | 08/05/2008. | 01/25/2038.                               |
| 52522W               | AG 4 | LXS 0611 2A3 - RMBS        |  |       | 4                               |              | 1FM                                                              | 2,020,835   | 100.686                              | 3,075,384  | 3,054,421 | 2,073,445                       |                                                   | 52,042                                          |                                                                        |                                                     | 6.940    | 10.792               | MON...       | 17,665                              | 155,338                    | 06/02/2015. | 06/25/2046.                               |
| 525241               | AL 9 | LXS 071 WF1 - RMBS         |  |       | 4                               |              | 1FM                                                              | 1,879,732   | 90.985                               | 2,533,727  | 2,784,788 | 1,802,042                       |                                                   | 46,457                                          |                                                                        |                                                     | 4.529    | 9.738                | MON...       | 10,509                              | 124,290                    | 01/12/2016. | 01/25/2037.                               |
| 52524T               | AA 2 | LXS 078H A1 - CMO/RMBS     |  |       | 4                               |              | 6                                                                |             |                                      |            |           |                                 |                                                   |                                                 |                                                                        |                                                     | 2.052    |                      | MON...       |                                     | 54,486                     | 12/24/2018. | 06/25/2037.                               |
| 52524V               | AG 4 | LXS 0715N 2A1 - RMBS       |  |       | 4                               |              | 1FM                                                              | 1,000,063   | 99.341                               | 1,521,107  | 1,531,196 | 1,008,780                       |                                                   | 77,698                                          |                                                                        |                                                     | 1.958    | 11.992               | MON...       | 500                                 | 39,121                     | 08/06/2012. | 08/26/2047.                               |
| 52525L               | AT 7 | LXS 0714H A2A - RMBS       |  |       | 4                               |              | 3FM                                                              | 49,076      | 107.252                              | 71,093     | 66,286    | 71,093                          | (20,349)                                          | 34,321                                          |                                                                        |                                                     | 2.228    | 178.099              | MON...       | 25                                  | 1,788                      | 09/29/2008. | 07/25/2047.                               |
| 52525L               | AT 7 | LXS 0714H A2A - RMBS       |  |       | 4                               |              | 5FM                                                              | 7,871       | 107.252                              | 20,291     | 18,919    | 25,059                          |                                                   | 10,473                                          |                                                                        |                                                     | 2.228    | 197.752              | MON...       | 7                                   | 510                        | 04/13/2009. | 07/25/2047.                               |
| 55265K               | 2U 2 | MASTR 0311 9A6 - CMO/RMBS  |  |       | 4                               |              | 1FM                                                              | 2,474,149   | 101.081                              | 2,400,097  | 2,374,437 | 2,480,657                       |                                                   | 6,508                                           |                                                                        |                                                     | 5.250    | 3.743                | MON...       | 10,388                              | 124,344                    | 03/07/2012. | 12/25/2033.                               |
| 55265K               | 7D 5 | MASTR 041 B2 - CMO/RMBS    |  |       | 4                               |              | 6FM                                                              | 141,996     | 57.938                               | 172,070    | 296,989   | 124,626                         |                                                   |                                                 |                                                                        |                                                     | 5.487    |                      | MON...       | 1,358                               | 13,558                     | 02/05/2019. | 02/25/2034.                               |
| 55291Q               | AB 0 | MASD 072 M1 - RMBS         |  |       | 4                               |              | 6FM                                                              | 412,175     | 10.287                               | 598,504    | 5,818,343 | 379,625                         | 578,561                                           | (94,896)                                        | 571,402                                                                |                                                     | 2.642    | 9.564                | MON...       | 2,975                               | 146,013                    | 08/03/2017. | 05/26/2037.                               |
| 576429               | AD 6 | MARM 072 A4 - RMBS         |  |       | 4                               |              | 1FM                                                              | 496,821     | 87.143                               | 618,494    | 709,744   | 475,957                         |                                                   | 27,925                                          |                                                                        |                                                     | 2.002    | 9.689                | MON...       | 237                                 | 17,853                     | 03/09/2017. | 03/25/2047.                               |
| 576433               | GH 3 | MARM 03ARM6 4A2 - CMO/RMBS |  |       | 4                               |              | 1FM                                                              | 39,254      | 100.941                              | 54,747     | 54,237    | 43,125                          |                                                   | (138)                                           |                                                                        |                                                     | 3.935    | 9.283                | MON...       | 178                                 | 2,301                      | 03/13/2009. | 01/25/2034.                               |
| 576433               | NK 8 | MARM 04ARM5 B3 - CMO/RMBS  |  |       | 4                               |              | 3FM                                                              | 236,498     | 36.941                               | 174,729    | 472,997   | 161,227                         |                                                   | 22,916                                          |                                                                        |                                                     | 4.239    | 29.173               | MON...       | 1,671                               | 22,177                     | 10/24/2016. | 07/25/2034.                               |
| 576434               | 2G 8 | MALT 06ALT2 1A5 - CMO/RMBS |  |       | 4                               |              | 1FM                                                              | 69,326      | 14.422                               | 37,236     | 258,184   | 37,236                          | (55,493)                                          | 8,592                                           |                                                                        |                                                     | 6.000    | 31.240               | MON...       | 1,291                               | 15,491                     | 01/14/2015. | 03/25/2036.                               |
| 576434               | 2J 2 | MALT 06ALT2 2A2 - CMO/RMBS |  |       | 3                               |              | 6FE                                                              | 2,882,632   | 20.369                               | 1,909,492  |           | 1,684,544                       |                                                   | (325,284)                                       |                                                                        |                                                     | 5.308    | 5.376                | MON...       | 8,293                               | 427,699                    | 05/10/2016. | 03/25/2036.                               |
| 576438               | AB 1 | MARM 06ARM2 1A2 - CMO/RMBS |  |       | 4                               |              | 1FM                                                              | 62,797      | 59.341                               | 86,435     | 145,659   | 11,734                          |                                                   | (1,154)                                         |                                                                        |                                                     | 4.733    |                      | MON...       |                                     | 6,858                      | 11/15/2016. | 04/25/2036.                               |
| 57643L               | AM 8 | MABS 03OPT1 M3 - RMBS      |  |       | 4                               |              | 1FM                                                              | 6,465,107   | 101.737                              | 6,645,951  | 6,532,473 | 6,492,766                       |                                                   | 4,052                                           |                                                                        |                                                     | 5.917    | 4.374                | MON...       | 6,442                               | 206,639                    | 03/17/2015. | 12/25/2032.                               |
| 57643L               | DN 3 | MABS 04WMC2 M5 - RMBS      |  |       | 4                               |              | 1FM                                                              | 986,998     | 101.383                              | 1,132,311  | 1,116,865 | 1,058,115                       |                                                   | 9,740                                           |                                                                        |                                                     | 5.392    | 5.892                | MON...       | 1,139                               | 50,865                     | 07/22/2015. | 04/25/2034.                               |
| 57643L               | HB 5 | MABS 05WMC1 M6 - RMBS      |  |       | 4                               |              | 1FM                                                              | 1,354,301   | 78.644                               | 1,390,955  | 1,768,668 | 1,509,794                       |                                                   | 41,889                                          |                                                                        |                                                     | 2.788    | 7.027                | MON...       | 822                                 | 57,181                     | 10/16/2017. | 03/25/2035.                               |
| 57643L               | QE 9 | MABS 06AM1 M2 - RMBS       |  |       | 4                               |              | 1FM                                                              | 3,361,249   | 73.282                               | 4,194,732  | 5,724,110 | 3,531,398                       | 242,307                                           | (89,140)                                        |                                                                        |                                                     | 2.182    | 5.132                | MON...       | 2,082                               | 255,878                    | 06/01/2018. | 01/25/2036.                               |
| 57645K               | AA 4 | MASD 071 A - RMBS          |  |       | 4                               |              | 3FM                                                              | 626,029     | 55.142                               | 570,583    | 1,034,759 | 601,117                         |                                                   | (705)                                           |                                                                        |                                                     | 2.162    | 2.942                | MON...       | 373                                 | 18,201                     | 03/13/2014. | 03/25/2037.                               |
| 57645K               | AA 4 | MASD 071 A - RMBS          |  |       | 4                               |              | 1FM                                                              | 133,872     | 55.142                               | 142,646    | 258,690   | 127,155                         |                                                   | 2,595                                           |                                                                        |                                                     | 2.162    | 5.729                | MON...       | 93                                  | 4,550                      | 01/28/2016. | 03/25/2037.                               |
| 57645K               | AA 4 | MASD 071 A - RMBS          |  |       | 4                               |              | 2FM                                                              | 188,691     | 55.142                               | 167,819    | 304,341   | 172,700                         |                                                   | 306                                             |                                                                        |                                                     | 2.162    | 3.315                | MON...       | 110                                 | 5,353                      | 09/26/2017. | 03/25/2037.                               |
| 589929               | YF 9 | MLMI 02AFC1 BV1 - RMBS     |  |       | 4                               |              | 1FM                                                              | 762,869     | 97.934                               | 1,019,075  | 1,040,571 | 873,153                         |                                                   | 22,682                                          |                                                                        |                                                     | 5.158    | 8.840                | MON...       | 895                                 | 51,223                     | 02/27/2014. | 09/25/2032.                               |
| 589962               | CP 2 | MESC 12 1M2 - ABS          |  |       | 4                               |              | 6FE                                                              | 1,737,071   | 93.809                               | 1,769,418  | 1,886,198 | 1,769,418                       | (2,609)                                           | (20,396)                                        |                                                                        |                                                     | 8.350    | 7.131                | MON...       | 13,125                              | 65,624                     | 07/09/2019. | 07/28/2033.                               |
| 59020U               | 6L 4 | MLMI 06WMC2 A2C - RMBS     |  |       | 4                               |              | 1FM                                                              | 1,175,133   | 37.820                               | 1,378,106  | 3,643,823 | 893,765                         |                                                   | (9,380)                                         |                                                                        |                                                     | 3.970    | 6.413                | MON...       | 12,056                              | 75,318                     | 04/12/2016. | 03/25/2037.                               |
| 59020U               | QY 4 | MLMI 05WMC1 M4 - RMBS      |  |       | 4                               |              | 1FM                                                              | 202,716     | 98.532                               | 302,637    | 307,146   | 222,829                         |                                                   | (37,101)                                        |                                                                        |                                                     | 2.962    | 6.466                | MON...       | 152                                 | 10,712                     | 09/25/2012. | 09/25/2035.                               |
| 59020U               | RD 9 | MLMI 05WMC1 B5 - RMBS      |  |       | 4                               |              | 1FM                                                              | 2,237,215   | 95.243                               | 3,085,063  | 3,239,142 | 2,365,557                       |                                                   | 45,136                                          |                                                                        |                                                     | 7.417    | 9.362                | MON...       | 4,004                               | 165,635                    | 05/22/2018. | 09/25/2035.                               |
| 590217               | AD 7 | MLMI 06RM3 A2B - RMBS      |  |       | 4                               |              | 1FM                                                              | 1,711,360   | 29.226                               | 1,594,166  | 5,454,533 | 1,536,251                       |                                                   | 19,695                                          |                                                                        |                                                     | 1.972    | 5.031                | MON...       | 1,793                               | 61,307                     | 01/27/2017. | 06/25/2037.                               |
| 590232               | AA 2 | MLMI 07SD1 A - RMBS        |  |       | 4                               |              | 1FM                                                              | 541,183     | 72.397                               | 638,371    | 881,764   | 508,148                         |                                                   | 11,983                                          |                                                                        |                                                     | 2.242    | 7.258                | MON...       | 329                                 | 24,451                     | 01/13/2017. | 02/25/2037.                               |
| 59023R               | AF 6 | MLMI 06AF1 F3B - CMO/RMBS  |  |       | 4                               |              | 1FM                                                              | 411,428     | 65.102                               | 388,185    | 596,272   | 406,753                         |                                                   | (6,970)                                         |                                                                        |                                                     | 6.250    | 5.125                | MON...       | 3,106                               | 16,441                     | 07/12/2019. | 08/25/2036.                               |
| 59023W               | AM 0 | MLMI 06FF1 C - RMBS        |  |       | 4                               |              | 6                                                                | 3,250,000   | 218.077                              | 7,087,500  | 3,250,000 | 3,479,125                       |                                                   | 229,125                                         |                                                                        |                                                     |          | 7.050                | MON...       |                                     |                            | 03/01/2017. | 08/25/2036.                               |

SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                | Codes |                                 |              | 6                                                                | 7              | Fair Value                           |                | 10             | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest   |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|--------------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|----------------|--------------------------------------|----------------|----------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|------------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                | 3     | 4                               | 5            |                                                                  |                | 8                                    | 9              |                |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16         | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost    | Rate Used<br>to Obtain<br>Fair Value | Fair Value     | Par Value      | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of    | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 59024B               | AC | 7           | MANA 07OAR2 A3 - RMBS.....     | ..... | ..                              | .....4       | .....1FM                                                         | .....1,451,854 | .....16.661                          | .....1,494,288 | .....8,968,984 | .....1,347,157                  | .....                                             | .....(104,698)                                  | .....                                                                  | .....                                               | .....2.052 | .....6.110           | MON...       | .....3,067                          | .....162,777               | 05/02/2019. | 04/25/2037.                               |
| 59024H               | AC | 4           | MANA 07A3 A2B - RMBS.....      | ..... | ..                              | .....4       | .....1FM                                                         | .....18,585    | .....50.266                          | .....58,388    | .....116,157   | .....6,011                      | .....                                             | .....(1,077)                                    | .....                                                                  | .....                                               | .....2.002 | .....2.525           | MON...       | .....39                             | .....1,283                 | 12/16/2008. | 04/25/2037.                               |
| 59024V               | AG | 4           | FFMER 073 A2C - RMBS.....      | ..... | ..                              | .....4       | .....1FM                                                         | .....1,276,767 | .....80.599                          | .....1,530,035 | .....1,898,335 | .....1,255,781                  | .....                                             | .....26,503                                     | .....                                                                  | .....                                               | .....1.972 | .....5.941           | MON...       | .....624                            | .....47,243                | 07/27/2016. | 06/25/2037.                               |
| 591739               | BM | 8           | METRO 98B B1 - RMBS.....       | ..... | ..                              | .....4       | .....2FM                                                         | .....655,524   | .....92.290                          | .....654,037   | .....708,674   | .....675,053                    | .....                                             | .....36,217                                     | .....                                                                  | .....                                               | .....6.678 | .....9.971           | MON...       | .....3,944                          | .....24,603                | 06/30/2014. | 11/20/2024.                               |
| 61690T               | BC | 6           | MSRR 15R3 10B - CMO/RMBS.....  | ..... | ..                              | .....4       | .....5GI                                                         | .....3,831,909 | .....20.500                          | .....1,965,506 | .....9,587,832 | .....921,342                    | .....                                             | .....(380,724)                                  | .....                                                                  | .....                                               | .....9.028 | .....11.235          | MON...       | .....12,022                         | .....532,760               | 01/26/2016. | 04/26/2047.                               |
| 61744C               | VY | 9           | MSAC 05HE6 M2 - RMBS.....      | ..... | ..                              | .....4       | .....1FM                                                         | .....1,679,020 | .....99.546                          | .....2,494,621 | .....2,506,000 | .....2,178,750                  | .....                                             | .....75,586                                     | .....                                                                  | .....                                               | .....2.422 | .....7.407           | MON...       | .....1,174                          | .....73,682                | 06/14/2013. | 11/25/2035.                               |
| 61745M               | A5 | 2           | MSM 043 4A - CMO/RMBS.....     | ..... | ..                              | .....4       | .....1FM                                                         | .....1,589,294 | .....108.056                         | .....2,069,069 | .....1,914,812 | .....1,581,428                  | .....                                             | .....10,058                                     | .....                                                                  | .....                                               | .....5.611 | .....13.203          | MON...       | .....8,953                          | .....107,688               | 04/14/2009. | 04/25/2034.                               |
| 617463               | AC | 8           | MSIX 062 A3 - RMBS.....        | ..... | ..                              | .....4       | .....1FM                                                         | .....1,883,659 | .....48.642                          | .....1,770,921 | .....3,640,691 | .....1,734,608                  | .....                                             | .....16,028                                     | .....                                                                  | .....                                               | .....1.942 | .....4.458           | MON...       | .....1,366                          | .....62,196                | 06/20/2017. | 11/25/2036.                               |
| 61746R               | CW | 9           | MSAC 03NC7 B3 - RMBS.....      | ..... | ..                              | .....4       | .....1FM                                                         | .....579,360   | .....425.726                         | .....597,212   | .....140,281   | .....611,628                    | .....                                             | .....32,268                                     | .....                                                                  | .....                                               | .....7.417 | .....11.942          | MON...       | .....173                            | .....6,245                 | 05/30/2019. | 06/25/2033.                               |
| 61746R               | GX | 3           | MSAC 04WMC1 B3 - RMBS.....     | ..... | ..                              | .....4       | .....1FM                                                         | .....36,251    | .....154.936                         | .....54,930    | .....35,453    | .....42,283                     | .....                                             | .....1,656                                      | .....                                                                  | .....                                               | .....7.042 | .....8.024           | MON...       | .....48                             | .....1,517                 | 04/14/2015. | 06/25/2034.                               |
| 61746W               | HZ | 6           | MSDWC 01NC2 M2 - RMBS.....     | ..... | ..                              | .....4       | .....1FM                                                         | .....1,095,638 | .....227.043                         | .....1,255,444 | .....552,955   | .....1,229,738                  | .....                                             | .....30,084                                     | .....                                                                  | .....                                               | .....3.217 | .....11.682          | MON...       | .....296                            | .....5,613                 | 10/23/2019. | 01/25/2032.                               |
| 61748H               | KG | 5           | MSM 054 5A4 - CMO/RMBS.....    | ..... | ..                              | .....4       | .....1FM                                                         | .....3,658,508 | .....100.133                         | .....4,008,676 | .....4,003,353 | .....3,635,399                  | .....                                             | .....(23,109)                                   | .....                                                                  | .....                                               | .....5.500 | .....5.023           | MON...       | .....18,349                         | .....220,897               | 12/13/2007. | 08/25/2035.                               |
| 61748H               | PF | 2           | MSM 057 6A1 - CMO/RMBS.....    | ..... | ..                              | .....4       | .....1FM                                                         | .....1,860,429 | .....100.658                         | .....2,146,318 | .....2,132,297 | .....1,660,717                  | .....                                             | .....38,853                                     | .....                                                                  | .....                                               | .....5.500 | .....8.169           | MON...       | .....9,773                          | .....117,298               | 08/19/2011. | 11/25/2035.                               |
| 61749C               | AC | 5           | MSM 066ARA 1A3 - RMBS.....     | ..... | ..                              | .....4       | .....1FM                                                         | .....3,369,792 | .....36.930                          | .....3,115,667 | .....8,436,792 | .....3,107,913                  | .....                                             | .....11,863                                     | .....                                                                  | .....                                               | .....2.132 | .....4.758           | MON...       | .....2,998                          | .....91,694                | 07/02/2019. | 05/25/2036.                               |
| 61749K               | AB | 9           | MSAC 06WMC2 A2F - RMBS.....    | ..... | ..                              | .....4       | .....1FM                                                         | .....2,397,096 | .....50.531                          | .....2,534,164 | .....5,015,090 | .....2,356,770                  | .....                                             | .....258,156                                    | .....514,090                                                           | .....                                               | .....1.892 | .....6.034           | MON...       | .....1,581                          | .....125,235               | 04/09/2018. | 07/25/2036.                               |
| 61749K               | AD | 5           | MSAC 06WMC2 A2B - RMBS.....    | ..... | ..                              | .....4       | .....1FM                                                         | .....1,625,468 | .....51.133                          | .....1,627,717 | .....3,183,292 | .....1,540,264                  | .....                                             | .....10,404                                     | .....                                                                  | .....                                               | .....1.972 | .....5.932           | MON...       | .....1,213                          | .....82,196                | 10/17/2018. | 07/25/2036.                               |
| 61749W               | AJ | 6           | MSM 0611A 1A3 - RMBS.....      | ..... | ..                              | .....4       | .....2FM                                                         | .....581,771   | .....35.806                          | .....450,975   | .....1,259,515 | .....542,311                    | .....                                             | .....(15,662)                                   | .....                                                                  | .....                                               | .....6.424 | .....1.387           | MON...       | .....6,743                          | .....23,608                | 05/08/2014. | 08/25/2036.                               |
| 61750S               | AD | 4           | MSAC 07NC1 A2C - RMBS.....     | ..... | ..                              | .....4       | .....1FM                                                         | .....1,251,193 | .....62.429                          | .....2,132,710 | .....3,416,226 | .....1,135,594                  | .....                                             | .....81,235                                     | .....                                                                  | .....                                               | .....1.932 | .....15.470          | MON...       | .....1,100                          | .....84,139                | 03/14/2012. | 11/25/2036.                               |
| 61750S               | AB | 8           | MSAC 06HE8 A2F - RMBS.....     | ..... | ..                              | .....4       | .....1FM                                                         | .....5,767,481 | .....62.020                          | .....6,004,814 | .....9,682,059 | .....5,644,131                  | .....                                             | .....40,466                                     | .....                                                                  | .....                                               | .....1.862 | .....5.205           | MON...       | .....3,483                          | .....146,500               | 06/04/2019. | 10/25/2036.                               |
| 61750Y               | AB | 5           | MSM 0615X A2A - RMBS.....      | ..... | ..                              | .....4       | .....3FM                                                         | .....1,624,665 | .....42.343                          | .....1,374,584 | .....3,246,317 | .....1,549,505                  | .....                                             | .....11,034                                     | .....                                                                  | .....                                               | .....5.816 | .....5.816           | MON...       | .....15,733                         | .....79,842                | 07/09/2008. | 11/25/2036.                               |
| 61750Y               | AK | 5           | MSM 0615X A6B - RMBS.....      | ..... | ..                              | .....4       | .....1FM                                                         | .....18,414    | .....42.290                          | .....30,840    | .....72,926    | .....12,210                     | .....                                             | .....(1,118)                                    | .....                                                                  | .....                                               | .....5.830 | .....41.789          | MON...       | .....354                            | .....3,613                 | 12/03/2008. | 11/25/2036.                               |
| 61751D               | AG | 9           | MSM 0617X A4 - RMBS.....       | ..... | ..                              | .....4       | .....1FM                                                         | .....3,282,553 | .....39.368                          | .....2,084,301 | .....5,294,441 | .....1,794,742                  | .....                                             | .....82,210                                     | .....                                                                  | .....                                               | .....6.367 | .....10.866          | MON...       | .....28,090                         | .....107,830               | 06/12/2008. | 10/25/2046.                               |
| 61751J               | AC | 5           | MSM 076XS A2M - RMBS.....      | ..... | ..                              | .....4       | .....1FM                                                         | .....3,103,448 | .....56.157                          | .....2,845,385 | .....5,066,855 | .....3,103,448                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.750 | .....                | MON...       | .....24,279                         | .....207,138               | 01/09/2019. | 02/25/2047.                               |
| 61752R               | AB | 8           | MSM 073XS 1AA - RMBS.....      | ..... | ..                              | .....4       | .....1FM                                                         | .....434,167   | .....92.832                          | .....447,827   | .....482,408   | .....437,746                    | .....                                             | .....311                                        | .....                                                                  | .....                                               | .....5.622 | .....5.119           | MON...       | .....2,260                          | .....10,413                | 03/26/2008. | 01/25/2047.                               |
| 61753E               | AP | 5           | MSAC 07HE2 A1 - RMBS.....      | ..... | ..                              | .....4       | .....1FM                                                         | .....1,616,631 | .....51.395                          | .....1,544,376 | .....3,004,922 | .....1,522,690                  | .....                                             | .....3,032                                      | .....                                                                  | .....                                               | .....1.922 | .....4.458           | MON...       | .....963                            | .....65,628                | 08/07/2018. | 01/25/2037.                               |
| 61753N               | AC | 4           | MSAC 07NC2 A2A - RMBS.....     | ..... | ..                              | .....4       | .....1FM                                                         | .....9,923     | .....59.477                          | .....11,668    | .....19,618    | .....9,471                      | .....                                             | .....(452)                                      | .....                                                                  | .....                                               | .....1.902 | .....7.364           | MON...       | .....6                              | .....459                   | 09/14/2009. | 02/25/2037.                               |
| 61753V               | AD | 4           | MSAC 07HE4 A2C - RMBS.....     | ..... | ..                              | .....4       | .....1FM                                                         | .....3,786,246 | .....45.828                          | .....3,369,210 | .....7,351,934 | .....3,620,941                  | .....                                             | .....100,045                                    | .....                                                                  | .....                                               | .....2.022 | .....4.046           | MON...       | .....2,478                          | .....55,816                | 11/02/2017. | 02/25/2037.                               |
| 61753V               | AE | 2           | MSAC 07HE4 A2D - RMBS.....     | ..... | ..                              | .....4       | .....1FM                                                         | .....4,377,677 | .....46.683                          | .....4,461,699 | .....9,557,515 | .....4,351,658                  | .....                                             | .....139,565                                    | .....388,767                                                           | .....                                               | .....2.152 | .....5.410           | MON...       | .....3,428                          | .....76,334                | 04/16/2018. | 02/25/2037.                               |
| 61754P               | AA | 2           | MSM 078XS A1 - RMBS.....       | ..... | ..                              | .....4       | .....1FM                                                         | .....92,254    | .....66.404                          | .....145,858   | .....219,653   | .....56,859                     | .....                                             | .....(1,835)                                    | .....                                                                  | .....                                               | .....5.750 | .....31.461          | MON...       | .....1,053                          | .....4,560                 | 04/09/2009. | 04/25/2037.                               |
| 61756V               | BE | 8           | MSM 0714AR 6A1 - CMO/RMBS..... | ..... | ..                              | .....4       | .....1FM                                                         | .....461,379   | .....74.699                          | .....749,231   | .....1,002,998 | .....215,477                    | .....                                             | .....(26,300)                                   | .....                                                                  | .....                                               | .....3.481 | .....3.414           | MON...       | .....2,910                          | .....35,580                | 02/20/2009. | 11/25/2037.                               |
| 61757M               | AD | 0           | MSAC 7SEA1 2A2 - RMBS.....     | ..... | ..                              | .....4       | .....1FM                                                         | .....776,127   | .....60.103                          | .....1,333,375 | .....2,218,500 | .....805,337                    | .....                                             | .....29,211                                     | .....                                                                  | .....                                               | .....3.692 | .....9.133           | MON...       | .....1,365                          | .....40,634                | 02/14/2014. | 02/25/2047.                               |
| 61758V               | AR | 8           | MSRR 10R2A 2C - RMBS.....      | ..... | ..                              | .....4       | .....1FM                                                         | .....4,555,273 | .....78.652                          | .....5,353,217 | .....6,806,172 | .....4,326,232                  | .....                                             | .....258,547                                    | .....                                                                  | .....                                               | .....2.272 | .....10.682          | MON...       | .....2,577                          | .....190,015               | 07/13/2015. | 05/26/2036.                               |
| 61765P               | AH | 4           | MSRR 15R7 3B - CMO.....        | ..... | ..                              | .....4       | .....5GI                                                         | .....1,035,264 | .....14.500                          | .....702,219   | .....4,842,887 | .....751,469                    | .....                                             | .....(289,668)                                  | .....                                                                  | .....                                               | .....9.083 | .....10.168          | MON...       | .....36,658                         | .....342,732               | 10/10/2018. | 02/26/2036.                               |
| 61915R               | AF | 3           | MHL 052 2M1 - RMBS.....        | ..... | ..                              | .....4       | .....1FM                                                         | .....13,834    | .....102.434                         | .....29,523    | .....28,822    | .....15,297                     | .....                                             | .....351                                        | .....                                                                  | .....                                               | .....3.442 | .....17.636          | MON...       | .....17                             | .....1,131                 | 10/29/2009. | 05/25/2035.                               |
| 628849               | AA | 9           | NCFT 991 D - ABS.....          | ..... | ..                              | .....4       | .....5GI                                                         | .....1,943,255 | .....18.500                          | .....1,212,665 | .....6,554,945 | .....1,390,640                  | .....                                             | .....(554,747)                                  | .....                                                                  | .....                                               | .....8.750 | .....8.750           | MON...       | .....57,431                         | .....691,318               | 01/29/2015. | 01/25/2029.                               |
| 643528               | AB | 8           | NCAMT 06ALT1 AF2 - RMBS.....   | ..... | ..                              | .....4       | .....1FM                                                         | .....123,622   | .....46.968                          | .....88,308    | .....188,018   | .....53,390                     | .....                                             | .....4,642                                      | .....                                                                  | .....                                               | .....5.909 | .....16.458          | MON...       | .....926                            | .....4,160                 | 04/21/2009. | 07/25/2036.                               |
| 64360Y               | AD | 1           | NCHET 062 A2B - RMBS.....      | ..... | ..                              | .....4       | .....1FM                                                         | .....1,172,724 | .....96.248                          | .....1,837,846 | .....1,909,485 | .....1,146,716                  | .....                                             | .....6,212                                      | .....                                                                  | .....                                               | .....1.952 | .....21.071          | MON...       | .....621                            | .....47,100                | 07/16/2012. | 08/25/2036.                               |
| 649603               | AB | 9           | NYMT 052 A - RMBS.....         | ..... | ..                              | .....4       | .....1FM                                                         | .....228,509   | .....97.230                          | .....352,742   | .....362,793   | .....235,314                    | .....                                             | .....1,972                                      | .....                                                                  | .....                                               | .....2.452 | .....19.619          | MON...       | .....148                            | .....10,821                | 05/18/2009. | 08/25/2035.                               |
| 65535V               | JU | 3           | NAA 05S1 M2 - CMO/RMBS.....    | ..... | ..                              | .....4.5     | .....1FM                                                         | .....736       | .....100.002                         | .....937       | .....937       | .....76                         | .....                                             | .....40                                         | .....                                                                  | .....                                               | .....2.992 | .....8.429           | MON...       | .....                               | .....33                    | 05/30/2014. | 03/25/2035.                               |
| 65535V               | QQ | 4           | NAA 05S4 A3 - RMBS.....        | ..... | ..                              | .....4       | .....5FM                                                         | .....3,400,560 | .....41.478                          | .....1,986,600 | .....4,789,521 | .....2,404,179                  | .....                                             | .....3,284                                      | .....                                                                  | .....                                               | .....2.392 | .....2.915           | MON...       | .....1,909                          | .....71,272                | 07/16/2014. | 10/25/2035.                               |



SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                              | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     | Dates                      |             |                                           |
|----------------------|----|-------------|----------------------------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                              | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                              | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 655374               | AA | 4           | NAA 07S1 A - RMBS.....                       | ..... | ..                              | .....4       | 1FM                                                              | 1,655,217   | 106.590                              | 1,698,679  | 1,593,665  | 1,792,064                       | .....                                             | 136,847                                         | .....                                                                  | .....                                               | 2.192    | 9.547                | MON...       | 676                                 | 43,141                     | 07/24/2014. | 12/25/2036.                               |
| 65541B               | AB | 0           | NMRR 1510R 1A2 - MBS.....                    | ..... | ..                              | .....4       | 5GI                                                              | 1,688,472   | 40.958                               | 1,441,037  | 3,518,300  | 2,057,383                       | .....                                             | 7,829                                           | .....                                                                  | .....                                               | 8.536    | 6.080                | MON...       | 25,028                              | 84,946                     | 08/25/2017. | 12/26/2036.                               |
| 675748               | AD | 9           | OCMBS 98R1 WAC - CMO/RMBS.....               | ..... | ..                              | .....4       | 1FM                                                              | 1,967,481   | 53.500                               | 1,925,000  | 3,598,103  | 1,583,267                       | .....                                             | 167                                             | .....                                                                  | .....                                               | .....    | 0.010                | MON...       | .....                               | .....                      | 03/13/2015. | 03/25/2018.                               |
| 68389F               | JJ | 4           | OOMLT 054 M2 - RMBS.....                     | ..... | ..                              | .....4       | 1FM                                                              | 3,560,068   | 97.892                               | 8,238,696  | 8,416,152  | 5,698,982                       | .....                                             | 279,696                                         | .....                                                                  | .....                                               | 2.482    | 10.740               | MON...       | 3,481                               | 246,121                    | 10/16/2013. | 11/25/2035.                               |
| 68400D               | AD | 6           | OOMLT 071 2A2 - RMBS.....                    | ..... | ..                              | .....4       | 1FM                                                              | 3,156,711   | 66.580                               | 3,590,684  | 5,393,005  | 3,034,917                       | .....                                             | 94,417                                          | .....                                                                  | .....                                               | 1.892    | 7.144                | MON...       | 1,701                               | 110,622                    | 05/14/2019. | 01/25/2037.                               |
| 68400D               | AF | 1           | OOMLT 071 2A4 - RMBS.....                    | ..... | ..                              | .....4       | 1FM                                                              | 1,538,074   | 67.815                               | 1,748,959  | 2,579,009  | 1,495,508                       | .....                                             | 44,546                                          | .....                                                                  | .....                                               | 2.012    | 6.888                | MON...       | 865                                 | 57,425                     | 01/23/2015. | 01/25/2037.                               |
| 68400X               | AC | 4           | MESA 015 M1 - RMBS.....                      | ..... | ..                              | .....4       | 1FM                                                              | 1,519,642   | 84.430                               | 1,582,885  | 1,874,783  | 1,536,075                       | .....                                             | (29,217)                                        | .....                                                                  | .....                                               | 5.017    | 6.018                | MON...       | 1,825                               | 118,717                    | 05/17/2017. | 11/25/2031.                               |
| 68401T               | AD | 0           | OOMLT 072 3A2 - RMBS.....                    | ..... | ..                              | .....4       | 1FM                                                              | 9,232,704   | 62.127                               | 9,141,050  | 14,713,473 | 8,700,385                       | .....                                             | 42,950                                          | .....                                                                  | .....                                               | 1.942    | 4.202                | MON...       | 4,762                               | 319,581                    | 10/24/2017. | 03/25/2037.                               |
| 68402B               | AD | 8           | OOMLT 073 2A3 - RMBS.....                    | ..... | ..                              | .....4       | 1FM                                                              | 1,484,567   | 64.229                               | 1,973,654  | 3,072,842  | 1,334,402                       | .....                                             | 65,011                                          | .....                                                                  | .....                                               | 1.948    | 8.401                | MON...       | 998                                 | 48,138                     | 02/05/2013. | 04/25/2037.                               |
| 68402B               | AE | 6           | OOMLT 073 2A4 - RMBS.....                    | ..... | ..                              | .....4       | 1FM                                                              | 2,759,547   | 65.027                               | 3,843,486  | 5,910,612  | 2,506,681                       | .....                                             | 131,875                                         | .....                                                                  | .....                                               | 2.038    | 9.021                | MON...       | 2,008                               | 95,953                     | 03/08/2013. | 04/25/2037.                               |
| 69337H               | AE | 1           | PHHAM 072A 1A5 - RMBS.....                   | ..... | ..                              | .....4       | 1FM                                                              | 2,262,937   | 29.206                               | 2,392,477  | 8,191,626  | 2,137,879                       | .....                                             | (98,517)                                        | .....                                                                  | .....                                               | 2.112    | 5.766                | MON...       | 2,864                               | 229,059                    | 07/30/2018. | 05/26/2037.                               |
| 74161Y               | AP | 0           | PRIME 062 1A4 - CMO/RMBS.....                | ..... | ..                              | .....4       | 1FM                                                              | 53,716      | 97.832                               | 74,984     | 76,646     | 65,189                          | .....                                             | 4,695                                           | .....                                                                  | .....                                               | 6.250    | 16.346               | MON...       | 399                                 | 4,791                      | 12/15/2010. | 11/25/2036.                               |
| 748940               | AA | 1           | RALI 06QS7 A1 - CMO/RMBS.....                | ..... | ..                              | .....4       | 1FM                                                              | 2,022,204   | 92.271                               | 2,296,508  | 2,488,866  | 1,790,501                       | .....                                             | 61,544                                          | .....                                                                  | .....                                               | 6.000    | 12.410               | MON...       | 12,444                              | 149,449                    | 08/08/2014. | 06/25/2036.                               |
| 748940               | AD | 5           | RALI 06QS7 A4 - CMO/RMBS.....                | ..... | ..                              | .....4       | 1FM                                                              | 244,621     | 75.801                               | 309,043    | 407,702    | 177,761                         | .....                                             | 34,815                                          | .....                                                                  | .....                                               | 2.192    | 29.678               | MON...       | 149                                 | 10,893                     | 02/03/2009. | 06/25/2036.                               |
| 749228               | AJ | 1           | RALI 06QS4 A9 - CMO/RMBS.....                | ..... | ..                              | .....4       | 1FM                                                              | 917,593     | 95.993                               | 1,205,772  | 1,256,098  | 890,050                         | .....                                             | (21,661)                                        | .....                                                                  | .....                                               | 6.000    | 6.000                | MON...       | 6,280                               | 75,462                     | 05/13/2008. | 04/25/2036.                               |
| 74922Q               | AA | 0           | RALI 06QA8 A1 - RMBS.....                    | ..... | ..                              | .....4       | 1FM                                                              | 60,459      | 94.490                               | 163,221    | 172,739    | 34,279                          | .....                                             | (3,103)                                         | .....                                                                  | .....                                               | 1.982    | 2.505                | MON...       | 57                                  | 4,308                      | 09/04/2009. | 09/25/2036.                               |
| 74923L               | AC | 6           | RALI 07QO4 A2 - CMO/RMBS.....                | ..... | ..                              | .....4       | 1FM                                                              | 328,989     | 146.298                              | 1,774,816  | 1,213,148  | .....                           | (54,924)                                          | .....                                           | .....                                                                  | .....                                               | 1.968    | .....                | MON...       | 74,611                              | .....                      | 02/26/2015. | 05/25/2047.                               |
| 74927B               | AL | 4           | RBSSP 098E 7A2 - CMO/RMBS.....               | ..... | ..                              | .....4       | 1FM                                                              | 613,111     | 53.861                               | 604,347    | 1,122,055  | 668,378                         | .....                                             | 27,800                                          | .....                                                                  | .....                                               | .....    | 5.467                | MON...       | .....                               | 6,750                      | 06/05/2018. | 09/26/2037.                               |
| 74928B               | AA | 7           | RBSGC 08B A1 - CMO/RMBS.....                 | ..... | C                               | .....4       | 1FM                                                              | 2,171,859   | 97.779                               | 2,639,286  | 2,699,226  | 1,756,373                       | .....                                             | 245,908                                         | .....                                                                  | .....                                               | 6.000    | 26.732               | MON...       | 13,496                              | 162,186                    | 08/18/2011. | 06/25/2037.                               |
| 74931N               | AB | 4           | RBSSP RESECURITIZATION TRUST 2012-5 - M..... | ..... | ..                              | .....4       | 1FM                                                              | 2,356,778   | 32.842                               | 2,208,978  | 6,726,022  | 2,250,614                       | .....                                             | 56,191                                          | .....                                                                  | .....                                               | 6.270    | 5.316                | N/A.....     | 35,143                              | 44,244                     | 01/09/2019. | 11/26/2036.                               |
| 74951P               | BV | 9           | RESIF 03C B5 - CMO/RMBS.....                 | ..... | ..                              | .....4       | 1FM                                                              | 412,906     | 16.625                               | 137,325    | 826,033    | 336,716                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 4.015    | .....                | MON...       | 2,027                               | 31,659                     | 02/15/2019. | 09/10/2035.                               |
| 749575               | AG | 1           | RFMSI 06SA3 3A1 - CMO/RMBS.....              | ..... | ..                              | .....4       | 1FM                                                              | 450,478     | 95.118                               | 647,378    | 680,608    | 375,453                         | .....                                             | 19,964                                          | .....                                                                  | .....                                               | 4.962    | 13.875               | MON...       | 2,814                               | 33,711                     | 11/01/2011. | 09/25/2036.                               |
| 749580               | AA | 4           | RFMSI 07S5 A1 - CMO/RMBS.....                | ..... | ..                              | .....4       | 1FM                                                              | 1,516,094   | 101.143                              | 1,774,021  | 1,753,978  | 1,153,427                       | .....                                             | 8,934                                           | .....                                                                  | .....                                               | 6.000    | 9.331                | MON...       | 8,770                               | 105,259                    | 03/01/2012. | 05/25/2037.                               |
| 74958F               | AA | 1           | RFMSI 06S11 A1 - CMO/RMBS.....               | ..... | ..                              | .....4       | 1FM                                                              | 2,833,969   | 99.003                               | 3,104,532  | 3,135,789  | 2,424,522                       | .....                                             | (33,892)                                        | .....                                                                  | .....                                               | 6.000    | 6.312                | MON...       | 15,679                              | 188,455                    | 10/18/2013. | 11/25/2036.                               |
| 74978F               | AH | 2           | RAAC 07SP3 A2 - RMBS.....                    | ..... | ..                              | .....4       | 1FM                                                              | 1,490,625   | 103.348                              | 5,167,419  | 5,000,000  | 2,741,591                       | .....                                             | 159,655                                         | .....                                                                  | .....                                               | 3.292    | 14.675               | MON...       | 2,743                               | 190,929                    | 03/21/2012. | 09/25/2037.                               |
| 75114N               | AA | 2           | RALI 06QO6 A1 - RMBS.....                    | ..... | ..                              | .....4       | 1FM                                                              | 723,658     | 38.309                               | 616,052    | 1,608,130  | 523,096                         | .....                                             | (7,301)                                         | .....                                                                  | .....                                               | 1.972    | 5.960                | MON...       | 529                                 | 39,946                     | 12/15/2014. | 06/25/2046.                               |
| 751155               | AA | 0           | RALI 06QS10 A1 - CMO/RMBS.....               | ..... | ..                              | .....4       | 1FM                                                              | 2,472       | 96.371                               | 7,942      | 8,241      | 601                             | .....                                             | (419)                                           | .....                                                                  | .....                                               | 6.000    | 6.000                | MON...       | 41                                  | 495                        | 12/08/2008. | 08/25/2036.                               |
| 75115A               | AD | 3           | RALI 06QS8 A4 - CMO/RMBS.....                | ..... | ..                              | .....4       | 1FM                                                              | 276,750     | 78.546                               | 362,295    | 461,249    | 217,294                         | .....                                             | 49,644                                          | .....                                                                  | .....                                               | 2.242    | 35.500               | MON...       | 172                                 | 12,555                     | 02/04/2009. | 08/25/2036.                               |
| 75115G               | AB | 4           | RALI 06QH1 A2 - RMBS.....                    | ..... | ..                              | .....4       | 1FM                                                              | 936,636     | 79.704                               | 1,265,754  | 1,588,074  | 893,117                         | .....                                             | (5,809)                                         | .....                                                                  | .....                                               | 2.252    | 8.888                | MON...       | 596                                 | 140,703                    | 02/22/2017. | 12/25/2036.                               |
| 75115Y               | AB | 5           | RALI 07QO1 A2 - RMBS.....                    | ..... | ..                              | .....4       | 1FM                                                              | 704,232     | 97.881                               | 1,196,415  | 1,222,313  | 612,897                         | .....                                             | 17,778                                          | .....                                                                  | .....                                               | 1.982    | .....                | MON...       | .....                               | 86,345                     | 07/13/2017. | 02/25/2037.                               |
| 75116C               | AF | 3           | RALI 07QS6 A6 - CMO/RMBS.....                | ..... | ..                              | .....4       | 1FM                                                              | 3,047,497   | 95.601                               | 3,526,091  | 3,688,347  | 2,696,985                       | .....                                             | 96,894                                          | .....                                                                  | .....                                               | 6.250    | 12.916               | MON...       | 19,210                              | 230,638                    | 04/09/2014. | 04/25/2037.                               |
| 75116F               | BH | 1           | RALI 07QS9 A33 - CMO/RMBS.....               | ..... | ..                              | .....4       | 1FM                                                              | 2,336,717   | 94.339                               | 2,632,166  | 2,790,110  | 2,121,607                       | .....                                             | 54,764                                          | .....                                                                  | .....                                               | 6.500    | 11.830               | MON...       | 15,113                              | 181,659                    | 07/31/2014. | 07/25/2037.                               |
| 759950               | FE | 3           | RAMC 051 AF4 - RMBS.....                     | ..... | ..                              | .....4       | 1FM                                                              | 831,890     | 101.943                              | 946,228    | 928,190    | 914,417                         | .....                                             | 6,271                                           | .....                                                                  | .....                                               | 5.016    | 6.828                | MON...       | 3,880                               | 46,649                     | 10/20/2010. | 05/25/2035.                               |
| 760985               | S6 | 9           | RFSC 04RP1 M3 - RMBS.....                    | ..... | ..                              | .....4       | 1FM                                                              | 1,348,734   | 99.436                               | 1,671,190  | 1,680,666  | 1,379,477                       | .....                                             | (8,097)                                         | .....                                                                  | .....                                               | 5.242    | 6.521                | MON...       | 1,468                               | 97,483                     | 04/02/2015. | 11/25/2042.                               |
| 760985               | W8 | 0           | RAMP 04SL1B A7 - CMO/RMBS.....               | ..... | ..                              | .....4       | 1FM                                                              | 605,869     | 107.078                              | 720,838    | 673,188    | 616,843                         | .....                                             | 395                                             | .....                                                                  | .....                                               | 7.000    | 9.392                | MON...       | 3,927                               | 47,146                     | 10/29/2008. | 11/25/2031.                               |
| 76110H               | 7D | 5           | RALI 05QA7 A22 - CMO/RMBS.....               | ..... | ..                              | .....4       | 1FM                                                              | 221,040     | 94.672                               | 353,187    | 373,064    | 232,714                         | .....                                             | 38,396                                          | .....                                                                  | .....                                               | 4.447    | 26.685               | MON...       | 1,382                               | 16,853                     | 01/13/2009. | 07/25/2035.                               |
| 76110W               | RQ | 1           | RASC 03KS4 AI6 - RMBS.....                   | ..... | ..                              | .....4       | 1FM                                                              | 32,177      | 101.245                              | 35,567     | 35,130     | 31,793                          | .....                                             | 575                                             | .....                                                                  | .....                                               | 3.870    | 19.476               | MON...       | 113                                 | 1,373                      | 10/01/2009. | 06/27/2033.                               |
| 761118               | GW | 2           | RALI 05QS13 1A5 - CMO/RMBS.....              | ..... | ..                              | .....4       | 1FM                                                              | 2,389,272   | 93.409                               | 2,634,640  | 2,820,557  | 2,315,765                       | .....                                             | (27,343)                                        | .....                                                                  | .....                                               | 5.500    | 5.500                | MON...       | 12,928                              | 155,131                    | 06/27/2013. | 09/25/2035.                               |
| 761118               | JJ | 8           | RALI 05QS14 3A1 - CMO/RMBS.....              | ..... | ..                              | .....4       | 1FM                                                              | 1,331,177   | 96.054                               | 1,371,203  | 1,427,536  | 1,144,356                       | .....                                             | 9,026                                           | .....                                                                  | .....                                               | 6.000    | 8.477                | MON...       | 7,138                               | 85,652                     | 05/07/2014. | 09/25/2035.                               |
| 761118               | TB | 4           | RALI 06QA1 A21 - CMO/RMBS.....               | ..... | ..                              | .....4       | 1FM                                                              | 46,479      | 90.156                               | 138,525    | 153,650    | 20,157                          | .....                                             | (6,042)                                         | .....                                                                  | .....                                               | 4.879    | 4.566                | MON...       | 625                                 | 7,449                      | 12/03/2008. | 01/25/2036.                               |
| 761119               | AS | 5           | RAST 06A8 3A4 - CMO/RMBS.....                | ..... | ..                              | .....4       | 3FM                                                              | 1,767,271   | 78.900                               | 1,704,112  | 2,159,846  | 1,706,261                       | .....                                             | (28,140)                                        | .....                                                                  | .....                                               | 6.000    | 6.000                | MON...       | 10,799                              | 130,679                    | 02/26/2014. | 08/25/2036.                               |

**SCHEDULE D - PART 1**

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

E10.91

| 1                    |    | 2           |                                |  | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     | Dates                      |             |                                           |
|----------------------|----|-------------|--------------------------------|--|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                |  | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 761119               | AV | 8           | RAST 06A8 3A7 - CMO/RMBS.....  |  |       |                                 | 4            | 1FM                                                              | 153,513     | 78.930                               | 302,697    | 383,502    |                                 |                                                   | (12,912)                                        |                                                                        |                                                     | 6.000    |                      | MON...       |                                     | 23,192                     | 10/03/2008. | 08/25/2036.                               |
| 761120               | AC | 8           | RAST 07A2 1A3 - CMO/RMBS.....  |  |       |                                 | 4            | 1FM                                                              | 424,317     | 86.186                               | 574,639    | 666,744    | 302,698                         |                                                   | 11,595                                          |                                                                        |                                                     | 6.000    | 17.648               | MON...       | 3,334                               | 40,216                     | 12/15/2010. | 04/25/2037.                               |
| 76112B               | GM | 6           | RAMP 04SL4 A3 - CMO/RMBS.....  |  |       |                                 | 4            | 1FM                                                              | 136,005     | 98.493                               | 135,909    | 137,989    | 129,633                         |                                                   | 802                                             |                                                                        |                                                     | 6.500    | 5.568                | MON...       | 747                                 | 8,976                      | 06/18/2010. | 07/25/2032.                               |
| 76112B               | HY | 9           | RAMP 05RS1 A16 - RMBS.....     |  |       |                                 | 4            | 1FM                                                              | 4,528       | 100.429                              | 4,731      | 4,711      | 4,641                           |                                                   | 15                                              |                                                                        |                                                     | 4.713    | 8.550                | MON...       | 19                                  | 223                        | 09/30/2010. | 11/25/2034.                               |
| 76112B               | MQ | 0           | RAMP 05SL1 A5 - CMO/RMBS.....  |  |       |                                 | 4            | 1FM                                                              | 168,332     | 94.799                               | 176,327    | 186,002    | 158,644                         |                                                   | 14,855                                          |                                                                        |                                                     | 6.500    | 14.452               | MON...       | 1,008                               | 12,105                     | 01/07/2009. | 05/25/2032.                               |
| 76112B               | X3 | 9           | RAMP 06NC1 M1 - RMBS.....      |  |       |                                 | 4            | 1FM                                                              | 1,662,038   | 97.585                               | 2,751,909  | 2,820,000  | 2,311,438                       |                                                   | 73,198                                          |                                                                        |                                                     | 2.362    | 7.017                | MON...       | 1,110                               | 81,199                     | 06/17/2013. | 01/25/2036.                               |
| 76113A               | BJ | 9           | RASC 06KS3 A14 - RMBS.....     |  |       |                                 | 4            | 1FM                                                              | 202,466     | 100.076                              | 336,997    | 336,742    | 315,230                         |                                                   | 17,642                                          |                                                                        |                                                     | 2.332    | 15.526               | MON...       | 131                                 | 9,594                      | 03/09/2012. | 04/25/2036.                               |
| 76113T               | AH | 3           | RAST 06A11 1AX - CMO/RMBS..... |  |       |                                 | 3            | 5GI                                                              | 341,695     | 25.364                               | 426,533    |            | 76,019                          |                                                   | (70,860)                                        |                                                                        |                                                     | 6.250    | 37.219               | MON...       | 8,759                               | 108,472                    | 02/11/2015. | 10/25/2036.                               |
| 76113T               | AP | 5           | RAST 06A11 3A1 - CMO/RMBS..... |  |       |                                 | 4            | 1FM                                                              | 3,189,205   | 30.207                               | 3,192,526  | 10,568,939 | 3,189,205                       |                                                   | (164,466)                                       | 785,535                                                                |                                                     | 6.602    | 14.412               | MON...       | 58,149                              | 676,585                    | 07/30/2018. | 10/25/2022.                               |
| 761143               | AE | 6           | RAST 07A9 A5 - CMO/RMBS.....   |  |       |                                 | 4            | 1FM                                                              | 761,420     | 59.529                               | 752,302    | 1,263,768  | 745,830                         |                                                   | (12,234)                                        |                                                                        |                                                     | 6.250    | 4.461                | MON...       | 6,582                               | 18,987                     | 09/17/2019. | 09/25/2037.                               |
| 76114D               | AE | 4           | RAST 06A15 A5 - CMO/RMBS.....  |  |       |                                 | 4            | 3FM                                                              | 1,343,345   | 63.096                               | 1,308,088  | 2,073,163  | 1,313,516                       |                                                   | (22,083)                                        |                                                                        |                                                     | 6.250    | 4.210                | MON...       | 10,798                              | 40,610                     | 09/11/2019. | 01/25/2037.                               |
| 76114H               | AM | 7           | RAST 07A5 2A5 - CMO/RMBS.....  |  |       |                                 | 4            | 1FM                                                              | 2,550,847   | 83.963                               | 2,721,057  | 3,240,770  | 2,470,008                       |                                                   | (46,213)                                        |                                                                        |                                                     | 6.000    | 6.000                | MON...       | 16,204                              | 194,714                    | 08/14/2007. | 05/25/2037.                               |
| 76116R               | AD | 3           | RSMLT 061 A2B - RMBS.....      |  |       |                                 | 4            | 1FM                                                              | 1,167,155   | 49.145                               | 1,459,075  | 2,968,921  | 1,113,621                       |                                                   | 17,564                                          |                                                                        |                                                     | 2.092    | 6.166                | MON...       | 1,035                               | 50,957                     | 11/13/2018. | 02/25/2036.                               |
| 76116R               | AE | 1           | RSMLT 061 A2C - RMBS.....      |  |       |                                 | 4            | 1FM                                                              | 609,659     | 49.488                               | 843,199    | 1,703,850  | 580,801                         |                                                   | 15,391                                          |                                                                        |                                                     | 2.192    | 8.312                | MON...       | 622                                 | 30,347                     | 02/10/2014. | 02/25/2036.                               |
| 76116R               | AF | 8           | RSMLT 061 A2D - RMBS.....      |  |       |                                 | 4            | 1FM                                                              | 2,391,909   | 50.135                               | 2,948,207  | 5,880,598  | 2,238,515                       |                                                   | 37,207                                          |                                                                        |                                                     | 2.392    | 6.915                | MON...       | 2,344                               | 111,815                    | 06/23/2015. | 02/25/2036.                               |
| 762009               | AR | 9           | RFMSI 07S6 116 - CMO/RMBS..... |  |       |                                 | 4            | 1FM                                                              | 1,119,432   | 97.549                               | 1,256,967  | 1,288,555  | 973,243                         |                                                   | (118)                                           |                                                                        |                                                     | 6.000    | 8.136                | MON...       | 6,443                               | 77,409                     | 09/24/2013. | 06/25/2037.                               |
| 785778               | DA | 6           | SACO 042 B2 - RMBS.....        |  |       |                                 | 4            | 1FM                                                              | 518,725     | 94.966                               | 562,985    | 592,829    | 484,905                         |                                                   | 41,210                                          |                                                                        |                                                     | 7.792    | 17.931               | MON...       | 770                                 | 45,453                     | 03/03/2015. | 10/25/2034.                               |
| 785778               | FM | 8           | SACO 054 M3 - RMBS.....        |  |       |                                 | 4            | 5GI                                                              |             | 0.010                                | 200        | 2,000,000  |                                 |                                                   | 546                                             | 265,546                                                                |                                                     |          | 0.010                | MON...       |                                     |                            | 05/08/2018. | 06/25/2035.                               |
| 785778               | QF | 1           | SACO 061 S - RMBS.....         |  |       |                                 | 4            | 6                                                                | 1,267,411   | 127.776                              | 1,400,000  | 1,095,671  | 1,362,821                       | 101,019                                           | 11,858                                          |                                                                        |                                                     | 6.880    | 7.529                | MON...       | 12,564                              | 73,889                     | 08/08/2017. | 09/25/2035.                               |
| 79548K               | H7 | 6           | SBM7 992 A2 - CMO/RMBS.....    |  |       |                                 | 4            | 1FM                                                              | 35,324      | 101.307                              | 34,871     | 34,421     | 32,468                          |                                                   | 153                                             |                                                                        |                                                     | 6.500    | 8.278                | MON...       | 186                                 | 2,239                      | 11/21/2002. | 02/25/2029.                               |
| 79549A               | KG | 3           | SBM7 02WMC1 M2 - RMBS.....     |  |       |                                 | 4            | 1FM                                                              | 1,199,163   | 91.246                               | 1,528,873  | 1,675,554  | 1,332,606                       |                                                   | 31,281                                          |                                                                        |                                                     | 4.117    | 8.146                | MON...       | 1,150                               | 73,949                     | 12/15/2014. | 01/25/2032.                               |
| 80382S               | AL | 2           | SASNM 03BC2 C - ABS.....       |  |       |                                 | 4            | 1FM                                                              | 1,157,228   | 103.500                              | 1,430,127  | 1,381,765  | 1,256,631                       |                                                   | 35,691                                          |                                                                        |                                                     | 4.792    | 7.595                | MON...       | 736                                 | 55,345                     | 02/20/2014. | 02/28/2033.                               |
| 80382S               | AP | 3           | SAILN 033 A - ABS.....         |  | C     |                                 | 4            | 1FM                                                              | 176.660     |                                      | 138,242    | 78,253     |                                 |                                                   |                                                 |                                                                        |                                                     | 7.750    | 250.000              | MON...       | 67                                  | 12,949                     | 08/01/2013. | 04/27/2033.                               |
| 80382S               | AR | 9           | SAILN 035 A - ABS.....         |  | C     |                                 | 4            | 1FM                                                              | 153.821     |                                      | 9,602      | 6,242      |                                 |                                                   |                                                 |                                                                        |                                                     | 7.350    | 250.000              | MON...       | 5                                   | 4,055                      | 08/01/2013. | 06/27/2033.                               |
| 805564               | RQ | 6           | SAST 051 M4 - RMBS.....        |  |       |                                 | 4            | 1FM                                                              | 527,918     | 67.197                               | 788,322    | 1,173,152  | 540,754                         |                                                   | 656                                             |                                                                        |                                                     | 2.917    | 6.086                | MON...       | 570                                 | 31,603                     | 11/08/2016. | 05/25/2035.                               |
| 81377A               | AE | 2           | SABR 06HE2 A2D - RMBS.....     |  |       |                                 | 4            | 1FM                                                              | 3,341,514   | 55.238                               | 3,532,568  | 6,395,242  | 3,080,229                       |                                                   | 70,820                                          |                                                                        |                                                     | 2.032    | 6.490                | MON...       | 2,166                               | 128,086                    | 01/12/2016. | 07/25/2036.                               |
| 81377J               | AB | 9           | SABR 07HE1 A2A - RMBS.....     |  |       |                                 | 4            | 1FM                                                              | 6,794,035   | 31.035                               | 6,615,059  | 21,314,620 | 5,027,087                       |                                                   | (326,745)                                       |                                                                        |                                                     | 1.852    | 8.428                | MON...       | 6,579                               | 249,544                    | 08/19/2013. | 12/25/2036.                               |
| 81377J               | AE | 3           | SABR 07HE1 A2D - RMBS.....     |  |       |                                 | 4            | 1FM                                                              | 3,678,641   | 32.019                               | 3,277,535  | 10,236,218 | 2,630,876                       |                                                   | 68,083                                          |                                                                        |                                                     | 2.012    | 7.304                | MON...       | 3,433                               | 127,931                    | 11/06/2013. | 12/25/2036.                               |
| 81378E               | AA | 1           | SABR 07BR4 A2A - RMBS.....     |  |       |                                 | 4            | 1FM                                                              | 1,646,915   | 64.823                               | 1,570,744  | 2,423,130  | 1,554,865                       |                                                   | (53,222)                                        |                                                                        |                                                     | 1.882    | 5.577                | MON...       | 760                                 | 58,009                     | 01/10/2018. | 05/26/2037.                               |
| 81378E               | AB | 9           | SABR 07BR4 A2B - RMBS.....     |  |       |                                 | 4            | 1FM                                                              | 1,750,682   | 65.958                               | 2,573,187  | 3,901,242  | 1,546,967                       |                                                   | 72,234                                          |                                                                        |                                                     | 1.992    | 11.320               | MON...       | 1,295                               | 97,748                     | 07/19/2012. | 05/26/2037.                               |
| 81378E               | AC | 7           | SABR 07BR4 A2C - RMBS.....     |  |       |                                 | 4            | 1FM                                                              | 7,094,581   | 66.887                               | 6,877,316  | 10,282,002 | 6,639,355                       |                                                   | (224,441)                                       |                                                                        |                                                     | 2.082    | 5.946                | MON...       | 3,568                               | 267,011                    | 01/02/2018. | 05/26/2037.                               |
| 81747C               | AA | 9           | SEMT 19CH2 A1 - CMO/RMBS.....  |  | C     |                                 | 4            | 1FM                                                              | 7,834,786   | 101.455                              | 7,724,856  | 7,614,039  | 7,876,002                       |                                                   | 41,129                                          |                                                                        |                                                     | 4.500    | 3.198                | MON...       | 28,553                              | 150,424                    | 07/16/2019. | 08/25/2049.                               |
| 81747C               | AU | 5           | SEMT 19CH2 A19 - CMO/RMBS..... |  |       |                                 | 4            | 1FM                                                              | 976,337     | 102.025                              | 971,031    | 951,755    | 979,781                         |                                                   | 3,444                                           |                                                                        |                                                     | 4.500    | 3.384                | MON...       | 3,569                               | 17,834                     | 07/16/2019. | 08/25/2049.                               |
| 83611M               | AQ | 1           | SVHE 032 A2 - RMBS.....        |  |       |                                 | 4            | 1FM                                                              | 655,153     | 100.821                              | 1,056,851  | 1,048,246  | 767,057                         |                                                   | 44,868                                          |                                                                        |                                                     | 3.092    | 16.984               | MON...       | 540                                 | 37,942                     | 12/02/2008. | 11/25/2033.                               |
| 83611M               | GU | 6           | SVHE 05OPT3 M1 - RMBS.....     |  |       |                                 | 4            | 1FM                                                              | 1,518,750   | 98.674                               | 3,700,275  | 3,750,000  | 2,778,025                       |                                                   | 179,316                                         |                                                                        |                                                     | 2.262    | 12.211               | MON...       | 1,414                               | 104,175                    | 05/21/2012. | 11/25/2035.                               |
| 83611M               | PH | 5           | SVHE 06OPT3 2A3 - RMBS.....    |  |       |                                 | 4            | 1FM                                                              | 1,219,413   | 98.914                               | 1,366,757  | 1,381,771  | 1,313,561                       |                                                   | 11,701                                          |                                                                        |                                                     | 1.962    | 5.623                | MON...       | 524                                 | 34,183                     | 01/06/2014. | 06/25/2036.                               |
| 83612Q               | AC | 2           | SVHE 07NS1 A3 - RMBS.....      |  |       |                                 | 4            | 1FM                                                              | 966,900     | 98.493                               | 2,344,204  | 2,380,062  | 1,712,998                       |                                                   | 70,082                                          |                                                                        |                                                     | 1.992    | 17.348               | MON...       | 916                                 | 59,603                     | 04/02/2012. | 01/25/2037.                               |
| 83612Q               | AD | 0           | SVHE 07NS1 A4 - RMBS.....      |  |       |                                 | 4            | 1FM                                                              | 1,600,000   | 94.510                               | 3,780,418  | 4,000,000  | 2,397,620                       |                                                   | 85,448                                          |                                                                        |                                                     | 2.092    | 8.524                | MON...       | 1,395                               | 104,226                    | 08/02/2012. | 01/25/2037.                               |
| 83612T               | AE | 2           | SVHE 07OPT1 2A4 - RMBS.....    |  |       |                                 | 4            | 1FM                                                              | 1,650,046   | 76.857                               | 3,225,898  | 4,197,256  | 1,774,195                       |                                                   | 116,610                                         |                                                                        |                                                     | 2.072    | 13.109               | MON...       | 1,449                               | 109,194                    | 07/18/2012. | 06/25/2037.                               |
| 84751P               | LM | 9           | SURF 06BC2 A2B - RMBS.....     |  |       |                                 | 4            | 1FM                                                              | 2,133,215   | 53.911                               | 2,044,495  | 3,792,383  | 2,041,924                       |                                                   | 40,923                                          |                                                                        |                                                     | 3.851    | 4.680                | MON...       | 12,170                              | 60,771                     | 04/24/2018. | 02/25/2037.                               |
| 85571K               | AA | 3           | STAR 191 A1 - CMO/RMBS.....    |  | C     |                                 | 4            | 1FM                                                              | 8,502,226   | 99.975                               | 8,500,154  | 8,502,258  | 8,502,247                       |                                                   | 24                                              |                                                                        |                                                     | 2.941    | 2.959                | MON...       | 20,838                              | 129,805                    | 07/02/2019. | 06/25/2049.                               |

SCHEDULE D - PART 1

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

| 1                    |    | 2           |                                 |       | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|---------------------------------|-------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                 |       | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                 |       | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 85765L               | AB | 5           | SMLT 061 A2 - CMO/RMBS.....     | ..... | ..... | .....                           | 4            | 1FM                                                              | 2,307,324   | 70.798                               | 2,181,701  | 3,081,568  | 2,132,090                       |                                                   | (81,527)                                        |                                                                        |                                                     | 7.660    | 7.108                | MON...       | 3,934                               | 236,048                    | 12/12/2018. | 09/25/2037.                               |
| 863576               | AC | 8           | SASC 055 1A3 - CMO/RMBS.....    | ..... | ..... | .....                           | 4            | 1FM                                                              | 2,093,126   | 87.795                               | 1,947,006  | 2,217,679  | 1,785,527                       |                                                   | (17,243)                                        |                                                                        |                                                     | 5.750    | 9.384                | MON...       | 10,626                              | 257,752                    | 03/29/2012. | 04/25/2035.                               |
| 863576               | AH | 7           | SASC 055 2A4 - CMO/RMBS.....    | ..... | ..... | .....                           | 4            | 1FM                                                              | 831,640     | 97.877                               | 1,214,906  | 1,241,254  | 931,914                         |                                                   | 7,629                                           |                                                                        |                                                     | 5.500    | 13.473               | MON...       | 5,689                               | 68,269                     | 04/03/2009. | 04/25/2035.                               |
| 863576               | DV | 3           | SASC 05S7 M2 - RMBS.....        | ..... | ..... | .....                           | 4            | 3FM                                                              | 252,295     | 101.935                              | 256,538    | 251,669    | 254,080                         |                                                   | 2,251                                           |                                                                        |                                                     | 2.512    | 6.693                | MON...       | 122                                 | 7,540                      | 03/06/2019. | 12/25/2035.                               |
| 863579               | B3 | 1           | SARM 0521 2A - CMO/RMBS.....    | ..... | ..... | .....                           | 4            | 1FM                                                              | 4,982,357   | 90.290                               | 5,024,036  | 5,564,317  | 4,871,366                       |                                                   | (29,941)                                        |                                                                        |                                                     | 4.177    | 4.398                | MON...       | 19,368                              | 248,132                    | 07/15/2014. | 11/25/2035.                               |
| 863579               | BC | 1           | SARM 0412 B1 - CMO/RMBS.....    | ..... | ..... | .....                           | 4            | 1FM                                                              | 1,640,463   | 97.560                               | 5,652,752  | 5,794,131  | 2,380,273                       |                                                   | 291,339                                         |                                                                        |                                                     | 2.342    | 21.515               | MON...       | 2,262                               | 165,661                    | 03/20/2012. | 09/25/2034.                               |
| 863579               | C6 | 3           | SARM 0521 7A1 - CMO/RMBS.....   | ..... | ..... | .....                           | 4            | 1FM                                                              | 2,019,625   | 83.945                               | 2,039,548  | 2,429,624  | 1,674,394                       |                                                   | 30,528                                          |                                                                        |                                                     | 4.004    | 7.933                | MON...       | 8,106                               | 101,311                    | 08/04/2014. | 11/25/2035.                               |
| 863579               | L4 | 8           | SARM 0523 3A1 - CMO/RMBS.....   | ..... | ..... | .....                           | 4            | 1FM                                                              | 152,375     | 73.325                               | 155,179    | 211,631    | 99,806                          |                                                   | 5,874                                           |                                                                        |                                                     | 4.111    | 14.996               | MON...       | 725                                 | 8.984                      | 03/03/2008. | 01/25/2036.                               |
| 863579               | Y6 | 9           | SARM 063 4A - CMO/RMBS.....     | ..... | ..... | .....                           | 4            | 1FM                                                              | 1,557,947   | 80.486                               | 1,319,345  | 1,639,229  | 1,014,173                       |                                                   | (24,125)                                        |                                                                        |                                                     | 4.022    | 3.824                | MON...       | 5,494                               | 66,257                     | 08/13/2007. | 04/25/2036.                               |
| 863579               | ZE | 1           | SARM 0520 1A1 - CMO/RMBS.....   | ..... | ..... | .....                           | 4            | 3FM                                                              | 6,316       | 92.224                               | 11,172     | 12,114     | 12,980                          |                                                   | 100                                             |                                                                        |                                                     | 4.295    | 5.041                | MON...       | 43                                  | 554                        | 03/05/2008. | 10/25/2035.                               |
| 863587               | AF | 8           | SAIL 063 A6 - RMBS.....         | ..... | ..... | .....                           | 4            | 1FM                                                              | 4,025,000   | 38.392                               | 3,839,227  | 10,000,000 | 4,021,506                       |                                                   | (3,494)                                         |                                                                        |                                                     | 2.292    | 5.629                | MON...       | 4,364                               | 131,416                    | 05/30/2019. | 06/25/2036.                               |
| 86358E               | HX | 7           | SAIL 044 M7 - RMBS.....         | ..... | ..... | .....                           | 4            | 1FM                                                              | 1,069,914   | 100.036                              | 1,100,103  | 1,099,707  | 1,056,151                       |                                                   | (13,763)                                        |                                                                        |                                                     | 4.717    | 5.949                | MON...       | 1,006                               | 46,049                     | 06/19/2019. | 04/25/2034.                               |
| 86358E               | PJ | 9           | SAIL 0410 M7 - RMBS.....        | ..... | ..... | .....                           | 4            | 5GI                                                              | 1,375,770   | 94.859                               | 1,271,272  | 1,340,167  | 1,375,770                       |                                                   |                                                 |                                                                        |                                                     | 5.542    |                      | MON...       | 1,441                               | 301,198                    | 01/10/2019. | 11/25/2034.                               |
| 86358R               | C2 | 1           | SASC 029 A2 - RMBS.....         | ..... | ..... | .....                           | 4            | 1FM                                                              | 260,747     | 99.708                               | 338,743    | 339,735    | 322,795                         |                                                   | 21,092                                          |                                                                        |                                                     | 2.092    | 10.488               | MON...       | 118                                 | 8.853                      | 10/24/2008. | 10/25/2027.                               |
| 86359A               | G3 | 1           | SASC 0324A 1A1 - CMO/RMBS.....  | ..... | ..... | .....                           | 4            | 1FM                                                              | 391,522     | 102.215                              | 561,677    | 549,505    | 397,642                         |                                                   | 3,160                                           |                                                                        |                                                     | 4.358    | 11.266               | MON...       | 1,996                               | 24,522                     | 12/17/2008. | 07/25/2033.                               |
| 86359B               | 2F | 7           | SASC 052XS 15A - RMBS.....      | ..... | ..... | .....                           | 4            | 1FM                                                              | 10,563      | 101.337                              | 13,992     | 13,807     | 12,932                          |                                                   | 190                                             |                                                                        |                                                     | 5.220    | 11.459               | MON...       | 60                                  | 748                        | 10/21/2008. | 02/25/2035.                               |
| 86359B               | 4W | 8           | SASC 054XS 15A - RMBS.....      | ..... | ..... | .....                           | 4            | 1FM                                                              | 89,555      | 102.006                              | 94,911     | 93,045     | 90,657                          |                                                   | 291                                             |                                                                        |                                                     | 5.166    | 7.621                | MON...       | 401                                 | 4,855                      | 11/16/2010. | 03/25/2035.                               |
| 86359B               | U2 | 5           | SASC 0423XS 1A4 - RMBS.....     | ..... | ..... | .....                           | 4            | 1FM                                                              | 21          | 102.456                              | 23         | 22         | 22                              |                                                   |                                                 |                                                                        |                                                     | 5.430    | 7.154                | MON...       |                                     | 1                          | 10/26/2010. | 01/25/2035.                               |
| 86359D               | TS | 6           | SASC 05S6 M2 - RMBS.....        | ..... | ..... | .....                           | 4            | 1FM                                                              | 792,095     | 114.514                              | 875,121    | 764,207    | 896,228                         |                                                   | 25,265                                          |                                                                        |                                                     | 2.512    | 5.863                | MON...       | 320                                 | 24,836                     | 04/20/2018. | 11/25/2035.                               |
| 86359D               | UN | 5           | LXS 055N 1A3 - RMBS.....        | ..... | ..... | .....                           | 4            | 1FM                                                              | 3,097,822   | 58.954                               | 2,930,257  | 4,970,376  | 3,604,901                       |                                                   | 312,151                                         |                                                                        |                                                     | 2.138    | 12.037               | MON...       | 1,771                               | 82,864                     | 06/12/2015. | 11/25/2035.                               |
| 86359L               | JB | 6           | SAMI 05AR2 2A2 - CMO/RMBS.....  | ..... | ..... | .....                           | 4            | 3FM                                                              | 773,518     | 79.789                               | 886,264    | 1,110,760  | 802,731                         |                                                   | 26,533                                          |                                                                        |                                                     | 2.352    | 7.489                | MON...       | 508                                 | 31,887                     | 02/15/2018. | 05/25/2045.                               |
| 86360K               | AY | 4           | SAMI 06AR3B 231 - CMO/RMBS..... | ..... | ..... | .....                           | 4            | 1FM                                                              | 2,559       | 99.972                               | 5,220      | 5,222      | 4,464                           |                                                   | 381                                             |                                                                        |                                                     | 4.033    | 14.102               | MON...       | 18                                  | 218                        | 09/30/2009. | 05/25/2036.                               |
| 86360Q               | AC | 9           | SAMI 06AR4 2A2 - RMBS.....      | ..... | ..... | .....                           | 4            | 1FM                                                              | 3,048       | 245.077                              | 38,306     | 15,630     |                                 |                                                   | (91)                                            |                                                                        |                                                     | 2.022    |                      | MON...       |                                     | 404                        | 01/05/2009. | 06/25/2036.                               |
| 86360W               | AE | 2           | SAIL 064 A5 - RMBS.....         | ..... | ..... | .....                           | 4            | 1FM                                                              | 2,759,900   | 32.196                               | 2,734,039  | 8,492,000  | 2,669,816                       |                                                   | (75,180)                                        |                                                                        |                                                     | 2.412    | 5.509                | MON...       | 3,414                               | 222,744                    | 10/10/2018. | 07/25/2036.                               |
| 86362X               | AB | 4           | SAMI 07AR1 1A2 - RMBS.....      | ..... | ..... | .....                           | 4            | 1FM                                                              | 1,659       | 345.577                              | 30,989     | 8,967      |                                 |                                                   | (74)                                            |                                                                        |                                                     | 1.992    |                      | MON...       |                                     | 218                        | 01/06/2009. | 01/25/2037.                               |
| 86362Y               | AD | 8           | SASC 07BC2 A4 - RMBS.....       | ..... | ..... | .....                           | 4            | 1FM                                                              | 2,999,795   | 79.275                               | 3,741,579  | 4,719,732  | 3,390,530                       |                                                   | 88,461                                          |                                                                        |                                                     | 1.942    | 6.255                | MON...       | 1,528                               | 115,813                    | 09/19/2014. | 03/25/2037.                               |
| 86363L               | AL | 7           | SARM 074 1A3 - RMBS.....        | ..... | ..... | .....                           | 4            | 1FM                                                              | 833,604     | 68.188                               | 794,992    | 1,165,879  | 952,014                         |                                                   | 22,944                                          |                                                                        |                                                     | 2.052    | 5.738                | MON...       | 399                                 | 29,906                     | 10/03/2018. | 05/25/2037.                               |
| 86364D               | AA | 8           | SARM 077A 1A1 - RMBS.....       | ..... | ..... | .....                           | 4            | 1FM                                                              | 257,749     | 94.810                               | 453,921    | 478,769    | 260,709                         |                                                   | 1,316                                           |                                                                        |                                                     | 2.092    | 23.296               | MON...       | 167                                 | 12,475                     | 12/17/2008. | 08/25/2037.                               |
| 86364J               | AD | 9           | SARM 079B 2A1 - CMO/RMBS.....   | ..... | ..... | .....                           | 4            | 1FM                                                              | 49,213      | 88.419                               | 110,863    | 125,384    | 23,114                          |                                                   | (3,853)                                         |                                                                        |                                                     | 4.011    | 4.175                | MON...       | 419                                 | 5,223                      | 05/01/2009. | 10/25/2037.                               |
| 86789M               | AN | 7           | STALT 051F 2A3 - CMO/RMBS.....  | ..... | ..... | .....                           | 4            | 1FM                                                              | 1,545,014   | 99.469                               | 2,027,959  | 2,038,782  | 1,391,686                       |                                                   | 115,923                                         |                                                                        |                                                     | 5.750    | 18.336               | MON...       | 9,769                               | 117,350                    | 06/29/2011. | 12/25/2035.                               |
| 881561               | HG | 2           | TMTS 046SL B3 - RMBS.....       | ..... | ..... | .....                           | 4            | 4FM                                                              | 654,252     | 98.922                               | 618,854    | 625,596    | 684,546                         |                                                   | (14,822)                                        |                                                                        |                                                     | 8.000    | 0.740                | MON...       | 4,171                               | 20,076                     | 11/02/2017. | 06/25/2034.                               |
| 881561               | JF | 2           | TMTS 0413AA 1M1 - RMBS.....     | ..... | ..... | .....                           | 4            | 1FM                                                              | 881,156     | 80.489                               | 672,257    | 835,219    | 940,723                         |                                                   | 27,487                                          |                                                                        |                                                     | 2.767    | 6.084                | MON...       | 385                                 | 27,486                     | 11/01/2017. | 08/25/2034.                               |
| 881561               | WS | 9           | TMTS 059HGS M1 - RMBS.....      | ..... | ..... | .....                           | 4            | 1FM                                                              | 1,538,107   | 108.474                              | 1,739,041  | 1,603,189  | 1,531,200                       |                                                   | 10,925                                          |                                                                        |                                                     | 4.750    | 5.388                | MON...       | 1,269                               | 76,151                     | 03/02/2018. | 08/25/2035.                               |
| 881561               | YE | 8           | TMTS 0511 M1B - RMBS.....       | ..... | ..... | .....                           | 4            | 1FM                                                              | 1,820,685   | 113.167                              | 5,007,019  | 4,424,443  | 1,906,191                       |                                                   | 175,774                                         |                                                                        |                                                     | 2.492    | 11.722               | MON...       | 1,838                               | 85,722                     | 11/23/2015. | 11/25/2036.                               |
| 885220               | EJ | 8           | TMST 035 B2 - CMO/RMBS.....     | ..... | ..... | .....                           | 4            | 1FM                                                              | 387,287     | 58.091                               | 279,478    | 481,102    | 339,677                         |                                                   | (5,579)                                         |                                                                        |                                                     | 3.908    | 15.090               | MON...       | 1,567                               | 20,077                     | 06/20/2014. | 10/25/2043.                               |
| 885220               | HF | 3           | TMST 051 B1 - CMO/RMBS.....     | ..... | ..... | .....                           | 4            | 1FM                                                              | 1,938,731   | 80.983                               | 1,807,243  | 2,231,633  | 1,743,799                       |                                                   | (140,862)                                       |                                                                        |                                                     | 4.293    | 4.882                | MON...       | 7,984                               | 97,740                     | 04/16/2014. | 04/25/2045.                               |
| 88522U               | AH | 0           | TMST 081 4A2 - CMO/RMBS.....    | ..... | ..... | .....                           | 4            | 1FM                                                              | 16,916      | 24.827                               | 15,848     | 63,834     | 15,848                          |                                                   | (37,459)                                        |                                                                        |                                                     | 4.226    | 7.933                | MON...       | 225                                 | 2,780                      | 01/30/2015. | 04/25/2038.                               |
| 88522Y               | AC | 3           | TMST 074 3A1 - CMO/RMBS.....    | ..... | ..... | .....                           | 4            | 1FM                                                              | 74,143      | 100.321                              | 75,417     | 75,176     | 74,606                          |                                                   | 569                                             |                                                                        |                                                     | 4.049    | 4.993                | MON...       | 254                                 | 3,101                      | 12/14/2010. | 09/25/2037.                               |
| 89178B               | AB | 0           | TPMT 194 A2 - RMBS.....         | ..... | ..... | .....                           | 4            | 1FE                                                              | 3,047,777   | 100.819                              | 3,024,583  | 3,000,000  | 3,047,700                       |                                                   | (76)                                            |                                                                        |                                                     | 3.250    | 3.108                | N/A...       | 1,625                               | 16,250                     | 11/04/2019. | 10/27/2059.                               |
| 92537K               | AB | 0           | VERUS 194 A2 - CMO/RMBS.....    | ..... | ..... | .....                           | 4            | 1FE                                                              | 3,670,711   | 99.949                               | 3,668,913  | 3,670,779  | 3,669,043                       |                                                   | (1,668)                                         |                                                                        |                                                     | 2.846    | 2.888                | MON...       | 8,706                               | 17,412                     | 10/22/2019. | 10/25/2059.                               |
| 92910P               | AA | 8           | VSACO 091 CTF - MBS.....        | ..... | ..... | .....                           | 4            | 5GI                                                              | 778,567     | 97.897                               | 746,858    |            | 949,488                         |                                                   | 209,625                                         |                                                                        | (440,919)                                           | 0.841    | 0.455                | N/A...       | 89                                  | 446,396                    | 06/21/2018. | 09/26/2035.                               |

**SCHEDULE D - PART 1**

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

E10.93

| 1                    |    | 2           |                                       | Codes |      |                                 | 6            | 7                                                                | Fair Value  |                                      | 10         | 11          | Change in Book/Adjusted Carrying Value |                                                   |                                                 |                                                                        | Interest                                            |         |                      |              |                                     | Dates                      |            |                                           |            |
|----------------------|----|-------------|---------------------------------------|-------|------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-------------|----------------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|---------|----------------------|--------------|-------------------------------------|----------------------------|------------|-------------------------------------------|------------|
|                      |    |             |                                       | 3     | 4    | 5                               |              |                                                                  | 8           | 9                                    |            |             | 12                                     | 13                                                | 14                                              | 15                                                                     | 16                                                  | 17      | 18                   | 19           | 20                                  | 21                         | 22         |                                           |            |
| CUSIP Identification |    | Description |                                       |       | Code | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value   | Book/Adjusted<br>Carrying Value        | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |            |
| 92910X               | AA | 1           | VCWHE 091 CTF - MBS.....              |       |      | 4                               | 5GI          |                                                                  | 707,056     | 94.940                               | 690,520    |             | 738,465                                |                                                   | (158,185)                                       | 124,180                                                                |                                                     | 28.735  | 3.928                | N/A          | 8,708                               | 360,445                    | 01/23/2018 | 12/16/2033                                |            |
| 92911M               | AA | 4           | VCBAS 091 CTF - MBS.....              |       |      | 4                               | 5GI          |                                                                  | 1,665,458   | 9.664                                | 804,748    |             | 857,599                                | 23,492                                            | (414,310)                                       |                                                                        |                                                     | 3.259   | 0.638                | MON          | 4,523                               | 423,645                    | 08/16/2017 | 02/26/2037                                |            |
| 92922F               | KY | 3           | WAMU 03AR12 B2 - CMO/RMBS.....        |       |      | 4                               | 6FE          |                                                                  | 266,158     | 87.726                               | 270,710    | 308,588     | 259,801                                |                                                   | 627                                             |                                                                        |                                                     | 4.417   | 5.021                | MON          | 1,136                               | 10,630                     | 03/07/2019 | 02/25/2034                                |            |
| 92926S               | AD | 8           | WMHE 07HE2 2A3 - RMBS.....            |       |      | 4                               | 6FE          |                                                                  | 872,741     | 51.740                               | 875,737    | 1,692,588   | 847,073                                |                                                   | 8,450                                           |                                                                        |                                                     | 2.042   | 4.896                | MON          | 668                                 | 23,081                     | 05/10/2019 | 04/25/2037                                |            |
| 92927B               | AB | 8           | WAMU 07OA6 11B - CMO/RMBS.....        |       |      | 4                               | 1FM          |                                                                  | 343,569     | 10.169                               | 125,059    | 1,229,776   | 225,251                                |                                                   | (6,653)                                         |                                                                        |                                                     | 3.050   | 7.427                | MON          | 3,126                               | 26,229                     | 04/27/2017 | 07/25/2047                                |            |
| 933634               | AJ | 6           | WAMU 07HY3 4A1 - CMO/RMBS.....        |       |      | 4                               | 1FM          |                                                                  | 1,370,160   | 100.470                              | 1,889,330  | 1,880,490   | 1,270,678                              |                                                   | 4,662                                           |                                                                        |                                                     | 4.212   | 19.148               | MON          | 6,601                               | 78,479                     | 03/01/2012 | 08/25/2036                                |            |
| 93363E               | AA | 3           | WAMU 06AR10 1A1 - CMO/RMBS.....       |       |      | 4                               | 1FM          |                                                                  | 1,658,662   | 96.336                               | 2,219,291  | 2,303,697   | 1,587,791                              |                                                   | 154,770                                         |                                                                        |                                                     | 3.709   | 16.257               | MON          | 7,121                               | 87,796                     | 02/06/2012 | 09/25/2036                                |            |
| 93363X               | AC | 7           | WMHE 07HE4 2A2 - RMBS.....            |       |      | 4                               | 1FM          |                                                                  | 2,200,695   | 67.904                               | 2,432,459  | 3,582,223   | 2,231,194                              |                                                   | 44,998                                          |                                                                        |                                                     | 1.838   | 5.809                | MON          | 1,097                               | 82,612                     | 12/07/2016 | 06/25/2037                                |            |
| 93363X               | AD | 5           | WMHE 07HE4 2A3 - RMBS.....            |       |      | 4                               | 1FM          |                                                                  | 746,726     | 68.269                               | 804,386    | 1,178,266   | 758,447                                |                                                   | 14,524                                          |                                                                        |                                                     | 1.878   | 5.602                | MON          | 369                                 | 27,620                     | 07/31/2014 | 06/25/2037                                |            |
| 93364C               | AB | 4           | WAMU 07OA4 1AB - CMO/RMBS.....        |       |      | 4                               | 5FM          |                                                                  | 1,077,037   | 37.669                               | 816,452    | 2,167,419   | 1,076,457                              |                                                   | (689)                                           | 33,182                                                                 |                                                     | 3.010   |                      | MON          | 5,437                               | 36,955                     | 05/23/2019 | 05/25/2047                                |            |
| 93364C               | AB | 4           | WAMU 07OA4 1AB - CMO/RMBS.....        |       |      | 4                               | 4FM          |                                                                  | 125,660     | 37.669                               | 99,879     | 265,148     | 125,007                                |                                                   | (49)                                            | 3,871                                                                  |                                                     | 3.010   |                      | MON          | 665                                 | 3,847                      | 06/18/2019 | 05/25/2047                                |            |
| 93364F               | AA | 9           | WAMU 07HY7 1A1 - CMO/RMBS.....        |       |      | 4                               | 1FM          |                                                                  | 1,478,531   | 84.740                               | 1,815,804  | 2,142,798   | 936,421                                |                                                   | 70,659                                          |                                                                        |                                                     | 3.697   | 15.459               | MON          | 6,602                               | 79,582                     | 08/13/2008 | 07/25/2037                                |            |
| 939336               | 2J | 1           | WMALT 051 1A6 - CMO/RMBS.....         |       |      | 4                               | 6FM          |                                                                  | 14,798      | 11.177                               | 2,649      | 23,705      | 2,649                                  | (16,580)                                          | (8,983)                                         |                                                                        |                                                     | 5.500   | 5.500                | MON          | 109                                 | 9,679                      | 12/06/2013 | 03/25/2035                                |            |
| 93934F               | AD | 4           | WMALT 055 CB4 - CMO/RMBS.....         |       |      | 4                               | 2FM          |                                                                  | 2,114,988   | 97.224                               | 2,148,834  | 2,210,190   | 2,113,549                              |                                                   | (6,501)                                         |                                                                        |                                                     | 5.500   | 5.500                | MON          | 10,130                              | 121,515                    | 05/20/2014 | 07/25/2035                                |            |
| 93934F               | NT | 5           | WMALT 063 4CB - CMO/RMBS.....         |       |      | 4                               | 1FM          |                                                                  | 396,805     | 82.780                               | 470,932    | 568,896     | 306,427                                |                                                   | 2,877                                           |                                                                        |                                                     | 6.500   | 13.267               | MON          | 3,082                               | 36,970                     | 04/30/2014 | 03/25/2036                                |            |
| 93934N               | AJ | 4           | WMALT 065A 1A9 - CMO/RMBS.....        |       |      | 4                               | 1FM          |                                                                  | 1,354,969   | 96.496                               | 1,867,842  | 1,935,670   | 1,210,844                              |                                                   | (41,541)                                        |                                                                        |                                                     | 6.250   | 6.250                | MON          | 10,082                              | 119,427                    | 05/12/2011 | 07/25/2036                                |            |
| 93935F               | AB | 7           | WMALT 06AR6 1AB - CMO/RMBS.....       |       |      | 4                               | 6FM          |                                                                  | 34,264      | 98.907                               | 75,533     | 76,367      | 75,533                                 | (1,936)                                           | 1,769                                           | 136,884                                                                |                                                     | 2.042   | 4.793                | MON          | 30                                  | 1,220                      | 07/20/2016 | 07/25/2046                                |            |
| 93935K               | AC | 4           | WMABS 07HE1 2A2 - RMBS.....           |       |      | 4                               | 1FM          |                                                                  | 8,157,955   | 49.278                               | 8,401,256  | 17,048,595  | 7,850,638                              |                                                   | 20,149                                          |                                                                        |                                                     | 1.878   | 4.554                | MON          | 5,336                               | 338,938                    | 05/22/2018 | 11/25/2036                                |            |
| 93936F               | AA | 8           | WMALT 07OC1 A1 - RMBS.....            |       |      | 4                               | 1FM          |                                                                  | 203,114     | 92.063                               | 603,202    | 655,206     | 189,543                                |                                                   | 50,782                                          |                                                                        |                                                     | 2.032   | 40.479               | MON          | 259                                 | 16,641                     | 05/07/2009 | 05/26/2037                                |            |
| 93936H               | AA | 4           | WMALT 072 1A1 - CMO/RMBS.....         |       |      | 4                               | 1FM          |                                                                  | 92,967      | 63.107                               | 171,114    | 271,148     | 131,056                                |                                                   | (11,202)                                        |                                                                        |                                                     | 7.000   | 7.693                | MON          | 1,582                               | 20,040                     | 10/06/2014 | 04/25/2037                                |            |
| 93936N               | AA | 1           | WMALT 074 1A1 - CMO/RMBS.....         |       |      | 4                               | 1FM          |                                                                  | 1,534,601   | 102.252                              | 1,958,389  | 1,915,259   | 1,349,989                              |                                                   | 52,350                                          |                                                                        |                                                     | 5.497   | 11.772               | MON          | 8,774                               | 105,332                    | 10/20/2011 | 06/25/2037                                |            |
| 93936P               | AF | 5           | WMALT 075 A6 - CMO/RMBS.....          |       |      | 4                               | 1FM          |                                                                  | 126,909     | 101.776                              | 218,230    | 214,422     | 114,811                                |                                                   | 10,137                                          |                                                                        |                                                     | 6.000   | 21.838               | MON          | 1,072                               | 12,309                     | 09/03/2008 | 06/25/2037                                |            |
| 9497EN               | AF | 0           | WFHET 053 M6 - RMBS.....              |       |      | 4                               | 1FM          |                                                                  | 6,374,101   | 99.693                               | 11,290,530 | 11,325,519  | 9,183,919                              |                                                   | 469,970                                         |                                                                        |                                                     | 2.797   | 10.215               | MON          | 5,279                               | 376,028                    | 09/12/2013 | 11/25/2035                                |            |
| 94984C               | AF | 3           | WFMBS 06AR11 A6 - CMO/RMBS.....       |       |      | 4                               | 1FM          |                                                                  | 544,613     | 94.174                               | 591,223    | 627,797     | 519,071                                |                                                   | 4,375                                           |                                                                        |                                                     | 4.862   | 11.221               | MON          | 2,544                               | 27,211                     | 04/25/2012 | 08/25/2036                                |            |
| 94984T               | AG | 4           | WFALT 07PA1 A7 - CMO/RMBS.....        |       |      | 4                               | 1FM          |                                                                  | 1,073,759   | 99.465                               | 1,463,034  | 1,470,903   | 871,773                                |                                                   | 72,711                                          |                                                                        |                                                     | 6.000   | 19.700               | MON          | 7,355                               | 88,452                     | 06/02/2011 | 03/25/2037                                |            |
| 94984T               | AH | 2           | WFALT 07PA1 A8 - CMO/RMBS.....        |       |      | 4                               | 1FM          |                                                                  | 412,699     | 88.250                               | 844,537    | 956,983     | 337,235                                |                                                   | 86,028                                          |                                                                        |                                                     | 2.332   | 38.816               | MON          | 372                                 | 26,881                     | 04/09/2009 | 03/25/2037                                |            |
| 94985F               | AA | 6           | WFALT 07PA2 1A1 - CMO/RMBS.....       |       |      | 4                               | 1FM          |                                                                  | 2,376,854   | 101.416                              | 2,931,649  | 2,890,715   | 2,091,637                              |                                                   | 105,179                                         |                                                                        |                                                     | 6.000   | 13.640               | MON          | 14,454                              | 173,399                    | 06/06/2012 | 06/25/2037                                |            |
| 94985G               | AH | 9           | WFALT 07PA3 3A1 - CMO/RMBS.....       |       |      | 4                               | 1FM          |                                                                  | 3,224,808   | 95.800                               | 3,540,815  | 3,696,055   | 2,829,403                              |                                                   | 77,642                                          |                                                                        |                                                     | 6.250   | 11.099               | MON          | 19,250                              | 226,075                    | 11/19/2013 | 07/25/2037                                |            |
| 94985J               | AK | 6           | WFMBS 077 A10 - CMO/RMBS.....         |       |      | 4                               | 1FM          |                                                                  | 594,070     | 97.838                               | 671,449    | 686,290     | 533,674                                |                                                   | 21,179                                          |                                                                        |                                                     | 6.000   | 11.949               | MON          | 3,431                               | 41,150                     | 11/04/2011 | 06/25/2037                                |            |
| 94985J               | BM | 1           | WFMBS 077 A36 - CMO/RMBS.....         |       |      | 4                               | 1FM          |                                                                  | 878,351     | 96.164                               | 880,376    | 915,491     | 717,590                                |                                                   | 19,831                                          |                                                                        |                                                     | 6.000   | 10.541               | MON          | 4,577                               | 54,877                     | 12/13/2013 | 06/25/2037                                |            |
| 94985J               | CA | 6           | WFMBS 077 A49 - CMO/RMBS.....         |       |      | 4                               | 1FM          |                                                                  | 886,610     | 97.838                               | 969,203    | 990,626     | 791,833                                |                                                   | 26,364                                          |                                                                        |                                                     | 6.000   | 11.055               | MON          | 4,953                               | 59,399                     | 09/21/2011 | 06/25/2037                                |            |
| 949922               | AA | 6           | WFALT 07PA5 1A1 - CMO/RMBS.....       |       |      | 4                               | 1FM          |                                                                  | 1,272,100   | 99.328                               | 1,386,616  | 1,395,994   | 1,096,819                              |                                                   | 53,303                                          |                                                                        |                                                     | 6.250   | 13.495               | MON          | 7,271                               | 87,240                     | 03/01/2012 | 11/25/2037                                |            |
| 984582               | AA | 4           | YMLT 071 A - RMBS.....                |       |      | 4                               | 1FM          |                                                                  | 7,573       | 41.201                               | 7,386      | 17,926      | 7,038                                  |                                                   | (293)                                           |                                                                        |                                                     | 2.192   | 2.203                | MON          | 7                                   | 457                        | 10/06/2014 | 06/25/2037                                |            |
| BCC01I               | M3 | 9           | EFLOT 1998-3 R - CMO.....             |       |      | 4                               | 6            |                                                                  | 330,000     | 33.482                               | 300,000    | 896,010     | 300,000                                | 504,257                                           | 43,665                                          | 597,923                                                                |                                                     |         | 7.250                | N/A          |                                     |                            |            | 04/30/2015                                | 11/25/2024 |
| BCC02I               | 5J | 2           | FPLUS 1998-5 R - CMO.....             |       |      | 4                               | 6            |                                                                  |             | 0.020                                | 1,000      | 5,000,000   |                                        |                                                   |                                                 |                                                                        |                                                     |         |                      | N/A          |                                     |                            |            | 04/29/2015                                | 12/10/2024 |
| BCC02W               | IN | 8           | HGELT 1999-1 CTFs - CMO.....          |       |      | 4                               | 6            |                                                                  | 1,100,000   | 63.492                               | 1,000,000  | 1,575,000   | 1,000,000                              | 326,214                                           | 118,636                                         | 544,851                                                                |                                                     |         | 9.067                | N/A          |                                     |                            |            | 04/29/2015                                | 08/15/2029 |
| BCC0DF               | F0 | 6           | BHLT 2003-1 X - CMO.....              |       |      | 4                               | 6            |                                                                  | 1,148,392   | 104.588                              | 1,200,000  | 1,147,356   | 736,835                                | 390,619                                           | (383,118)                                       |                                                                        |                                                     |         | 5.900                | N/A          |                                     | 464,643                    |            | 04/29/2015                                | 10/25/2034 |
| BCC0HK               | QI | 0           | MORGAN STANLEY CAPITAL INC - MBS..... |       |      | 4                               | 6            |                                                                  | 1,137,500   | 75.873                               | 1,800,000  | 2,372,379   | 1,182,642                              |                                                   | 45,142                                          |                                                                        |                                                     |         | 5.505                | N/A          |                                     |                            |            | 03/20/2019                                | 11/25/2034 |
| BCC28X               | 6W | 9           | SBFT 1999-2 D - CMO.....              |       |      | 4                               | 6            |                                                                  | 545,083     | 23.500                               | 371,288    | 1,579,950   | 371,288                                | 24,665                                            | (48,364)                                        |                                                                        |                                                     |         | 5.504                | N/A          | 3,589                               | 72,480                     | 09/15/2016 | 08/25/2028                                |            |
| MIDST0               | 5R | 7           | MDST 2005-1 R - MBS.....              |       |      | 4                               | 6            |                                                                  | 8,864,706   | 5.863                                | 8,299,995  | 141,577,741 | 8,299,995                              | (396,645)                                         | 646,640                                         |                                                                        |                                                     |         | 9.841                | N/A          |                                     |                            |            | 10/25/2018                                | 01/15/2040 |
| MIDST0               | 6R | 6           | MDST 2006-1 R - MBS.....              |       |      | 4                               | 6            |                                                                  | 2,644,301   | 1.661                                | 2,299,990  | 138,478,558 | 2,299,990                              | (500,752)                                         | 200,742                                         |                                                                        |                                                     |         | 10.246               | N/A          |                                     |                            |            | 10/25/2018                                | 10/15/2040 |

SCHEDULE D - PART 1

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

| 1                    |  |  |                                                                                         | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |             | 10            | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|--|--|-----------------------------------------------------------------------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|-------------|---------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |  |  |                                                                                         | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9           |               |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |  |  | Description                                                                             | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Desig-<br>nation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value  | Par Value     | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| MIDST1 OR 0          |  |  | MDST 10 R - MBS.....                                                                    |       |                                 | 4            | 6                                                                | 5,414,522   | 3.107                                | 6,350,049   | 204,352,485   | 5,816,849                       | 664,522                                           | 402,327                                         |                                                                        |                                                     |          | 10.027               | N/A...       |                                     |                            | 10/25/2018. | 02/15/2036.                               |
| MIDST1 1R 9          |  |  | MDST 11 R - MBS.....                                                                    |       |                                 | 4            | 6                                                                | 7,020,564   | 4.242                                | 6,949,981   | 163,856,674   | 6,843,948                       |                                                   | 416,022                                         |                                                                        |                                                     |          | 9.018                | N/A...       | 16,207                              |                            | 10/25/2018. | 04/15/2038.                               |
| PP9J6Q 8P 2          |  |  | SASNM 2003-BC2 P - MBS.....                                                             |       |                                 | 4            | 5GI                                                              | 85,000      | 40.000                               | 40,000      |               |                                 |                                                   | (85,000)                                        |                                                                        |                                                     |          | 94.292               | N/A...       |                                     |                            | 07/18/2019. | 02/27/2033.                               |
| PPEPAT 68 1          |  |  | SAILN 2003-BC1 CERT - MBS.....                                                          |       |                                 | 4            | 6                                                                | 1,950,000   | 2,200.000                            | 2,200,000   | 100,000       | 1,898,015                       |                                                   | (51,985)                                        |                                                                        |                                                     |          |                      | N/A...       |                                     |                            | 08/15/2019. | 01/25/2033.                               |
| PPEPAT 69 9          |  |  | SAILN 2003-3 CERT - MBS.....                                                            |       |                                 | 4            | 6                                                                | 250,000     | 125.000                              | 125,000     | 100,000       | 125,000                         | (120,861)                                         | (4,139)                                         |                                                                        |                                                     |          |                      | N/A...       |                                     |                            | 08/15/2019. | 04/25/2033.                               |
| 3399999.             |  |  | Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities..... |       |                                 |              |                                                                  | 827,061,286 | XXX                                  | 931,174,975 | 1,977,353,438 | 783,626,232                     | 99,359                                            | 5,328,124                                       | 5,173,173                                                              | 0                                                   | XXX      | XXX                  | XXX          | 3,327,697                           | 49,489,631                 | XXX         | XXX                                       |

Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities

|        |    |   |                            |  |  |   |     |            |         |            |            |            |          |          |           |  |       |          |        |        |         |             |             |
|--------|----|---|----------------------------|--|--|---|-----|------------|---------|------------|------------|------------|----------|----------|-----------|--|-------|----------|--------|--------|---------|-------------|-------------|
| 060352 | AV | 3 | BANK 17BNK6 D - CMBS.....  |  |  | 4 | 1FM | 397,422    | 89.692  | 448,460    | 500,000    | 411,744    |          | 9,012    |           |  | 3.100 | 6.108    | MON... | 1,292  | 15,500  | 05/18/2018. | 07/16/2060. |
| 06427D | AC | 7 | BACM 17BNK3 D - CMBS.....  |  |  | 4 | 1FM | 202,069    | 91.527  | 228,816    | 250,000    | 213,234    |          | 4,125    |           |  | 3.250 | 5.883    | MON... | 677    | 8,125   | 02/02/2017. | 02/17/2050. |
| 065404 | AA | 3 | BANK 18BK10 D - CMBS.....  |  |  | 4 | 1FM | 5,814,501  | 87.856  | 6,736,778  | 7,668,000  | 6,086,279  |          | 148,719  |           |  | 2.600 | 5.874    | MON... | 16,614 | 199,368 | 02/08/2018. | 02/17/2061. |
| 065405 | AH | 5 | BANK 19BN16 C - CMBS.....  |  |  | 4 | 1FM | 3,022,413  | 108.681 | 3,260,440  | 3,000,000  | 3,014,948  |          | (7,465)  |           |  | 4.786 | 4.765    | MON... | 11,965 | 119,650 | 02/01/2019. | 02/16/2052. |
| 06540R | AU | 8 | BANK 17BNK9 D - CMBS.....  |  |  | 4 | 1FM | 5,497,804  | 86.849  | 6,079,427  | 7,000,000  | 5,727,362  |          | 123,471  |           |  | 2.800 | 5.717    | MON... | 16,333 | 196,000 | 03/02/2018. | 11/18/2054. |
| 06541F | AJ | 8 | BANK 17BNK4 D - CMBS.....  |  |  | 4 | 1FM | 822,930    | 91.389  | 913,890    | 1,000,000  | 861,418    |          | 15,135   |           |  | 3.357 | 5.783    | MON... | 2,798  | 33,570  | 05/03/2017. | 05/17/2050. |
| 06541W | AC | 6 | BANK 17BNK5 D - CMBS.....  |  |  | 4 | 1FM | 973,262    | 90.365  | 1,097,930  | 1,215,000  | 1,011,854  |          | 21,192   |           |  | 3.078 | 5.935    | MON... | 3,116  | 37,398  | 02/13/2018. | 06/17/2060. |
| 06541X | AV | 2 | BANK 17BNK7 D - CMBS.....  |  |  | 4 | 1FM | 7,290,953  | 87.252  | 8,288,957  | 9,500,000  | 7,686,876  |          | 182,103  |           |  | 2.708 | 5.868    | MON... | 21,438 | 257,260 | 09/28/2017. | 09/17/2060. |
| 06650A | AK | 3 | BANK 17BNK8 C - CMBS.....  |  |  | 4 | 1FM | 2,544,629  | 103.237 | 2,580,918  | 2,500,000  | 2,535,628  |          | (4,213)  |           |  | 4.073 | 3.945    | MON... | 8,485  | 103,250 | 10/31/2017. | 11/18/2050. |
| 06650A | AU | 1 | BANK 17BNK8 D - CMBS.....  |  |  | 4 | 1FM | 381,043    | 87.972  | 439,862    | 500,000    | 400,995    |          | 9,707    |           |  | 2.600 | 5.814    | MON... | 1,083  | 13,000  | 10/27/2017. | 11/18/2050. |
| 07326B | AB | 3 | BAYC 074 A2 - CMBS.....    |  |  | 4 | 6FE | 877,207    | 98.186  | 953,024    | 970,630    | 953,024    | (80,903) | 62,980   |           |  | 2.342 | 10.123   | MON... | 379    | 27,751  | 09/14/2018. | 09/25/2037. |
| 08161C | AL | 5 | BMARK 18B2 C - CMBS.....   |  |  | 4 | 1FM | 1,991,200  | 105.003 | 2,100,068  | 2,000,000  | 1,993,755  |          | 1,583    |           |  | 4.202 | 4.406    | MON... | 7,003  | 85,201  | 02/09/2018. | 02/17/2051. |
| 08161C | AP | 6 | BMARK 18B2 D - CMBS.....   |  |  | 4 | 1FM | 4,873,164  | 88.911  | 5,334,644  | 6,000,000  | 5,043,632  |          | 95,170   |           |  | 2.703 | 5.300    | MON... | 13,514 | 165,602 | 03/02/2018. | 02/17/2051. |
| 08162P | AG | 6 | BMARK 18B1 D - CMBS.....   |  |  | 4 | 1FM | 1,557,997  | 86.407  | 1,728,135  | 2,000,000  | 1,625,049  |          | 35,940   |           |  | 2.750 | 5.738    | MON... | 4,583  | 55,000  | 01/19/2018. | 01/18/2051. |
| 125039 | AQ | 0 | CD 17CD6 D - CMBS.....     |  |  | 4 | 1FM | 321,500    | 88.498  | 353,991    | 400,000    | 332,306    |          | 6,746    |           |  | 2.750 | 5.466    | MON... | 917    | 11,000  | 05/16/2018. | 11/15/2050. |
| 12515A | AN | 0 | CD 16CD2 D - CMBS.....     |  |  | 4 | 1FM | 401,797    | 87.587  | 437,932    | 500,000    | 424,211    |          | 8,659    |           |  | 2.778 | 5.522    | MON... | 1,158  | 14,174  | 04/12/2017. | 11/15/2049. |
| 12515A | BF | 6 | CD 16CD2 XA - CMBS.....    |  |  | 3 | 1FE | 100,682    | 3.301   | 93,406     |            | 95,642     |          | (5,254)  |           |  | 0.672 | 3.155    | MON... | 1,585  | 6,997   | 08/20/2019. | 11/15/2049. |
| 12515D | AV | 6 | CD 17CD4 C - CMBS.....     |  |  | 4 | 1FM | 2,377,880  | 104.628 | 2,385,510  | 2,280,000  | 2,357,598  |          | (9,103)  |           |  | 4.349 | 3.841    | MON... | 8,263  | 99,157  | 09/22/2017. | 05/12/2050. |
| 12515G | AM | 9 | CD 17CD3 D - CMBS.....     |  |  | 4 | 1FM | 314,793    | 89.981  | 359,924    | 400,000    | 334,473    |          | 7,261    |           |  | 3.250 | 6.213    | MON... | 1,083  | 13,000  | 01/27/2017. | 02/11/2050. |
| 12591V | AH | 4 | COMM 14CR16 B - CMBS.....  |  |  | 4 | 1FM | 551,055    | 106.058 | 530,290    | 500,000    | 525,967    |          | (5,653)  |           |  | 4.582 | 3.301    | MON... | 1,909  | 22,910  | 04/14/2015. | 04/12/2047. |
| 12592L | AN | 2 | COMM 14CR20 D - CMBS.....  |  |  | 4 | 1FM | 1,945,656  | 94.952  | 2,183,892  | 2,300,000  | 2,098,607  |          | 36,222   |           |  | 3.222 | 5.371    | MON... | 6,176  | 74,106  | 04/29/2015. | 11/12/2047. |
| 12592M | BQ | 2 | COMM 14LC17 C - CMBS.....  |  |  | 4 | 1FM | 5,300,000  | 104.876 | 5,243,804  | 5,000,000  | 5,160,387  |          | (30,333) |           |  | 4.575 | 3.924    | MON... | 19,061 | 231,412 | 01/22/2015. | 10/11/2047. |
| 12592R | BM | 0 | COMM 14CR21 C - CMBS.....  |  |  | 4 | 1FM | 4,153,125  | 104.873 | 4,194,900  | 4,000,000  | 4,084,735  |          | (15,036) |           |  | 4.428 | 4.063    | MON... | 14,761 | 179,447 | 02/04/2015. | 12/12/2047. |
| 12593J | BK | 1 | COMM 15CC24 C - CMBS.....  |  |  | 4 | 1FM | 1,970,313  | 105.311 | 2,106,228  | 2,000,000  | 1,980,524  |          | 2,880    |           |  | 4.378 | 4.688    | MON... | 7,297  | 88,778  | 04/29/2016. | 08/12/2048. |
| 12593Q | BJ | 8 | COMM 15CC26 C - CMBS.....  |  |  | 4 | 1FM | 4,438,984  | 105.685 | 4,782,258  | 4,525,000  | 4,454,749  |          | 9,693    |           |  | 4.484 | 4.906    | MON... | 16,909 | 205,701 | 12/18/2018. | 10/13/2048. |
| 12595V | AH | 0 | COMM 18COR3 C - CMBS.....  |  |  | 4 | 1FM | 3,915,859  | 106.472 | 4,258,897  | 4,000,000  | 3,926,997  |          | 6,544    |           |  | 4.561 | 4.945    | MON... | 15,203 | 184,972 | 05/04/2018. | 05/12/2051. |
| 12595V | AN | 7 | COMM 18COR3 D - CMBS.....  |  |  | 4 | 1FM | 1,015,300  | 88.735  | 1,153,556  | 1,300,000  | 1,051,135  |          | 22,523   |           |  | 2.811 | 5.854    | MON... | 3,045  | 37,366  | 05/07/2018. | 05/12/2051. |
| 12624S | AJ | 8 | COMM 13CR12 F - CMBS.....  |  |  | 4 | 1FM | 528,904    | 3.310   | 136,140    | 4,113,000  | 136,140    | 461,067  | 108,898  | 2,533,004 |  | 3.016 | (56.870) | MON... | 10,337 | 17,586  | 04/23/2014. | 10/15/2046. |
| 126281 | BE | 3 | CSAIL 15C1 B - CMBS.....   |  |  | 4 | 1FM | 4,235,781  | 104.949 | 4,197,954  | 4,000,000  | 4,129,959  |          | (23,400) |           |  | 4.044 | 3.369    | MON... | 13,479 | 161,748 | 04/13/2015. | 04/15/2050. |
| 12629N | AL | 9 | COMM 15DC1 C - CMBS.....   |  |  | 4 | 2FM | 10,242,188 | 102.066 | 10,206,614 | 10,000,000 | 10,160,458 |          | (26,381) |           |  | 4.338 | 4.125    | MON... | 36,148 | 439,947 | 03/05/2015. | 02/12/2048. |
| 12629N | AL | 9 | COMM 15DC1 C - CMBS.....   |  |  | 4 | 1FM | 4,837,500  | 102.066 | 5,103,307  | 5,000,000  | 4,895,543  |          | 18,887   |           |  | 4.338 | 4.969    | MON... | 18,074 | 219,974 | 01/14/2016. | 02/12/2048. |
| 12632Q | BC | 6 | COMM 14CR18 C - CMBS.....  |  |  | 4 | 1FM | 1,591,230  | 105.262 | 1,578,925  | 1,500,000  | 1,547,425  |          | (9,496)  |           |  | 4.725 | 4.065    | MON... | 5,907  | 71,981  | 02/12/2015. | 07/17/2047. |
| 12652U | AC | 3 | CSAIL 18CX11 D - CMBS..... |  |  | 4 | 1FM | 7,894,530  | 89.338  | 8,933,795  | 10,000,000 | 8,188,613  |          | 169,428  |           |  | 2.750 | 5.558    | MON... | 22,917 | 275,000 | 04/03/2018. | 04/17/2051. |

**SCHEDULE D - PART 1**

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

E10.95

| 1                    |    |   | 2                           |       |       | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     | Dates                      |             |                                           |
|----------------------|----|---|-----------------------------|-------|-------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |   |                             |       |       | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    |   | Description                 |       |       | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 12652U               | BA | 6 | CSAIL 18CX11 C - CMBS.....  | ..... | ..... | 4     | 1FM                             | .....        | 2,008,660                                                        | 108.100     | 2,162,004                            | 2,000,000  | 2,011,092  | .....                           | .....                                             | (926)                                           | .....                                                                  | .....                                               | 4.792    | 4.846                | MON...       | 7,986                               | 97,181                     | 04/03/2018. | 04/17/2051.                               |
| 12665V               | AA | 0 | CVSPAS 14 A2 - CMBS.....    | ..... | ..... | 4     | 2FE                             | .....        | 5,906,941                                                        | 102.272     | 5,970,820                            | 5,838,184  | 5,905,502  | .....                           | .....                                             | (1,458)                                         | .....                                                                  | .....                                               | 4.163    | 4.007                | MON...       | 14,178                              | 173,603                    | 06/20/2019. | 08/11/2036.                               |
| 17320D               | AU | 2 | CGCMT 13GJ11 D - CMBS.....  | ..... | ..... | 4     | 1FM                             | .....        | 706,019                                                          | 103.212     | 856,660                              | 830,000    | 777,380    | .....                           | .....                                             | 13,867                                          | .....                                                                  | .....                                               | 4.418    | 6.747                | MON...       | 3,056                               | 37,201                     | 10/11/2013. | 04/12/2046.                               |
| 17325D               | AL | 7 | CGCMT 16P5 D - CMBS.....    | ..... | ..... | 4     | 1FM                             | .....        | 3,935,156                                                        | 88.625      | 4,431,260                            | 5,000,000  | 4,112,883  | .....                           | .....                                             | 102,385                                         | .....                                                                  | .....                                               | 3.000    | 6.307                | MON...       | 12,500                              | 150,000                    | 03/22/2018. | 10/13/2049.                               |
| 17325G               | AL | 0 | CGCMT 16C3 D - CMBS.....    | ..... | ..... | 4     | 1FM                             | .....        | 378,516                                                          | 82.542      | 412,708                              | 500,000    | 407,153    | .....                           | .....                                             | 10,488                                          | .....                                                                  | .....                                               | 3.000    | 6.442                | MON...       | 1,250                               | 15,000                     | 01/27/2017. | 11/18/2049.                               |
| 17325H               | AA | 2 | CGCMT 17P7 D - CMBS.....    | ..... | ..... | 4     | 1FM                             | .....        | 794,846                                                          | 88.747      | 887,469                              | 1,000,000  | 839,460    | .....                           | .....                                             | 17,133                                          | .....                                                                  | .....                                               | 3.250    | 6.060                | MON...       | 2,708                               | 32,500                     | 03/31/2017. | 04/15/2050.                               |
| 17326F               | AL | 1 | CGCMT 17C4 D - CMBS.....    | ..... | ..... | 4     | 1FM                             | .....        | 247,793                                                          | 90.260      | 270,780                              | 300,000    | 254,679    | .....                           | .....                                             | 4,580                                           | .....                                                                  | .....                                               | 3.000    | 5.450                | MON...       | 750                                 | 9,000                      | 06/22/2018. | 10/17/2050.                               |
| 17328F               | BB | 0 | CGCMT 19GC41 XA - CMBS..... | ..... | ..... | 3     | 1FE                             | .....        | 489,551                                                          | 7.844       | 470,347                              | .....      | 469,034    | .....                           | .....                                             | (20,820)                                        | .....                                                                  | .....                                               | 1.061    | 3.360                | MON...       | 5,301                               | 22,503                     | 08/06/2019. | 08/10/2056.                               |
| 200474               | BF | 0 | COMM 15LC19 B - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 4,168,969                                                        | 103.930     | 4,157,213                            | 4,000,000  | 4,091,681  | .....                           | .....                                             | (16,715)                                        | .....                                                                  | .....                                               | 3.829    | 3.356                | MON...       | 12,763                              | 153,160                    | 04/15/2015. | 02/12/2048.                               |
| 21872G               | AA | 3 | CAFL 192 A - CMBS.....      | ..... | ..... | 4     | 1FE                             | .....        | 7,671,672                                                        | 100.558     | 7,714,489                            | 7,671,718  | 7,671,645  | .....                           | .....                                             | (28)                                            | .....                                                                  | .....                                               | 2.835    | 2.852                | MON...       | 18,124                              | 91,033                     | 07/10/2019. | 06/01/2052.                               |
| 22945D               | AL | 7 | CSAIL 19C15 XA - CMBS.....  | ..... | ..... | 3     | 1FE                             | .....        | 546,819                                                          | 7.446       | 520,467                              | .....      | 503,690    | .....                           | .....                                             | (43,913)                                        | .....                                                                  | .....                                               | 1.049    | 4.125                | MON...       | 6,113                               | 59,935                     | 03/01/2019. | 03/15/2052.                               |
| 22945D               | AU | 7 | CSAIL 19C15 C - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 2,057,336                                                        | 110.495     | 2,209,907                            | 2,000,000  | 2,048,880  | .....                           | .....                                             | (8,456)                                         | .....                                                                  | .....                                               | 4.980    | 4.773                | MON...       | 8,301                               | 76,090                     | 02/28/2019. | 03/15/2052.                               |
| 23312J               | AQ | 6 | DBJPM 17C6 D - CMBS.....    | ..... | ..... | 4     | 1FM                             | .....        | 419,844                                                          | 90.299      | 451,495                              | 500,000    | 433,809    | .....                           | .....                                             | 7,039                                           | .....                                                                  | .....                                               | 3.236    | 5.549                | MON...       | 1,348                               | 16,477                     | 12/14/2017. | 06/10/2050.                               |
| 30261N               | AE | 0 | FREMF 13K25 B - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 2,317,323                                                        | 102.288     | 2,424,215                            | 2,370,000  | 2,349,506  | .....                           | .....                                             | 7,256                                           | .....                                                                  | .....                                               | 3.619    | 4.054                | MON...       | 7,147                               | 87,009                     | 05/01/2014. | 11/27/2045.                               |
| 30261Q               | AM | 5 | FREMF 13K26 C - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 4,245,314                                                        | 101.937     | 4,352,696                            | 4,270,000  | 4,261,036  | .....                           | .....                                             | 2,186                                           | .....                                                                  | .....                                               | 3.598    | 3.749                | MON...       | 12,801                              | 155,814                    | 02/25/2015. | 12/26/2045.                               |
| 30265A               | AQ | 7 | FREMF 13K33 C - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 1,853,359                                                        | 101.422     | 2,028,430                            | 2,000,000  | 1,920,052  | .....                           | .....                                             | 19,903                                          | .....                                                                  | .....                                               | 3.499    | 4.826                | MON...       | 5,831                               | 70,948                     | 04/27/2016. | 08/27/2046.                               |
| 30285F               | AG | 4 | FREMF 14K40 C - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 6,105,000                                                        | 104.394     | 6,263,630                            | 6,000,000  | 6,050,467  | .....                           | .....                                             | (10,429)                                        | .....                                                                  | .....                                               | 4.073    | 3.961                | MON...       | 20,363                              | 247,739                    | 02/06/2015. | 11/25/2047.                               |
| 30287E               | AG | 5 | FREMF 14K41 C - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 9,272,340                                                        | 105.177     | 9,996,004                            | 9,504,000  | 9,370,414  | .....                           | .....                                             | 23,864                                          | .....                                                                  | .....                                               | 3.832    | 4.253                | MON...       | 30,353                              | 369,391                    | 02/11/2015. | 11/25/2047.                               |
| 30288B               | AE | 5 | FREMF 15K721 B - CMBS.....  | ..... | ..... | 4     | 1FM                             | .....        | 2,806,406                                                        | 103.514     | 3,105,417                            | 3,000,000  | 2,910,259  | .....                           | .....                                             | 31,406                                          | .....                                                                  | .....                                               | 3.565    | 4.904                | MON...       | 8,913                               | 108,399                    | 04/28/2016. | 11/25/2047.                               |
| 30288L               | AN | 3 | FREMF 16K53 B - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 996,250                                                          | 104.534     | 1,045,344                            | 1,000,000  | 997,117    | .....                           | .....                                             | 365                                             | .....                                                                  | .....                                               | 4.020    | 4.173                | MON...       | 3,350                               | 40,764                     | 07/20/2016. | 03/25/2049.                               |
| 30288R               | AE | 0 | FREMF 16K54 B - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 1,739,609                                                        | 104.854     | 1,834,940                            | 1,750,000  | 1,742,260  | .....                           | .....                                             | 999                                             | .....                                                                  | .....                                               | 4.051    | 4.234                | MON...       | 5,907                               | 71,899                     | 07/18/2016. | 04/27/2048.                               |
| 30290W               | AE | 5 | FREMF 12K23 B - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 2,458,984                                                        | 102.621     | 2,565,525                            | 2,500,000  | 2,484,089  | .....                           | .....                                             | 6,037                                           | .....                                                                  | .....                                               | 3.656    | 4.015                | MON...       | 7,616                               | 92,704                     | 05/07/2014. | 10/25/2045.                               |
| 30291G               | AQ | 2 | FREMF 13K27 C - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 6,539,727                                                        | 102.497     | 6,836,565                            | 6,670,000  | 6,617,153  | .....                           | .....                                             | 15,104                                          | .....                                                                  | .....                                               | 3.615    | 3.850                | MON...       | 20,096                              | 236,489                    | 02/25/2015. | 01/25/2046.                               |
| 30291H               | AG | 2 | FREMF 13K28 C - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 3,417,617                                                        | 101.791     | 3,562,695                            | 3,500,000  | 3,461,615  | .....                           | .....                                             | 10,805                                          | .....                                                                  | .....                                               | 3.490    | 3.943                | MON...       | 10,178                              | 123,888                    | 02/10/2015. | 06/25/2046.                               |
| 30291M               | AQ | 9 | FREMF 13K31 C - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 980,625                                                          | 102.334     | 1,023,340                            | 1,000,000  | 992,050    | .....                           | .....                                             | 2,308                                           | .....                                                                  | .....                                               | 3.630    | 3.963                | MON...       | 3,025                               | 36,772                     | 02/27/2015. | 07/25/2046.                               |
| 30291R               | AA | 3 | FREMF 13K34 B - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 3,111,094                                                        | 103.712     | 3,111,359                            | 3,000,000  | 3,047,461  | .....                           | .....                                             | (13,336)                                        | .....                                                                  | .....                                               | 3.734    | 3.307                | MON...       | 9,336                               | 113,602                    | 04/14/2015. | 09/25/2046.                               |
| 30291W               | AQ | 7 | FREMF 14K36 C - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 4,186,250                                                        | 104.758     | 4,190,318                            | 4,000,000  | 4,086,367  | .....                           | .....                                             | (20,502)                                        | .....                                                                  | .....                                               | 4.364    | 3.854                | MON...       | 14,546                              | 176,880                    | 01/21/2015. | 12/26/2046.                               |
| 30291Y               | AJ | 9 | FREMF 14K716 B - CMBS.....  | ..... | ..... | 4     | 1FM                             | .....        | 2,021,754                                                        | 102.091     | 2,041,824                            | 2,000,000  | 2,003,408  | .....                           | .....                                             | (2,425)                                         | .....                                                                  | .....                                               | 3.952    | 3.997                | MON...       | 6,587                               | 80,066                     | 09/17/2014. | 08/26/2047.                               |
| 30292C               | AJ | 6 | FREMF 14K38 B - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 1,068,477                                                        | 107.005     | 1,070,054                            | 1,000,000  | 1,033,437  | .....                           | .....                                             | (7,315)                                         | .....                                                                  | .....                                               | 4.222    | 3.562                | MON...       | 3,518                               | 42,862                     | 01/16/2015. | 06/25/2047.                               |
| 30292C               | AL | 1 | FREMF 14K38 C - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 2,667,188                                                        | 105.571     | 2,639,273                            | 2,500,000  | 2,582,034  | .....                           | .....                                             | (17,795)                                        | .....                                                                  | .....                                               | 4.635    | 3.885                | MON...       | 9,656                               | 117,479                    | 01/21/2015. | 06/25/2047.                               |
| 30292G               | AQ | 1 | FREMF 14K39 C - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 6,383,203                                                        | 103.348     | 6,717,600                            | 6,500,000  | 6,430,647  | .....                           | .....                                             | 12,043                                          | .....                                                                  | .....                                               | 4.156    | 4.499                | MON...       | 22,511                              | 273,558                    | 12/03/2014. | 08/26/2047.                               |
| 30292N               | AK | 9 | FREMF 15K44 C - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 13,728,203                                                       | 101.557     | 15,233,510                           | 15,000,000 | 14,222,201 | .....                           | .....                                             | 128,642                                         | .....                                                                  | .....                                               | 3.681    | 4.938                | MON...       | 46,013                              | 560,120                    | 11/06/2015. | 01/27/2048.                               |
| 30292P               | AG | 3 | FREMF 15K45 C - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 957,494                                                          | 101.104     | 1,011,043                            | 1,000,000  | 974,006    | .....                           | .....                                             | 4,349                                           | .....                                                                  | .....                                               | 3.590    | 4.246                | MON...       | 2,992                               | 36,415                     | 05/01/2015. | 04/27/2048.                               |
| 30292R               | AL | 8 | FREMF 15K46 C - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 13,817,170                                                       | 101.049     | 15,157,298                           | 15,000,000 | 14,218,005 | .....                           | .....                                             | 126,920                                         | .....                                                                  | .....                                               | 3.695    | 4.935                | MON...       | 46,182                              | 561,894                    | 12/18/2018. | 04/27/2048.                               |
| 30293A               | AQ | 3 | FREMF 15K47 C - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 2,670,486                                                        | 101.499     | 3,044,975                            | 3,000,000  | 2,795,466  | .....                           | .....                                             | 31,999                                          | .....                                                                  | .....                                               | 3.587    | 5.153                | MON...       | 8,967                               | 109,133                    | 07/24/2015. | 06/25/2048.                               |
| 30293W               | AG | 7 | FREMF 15K50 C - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 2,703,125                                                        | 102.560     | 3,076,802                            | 3,000,000  | 2,781,671  | .....                           | .....                                             | 31,769                                          | .....                                                                  | .....                                               | 3.779    | 5.396                | MON...       | 9,448                               | 114,987                    | 12/18/2018. | 10/26/2048.                               |
| 30293X               | AL | 4 | FREMF 15K51 C - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 1,596,406                                                        | 102.566     | 2,051,327                            | 2,000,000  | 1,726,774  | .....                           | .....                                             | 37,107                                          | .....                                                                  | .....                                               | 3.954    | 6.999                | MON...       | 6,589                               | 80,184                     | 12/09/2015. | 10/26/2048.                               |
| 302947               | AG | 1 | FREMF 16K60 C - CMBS.....   | ..... | ..... | 4     | 1                               | .....        | 201,934                                                          | 98.702      | 246,756                              | 250,000    | 213,348    | .....                           | .....                                             | 4,157                                           | .....                                                                  | .....                                               | 3.536    | 6.322                | MON...       | 737                                 | 8,967                      | 01/19/2017. | 12/25/2049.                               |
| 302949               | AS | 1 | FREMF 17K62 C - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 212,453                                                          | 101.932     | 254,829                              | 250,000    | 220,888    | .....                           | .....                                             | 3,222                                           | .....                                                                  | .....                                               | 3.874    | 6.047                | MON...       | 807                                 | 9,821                      | 02/15/2017. | 01/25/2050.                               |
| 30294D               | AN | 3 | FREMF 16K52 B - CMBS.....   | ..... | ..... | 4     | 1FM                             | .....        | 421,812                                                          | 103.798     | 518,987                              | 500,000    | 447,301    | .....                           | .....                                             | 7,228                                           | .....                                                                  |                                                     |          |                      |              |                                     |                            |             |                                           |

SCHEDULE D - PART 1

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

| 1                    |    | 2 |                       | Codes |                                            |            | 6       | 7                              | Fair Value |            | 10                           | 11                                       | Change in Book/Adjusted Carrying Value    |                                                           |                                            |         | Interest          |             |                               |                         | Dates    |                                  |
|----------------------|----|---|-----------------------|-------|--------------------------------------------|------------|---------|--------------------------------|------------|------------|------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|---------|-------------------|-------------|-------------------------------|-------------------------|----------|----------------------------------|
|                      |    |   |                       | 3     | 4                                          | 5          |         |                                | 8          | 9          |                              |                                          | 12                                        | 13                                                        | 14                                         | 15      | 16                | 17          | 18                            | 19                      | 20       | 21                               |
| CUSIP Identification |    |   |                       |       | NAIC Designation and Administrative Symbol |            |         | Rate Used to Obtain Fair Value | Fair Value | Par Value  | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid   | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 302958               | AN | 3 | FREMF 18K83 B - CMBS  | 4     | 1FM                                        | 4,784,260  | 105.508 | 5,275,397                      | 5,000,000  | 4,803,056  | 16,458                       | 4.275                                    | 4.940                                     | MON...                                                    | 17,814                                     | 216,734 | 10/31/2018.       | 11/27/2051. |                               |                         |          |                                  |
| 302958               | AQ | 6 | FREMF 18K83 C - CMBS  | 4     | 1FM                                        | 4,636,225  | 104.362 | 5,218,116                      | 5,000,000  | 4,668,000  | 27,946                       | 4.275                                    | 5.344                                     | MON...                                                    | 17,814                                     | 216,734 | 10/31/2018.       | 11/27/2051. |                               |                         |          |                                  |
| 30295A               | AQ | 1 | FREMF 16K722 C - CMBS | 4     | 1FM                                        | 1,680,030  | 102.090 | 2,041,804                      | 2,000,000  | 1,828,244  | 46,590                       | 3.843                                    | 7.042                                     | MON...                                                    | 6,404                                      | 77,903  | 06/22/2016.       | 07/26/2049. |                               |                         |          |                                  |
| 30295R               | AU | 5 | FREMF 16K59 C - CMBS  | 4     | 1FM                                        | 2,529,844  | 100.050 | 3,001,499                      | 3,000,000  | 2,640,641  | 41,727                       | 3.576                                    | 5.838                                     | MON...                                                    | 8,940                                      | 108,768 | 03/08/2017.       | 11/25/2049. |                               |                         |          |                                  |
| 30295X               | AU | 2 | FREMF 17K724 C - CMBS | 4     | 1FM                                        | 220,000    | 101.087 | 252,717                        | 250,000    | 231,412    | 4,199                        | 3.485                                    | 5.782                                     | MON...                                                    | 726                                        | 8,833   | 01/26/2017.       | 12/27/2049. |                               |                         |          |                                  |
| 30296G               | AU | 8 | FREMF 18K730 C - CMBS | 4     | 1FM                                        | 936,953    | 100.746 | 1,007,459                      | 1,000,000  | 950,314    | 8,412                        | 3.799                                    | 5.032                                     | MON...                                                    | 3,166                                      | 38,517  | 05/15/2018.       | 02/25/2050. |                               |                         |          |                                  |
| 30296L               | AJ | 2 | FREMF 18K074 C - CMBS | 4     | 1FM                                        | 11,026,704 | 102.777 | 12,333,212                     | 12,000,000 | 11,164,842 | 79,631                       | 4.091                                    | 5.264                                     | MON...                                                    | 40,907                                     | 497,694 | 03/20/2018.       | 02/27/2051. |                               |                         |          |                                  |
| 30296N               | AQ | 2 | FREMF 18K731 C - CMBS | 4     | 1FM                                        | 4,674,570  | 101.276 | 5,063,787                      | 5,000,000  | 4,752,814  | 41,484                       | 3.932                                    | 5.150                                     | MON...                                                    | 16,384                                     | 198,579 | 04/05/2018.       | 04/25/2051. |                               |                         |          |                                  |
| 30296P               | AS | 3 | FREMF 18K75 B - CMBS  | 4     | 1FM                                        | 483,184    | 103.682 | 518,408                        | 500,000    | 485,459    | 1,397                        | 4.111                                    | 4.502                                     | MON...                                                    | 1,713                                      | 20,159  | 05/14/2018.       | 04/25/2051. |                               |                         |          |                                  |
| 30296P               | AU | 8 | FREMF 18K75 C - CMBS  | 4     | 1FM                                        | 3,225,093  | 102.117 | 3,574,090                      | 3,500,000  | 3,262,463  | 22,540                       | 4.111                                    | 5.104                                     | MON...                                                    | 11,990                                     | 141,112 | 04/18/2018.       | 04/25/2051. |                               |                         |          |                                  |
| 30296V               | AS | 0 | FREMF 18K77 B - CMBS  | 4     | 1FM                                        | 982,060    | 105.876 | 1,058,762                      | 1,000,000  | 984,307    | 1,428                        | 4.160                                    | 4.488                                     | MON...                                                    | 3,466                                      | 42,185  | 06/14/2018.       | 05/25/2051. |                               |                         |          |                                  |
| 30296V               | AU | 5 | FREMF 18K77 C - CMBS  | 4     | 1FM                                        | 487,109    | 102.945 | 529,136                        | 514,000    | 490,438    | 2,192                        | 4.160                                    | 4.942                                     | MON...                                                    | 1,782                                      | 21,683  | 06/14/2018.       | 05/25/2051. |                               |                         |          |                                  |
| 30296X               | AG | 2 | FREMF 18K78 B - CMBS  | 4     | 1FM                                        | 980,461    | 106.574 | 1,065,741                      | 1,000,000  | 982,863    | 1,552                        | 4.128                                    | 4.474                                     | MON...                                                    | 3,440                                      | 41,854  | 07/10/2018.       | 06/26/2051. |                               |                         |          |                                  |
| 30296X               | AJ | 6 | FREMF 18K78 C - CMBS  | 4     | 1FM                                        | 949,789    | 102.862 | 1,028,615                      | 1,000,000  | 955,793    | 4,055                        | 4.128                                    | 4.877                                     | MON...                                                    | 3,440                                      | 41,854  | 07/10/2018.       | 06/26/2051. |                               |                         |          |                                  |
| 302971               | AR | 7 | FREMF 19K88 B - CMBS  | 4     | 1FM                                        | 3,304,356  | 107.673 | 3,499,374                      | 3,250,000  | 3,297,945  | (6,412)                      | 4.380                                    | 4.283                                     | MON...                                                    | 11,861                                     | 108,726 | 03/01/2019.       | 02/26/2052. |                               |                         |          |                                  |
| 302971               | AT | 3 | FREMF 19K88 C - CMBS  | 4     | 1FM                                        | 2,663,925  | 104.369 | 2,870,154                      | 2,750,000  | 2,667,018  | 3,093                        | 4.380                                    | 4.894                                     | MON...                                                    | 10,036                                     | 91,999  | 03/01/2019.       | 02/26/2052. |                               |                         |          |                                  |
| 30297M               | AS | 9 | FREMF 18K733 B - CMBS | 4     | 1FM                                        | 276,908    | 103.998 | 280,794                        | 270,000    | 276,080    | (828)                        | 4.079                                    | 3.730                                     | MON...                                                    | 918                                        | 6,550   | 05/10/2019.       | 09/25/2051. |                               |                         |          |                                  |
| 30298Y               | AG | 8 | FREMF 19K101 C - CMBS | 4     | 1                                          | 1,976,364  | 96.740  | 1,934,798                      | 2,000,000  | 1,976,443  | 79                           | 3.527                                    | 3.698                                     | MON...                                                    | 5,879                                      | 5,879   | 11/20/2019.       | 10/25/2052. |                               |                         |          |                                  |
| 30300H               | AG | 1 | FREMF 17K63 B - CMBS  | 4     | 1FM                                        | 929,247    | 104.009 | 1,040,085                      | 1,000,000  | 945,776    | 6,265                        | 3.872                                    | 4.897                                     | MON...                                                    | 3,227                                      | 39,276  | 03/07/2017.       | 02/25/2050. |                               |                         |          |                                  |
| 30300Y               | AU | 3 | FREMF 17K67 C - CMBS  | 4     | 1FM                                        | 2,075,407  | 102.395 | 2,303,894                      | 2,250,000  | 2,107,452  | 14,743                       | 3.944                                    | 5.057                                     | MON...                                                    | 7,395                                      | 90,006  | 09/22/2017.       | 09/27/2049. |                               |                         |          |                                  |
| 30301T               | AG | 4 | FREMF 17K725 C - CMBS | 4     | 1FM                                        | 466,609    | 102.055 | 510,274                        | 500,000    | 478,226    | 4,617                        | 3.879                                    | 5.181                                     | MON...                                                    | 1,616                                      | 19,675  | 04/12/2017.       | 02/25/2050. |                               |                         |          |                                  |
| 30302X               | AG | 4 | FREMF 17K65 C - CMBS  | 4     | 1                                          | 2,926,875  | 103.045 | 3,091,349                      | 3,000,000  | 2,939,995  | 6,467                        | 4.073                                    | 4.496                                     | MON...                                                    | 10,182                                     | 123,947 | 11/01/2017.       | 07/25/2050. |                               |                         |          |                                  |
| 30304B               | AG | 0 | FREMF 17K727 C - CMBS | 4     | 1                                          | 971,875    | 101.653 | 1,016,534                      | 1,000,000  | 979,757    | 3,903                        | 3.739                                    | 4.331                                     | MON...                                                    | 3,116                                      | 37,928  | 11/01/2017.       | 10/25/2049. |                               |                         |          |                                  |
| 30305G               | AU | 7 | FREMF 17K728 C - CMBS | 4     | 1FM                                        | 227,306    | 100.946 | 239,243                        | 237,000    | 229,995    | 1,332                        | 3.763                                    | 4.456                                     | MON...                                                    | 743                                        | 8,759   | 10/31/2017.       | 11/25/2050. |                               |                         |          |                                  |
| 30305K               | AJ | 3 | FREMF 17K69 C - CMBS  | 4     | 1FM                                        | 3,131,308  | 100.947 | 3,318,126                      | 3,287,000  | 3,158,569  | 13,423                       | 3.727                                    | 4.421                                     | MON...                                                    | 10,209                                     | 124,232 | 11/08/2017.       | 10/25/2049. |                               |                         |          |                                  |
| 30306H               | AU | 4 | FREMF 17K729 C - CMBS | 4     | 2                                          | 4,738,010  | 101.603 | 5,080,141                      | 5,000,000  | 4,804,942  | 34,456                       | 3.674                                    | 4.674                                     | MON...                                                    | 15,309                                     | 186,343 | 12/15/2017.       | 11/26/2049. |                               |                         |          |                                  |
| 30307N               | AU | 0 | FREMF 18K732 C - CMBS | 4     | 1FM                                        | 951,027    | 101.739 | 1,017,389                      | 1,000,000  | 960,391    | 6,239                        | 4.194                                    | 5.018                                     | MON...                                                    | 3,495                                      | 41,129  | 06/20/2018.       | 05/25/2051. |                               |                         |          |                                  |
| 30308K               | AC | 5 | FREMF 18K85 C - CMBS  | 4     | 1FM                                        | 7,535,520  | 104.210 | 8,336,816                      | 8,000,000  | 7,568,412  | 30,137                       | 4.468                                    | 5.206                                     | MON...                                                    | 29,789                                     | 350,735 | 11/29/2018.       | 11/25/2028. |                               |                         |          |                                  |
| 30308Q               | AU | 2 | FREMF 19K90 C - CMBS  | 4     | 1FM                                        | 245,344    | 103.266 | 258,165                        | 250,000    | 245,406    | 62                           | 4.460                                    | 4.665                                     | MON...                                                    | 929                                        | 7,311   | 04/02/2019.       | 02/25/2052. |                               |                         |          |                                  |
| 30308R               | AN | 6 | FREMF 18K86 B - CMBS  | 4     | 1FM                                        | 253,213    | 106.299 | 265,747                        | 250,000    | 252,773    | (440)                        | 4.293                                    | 4.241                                     | MON...                                                    | 894                                        | 8,199   | 03/11/2019.       | 11/25/2028. |                               |                         |          |                                  |
| 30313F               | AS | 4 | FREMF 19K93 B - CMBS  | 4     | 1FM                                        | 1,032,711  | 105.295 | 1,052,950                      | 1,000,000  | 1,031,018  | (1,693)                      | 4.117                                    | 3.810                                     | MON...                                                    | 3,431                                      | 20,936  | 06/13/2019.       | 05/25/2029. |                               |                         |          |                                  |
| 30313P               | AU | 7 | FREMF 19K100 C - CMBS | 4     | 2FE                                        | 5,842,446  | 96.375  | 5,782,483                      | 6,000,000  | 5,842,761  | 315                          | 3.490                                    | 3.839                                     | MON...                                                    | 17,450                                     | 17,450  | 11/05/2019.       | 11/25/2052. |                               |                         |          |                                  |
| 30314F               | AA | 2 | FREMF 19K99 B - CMBS  | 4     | 2FE                                        | 516,151    | 100.561 | 502,803                        | 500,000    | 515,610    | (541)                        | 3.765                                    | 3.410                                     | MON...                                                    | 1,569                                      | 3,088   | 10/24/2019.       | 10/25/2052. |                               |                         |          |                                  |
| 30314F               | AC | 8 | FREMF 19K99 C - CMBS  | 4     | 1FM                                        | 499,493    | 98.159  | 490,796                        | 500,000    | 499,194    | (298)                        | 3.765                                    | 3.816                                     | MON...                                                    | 1,569                                      | 3,088   | 10/24/2019.       | 10/25/2052. |                               |                         |          |                                  |
| 357081               | AE | 8 | FREMF 15K720 B - CMBS | 4     | 1FM                                        | 1,778,125  | 101.705 | 2,034,092                      | 2,000,000  | 1,900,830  | 35,904                       | 3.392                                    | 5.661                                     | MON...                                                    | 5,653                                      | 68,769  | 01/20/2016.       | 08/26/2047. |                               |                         |          |                                  |
| 35708Q               | AW | 3 | FREMF 17K66 C - CMBS  | 4     | 1FM                                        | 227,778    | 102.743 | 245,555                        | 239,000    | 229,292    | 1,023                        | 4.035                                    | 4.785                                     | MON...                                                    | 804                                        | 9,782   | 07/13/2018.       | 08/25/2050. |                               |                         |          |                                  |
| 35708T               | AU | 1 | FREMF 17K726 C - CMBS | 4     | 1FM                                        | 293,297    | 103.052 | 309,156                        | 300,000    | 295,135    | 992                          | 3.972                                    | 4.496                                     | MON...                                                    | 993                                        | 12,086  | 12/21/2017.       | 07/26/2049. |                               |                         |          |                                  |
| 35708V               | AU | 6 | FREMF 17K70 C - CMBS  | 4     | 1FM                                        | 4,668,545  | 101.043 | 5,052,159                      | 5,000,000  | 4,724,252  | 27,517                       | 3.804                                    | 4.741                                     | MON...                                                    | 15,849                                     | 192,882 | 11/30/2017.       | 12/27/2049. |                               |                         |          |                                  |
| 35708W               | AS | 9 | FREMF 17K71 B - CMBS  | 4     | 1FM                                        | 499,434    | 103.395 | 516,975                        | 500,000    | 499,103    | (331)                        | 3.753                                    | 3.866                                     | MON...                                                    | 1,564                                      | 11,161  | 04/30/2019.       | 11/25/2050. |                               |                         |          |                                  |
| 35709C               | AU | 7 | FREMF 19K87 C - CMBS  | 4     | 1FM                                        | 1,398,887  | 102.548 | 1,538,222                      | 1,500,000  | 1,404,913  | 6,026                        | 4.322                                    | 5.335                                     | MON...                                                    | 5,402                                      | 60,347  | 01/23/2019.       | 01/25/2051. |                               |                         |          |                                  |
| 36198F               | BB | 7 | GSMS 13GC14 G - CMBS  | 4     | 5FM                                        | 1,800,000  | 66.995  | 2,009,861                      | 3,000,000  | 2,009,861  | (377,885)                    | 4.250                                    | 11.343                                    | MON...                                                    | 10,625                                     | 127,500 | 05/07/2014.       | 08/10/2046. |                               |                         |          |                                  |

**SCHEDULE D - PART 1**

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

E10.97

| 1                    |    |   | 2                            |       |       | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     | Dates                      |          |                                           |         |             |             |
|----------------------|----|---|------------------------------|-------|-------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|----------|-------------------------------------------|---------|-------------|-------------|
|                      |    |   | 3                            | 4     | 5     |       |                                 |              |                                                                  | 8           | 9                                    |            |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21       | 22                                        |         |             |             |
|                      |    |   |                              |       |       |       |                                 |              |                                                                  |             |                                      |            |           |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |          |                                           |         |             |             |
| CUSIP Identification |    |   | Description                  |       |       | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired | Stated<br>Contractual<br>Maturity<br>Date |         |             |             |
| 36248G               | AJ | 9 | GSMS 13GC16 B - CMBS.....    | ..... | ..    | ..... | 4                               | 1FM          | .....                                                            | 468,681     | .....                                | 108.939    | .....     | 446,648                         | .....                                             | 410,000                                         | .....                                                                  | 437,238                                             | .....    | 5.161                | 3.230        | MON...                              | .....                      | 1,763    | .....                                     | 21,160  | 04/13/2015. | 11/13/2046. |
| 36251P               | AL | 8 | GSMS 16GS3 C - CMBS.....     | ..... | ..    | ..... | 4                               | 3FM          | .....                                                            | 5,648,219   | .....                                | 103.244    | .....     | 5,785,800                       | .....                                             | 5,604,000                                       | .....                                                                  | 5,637,276                                           | .....    | 3.994                | 3.974        | MON...                              | .....                      | 18,652   | .....                                     | 226,712 | 10/27/2017. | 10/13/2049. |
| 36251X               | AA | 5 | GSMS 16GS4 D - CMBS.....     | ..... | ..    | ..... | 4                               | 3FM          | .....                                                            | 2,128,906   | .....                                | 92.514     | .....     | 2,312,842                       | .....                                             | 2,500,000                                       | .....                                                                  | 2,201,240                                           | .....    | 3.233                | 5.382        | MON...                              | .....                      | 6,735    | .....                                     | 80,825  | 12/01/2017. | 11/15/2049. |
| 36252H               | AL | 5 | GSMS 17GS5 D - CMBS.....     | ..... | ..    | ..... | 4                               | 1FM          | .....                                                            | 330,188     | .....                                | 93.966     | .....     | 375,862                         | .....                                             | 400,000                                         | .....                                                                  | 340,478                                             | .....    | 3.509                | 6.153        | MON...                              | .....                      | 1,170    | .....                                     | 14,036  | 05/16/2018. | 03/11/2050. |
| 36252W               | AL | 2 | GSMS 14GC20 G - CMBS.....    | ..... | ..    | ..... | 4                               | 5FM          | .....                                                            | 980,790     | .....                                | 11.360     | .....     | 805,651                         | .....                                             | 7,092,000                                       | .....                                                                  | 980,790                                             | .....    | 3.674                | 4.279        | MON...                              | .....                      | 21,713   | .....                                     | 108,567 | 05/07/2014. | 04/12/2047. |
| 36253P               | AK | 8 | GSMS 17GS6 D - CMBS.....     | ..... | ..    | ..... | 4                               | 1FM          | .....                                                            | 402,969     | .....                                | 90.859     | .....     | 454,292                         | .....                                             | 500,000                                         | .....                                                                  | 422,452                                             | .....    | 3.243                | 5.921        | MON...                              | .....                      | 1,351    | .....                                     | 16,215  | 07/11/2017. | 05/12/2050. |
| 36255N               | AA | 3 | GSMS 18GS9 D - CMBS.....     | ..... | ..    | ..... | 4                               | 1FM          | .....                                                            | 393,906     | .....                                | 88.762     | .....     | 443,809                         | .....                                             | 500,000                                         | .....                                                                  | 407,125                                             | .....    | 3.000                | 5.941        | MON...                              | .....                      | 1,250    | .....                                     | 15,000  | 06/07/2018. | 03/10/2051. |
| 43731Q               | AC | 2 | HPA 191 B - CMBS.....        | ..... | ..    | ..... | 4                               | 1FE          | .....                                                            | 990,360     | .....                                | 98.937     | .....     | 979,858                         | .....                                             | 990,390                                         | .....                                                                  | 990,315                                             | .....    | 3.157                | 3.133        | MON...                              | .....                      | 1,129    | .....                                     | 10,582  | 07/24/2019. | 09/19/2039. |
| 46630J               | AP | 4 | JPMCC 07LD10 AJS - CMBS..... | ..... | ..    | ..... | 4                               | 1FM          | .....                                                            | 2,293,275   | .....                                | 31.000     | .....     | 2,293,275                       | .....                                             | 7,397,662                                       | .....                                                                  | 2,293,275                                           | .....    | 5.395                | 16.922       | MON...                              | .....                      | 33,259   | .....                                     | 63,858  | 09/24/2014. | 01/15/2049. |
| 46637W               | AQ | 6 | JPMCC 12CIBX E - CMBS.....   | ..... | ..    | ..... | 4                               | 1FM          | .....                                                            | 4,731,250   | .....                                | 96.355     | .....     | 4,817,756                       | .....                                             | 5,000,000                                       | .....                                                                  | 4,887,935                                           | .....    | 5.132                | 6.155        | MON...                              | .....                      | 21,384   | .....                                     | 260,802 | 11/05/2013. | 06/16/2045. |
| 46639E               | AN | 1 | JPMCC 12LC9 D - CMBS.....    | ..... | ..    | ..... | 4                               | 2FM          | .....                                                            | 4,166,529   | .....                                | 102.645    | .....     | 4,082,187                       | .....                                             | 3,977,000                                       | .....                                                                  | 4,049,333                                           | .....    | 4.418                | 3.798        | MON...                              | .....                      | 14,641   | .....                                     | 177,262 | 01/28/2015. | 12/17/2047. |
| 46642C               | AK | 6 | JPMCC 14C20 D - CMBS.....    | ..... | ..    | ..... | 4                               | 4FM          | .....                                                            | 4,559,572   | .....                                | 93.060     | .....     | 4,653,016                       | .....                                             | 5,000,000                                       | .....                                                                  | 4,559,572                                           | .....    | 4.596                | 4.991        | MON...                              | .....                      | 19,150   | .....                                     | 232,727 | 10/30/2014. | 07/17/2047. |
| 46642C               | BQ | 2 | JPMCC 14C20 C - CMBS.....    | ..... | ..    | ..... | 4                               | 2FM          | .....                                                            | 5,691,203   | .....                                | 103.003    | .....     | 5,583,816                       | .....                                             | 5,421,000                                       | .....                                                                  | 5,562,240                                           | .....    | 4.596                | 4.052        | MON...                              | .....                      | 20,762   | .....                                     | 252,322 | 02/17/2015. | 07/17/2047. |
| 46642E               | AJ | 5 | JPMBB 14C21 D - CMBS.....    | ..... | ..    | ..... | 4                               | 4FM          | .....                                                            | 6,501,875   | .....                                | 93.007     | .....     | 6,510,498                       | .....                                             | 7,000,000                                       | .....                                                                  | 6,731,112                                           | .....    | 4.658                | 5.754        | MON...                              | .....                      | 27,172   | .....                                     | 330,412 | 09/25/2014. | 08/16/2047. |
| 46642E               | BE | 5 | JPMBB 14C21 C - CMBS.....    | ..... | ..    | ..... | 4                               | 3FM          | .....                                                            | 3,834,746   | .....                                | 103.313    | .....     | 3,693,442                       | .....                                             | 3,575,000                                       | .....                                                                  | 3,707,853                                           | .....    | 4.658                | 3.847        | MON...                              | .....                      | 13,877   | .....                                     | 168,746 | 01/23/2015. | 08/16/2047. |
| 46642N               | BK | 1 | JPMBB 14C22 C - CMBS.....    | ..... | ..    | ..... | 4                               | 3FM          | .....                                                            | 5,230,469   | .....                                | 102.015    | .....     | 5,100,766                       | .....                                             | 5,000,000                                       | .....                                                                  | 5,130,480                                           | .....    | 4.557                | 4.028        | MON...                              | .....                      | 18,986   | .....                                     | 231,044 | 02/26/2015. | 09/17/2047. |
| 46642N               | BK | 1 | JPMBB 14C22 C - CMBS.....    | ..... | ..    | ..... | 4                               | 2FM          | .....                                                            | 5,201,563   | .....                                | 102.015    | .....     | 5,100,766                       | .....                                             | 5,000,000                                       | .....                                                                  | 5,115,269                                           | .....    | 4.557                | 4.101        | MON...                              | .....                      | 18,986   | .....                                     | 231,044 | 03/02/2015. | 09/17/2047. |
| 46643P               | BL | 3 | JPMBB 14C25 C - CMBS.....    | ..... | ..    | ..... | 4                               | 1FM          | .....                                                            | 5,297,813   | .....                                | 102.237    | .....     | 5,111,837                       | .....                                             | 5,000,000                                       | .....                                                                  | 5,159,033                                           | .....    | 4.451                | 3.822        | MON...                              | .....                      | 18,546   | .....                                     | 225,442 | 02/03/2015. | 11/18/2047. |
| 46643T               | BG | 6 | JPMBB 14C26 C - CMBS.....    | ..... | ..    | ..... | 4                               | 1FM          | .....                                                            | 5,215,593   | .....                                | 105.089    | .....     | 5,174,595                       | .....                                             | 4,924,000                                       | .....                                                                  | 5,076,045                                           | .....    | 4.366                | 3.782        | MON...                              | .....                      | 17,915   | .....                                     | 219,411 | 02/03/2015. | 01/17/2048. |
| 46644A               | BL | 5 | JPMBB 15C27 B - CMBS.....    | ..... | ..    | ..... | 4                               | 1FM          | .....                                                            | 514,590     | .....                                | 103.723    | .....     | 518,613                         | .....                                             | 500,000                                         | .....                                                                  | 507,810                                             | .....    | 3.898                | 3.569        | MON...                              | .....                      | 1,624    | .....                                     | 19,491  | 04/13/2015. | 02/18/2048. |
| 46648K               | AC | 0 | JPMDB 17C7 D - CMBS.....     | ..... | ..    | ..... | 4                               | 1FM          | .....                                                            | 405,781     | .....                                | 88.775     | .....     | 443,873                         | .....                                             | 500,000                                         | .....                                                                  | 421,965                                             | .....    | 3.000                | 5.539        | MON...                              | .....                      | 1,250    | .....                                     | 15,000  | 11/09/2017. | 10/17/2050. |
| 50180C               | AG | 5 | LBUBS 06C7 AJ - CMBS.....    | ..... | ..    | ..... | 4                               | 3FM          | .....                                                            | 5,298,507   | .....                                | 58.000     | .....     | 4,960,059                       | .....                                             | 8,551,825                                       | .....                                                                  | 5,298,507                                           | .....    | 5.407                | 13.854       | MON...                              | .....                      | 25,689   | .....                                     | 523,185 | 07/07/2014. | 11/15/2038. |
| 61763M               | AX | 8 | MSBAM 14C16 G - CMBS.....    | ..... | ..    | ..... | 4                               | 6FM          | .....                                                            | 1,442,722   | .....                                | 16.870     | .....     | 1,442,722                       | .....                                             | 8,552,000                                       | .....                                                                  | 1,442,722                                           | .....    | 3.586                | 54.607       | MON...                              | .....                      | 25,556   | .....                                     | 306,675 | 07/18/2014. | 06/17/2047. |
| 61763X               | AL | 0 | MSBAM 14C18 C - CMBS.....    | ..... | ..    | ..... | 4                               | 2FM          | .....                                                            | 4,151,875   | .....                                | 104.697    | .....     | 4,187,894                       | .....                                             | 4,000,000                                       | .....                                                                  | 4,089,599                                           | .....    | 4.521                | 4.073        | MON...                              | .....                      | 15,070   | .....                                     | 182,405 | 02/26/2015. | 10/18/2047. |
| 61763X               | AT | 3 | MSBAM 14C18 D - CMBS.....    | ..... | ..    | ..... | 4                               | 2FM          | .....                                                            | 2,056,641   | .....                                | 94.405     | .....     | 2,360,129                       | .....                                             | 2,500,000                                       | .....                                                                  | 2,247,601                                           | .....    | 3.389                | 5.912        | MON...                              | .....                      | 7,060    | .....                                     | 84,725  | 10/29/2014. | 10/18/2047. |
| 61764X               | BP | 9 | MSBAM 15C21 C - CMBS.....    | ..... | ..    | ..... | 4                               | 2FM          | .....                                                            | 6,921,915   | .....                                | 102.722    | .....     | 7,050,835                       | .....                                             | 6,864,000                                       | .....                                                                  | 6,903,814                                           | .....    | 4.153                | 4.106        | MON...                              | .....                      | 23,753   | .....                                     | 289,242 | 03/05/2015. | 03/17/2048. |
| 61767C               | AC | 2 | MSBAM 17C33 D - CMBS.....    | ..... | ..    | ..... | 4                               | 1FM          | .....                                                            | 207,910     | .....                                | 90.685     | .....     | 226,712                         | .....                                             | 250,000                                         | .....                                                                  | 215,046                                             | .....    | 3.356                | 5.761        | MON...                              | .....                      | 699      | .....                                     | 8,390   | 01/05/2018. | 05/17/2050. |
| 61768H               | BB | 1 | MSC 19L2 C - CMBS.....       | ..... | ..    | ..... | 4                               | 1FM          | .....                                                            | 2,052,469   | .....                                | 110.011    | .....     | 2,200,215                       | .....                                             | 2,000,000                                       | .....                                                                  | 2,044,372                                           | .....    | 5.142                | 4.793        | MON...                              | .....                      | 8,570    | .....                                     | 76,026  | 03/01/2019. | 03/15/2052. |
| 75574X               | AG | 0 | RCMT 19FL3 C - CMBS.....     | ..... | ..    | ..... | 4                               | 1FE          | .....                                                            | 500,000     | .....                                | 100.000    | .....     | 500,000                         | .....                                             | 500,000                                         | .....                                                                  | 500,000                                             | .....    | 3.873                | 3.775        | MON...                              | .....                      | 377      | .....                                     | 15,325  | 03/29/2019. | 03/25/2034. |
| 90270R               | AL | 8 | UBSBB 12C4 D - CMBS.....     | ..... | ..    | ..... | 4                               | 1FM          | .....                                                            | 5,145,000   | .....                                | 98.878     | .....     | 5,932,702                       | .....                                             | 6,000,000                                       | .....                                                                  | 5,680,003                                           | .....    | 4.625                | 6.721        | MON...                              | .....                      | 22,398   | .....                                     | 272,564 | 10/04/2013. | 12/12/2045. |
| 90270R               | BC | 7 | UBSBB 12C4 A3 - CMBS.....    | ..... | C     | ..... | 4                               | 1FM          | .....                                                            | 169,334     | .....                                | 99.908     | .....     | 165,052                         | .....                                             | 165,204                                         | .....                                                                  | 165,424                                             | .....    | 2.533                | 2.182        | MON...                              | .....                      | 349      | .....                                     | 4,224   | 12/06/2012. | 12/12/2045. |
| 91830C               | AA | 6 | VNDO 12GAVE A - CMBS.....    | ..... | C     | ..... | 4                               | 1FM          | .....                                                            | 278,799     | .....                                | 101.776    | .....     | 276,830                         | .....                                             | 272,000                                         | .....                                                                  | 274,011                                             | .....    | 2.996                | 2.740        | MON...                              | .....                      | 679      | .....                                     | 8,148   | 11/16/2012. | 11/15/2030. |
| 92890F               | AC | 0 | WFRBS 14C20 D - CMBS.....    | ..... | ..... | ..... | 4                               | 1FM          | .....                                                            | 12,749,685  | .....                                | 80.736     | .....     | 12,110,363                      | .....                                             | 15,000,000                                      | .....                                                                  | 13,847,333                                          | .....    | 3.986                | 6.080        | MON...                              | .....                      | 49,825   | .....                                     | 597,900 | 04/29/2014. | 05/17/2047. |
| 92890F               | AC | 0 | WFRBS 14C20 D - CMBS.....    | ..... | ..... | ..... | 4                               | 2FM          | .....                                                            | 1,813,750   | .....                                | 80.736     | .....     | 1,614,715                       | .....                                             | 2,000,000                                       | .....                                                                  | 1,903,422                                           | .....    | 3.986                | 5.291        | MON...                              | .....                      | 6,643    | .....                                     | 79,720  | 03/03/2015. | 05/17/2047. |
| 92936C               | AY | 5 | WFRBS 11C4 E - CMBS.....     | ..... | ..... | ..... | 4                               | 1FM          | .....                                                            | 2,773,125   | .....                                | 99.780     | .....     | 2,993,387                       | .....                                             | 3,000,000                                       | .....                                                                  | 2,945,331                                           | .....    | 5.396                | 6.640        | MON...                              | .....                      | 13,490   | .....                                     | 158,994 | 09/04/2013. | 06/17/2044. |
| 92939F               | AE | 9 | WFRBS 14C21 D - CMBS.....    | ..... | ..... | ..... | 4                               | 1FM          | .....                                                            | 13,312,041  | .....                                | 87.618     | .....     | 13,142,691                      | .....                                             | 15,000,000                                      | .....                                                                  | 13,312,041                                          | .....    | 3.497                | 6.465        | MON...                              | .....                      | 43,713   | .....                                     | 524,550 | 09/19/2014. | 08/16/2047. |
| 94989C               | BD | 2 | WFCM 15C26 C - CMBS.....     | ..... | ..... | ..... | 4                               | 1FM          | .....                                                            | 6,921,761   | .....                                | 100.471    | .....     | 7,032,937                       | .....                                             | 7,000,000                                       | .....                                                                  | 6,951,882                                           | .....    | 4.071                | 4.259        | MON...                              | .....                      | 23,748   | .....                                     | 284,970 | 02/24/2015. | 02/18/2048. |
| 94989D               | BC | 2 | WFCM 15C27 C - CMBS.....     | ..... | ..... | ..... | 4                               | 1FM          | .....                                                            | 4,749,775   | .....                                | 98.861     | .....     | 4,943,045                       | .....                                             | 5,000,000                                       | .....                                                                  | 4,853,962                                           | .....    | 3.894                | 4.572        | MON...                              | .....                      | 16,225   | .....                                     | 194,700 | 03/04/2015. | 02/18/2048. |
| 94989W               | AZ | 0 | WFCM 15                      |       |       |       |                                 |              |                                                                  |             |                                      |            |           |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |          |                                           |         |             |             |



SCHEDULE D - PART 1

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

| 1                                                                                       |    | 2           |                         |   |  | Codes |     |           | 6                                          | 7           |                                | Fair Value  |             | 10                           | 11                                       | Change in Book/Adjusted Carrying Value    |                                                           |                                            |         | Interest          |           |                               |                         |             | Dates                            |    |
|-----------------------------------------------------------------------------------------|----|-------------|-------------------------|---|--|-------|-----|-----------|--------------------------------------------|-------------|--------------------------------|-------------|-------------|------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|---------|-------------------|-----------|-------------------------------|-------------------------|-------------|----------------------------------|----|
|                                                                                         |    |             |                         |   |  | 3     | 4   | 5         |                                            |             |                                | 8           | 9           |                              |                                          | 12                                        | 13                                                        | 14                                         | 15      | 16                | 17        | 18                            | 19                      | 20          | 21                               | 22 |
|                                                                                         |    |             |                         |   |  |       |     |           |                                            |             |                                |             |             |                              |                                          |                                           |                                                           |                                            |         |                   |           |                               |                         |             |                                  |    |
| CUSIP Identification                                                                    |    | Description |                         |   |  | Code  | n   | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value  | Par Value   | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired    | Stated Contractual Maturity Date |    |
| 95001L                                                                                  | AC | 6           | WFCM 18C43 D - CMBS     |   |  | 4     | 1FM |           | 386,291                                    | 86.907      | 434,537                        | 500,000     | 401,874     |                              | 8,998                                    |                                           |                                                           |                                            | 3.000   | 6.128             | MON...    | 1,250                         | 15,000                  | 03/12/2018. | 03/17/2051.                      |    |
| 95001M                                                                                  | AP | 5           | WFCM 17C38 D - CMBS     |   |  | 4     | 1FM |           | 2,374,284                                  | 87.461      | 2,623,843                      | 3,000,000   | 2,498,723   |                              | 52,498                                   |                                           |                                                           |                                            | 3.000   | 5.845             | MON...    | 7,500                         | 90,000                  | 06/27/2017. | 07/15/2050.                      |    |
| 96221Q                                                                                  | AM | 5           | WFRBS 13C18 D - CMBS    |   |  | 4     | 2FM |           | 4,859,375                                  | 100.785     | 5,039,270                      | 5,000,000   | 4,937,443   |                              | 18,514                                   |                                           |                                                           |                                            | 4.692   | 5.278             | MON...    | 19,548                        | 238,006                 | 06/23/2015. | 12/17/2046.                      |    |
| 3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities             |    |             |                         |   |  |       |     |           |                                            | 461,155,974 | XXX                            | 484,118,989 | 513,818,613 | 467,056,625                  | 2,279                                    | 4,700,314                                 | 8,737,527                                                 | 0                                          | XXX     | XXX               | XXX       | 1,678,236                     | 19,280,845              | XXX         | XXX                              |    |
| Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities |    |             |                         |   |  |       |     |           |                                            |             |                                |             |             |                              |                                          |                                           |                                                           |                                            |         |                   |           |                               |                         |             |                                  |    |
| 000000                                                                                  | 00 | 0           | NEWH 1411R FR - CDO     | B |  | 4     | 4FE |           | 2,499,090                                  | 96.960      | 2,445,575                      | 2,522,250   | 2,504,720   |                              | 1,385                                    |                                           |                                                           | 4,245                                      | 8.500   | 8.745             | FMAN.     | 27,990                        | 108,287                 | 06/18/2019. | 02/15/2030.                      |    |
| 000000                                                                                  | 00 | 0           | TIKEH 4 F - CDO         | B |  | 4     | 4FE |           | 929,133                                    | 87.124      | 878,992                        | 1,008,900   | 935,147     |                              | 4,429                                    |                                           |                                                           | 1,585                                      | 7.360   | 8.711             | JAJO.     | 16,089                        | 37,522                  | 06/18/2019. | 10/15/2031.                      |    |
| 000000                                                                                  | 00 | 0           | CADOG 12 F - CDO        | B |  | 4     | 4FE |           | 1,025,782                                  | 86.000      | 964,060                        | 1,121,000   | 1,017,675   |                              | 6,056                                    |                                           |                                                           | (14,162)                                   | 6.482   | 8.518             | JAJO.     | 15,744                        | 39,085                  | 06/21/2019. | 10/15/2031.                      |    |
| 000000                                                                                  | 00 | 0           | ADAGI 5R FR - CDO       | B |  | 4     | 4FE |           | 1,995,057                                  | 82.184      | 1,866,514                      | 2,271,146   | 2,009,614   |                              | 13,839                                   |                                           |                                                           | 717                                        | 7.050   | 9.123             | JAJO.     | 34,692                        | 80,909                  | 07/09/2019. | 10/15/2031.                      |    |
| 000000                                                                                  | 00 | 0           | HARVT 19 F - CDO        | B |  | 4     | 4FE |           | 1,259,665                                  | 84.785      | 1,235,572                      | 1,457,300   | 1,269,363   |                              | 8,793                                    |                                           |                                                           | 906                                        | 6.240   | 8.565             | JAJO.     | 19,703                        | 22,862                  | 08/05/2019. | 04/14/2031.                      |    |
| 000000                                                                                  | 00 | 0           | ACLO 1RR FRR - CDO      | B |  | 4.5   | 4FE |           | 2,025,288                                  | 92.731      | 2,079,027                      | 2,242,000   | 2,064,548   |                              | 1,873                                    |                                           |                                                           | 37,387                                     | 8.970   | 10.508            | MJSD.     | 5,028                         | 50,273                  | 11/12/2019. | 03/23/2032.                      |    |
| 000000                                                                                  | 00 | 0           | ARESE 13X F - CDO       | B |  | 4.5   | 4   |           | 847,423                                    | 90.750      | 864,711                        | 952,850     | 863,759     |                              |                                          |                                           |                                                           | 16,335                                     | 10.084  | N/A               |           |                               |                         | 11/27/2019. | 01/20/2033.                      |    |
| 000000                                                                                  | 00 | 0           | DRYD FR - CDO           | B |  | 4.5   | 4FE |           | 1,522,377                                  | 91.500      | 1,538,573                      | 1,681,500   | 1,538,573   |                              |                                          |                                           |                                                           | 16,196                                     | 8.750   | 8.300             | JAJO.     |                               |                         | 12/10/2019. | 01/18/2033.                      |    |
| 000000                                                                                  | 00 | 0           | STEAMBOAT VI, LTD - CDO |   |  | 4.5   | 6   |           | 225,000                                    | 100.000     | 225,000                        | 225,000     | 225,000     |                              |                                          |                                           |                                                           |                                            |         |                   | N/A       |                               |                         | 12/20/2019. | 12/17/2021.                      |    |
| 000366                                                                                  | AA | 2           | AASET 171 A - ABS       |   |  | 2     | 1FE |           | 903,714                                    | 100.819     | 919,161                        | 911,691     | 905,144     |                              | 1,430                                    |                                           |                                                           |                                            | 3.967   | 4.332             | MON...    | 1,507                         | 33,153                  | 01/22/2019. | 05/16/2042.                      |    |
| 00037U                                                                                  | AA | 8           | AASET 2018-3 A - ABS    | D |  | 2     | 1FE |           | 1,564,355                                  | 101.151     | 1,571,376                      | 1,553,498   | 1,563,065   |                              | (1,289)                                  |                                           |                                                           | 4,460                                      | 4.300   | MON...            | 2,887     | 69,135                        | 11/02/2018.             | 12/15/2038. |                                  |    |
| 00100V                                                                                  | AG | 5           | ACIS 144 C - CDO        |   |  | 2     | 1FE |           | 1,001,670                                  | 99.998      | 999,983                        | 1,000,000   | 1,001,411   |                              | (394)                                    |                                           |                                                           | 4,459                                      | 4.431   | FMAN.             | 7,556     | 51,461                        | 12/11/2017.             | 05/01/2026. |                                  |    |
| 00110A                                                                                  | AE | 4           | AEP A A5 - ABS          |   |  | 4     | 1FE |           | 758,640                                    | 100.727     | 824,999                        | 819,045     | 816,651     |                              | 10,299                                   |                                           |                                                           |                                            | 5.306   | 6.389             | JJ        | 21,730                        | 43,461                  | 12/04/2008. | 07/01/2021.                      |    |
| 00119K                                                                                  | AA | 1           | AGL 1 E - CDO           |   |  | 4.5   | 3FE |           | 1,844,900                                  | 93.658      | 1,779,493                      | 1,900,000   | 1,845,612   |                              | 712                                      |                                           |                                                           |                                            | 9.018   | 9.690             | JAJO.     |                               |                         | 10/04/2019. | 10/20/2032.                      |    |
| 001406                                                                                  | AA | 5           | DCAL 2015 A1 - ABS      | C |  | 2     | 1FE |           | 1,175,747                                  | 99.924      | 1,177,802                      | 1,178,694   | 1,175,755   |                              | 8                                        |                                           |                                                           |                                            | 4.213   | 4.392             | MON...    | 2,207                         | 45,520                  | 01/22/2019. | 02/15/2040.                      |    |
| 00163G                                                                                  | BG | 1           | ALM 7REF2 CR2 - CDO     |   |  | 4     | 1   |           | 2,000,000                                  | 100.093     | 2,001,864                      | 2,000,000   | 2,000,000   |                              |                                          |                                           |                                                           |                                            | 5.551   | 5.722             | JAJO.     | 24,054                        | 29,917                  | 06/21/2019. | 07/16/2029.                      |    |
| 00164B                                                                                  | BL | 0           | ALM 7R2RR CR2 - CDO     |   |  | 4     | 2   |           | 2,500,000                                  | 97.502      | 2,437,552                      | 2,500,000   | 2,500,000   |                              |                                          |                                           |                                                           |                                            | 5.001   | 5.164             | JAJO.     | 27,088                        | 140,154                 | 09/21/2018. | 10/15/2027.                      |    |
| 00165K                                                                                  | AQ | 9           | ALM 18R CR - CDO        |   |  | 4     | 2   |           | 986,250                                    | 98.691      | 986,907                        | 1,000,000   | 986,342     |                              | 92                                       |                                           |                                                           |                                            | 5.001   | 5.188             | JAJO.     | 10,835                        |                         | 12/12/2019. | 01/15/2028.                      |    |
| 00175M                                                                                  | BK | 5           | AMMC 15RR DRR - CDO     |   |  | 4     | 2FE |           | 3,300,000                                  | 98.700      | 3,257,103                      | 3,300,000   | 3,300,000   |                              | 5,556                                    |                                           |                                                           |                                            | 5.401   | 5.556             | JAJO.     | 38,616                        | 168,343                 | 11/26/2018. | 01/15/2032.                      |    |
| 00176A                                                                                  | BD | 6           | AMMC 11RR DR2 - CDO     |   |  | 4     | 2FE |           | 1,000,000                                  | 94.511      | 945,114                        | 1,000,000   | 1,000,000   |                              |                                          |                                           |                                                           |                                            | 4.785   | 5.012             | JAJO.     | 8,375                         | 54,532                  | 04/20/2018. | 04/30/2031.                      |    |
| 00176C                                                                                  | AU | 5           | AMMC 12R DR - CDO       |   |  | 4     | 2FE |           | 3,100,000                                  | 94.843      | 2,940,130                      | 3,100,000   | 3,100,000   |                              |                                          |                                           |                                                           |                                            | 4.601   | 4.860             | FMAN.     | 19,808                        | 163,238                 | 11/01/2017. | 11/10/2030.                      |    |
| 00176P                                                                                  | AG | 7           | AMMC 19 D - CDO         |   |  | 4     | 2FE |           | 7,263,750                                  | 100.002     | 7,500,152                      | 7,500,000   | 7,269,425   |                              | 38,545                                   |                                           |                                                           |                                            | 5.751   | 6.576             | JAJO.     | 93,452                        | 477,492                 | 10/07/2016. | 10/16/2028.                      |    |
| 00178L                                                                                  | AE | 9           | AMMC 21 D - CDO         |   |  | 4     | 2FE |           | 5,550,000                                  | 96.321      | 5,345,799                      | 5,550,000   | 5,550,000   |                              |                                          |                                           |                                                           |                                            | 5.002   | 5.265             | FMAN.     | 44,728                        | 318,553                 | 09/14/2017. | 11/04/2030.                      |    |
| 00192R                                                                                  | AJ | 7           | ARES 35R CR - CDO       |   |  | 4     | 1FE |           | 7,300,000                                  | 98.473      | 7,188,493                      | 7,300,000   | 7,300,000   |                              |                                          |                                           |                                                           |                                            | 3.901   | 4.052             | JAJO.     | 61,699                        | 327,834                 | 06/15/2018. | 07/15/2030.                      |    |
| 00256D                                                                                  | AB | 8           | AASET 191 B - ABS       |   |  | 2     | 2FE |           | 473,489                                    | 99.954      | 473,284                        | 473,500     | 473,492     |                              | 2                                        |                                           |                                                           |                                            | 4.948   | 5.000             | MON...    | 1,041                         | 11,404                  | 06/12/2019. | 05/15/2039.                      |    |
| 00452P                                                                                  | AN | 7           | ACIS 156 C - CDO        |   |  | 2     | 1FE |           | 990,000                                    | 99.990      | 999,902                        | 1,000,000   | 995,873     |                              | 1,152                                    |                                           |                                                           |                                            | 5.279   | 5.436             | FMAN.     | 8,945                         | 59,775                  | 03/04/2015. | 05/03/2027.                      |    |
| 016269                                                                                  | AD | 4           | ALINE 1 D - CDO         |   |  | 4     | 2FE |           | 1,000,000                                  | 98.418      | 984,184                        | 1,000,000   | 1,000,000   |                              |                                          |                                           |                                                           |                                            | 5.066   | 5.265             | JAJO.     | 10,132                        | 70,241                  | 06/18/2018. | 07/21/2031.                      |    |
| 020053                                                                                  | AY | 0           | ALM 8R CR - CDO         |   |  | 4     | 2   |           | 5,813,900                                  | 100.015     | 5,875,894                      | 5,875,000   | 5,678,330   |                              | 33,187                                   |                                           |                                                           |                                            | 5.951   | 6.834             | JAJO.     | 75,750                        | 385,949                 | 09/28/2016. | 10/16/2028.                      |    |
| 020056                                                                                  | AZ | 0           | ALM 5RRR CR3 - CDO      |   |  | 4     | 2FE |           | 1,000,000                                  | 97.913      | 979,129                        | 1,000,000   | 1,000,000   |                              |                                          |                                           |                                                           |                                            | 4.703   | 4.860             | JAJO.     | 9,798                         | 53,024                  | 10/04/2017. | 10/18/2027.                      |    |
| 03328L                                                                                  | AG | 7           | ANCHC 4RR D - CDO       |   |  | 4     | 2FE |           | 828,000                                    | 95.325      | 857,929                        | 900,000     | 829,361     |                              | 1,361                                    |                                           |                                                           |                                            | 4.536   | 5.948             | JAJO.     | 7,370                         |                         | 11/12/2019. | 01/28/2031.                      |    |
| 03329K                                                                                  | AW | 3           | ANCHC 8R DR - CDO       |   |  | 4     | 2FE |           | 1,000,000                                  | 100.021     | 1,000,207                      | 1,000,000   | 1,000,000   |                              |                                          |                                           |                                                           |                                            | 4.936   | 5.164             | JAJO.     | 8,912                         | 55,895                  | 07/05/2018. | 07/28/2028.                      |    |
| 03764Q                                                                                  | BL | 5           | APID 15RR DRR - CDO     |   |  | 4     | 2FE |           | 1,000,000                                  | 95.231      | 952,310                        | 1,000,000   | 1,000,000   |                              |                                          |                                           |                                                           |                                            | 4.666   | 4.861             | JAJO.     | 9,332                         | 52,820                  | 03/29/2018. | 04/20/2031.                      |    |
| 03765L                                                                                  | AX | 0           | APID 20RR CR - CDO      |   |  | 4     | 2FE |           | 6,750,000                                  | 97.879      | 6,606,819                      | 6,750,000   | 6,750,000   |                              |                                          |                                           |                                                           |                                            | 4.951   | 5.114             | JAJO.     | 71,478                        | 375,252                 | 07/10/2018. | 07/16/2031.                      |    |
| 03766#                                                                                  | AA | 2           | AASET 2014-1 AR - ABS   |   |  | 2     | 1PL |           | 2,834,785                                  | 100.256     | 2,820,941                      | 2,813,741   | 2,831,635   |                              | (3,150)                                  |                                           |                                                           |                                            | 4.067   | 3.777             | MON...    | 4,768                         | 114,764                 | 12/29/2017. | 01/15/2043.                      |    |
| 03766F                                                                                  | AA | 2           | APID 26 C - CDO         |   |  | 4     | 2FE |           | 5,000,000                                  | 100.005     | 5,000,237                      | 5,000,000   | 5,000,000   |                              |                                          |                                           |                                                           |                                            | 5.703   | 5.874             | JAJO.     | 59,409                        | 315,816                 | 04/28/2017. | 07/18/2029.                      |    |
| 03767C                                                                                  | AE | 0           | APID 28 C - CDO         |   |  | 4     | 2FE |           | 12,500,000                                 | 93.934      | 11,741,750                     | 12,500,000  | 12,500,000  |                              |                                          |                                           |                                                           |                                            | 4.466   | 4.658             | JAJO.     | 111,647                       | 634,975                 | 11/09/2017. | 01/20/2031.                      |    |

SCHEDULE D - PART 1

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

E10.99

| 1                    |    | 2           |                     |  | Codes |                                 |              | 6                                                                | 7           | Fair Value |           | 10                                   | 11         | Change in Book/Adjusted Carrying Value |           |    |    | Interest |        |       |      |        | Dates   |            |            |
|----------------------|----|-------------|---------------------|--|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|------------|-----------|--------------------------------------|------------|----------------------------------------|-----------|----|----|----------|--------|-------|------|--------|---------|------------|------------|
|                      |    |             |                     |  | 3     | 4                               | 5            |                                                                  |             | 8          | 9         |                                      |            | 12                                     | 13        | 14 | 15 | 16       | 17     | 18    | 19   | 20     | 21      | 22         |            |
| CUSIP Identification |    | Description |                     |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Desig-<br>nation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost |            |           | Rate Used<br>to Obtain<br>Fair Value | Fair Value |                                        |           |    |    |          |        |       |      |        |         |            | Par Value  |
| 03767J               | AE | 5           | APID 27 C - CDO     |  |       | 4                               |              | 2FE                                                              | 5,750,000   | 100.292    | 5,766,768 | 5,750,000                            | 5,750,000  |                                        |           |    |    |          | 5.452  | 5.620 | JAJO | 66,183 | 348,443 | 06/23/2017 | 07/17/2030 |
| 03767M               | AJ | 7           | APID 29 B - CDO     |  |       | 4                               |              | 1FE                                                              | 6,000,000   | 97.507     | 5,850,432 | 6,000,000                            | 6,000,000  |                                        |           |    |    |          | 3.840  | 4.052 | JAJO | 43,516 | 359,474 | 05/11/2018 | 07/25/2030 |
| 03767M               | AL | 2           | APID 29 C - CDO     |  |       | 4                               |              | 2FE                                                              | 7,750,000   | 96.383     | 7,469,675 | 7,750,000                            | 7,750,000  |                                        |           |    |    |          | 4.690  | 4.911 | JAJO | 68,651 | 554,166 | 05/11/2018 | 07/25/2030 |
| 03767N               | AL | 0           | APID 18RR DRR - CDO |  |       | 4                               |              | 2FE                                                              | 1,000,000   | 98.546     | 985,460   | 1,000,000                            | 1,000,000  |                                        |           |    |    |          | 5.103  | 5.316 | JAJO | 10,065 | 57,521  | 09/21/2018 | 10/22/2030 |
| 03789X               | AD | 0           | DIN 191 A21 - ABS   |  |       | 2                               |              | 2FE                                                              | 1,019,961   | 101.376    | 1,013,760 | 1,000,000                            | 1,018,869  |                                        | (1,092)   |    |    |          | 4.194  | 3.737 | MJSD | 3,029  | 10,485  | 09/12/2019 | 06/07/2049 |
| 03789X               | AE | 8           | DIN 191 A22 - ABS   |  |       | 2                               |              | 2FE                                                              | 3,250,000   | 102.549    | 3,332,843 | 3,250,000                            | 3,250,000  |                                        |           |    |    |          | 4.723  | 4.751 | MJSD | 11,086 | 76,749  | 05/28/2019 | 06/07/2049 |
| 04009A               | AG | 5           | ARES 52 C - CDO     |  |       | 4                               |              | 1FE                                                              | 500,000     | 99.754     | 498,772   | 500,000                              | 500,000    |                                        |           |    |    |          | 4.633  | 4.660 | JAJO | 4,569  |         | 12/12/2019 | 04/22/2031 |
| 04015U               | AK | 4           | ARES 38R CR - CDO   |  |       | 4                               |              | 1FE                                                              | 2,550,000   | 96.716     | 2,466,268 | 2,550,000                            | 2,550,000  |                                        |           |    |    |          | 3.716  | 3.900 | JAJO | 18,951 | 110,197 | 02/20/2018 | 04/22/2030 |
| 04015U               | AL | 2           | ARES 38R DR - CDO   |  |       | 4                               |              | 2FE                                                              | 5,000,000   | 95.001     | 4,750,065 | 5,000,000                            | 5,000,000  |                                        |           |    |    |          | 4.466  | 4.658 | JAJO | 44,659 | 253,990 | 02/20/2018 | 04/22/2030 |
| 04015V               | AE | 6           | ARES 45 E - CDO     |  |       | 4                               |              | 3FE                                                              | 662,378     | 98.224     | 663,015   | 675,000                              | 663,204    |                                        | 826       |    |    |          | 8.101  | 8.629 | JAJO | 11,848 | 29,335  | 05/30/2019 | 10/15/2030 |
| 04016G               | AZ | 1           | ARES 40R CR - CDO   |  |       | 4                               |              | 2FE                                                              | 3,400,000   | 100.051    | 3,401,737 | 3,400,000                            | 3,400,000  |                                        |           |    |    |          | 5.401  | 5.556 | JAJO | 39,786 | 171,877 | 11/30/2018 | 01/15/2029 |
| 04016K               | AA | 7           | ARES 41 E - CDO     |  |       | 4                               |              | 3FE                                                              | 3,223,542   | 100.100    | 3,313,322 | 3,310,000                            | 3,270,284  |                                        | 46,742    |    |    |          | 9.001  | 9.451 | JAJO | 64,551 | 162,398 | 09/26/2019 | 01/16/2029 |
| 04016N               | AG | 8           | ARES 44 D - CDO     |  |       | 4                               |              | 3FE                                                              | 1,603,550   | 99.411     | 1,615,430 | 1,625,000                            | 1,605,211  |                                        | 1,661     |    |    |          | 8.551  | 8.998 | JAJO | 30,106 | 74,338  | 04/17/2019 | 10/15/2029 |
| 04016Q               | AD | 8           | ARES 45 D - CDO     |  |       | 4                               |              | 2FE                                                              | 3,500,000   | 99.175     | 3,471,115 | 3,500,000                            | 3,500,000  |                                        |           |    |    |          | 5.051  | 5.215 | JAJO | 38,303 | 197,990 | 08/30/2017 | 10/15/2030 |
| 04016V               | AG | 0           | ARES 47 C - CDO     |  |       | 4                               |              | 1FE                                                              | 3,800,900   | 97.614     | 3,904,576 | 4,000,000                            | 3,822,506  |                                        | 21,606    |    |    |          | 3.751  | 4.623 | JAJO | 32,508 | 130,758 | 01/29/2019 | 04/15/2030 |
| 04017A               | AA | 8           | ARES 43 E - CDO     |  |       | 4                               |              | 3FE                                                              | 2,922,313   | 98.990     | 2,969,710 | 3,000,000                            | 2,922,916  |                                        | 603       |    |    |          | 8.471  | 9.081 | JAJO | 55,061 |         | 12/18/2019 | 10/15/2029 |
| 04017F               | AJ | 8           | ARES 48 D - CDO     |  |       | 4                               |              | 2FE                                                              | 2,350,000   | 95.897     | 2,397,435 | 2,500,000                            | 2,367,252  |                                        | 15,981    |    |    |          | 4.666  | 5.691 | JAJO | 23,329 | 173,336 | 12/10/2018 | 07/20/2030 |
| 04017L               | AA | 4           | ARES PSN - CDO      |  |       | 4                               |              | 6                                                                | 2,377,200   | 65.000     | 1,839,500 | 2,830,000                            | 1,839,500  | (463,491)                              | (74,209)  |    |    |          | 13.851 |       | JAJO |        | 326,194 | 01/25/2019 | 04/15/2031 |
| 04019L               | AJ | 3           | ARES 51 D - CDO     |  |       | 4                               |              | 2FE                                                              | 4,200,000   | 100.538    | 4,222,592 | 4,200,000                            | 4,200,000  |                                        |           |    |    |          | 6.001  | 6.013 | JAJO | 54,608 | 163,382 | 01/25/2019 | 04/15/2031 |
| 04248N               | AA | 1           | ARMYHW 051 1A - ABS |  |       | 1                               |              | 1FE                                                              | 4,668,483   | 121.811    | 5,107,570 | 4,193,028                            | 4,658,466  |                                        | (6,604)   |    |    |          | 5.524  | 4.609 | JD   | 10,294 | 231,623 | 06/06/2018 | 06/15/2050 |
| 04546K               | AA | 6           | AASET 182 A - ABS   |  |       | 2                               |              | 1FE                                                              | 2,344,908   | 101.919    | 2,389,976 | 2,344,982                            | 2,346,638  |                                        | (308)     |    |    |          | 4.454  | 4.469 | MON  | 4,352  | 104,446 | 11/01/2018 | 11/18/2038 |
| 04623G               | AA | 1           | ASRNT 4 E - CDO     |  |       | 4                               |              | 3FE                                                              | 1,608,829   | 99.993     | 1,612,385 | 1,612,500                            | 1,608,898  |                                        | 70        |    |    |          | 8.966  | 9.228 | JAJO | 28,915 | 56,280  | 08/21/2019 | 04/20/2030 |
| 04942M               | AL | 8           | ATCLO 15 D - CDO    |  |       | 4                               |              | 2FE                                                              | 195,000     | 98.749     | 197,499   | 200,000                              | 195,060    |                                        | 60        |    |    |          | 6.369  | 6.752 | JAJO | 2,264  |         | 11/19/2019 | 10/23/2032 |
| 04964U               | AE | 9           | ATRM 11 SN - CDO    |  |       | 4                               |              | 6                                                                | 480,225     | 3.386      | 19,299    | 570,000                              | 19,299     | (94,507)                               | (108,330) |    |    |          | 2.783  |       | JAJO |        | 112,229 | 04/10/2017 | 10/23/2025 |
| 04965C               | AQ | 1           | ATRM 12R DR - CDO   |  |       | 4                               |              | 2FE                                                              | 2,000,000   | 95.406     | 1,908,122 | 2,000,000                            | 2,000,000  |                                        |           |    |    |          | 4.753  | 4.948 | JAJO | 18,749 | 107,945 | 11/06/2017 | 04/22/2027 |
| 04965E               | AC | 8           | ATRM 15 SUB - CDO   |  |       | 4                               |              | 6                                                                | 902,855     | 75.890     | 848,452   | 1,118,000                            | 789,911    | 30,974                                 | (138,887) |    |    |          | 11.913 |       | JAJO |        | 232,482 | 09/17/2019 | 01/23/2031 |
| 04965F               | AL | 5           | ATRM 15 D - CDO     |  |       | 4                               |              | 2FE                                                              | 8,000,000   | 97.812     | 7,824,960 | 8,000,000                            | 8,000,000  |                                        |           |    |    |          | 4.934  | 5.164 | JAJO | 76,751 | 387,631 | 11/16/2018 | 01/23/2031 |
| 04965L               | AN | 8           | ATRM 14 D - CDO     |  |       | 4                               |              | 2FE                                                              | 1,000,000   | 97.668     | 976,681   | 1,000,000                            | 1,000,000  |                                        |           |    |    |          | 4.951  | 5.114 | JAJO | 10,589 | 63,350  | 07/19/2018 | 08/23/2030 |
| 04966H               | AJ | 5           | ATRM 13 D - CDO     |  |       | 4                               |              | 2FE                                                              | 5,343,000   | 96.103     | 5,134,804 | 5,343,000                            | 5,343,000  |                                        |           |    |    |          | 4.634  | 4.861 | JAJO | 48,143 | 282,972 | 10/20/2017 | 11/21/2030 |
| 053633               | AF | 0           | AVERY 3 D - CDO     |  |       | 4                               |              | 2FE                                                              | 2,902,665   | 100.089    | 3,002,669 | 3,000,000                            | 2,964,382  |                                        | 9,052     |    |    |          | 5.703  | 6.233 | JAJO | 35,645 | 189,489 | 11/04/2013 | 01/21/2025 |
| 05363L               | BA | 0           | AVERY 6R DR - CDO   |  |       | 4                               |              | 2FE                                                              | 5,000,000   | 98.652     | 4,932,604 | 5,000,000                            | 5,000,000  |                                        |           |    |    |          | 4.840  | 5.113 | FMAN | 38,321 | 278,332 | 08/22/2018 | 08/05/2027 |
| 05377R               | BZ | 6           | AESOP 151 C - ABS   |  |       | 4                               |              | 2FE                                                              | 749,749     | 100.228    | 751,709   | 750,000                              | 749,999    |                                        | 7         |    |    |          | 3.960  | 3.993 | MON  | 908    | 29,700  | 01/22/2015 | 07/20/2021 |
| 05875G               | AG | 0           | BALLY 161R ER - CDO |  |       | 4                               |              | 3FE                                                              | 1,125,000   | 100.024    | 1,125,271 | 1,125,000                            | 1,125,000  |                                        |           |    |    |          | 8.951  | 9.189 | JAJO | 21,818 | 53,752  | 03/22/2019 | 10/15/2028 |
| 06759K               | AA | 3           | BABSN 191 E - CDO   |  |       | 4                               |              | 3FE                                                              | 1,612,875   | 100.155    | 1,652,560 | 1,650,000                            | 1,614,255  |                                        | 1,380     |    |    |          | 8.681  | 9.248 | JAJO | 31,034 | 37,880  | 08/14/2019 | 04/15/2031 |
| 06760B               | AL | 6           | BABSN 171 D - CDO   |  |       | 4                               |              | 2FE                                                              | 1,000,000   | 100.017    | 1,000,172 | 1,000,000                            | 1,000,000  |                                        |           |    |    |          | 5.603  | 5.772 | JAJO | 11,673 | 62,149  | 06/23/2017 | 07/18/2029 |
| 06760J               | AL | 9           | BABSN 182 C - CDO   |  |       | 4                               |              | 2FE                                                              | 7,500,000   | 99.113     | 7,433,468 | 7,500,000                            | 7,500,000  |                                        |           |    |    |          | 4.701  | 4.861 | JAJO | 76,389 | 397,649 | 04/04/2018 | 04/15/2030 |
| 06760T               | AA | 1           | BABSN PSN - CDO     |  |       | 4                               |              | 6                                                                | 2,000,622   | 70.500     | 1,674,375 | 2,375,000                            | 1,674,375  | (366,595)                              | 40,348    |    |    |          | 12.432 |       | JAJO |        | 286,235 | 02/12/2019 | 04/15/2031 |
| 06761V               | AL | 1           | BABSN 194 D - CDO   |  |       | 4                               |              | 2FE                                                              | 2,200,000   | 99.993     | 2,199,844 | 2,200,000                            | 2,200,000  |                                        |           |    |    |          | 6.303  | 6.411 | JAJO | 5,007  |         | 11/13/2019 | 07/15/2033 |
| 07133D               | AA | 4           | BATLN 14 E - CDO    |  |       | 4                               |              | 3FE                                                              | 3,904,250   | 98.582     | 3,967,921 | 4,025,000                            | 3,913,426  |                                        | 9,176     |    |    |          | 8.646  | 9.366 | JAJO | 69,599 | 225,419 | 02/22/2019 | 04/20/2032 |
| 08179H               | AC | 4           | BSP 12 B - CDO      |  |       | 4                               |              | 1FE                                                              | 8,000,000   | 98.121     | 7,849,696 | 8,000,000                            | 8,000,000  |                                        |           |    |    |          | 4.001  | 4.153 | JAJO | 69,349 | 367,381 | 09/19/2017 | 10/15/2030 |

SCHEDULE D - PART 1

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

E10.100

| 1                    |    | 2           |                           | Codes |                                 |              | 6                                                                | 7            | Fair Value                           |                 | 10              | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest   |                      |              |                                     | Dates                      |             |                                           |             |
|----------------------|----|-------------|---------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|--------------|--------------------------------------|-----------------|-----------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|------------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|-------------|
|                      |    |             |                           | 3     | 4                               | 5            |                                                                  |              | 8                                    | 9               |                 |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16         | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |             |
| CUSIP Identification |    | Description |                           | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Desig-<br>nation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost  | Rate Used<br>to Obtain<br>Fair Value | Fair Value      | Par Value       | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of    | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |             |
| 08179L               | AG | 6           | BSP 14 C - CDO.....       | ..... | ..                              | .....4       | .....1FE                                                         | 8,000,000    | .....96.715                          | .....7,737,200  | .....8,000,000  | .....8,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.716 | .....3.900           | JAJO..       | .....59,454                         | .....345,718               | 02/23/2018. | 04/21/2031.                               |             |
| 08179L               | AJ | 0           | BSP 14 D - CDO.....       | ..... | ..                              | .....4       | .....2FE                                                         | 2,500,000    | .....93.678                          | .....2,341,960  | .....2,500,000  | .....2,500,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.566 | .....4.759           | JAJO..       | .....22,829                         | .....129,523               | 02/23/2018. | 04/21/2031.                               |             |
| 08181J               | AD | 4           | BSP 5BR B - CDO.....      | ..... | ..                              | .....4       | .....1FE                                                         | 5,000,000    | .....95.939                          | .....4,796,960  | .....5,000,000  | .....5,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.116 | .....4.304           | JAJO..       | .....41,159                         | .....236,296               | 04/19/2018. | 04/20/2031.                               |             |
| 09073W               | AA | 0           | BRCHW 1408 IN - CDO.....  | ..... | ..                              | .....4       | .....6                                                           | .....189,438 | .....6.217                           | .....21,758     | .....350,000    | .....21,758                     | .....(15,197)                                     | .....(29,545)                                   | .....                                                                  | .....                                               | .....8.976 | .....                | JAJO..       | .....                               | .....36,233                | 05/23/2017. | 07/15/2026.                               |             |
| 09204J               | AA | 1           | BLACK 192 D - CDO.....    | ..... | ..                              | .....4       | .....3FE                                                         | 3,850,000    | .....97.590                          | .....3,903,581  | .....4,000,000  | .....3,856,437                  | .....                                             | .....6.437                                      | .....                                                                  | .....                                               | .....9.045 | .....9.359           | JAJO..       | .....163,807                        | .....                      | 06/18/2019. | 07/23/2032.                               |             |
| 09609N               | AJ | 4           | BLUEM 24 D - CDO.....     | ..... | ..                              | .....4       | .....2FE                                                         | 500,000      | .....100.617                         | .....503,087    | .....500,000    | .....500,000                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.866 | .....6.077           | JAJO..       | .....5,954                          | .....18,428                | 07/11/2019. | 04/21/2031.                               |             |
| 09626U               | AS | 7           | BLUEM 131R CR - CDO.....  | ..... | ..                              | .....4       | .....2FE                                                         | 7,973,000    | .....100.035                         | .....8,002,783  | .....8,000,000  | .....7,978,327                  | .....                                             | .....3,572                                      | .....                                                                  | .....                                               | .....6.116 | .....6.385           | JAJO..       | .....97,854                         | .....539,851               | 12/11/2018. | 01/22/2029.                               |             |
| 09627F               | AJ | 9           | BLUEM 25 D - CDO.....     | ..... | ..                              | .....4       | .....2FE                                                         | 1,000,000    | .....100.304                         | .....1,003,035  | .....1,000,000  | .....1,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.836 | .....5.743           | JAJO..       | .....30,079                         | .....                      | 05/24/2019. | 07/15/2032.                               |             |
| 09628F               | AJ | 8           | BLUEM 3 D - CDO.....      | ..... | ..                              | .....4       | .....2FE                                                         | 8,000,000    | .....93.635                          | .....7,490,816  | .....8,000,000  | .....8,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.401 | .....4.557           | JAJO..       | .....76,282                         | .....399,825               | 12/08/2017. | 01/15/2030.                               |             |
| 09628V               | AU | 8           | BLUEM 163R DR - CDO.....  | ..... | ..                              | .....4       | .....2FE                                                         | 3,750,000    | .....95.609                          | .....3,585,353  | .....3,750,000  | .....3,750,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.010 | .....5.265           | FMAN.        | .....24,528                         | .....212,629               | 11/02/2018. | 11/15/2030.                               |             |
| 09629L               | AJ | 4           | BLUEM 23 D - CDO.....     | ..... | ..                              | .....4       | .....2FE                                                         | 1,000,000    | .....97.045                          | .....970,451    | .....1,000,000  | .....1,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.866 | .....5.063           | JAJO..       | .....9,732                          | .....49,318                | 10/17/2018. | 10/20/2031.                               |             |
| 09630A               | AL | 0           | BLUEM 183 D - CDO.....    | ..... | ..                              | .....4       | .....2FE                                                         | 4,000,000    | .....96.628                          | .....3,865,136  | .....4,000,000  | .....4,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.190 | .....5.417           | JAJO..       | .....39,211                         | .....240,084               | 10/03/2018. | 10/25/2030.                               |             |
| 12232K               | AN | 0           | BURNH 1610R DR - CDO..... | ..... | ..                              | .....4       | .....2FE                                                         | 21,250,000   | .....96.375                          | .....20,479,770 | .....21,250,000 | .....21,250,000                 | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.816 | .....5.012           | JAJO..       | .....204,675                        | .....1,038,491             | 11/07/2018. | 10/20/2029.                               |             |
| 124166               | AJ | 8           | BMILK 1 C - CDO.....      | ..... | ..                              | .....4       | .....1FE                                                         | 712,106      | .....97.669                          | .....717,014    | .....734,130    | .....712,851                    | .....                                             | .....745                                        | .....                                                                  | .....                                               | .....4.086 | .....4.695           | JAJO..       | .....6,499                          | .....8,261                 | 09/13/2019. | 10/15/2031.                               |             |
| 124166               | AL | 3           | BMILK 1 D - CDO.....      | ..... | ..                              | .....4       | .....2FE                                                         | 10,000,000   | .....97.027                          | .....9,702,720  | .....10,000,000 | .....10,000,000                 | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.086 | .....5.266           | JAJO..       | .....110,199                        | .....606,750               | 08/27/2018. | 10/15/2031.                               |             |
| 12479R               | AB | 3           | CAUTO 141 A - ABS.....    | ..... | ..                              | .....4       | .....1FE                                                         | 2,571,819    | .....99.827                          | .....2,580,416  | .....2,584,882  | .....2,577,077                  | .....                                             | .....4,107                                      | .....                                                                  | .....                                               | .....3.660 | .....3.868           | MON..        | .....3,942                          | .....90,641                | 10/17/2019. | 10/17/2044.                               |             |
| 12502Y               | AP | 8           | CCRIN 2012 C - ABS.....   | ..... | ..                              | .....4       | .....1FE                                                         | 922,619      | .....100.969                         | .....931,554    | .....922,619    | .....922,624                    | .....                                             | .....5                                          | .....                                                                  | .....                                               | .....4.750 | .....4.797           | MON..        | .....2,556                          | .....43,824                | 07/06/2012. | 07/11/2022.                               |             |
| 12548J               | AJ | 1           | CIFC 173 C - CDO.....     | ..... | ..                              | .....4       | .....2FE                                                         | 8,992,500    | .....100.232                         | .....9,020,862  | .....9,000,000  | .....8,992,875                  | .....                                             | .....375                                        | .....                                                                  | .....                                               | .....5.616 | .....5.837           | JAJO..       | .....101,086                        | .....514,390               | 08/07/2019. | 07/22/2030.                               |             |
| 12548M               | BH | 7           | CIFC 151RR CRR - CDO..... | ..... | ..                              | .....4       | .....1FE                                                         | 9,000,000    | .....98.232                          | .....8,840,889  | .....9,000,000  | .....9,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.853 | .....4.052           | JAJO..       | .....68,395                         | .....403,627               | 12/12/2017. | 01/22/2031.                               |             |
| 12548M               | BJ | 3           | CIFC 151RR DRR - CDO..... | ..... | ..                              | .....4       | .....2FE                                                         | 9,230,530    | .....95.003                          | .....8,832,588  | .....9,300,000  | .....9,237,379                  | .....                                             | .....6,849                                      | .....                                                                  | .....                                               | .....4.553 | .....4.854           | JAJO..       | .....83,514                         | .....460,884               | 05/17/2019. | 01/22/2031.                               |             |
| 12548R               | AD | 6           | CIFC 142RR A3 - CDO.....  | ..... | ..                              | .....4       | .....1FE                                                         | 9,936,533    | .....98.748                          | .....9,840,278  | .....9,965,000  | .....9,937,955                  | .....                                             | .....1,422                                      | .....                                                                  | .....                                               | .....3.836 | .....4.100           | JAJO..       | .....73,266                         | .....414,657               | 08/26/2019. | 04/24/2030.                               |             |
| 12548R               | AE | 4           | CIFC 142RR B1 - CDO.....  | ..... | ..                              | .....4       | .....2FE                                                         | 7,350,000    | .....98.210                          | .....7,218,434  | .....7,350,000  | .....7,350,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.736 | .....4.962           | JAJO..       | .....66,718                         | .....397,281               | 05/04/2018. | 04/24/2030.                               |             |
| 12549B               | AW | 8           | CIFC 132R B1R - CDO.....  | ..... | ..                              | .....4       | .....2FE                                                         | 3,000,000    | .....96.027                          | .....2,880,804  | .....3,000,000  | .....3,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.053 | .....5.215           | JAJO..       | .....31,583                         | .....169,719               | 09/27/2017. | 10/18/2030.                               |             |
| 12549F               | BQ | 1           | CIFC 134RR CRR - CDO..... | ..... | ..                              | .....4       | .....1FE                                                         | 18,500,000   | .....98.563                          | .....18,234,174 | .....18,500,000 | .....18,500,000                 | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.886 | .....4.052           | JAJO..       | .....129,791                        | .....828,288               | 05/21/2018. | 04/28/2031.                               |             |
| 12549F               | BR | 9           | CIFC 134RR DRR - CDO..... | ..... | ..                              | .....4       | .....2FE                                                         | 10,000,000   | .....96.987                          | .....9,698,740  | .....10,000,000 | .....10,000,000                 | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.736 | .....4.962           | JAJO..       | .....85,504                         | .....538,723               | 05/21/2018. | 04/28/2031.                               |             |
| 12549J               | BG | 5           | CIFC 144RR DR2 - CDO..... | ..... | ..                              | .....4       | .....2FE                                                         | 6,900,000    | .....94.647                          | .....6,524,922  | .....6,900,000  | .....6,900,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.853 | .....4.999           | JAJO..       | .....69,765                         | .....376,361               | 01/11/2018. | 01/21/2031.                               |             |
| 12549Q               | BG | 9           | CIFC 143RR CR2 - CDO..... | ..... | ..                              | .....4       | .....1FE                                                         | 1,965,000    | .....97.513                          | .....1,950,260  | .....2,000,000  | .....1,965,130                  | .....                                             | .....130                                        | .....                                                                  | .....                                               | .....4.303 | .....4.581           | JAJO..       | .....16,974                         | .....                      | 12/18/2019. | 10/22/2031.                               |             |
| 12550A               | AZ | 9           | CIFC 145RR CR2 - CDO..... | ..... | ..                              | .....4       | .....1FE                                                         | 10,950,000   | .....97.387                          | .....10,712,559 | .....11,000,000 | .....10,955,170                 | .....                                             | .....5,402                                      | .....                                                                  | .....                                               | .....4.452 | .....4.669           | JAJO..       | .....103,388                        | .....583,214               | 11/30/2018. | 10/17/2031.                               |             |
| 12550A               | BB | 1           | CIFC 145RR DR2 - CDO..... | ..... | ..                              | .....4       | .....2FE                                                         | 1,600,000    | .....97.687                          | .....1,562,994  | .....1,600,000  | .....1,600,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.402 | .....5.556           | JAJO..       | .....18,247                         | .....101,087               | 09/17/2018. | 10/17/2031.                               |             |
| 12550B               | AJ | 3           | CIFC 145RR ER2 - CDO..... | ..... | ..                              | .....4       | .....3FE                                                         | 4,112,250    | .....95.242                          | .....4,095,392  | .....4,300,000  | .....4,125,093                  | .....                                             | .....12,843                                     | .....                                                                  | .....                                               | .....8.202 | .....9.086           | JAJO..       | .....74,457                         | .....188,962               | 05/01/2019. | 10/17/2031.                               |             |
| 12550G               | AG | 8           | CIFC 185 C - CDO.....     | ..... | ..                              | .....4       | .....2FE                                                         | 3,000,000    | .....99.518                          | .....2,985,528  | .....3,000,000  | .....3,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.001 | .....5.164           | JAJO..       | .....32,506                         | .....139,976               | 11/20/2018. | 01/15/2032.                               |             |
| 12550L               | AQ | 5           | CIFC 152R DR - CDO.....   | ..... | ..                              | .....4       | .....2FE                                                         | 8,300,000    | .....99.994                          | .....8,299,496  | .....8,300,000  | .....8,300,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.436 | .....4.608           | JAJO..       | .....79,776                         | .....419,026               | 12/12/2017. | 04/15/2027.                               |             |
| 12550M               | AQ | 3           | CIFC 153R DR - CDO.....   | ..... | ..                              | .....4       | .....2FE                                                         | 4,000,000    | .....96.151                          | .....3,846,030  | .....4,000,000  | .....4,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.466 | .....4.658           | JAJO..       | .....35,727                         | .....204,743               | 02/23/2018. | 04/19/2029.                               |             |
| 12550T               | AU | 9           | CIFC 154R CR - CDO.....   | ..... | ..                              | .....4       | .....2FE                                                         | 1,000,000    | .....100.038                         | .....1,000,375  | .....1,000,000  | .....1,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.966 | .....6.178           | JAJO..       | .....11,932                         | .....49,433                | 12/14/2018. | 10/20/2027.                               |             |
| 12551J               | AJ | 5           | CIFC 174 C - CDO.....     | ..... | ..                              | .....4       | .....2FE                                                         | 15,090,000   | .....98.982                          | .....14,936,354 | .....15,090,000 | .....15,090,000                 | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.186 | .....5.417           | JAJO..       | .....149,992                        | .....884,491               | 08/14/2017. | 10/24/2030.                               |             |
| 12551M               | AG | 4           | CIFC 175 C - CDO.....     | ..... | ..                              | .....4       | .....2FE                                                         | 6,000,000    | .....97.783                          | .....5,867,004  | .....6,000,000  | .....6,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.852 | .....5.012           | JAJO..       | .....61,460                         | .....327,093               | 10/13/2017. | 11/18/2030.                               |             |
| 12551P               | AG | 7           | CIFC 122RR C - CDO.....   | ..... | ..                              | .....4       | .....2FE                                                         | 10,000,000   | .....96.645                          | .....9,664,511  | .....10,000,000 | .....10,000,000                 | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.466 | .....4.658           | JAJO..       | .....89,318                         | .....507,980               | 11/27/2017. | 01/20/2028.                               |             |
| 12551R               | AG | 3           | CIFC 181 D - CDO.....     | ..... | ..                              | .....4       | .....2FE                                                         | 7,000,000    | .....96.844                          | .....6,779,080  | .....7,000,000  | .....7,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.653 | .....4.810           | JAJO..       | .....67,860                         | .....367,621               | 01/31/2018. | 04/18/2031.                               |             |
| 12551X               | AC | 9           | CIFC 185 SUB - CDO.....   | ..... | ..                              | .....4       | .....6                                                           | .....633,750 | .....80.828                          | .....606,210    | .....750,000    | .....606,210                    | .....(20,047)                                     | .....(7,492)                                    | .....                                                                  | .....                                               | .....      | .....13.682          | .....        | JAJO..                              | .....                      | .....93,198 | 11/20/2018.                               | 01/15/2032. |
| 12551Y               | AG | 8           | CIFC 183 D - CDO.....     | ..... | ..                              | .....4       | .....2FE                                                         | 3,000,000    | .....98.265                          | .....2,947,962  | .....3,000,000  | .....3,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.853 | .....5.012           | JAJO..       | .....30,333                         | .....202,459               | 06/15/2018. | 07/18/2031.                               |             |
| 12552F               | AJ | 2           | CIFC 2014RR B - CDO.....  | ..... | ..                              | .....4       | .....1FE                                                         | 5,000,000    | .....97.604                          | .....4,880,180  | .....5,000,000  | .....5,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.202 | .....4.355           | JAJO..       | .....44,356                         | .....231,375               | 10/12/2018. | 10/17/2030.                               |             |

**SCHEDULE D - PART 1**

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

E10.101

| 1                    |    |   | 2                            |  |  | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|---|------------------------------|--|--|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |   |                              |  |  | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    |   | Description                  |  |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Desig-<br>nation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 12553D               | AG | 2 | CIFC 191 D - CDO.....        |  |  |       |                                 | 4            | 2FE                                                              | 7,350,315   | 100.631                              | 7,396,388  | 7,350,000  | 7,350,293                       |                                                   | (22)                                            |                                                                        |                                                     | 5.716    | 5.924                | JAJO..       | 84,023                              | 272,192                    | 04/17/2019. | 04/20/2032.                               |
| 12554U               | AA | 6 | CIFC 193 D - CDO.....        |  |  |       |                                 | 4            | 3FE                                                              | 2,146,778   | 100.141                              | 2,219,614  | 2,216,500  | 2,148,981                       |                                                   | 2,203                                           |                                                                        |                                                     | 8.801    | 9.027                | JAJO..       | 41,724                              | 54,867                     | 10/21/2019. | 07/16/2032.                               |
| 12554U               | AC | 2 | CIFC 193 SUB - CDO.....      |  |  |       |                                 | 4            | 6                                                                | 450,000     | 79.681                               | 448,208    | 562,500    | 448,208                         | (11,124)                                          | 9,332                                           |                                                                        |                                                     |          | 14.458               | JAJO..       |                                     | 12,016                     | 04/18/2019. | 07/16/2032.                               |
| 12554V               | AJ | 5 | CIFC 193 C - CDO.....        |  |  |       |                                 | 4            | 2FE                                                              | 700,000     | 100.669                              | 704,680    | 700,000    | 700,000                         |                                                   |                                                 |                                                                        |                                                     | 5.701    | 5.874                | JAJO..       | 8,535                               | 16,400                     | 04/18/2019. | 07/16/2032.                               |
| 12555G               | AA | 6 | CIFC 195 D - CDO.....        |  |  |       |                                 | 4            | 3FE                                                              | 1,960,000   | 100.368                              | 2,007,364  | 2,000,000  | 1,961,103                       |                                                   | 1,103                                           |                                                                        |                                                     | 8.981    | 9.020                | JAJO..       | 51,889                              |                            | 08/09/2019. | 10/15/2032.                               |
| 12556C               | AA | 4 | CIFC 196 E - CDO.....        |  |  |       |                                 | 4            | 3FE                                                              | 2,425,000   | 98.991                               | 2,474,780  | 2,500,000  | 2,425,188                       |                                                   | 188                                             |                                                                        |                                                     | 9.308    | 9.872                | JAJO..       | 7,757                               |                            | 12/13/2019. | 01/16/2033.                               |
| 125634               | AJ | 4 | CLIF 132 NTS - ABS.....      |  |  |       |                                 | 2            | 1FE                                                              | 654,240     | 99.897                               | 655,016    | 655,690    | 659,028                         |                                                   | (501)                                           |                                                                        |                                                     | 3.220    | 2.980                | MON...       | 762                                 | 21,113                     | 12/05/2013. | 06/19/2028.                               |
| 125634               | AQ | 8 | CLIF 142 NTS - ABS.....      |  |  |       |                                 | 2            | 1FE                                                              | 656,604     | 99.864                               | 655,972    | 656,866    | 656,816                         |                                                   | 6                                               |                                                                        |                                                     | 3.380    | 3.407                | MON...       | 802                                 | 22,202                     | 10/09/2014. | 10/18/2029.                               |
| 12563L               | AJ | 6 | CLIF 181 A - ABS.....        |  |  |       |                                 | 4            | 1FE                                                              | 2,450,748   | 100.727                              | 2,491,439  | 2,473,453  | 2,452,402                       |                                                   | 1,654                                           |                                                                        |                                                     | 4.030    | 4.296                | MON...       | 3,600                               | 99,680                     | 12/03/2018. | 04/20/2043.                               |
| 126650               | AW | 0 | CVSPAS 041 CTF - ABS.....    |  |  |       |                                 | 1            | 2FE                                                              | 468,824     | 106.838                              | 523,369    | 489,874    | 474,497                         |                                                   | 1,571                                           |                                                                        |                                                     | 5.298    | 6.300                | MON...       | 1,514                               | 26,543                     | 03/06/2006. | 01/11/2027.                               |
| 126650               | BP | 4 | CVSPAS 06 CRT - ABS.....     |  |  |       |                                 | 1            | 2FE                                                              | 5,885,421   | 111.720                              | 6,573,983  | 5,884,339  | 5,884,928                       |                                                   | (71)                                            |                                                                        |                                                     | 6.036    | 6.032                | MON...       | 20,719                              | 355,179                    | 07/16/2009. | 12/10/2028.                               |
| 126650               | BQ | 2 | CVSPAS 07 CTF - ABS.....     |  |  |       |                                 | 1            | 2FE                                                              | 808,005     | 117.157                              | 842,276    | 718,932    | 800,586                         |                                                   | (5,380)                                         |                                                                        |                                                     | 6.943    | 4.569                | MON...       | 2,912                               | 42,760                     | 05/09/2019. | 01/10/2030.                               |
| 126650               | BY | 5 | CVSPAS 11 CTF - ABS.....     |  |  |       |                                 | 4            | 2FE                                                              | 330,022     | 116.582                              | 333,990    | 286,485    | 323,479                         |                                                   | (2,024)                                         |                                                                        |                                                     | 5.926    | 3.969                | MON...       | 990                                 | 16,977                     | 01/17/2017. | 01/10/2034.                               |
| 12665U               | AA | 2 | CVS CAREMARK CORP - ABS..... |  |  |       |                                 | 1,2          | 2FE                                                              | 675,324     | 106.419                              | 713,806    | 670,752    | 675,235                         |                                                   | (101)                                           |                                                                        |                                                     | 4.704    | 4.608                | MON...       | 1,841                               | 25,216                     | 04/15/2019. | 01/10/2036.                               |
| 12805P               | AE | 6 | CAI 181 A - ABS.....         |  |  | C     |                                 | 4            | 1FE                                                              | 2,041,031   | 100.314                              | 2,048,069  | 2,041,667  | 2,041,294                       |                                                   | 45                                              |                                                                        |                                                     | 3.960    | 3.998                | MON...       | 1,348                               | 80,850                     | 02/21/2018. | 02/25/2043.                               |
| 12805P               | AJ | 5 | CAI 182 A - ABS.....         |  |  | C     |                                 | 2            | 1FE                                                              | 2,624,705   | 101.602                              | 2,667,047  | 2,625,000  | 2,625,032                       |                                                   | 8                                               |                                                                        |                                                     | 4.340    | 4.379                | MON...       | 1,899                               | 113,925                    | 09/12/2018. | 09/25/2043.                               |
| 13875E               | AU | 8 | CANYC 142R DR - CDO.....     |  |  |       |                                 | 4            | 2FE                                                              | 400,200     | 97.933                               | 391,730    | 400,000    | 400,345                         |                                                   | (54)                                            |                                                                        |                                                     | 5.651    | 5.806                | JAJO..       | 4,897                               | 25,061                     | 05/12/2017. | 04/16/2029.                               |
| 13876G               | AG | 3 | CANYC 171 D - CDO.....       |  |  |       |                                 | 4            | 2FE                                                              | 5,000,000   | 100.049                              | 5,002,446  | 5,000,000  | 5,000,000                       |                                                   |                                                 |                                                                        |                                                     | 5.601    | 5.772                | JAJO..       | 60,676                              | 310,724                    | 07/18/2017. | 07/15/2030.                               |
| 13877B               | AE | 8 | CANYC 181 C - CDO.....       |  |  |       |                                 | 4            | 1FE                                                              | 9,000,000   | 98.019                               | 8,821,710  | 9,000,000  | 9,000,000                       |                                                   |                                                 |                                                                        |                                                     | 3.901    | 4.052                | JAJO..       | 76,067                              | 404,178                    | 04/27/2018. | 07/15/2031.                               |
| 13887P               | AR | 6 | CANYC 161R DR - CDO.....     |  |  |       |                                 | 4            | 2FE                                                              | 3,000,000   | 96.529                               | 2,895,879  | 3,000,000  | 3,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.801    | 4.962                | JAJO..       | 31,206                              | 162,101                    | 05/24/2018. | 07/15/2031.                               |
| 143109               | AS | 5 | CGMS 164R CR - CDO.....      |  |  |       |                                 | 4            | 2FE                                                              | 8,500,000   | 94.953                               | 8,070,991  | 8,500,000  | 8,500,000                       |                                                   |                                                 |                                                                        |                                                     | 4.766    | 4.962                | JAJO..       | 81,020                              | 457,567                    | 10/05/2018. | 10/20/2027.                               |
| 14310B               | AS | 0 | CGMS 131R CR - CDO.....      |  |  |       |                                 | 4            | 2FE                                                              | 4,000,000   | 96.610                               | 3,864,407  | 4,000,000  | 4,000,000                       |                                                   |                                                 |                                                                        |                                                     | 5.259    | 5.519                | FMAN.        | 28,049                              | 237,289                    | 07/25/2017. | 08/14/2030.                               |
| 14310D               | BA | 4 | CGMS 132R DR - CDO.....      |  |  |       |                                 | 4            | 2FE                                                              | 1,682,450   | 92.251                               | 1,614,386  | 1,750,000  | 1,687,590                       |                                                   | 5,140                                           |                                                                        |                                                     | 4.403    | 5.253                | JAJO..       | 16,054                              | 43,140                     | 07/01/2019. | 01/18/2029.                               |
| 14310G               | AW | 0 | CGMS 133R CR - CDO.....      |  |  |       |                                 | 4            | 2FE                                                              | 15,000,000  | 90.591                               | 13,588,610 | 15,000,000 | 15,000,000                      |                                                   |                                                 |                                                                        |                                                     | 4.451    | 4.608                | JAJO..       | 144,654                             | 757,277                    | 11/13/2017. | 10/15/2030.                               |
| 14311A               | BA | 9 | CGMS 145RR D - CDO.....      |  |  |       |                                 | 4            | 2FE                                                              | 500,000     | 93.617                               | 468,085    | 500,000    | 500,000                         |                                                   |                                                 |                                                                        |                                                     | 5.151    | 5.303                | JAJO..       | 5,580                               | 31,068                     | 08/24/2018. | 07/15/2031.                               |
| 14311M               | AS | 5 | CGMS 153R BR - CDO.....      |  |  |       |                                 | 4            | 1FE                                                              | 6,475,000   | 100.042                              | 6,477,709  | 6,475,000  | 6,475,000                       |                                                   |                                                 |                                                                        |                                                     | 3.836    | 4.052                | JAJO..       | 44,842                              | 289,901                    | 07/18/2018. | 07/28/2028.                               |
| 14311M               | AU | 0 | CGMS 153R CR - CDO.....      |  |  |       |                                 | 4            | 2FE                                                              | 5,000,000   | 96.878                               | 4,843,897  | 5,000,000  | 5,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.786    | 5.012                | JAJO..       | 43,204                              | 271,889                    | 07/18/2018. | 07/28/2028.                               |
| 14311N               | AS | 3 | CGMS 154R CR - CDO.....      |  |  |       |                                 | 4            | 2FE                                                              | 2,500,000   | 100.220                              | 2,505,496  | 2,500,000  | 2,500,000                       |                                                   |                                                 |                                                                        |                                                     | 5.666    | 5.961                | JAJO..       | 27,542                              | 58,450                     | 05/14/2019. | 07/20/2032.                               |
| 14311X               | AG | 7 | CGMS 181 C - CDO.....        |  |  |       |                                 | 4            | 2FE                                                              | 16,000,000  | 94.969                               | 15,194,960 | 16,000,000 | 16,000,000                      |                                                   |                                                 |                                                                        |                                                     | 4.716    | 4.911                | JAJO..       | 150,908                             | 853,213                    | 04/17/2018. | 04/21/2031.                               |
| 14312E               | AU | 7 | CGMS 123RR CR2 - CDO.....    |  |  |       |                                 | 4            | 2FE                                                              | 5,500,000   | 95.733                               | 5,265,326  | 5,500,000  | 5,500,000                       |                                                   |                                                 |                                                                        |                                                     | 5.501    | 5.658                | JAJO..       | 65,552                              | 282,010                    | 11/28/2018. | 01/14/2032.                               |
| 14312H               | AQ | 9 | CGMS 161R CR - CDO.....      |  |  |       |                                 | 4            | 2FE                                                              | 3,000,000   | 97.128                               | 2,913,853  | 3,000,000  | 3,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.766    | 4.911                | JAJO..       | 28,595                              | 159,977                    | 07/03/2018. | 04/20/2027.                               |
| 14312J               | AU | 6 | CGMS 155R BR - CDO.....      |  |  | C     |                                 | 4            | 1FE                                                              | 3,000,000   | 100.184                              | 3,005,521  | 3,000,000  | 3,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.716    | 4.911                | JAJO..       | 28,295                              | 102,510                    | 01/30/2019. | 01/20/2032.                               |
| 14312J               | AW | 2 | CGMS 155R CR - CDO.....      |  |  |       |                                 | 4            | 2FE                                                              | 12,000,000  | 100.233                              | 12,028,009 | 12,000,000 | 12,000,000                      |                                                   |                                                 |                                                                        |                                                     | 5.716    | 5.924                | JAJO..       | 137,181                             | 488,706                    | 01/30/2019. | 01/20/2032.                               |
| 14314F               | AJ | 7 | CGMS 173 C - CDO.....        |  |  |       |                                 | 4            | 2FE                                                              | 326,375     | 98.483                               | 344,690    | 350,000    | 326,784                         |                                                   | 409                                             |                                                                        |                                                     | 5.466    | 6.648                | JAJO..       | 3,826                               |                            | 11/13/2019. | 07/20/2029.                               |
| 14314L               | AL | 9 | CGMS 142RR C - CDO.....      |  |  |       |                                 | 4            | 2FE                                                              | 1,120,680   | 92.114                               | 1,105,373  | 1,200,000  | 1,129,780                       |                                                   | 8,638                                           |                                                                        |                                                     | 4.710    | 5.889                | FMAN.        | 7,379                               | 64,391                     | 12/13/2018. | 05/15/2031.                               |
| 14315A               | AA | 6 | CGMS 174 IN - CDO.....       |  |  |       |                                 | 4            | 6                                                                | 679,450     | 65.514                               | 518,149    | 790,895    | 518,149                         | (88,834)                                          | (33,642)                                        |                                                                        |                                                     |          | 15.486               | JAJO..       |                                     | 124,704                    | 10/13/2017. | 01/15/2030.                               |
| 14315B               | AG | 1 | CGMS 174 C - CDO.....        |  |  |       |                                 | 4            | 2FE                                                              | 2,000,000   | 94.236                               | 1,884,717  | 2,000,000  | 2,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.801    | 4.962                | JAJO..       | 20,804                              | 108,067                    | 10/13/2017. | 01/15/2030.                               |
| 14315L               | AJ | 3 | CGMS 143RR C - CDO.....      |  |  |       |                                 | 4            | 2FE                                                              | 10,260,000  | 93.072                               | 9,549,146  | 10,260,000 | 10,260,000                      |                                                   |                                                 |                                                                        |                                                     | 5.206    | 5.114                | JAJO..       | 96,437                              | 568,188                    | 05/23/2018. | 07/28/2031.                               |
| 14315R               | AJ | 0 | CGMS 184 C - CDO.....        |  |  |       |                                 | 4            | 2FE                                                              | 3,009,170   | 97.846                               | 3,033,211  | 3,100,000  | 3,019,020                       |                                                   | 9,329                                           |                                                                        |                                                     | 4.866    | 5.442                | JAJO..       | 30,168                              | 145,309                    | 12/04/2018. | 01/20/2031.                               |
| 14316A               | AJ | 6 | CGMS 175 C - CDO.....        |  |  |       |                                 | 4            | 2FE                                                              | 11,500,000  | 93.175                               | 10,715,102 | 11,500,000 | 11,500,000                      |                                                   |                                                 |                                                                        |                                                     | 4.416    | 4.608                | JAJO..       | 101,565                             | 578,363                    | 12/15/2017. | 01/22/2030.                               |
| 14316B               | AJ | 4 | CGMS 191 C - CDO.....        |  |  |       |                                 | 4            | 2FE                                                              | 3,000,000   | 100.376                              | 3,011,284  | 3,000,000  | 3,000,000                       |                                                   |                                                 |                                                                        |                                                     | 5.666    | 5.874                | JAJO..       | 33,995                              | 106,344                    | 02/21/2019. | 04/21/2031.                               |

SCHEDULE D - PART 1

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

E10.102

| 1                    |    | 2           |                          | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     | Dates                      |             |                                           |             |
|----------------------|----|-------------|--------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|-------------|
|                      |    |             |                          | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |             |
| CUSIP Identification |    | Description |                          | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |             |
| 14316C               | AJ | 2           | CGMS 144RR B - CDO.....  |       |                                 | 4            | 1FE                                                              | 2,785,000   | 93.202                               | 2,796,060  | 3,000,000  | 2,787,339                       |                                                   | 2,339                                           |                                                                        |                                                     | 3.901    | 4.961                | JAJO..       | 25,356                              |                            | 12/03/2019. | 07/15/2030.                               |             |
| 14316D               | AA | 9           | CGMS 191 D - CDO.....    |       |                                 | 4            | 3FE                                                              | 1,312,468   | 98.366                               | 1,325,476  | 1,347,500  | 1,313,701                       |                                                   | 1,234                                           |                                                                        |                                                     | 8.666    | 9.210                | JAJO..       | 23,698                              | 71,011                     | 08/19/2019. | 04/21/2031.                               |             |
| 14316E               | AJ | 8           | CGMS 192 C - CDO.....    |       |                                 | 4,5          | 2FE                                                              | 300,000     | 100.187                              | 300,562    | 300,000    | 300,000                         |                                                   |                                                 |                                                                        |                                                     | 5.832    | 5.876                | JAJO..       | 7,776                               |                            | 06/14/2019. | 07/15/2032.                               |             |
| 14317P               | AG | 8           | CGMS 182 C - CDO.....    |       |                                 | 4            | 2FE                                                              | 1,000,000   | 96.132                               | 961,323    | 1,000,000  | 1,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.901    | 5.063                | JAJO..       | 10,619                              | 60,648                     | 07/30/2018. | 10/15/2031.                               |             |
| 15032E               | AJ | 8           | CEDF 8 D - CDO.....      |       |                                 | 4            | 2FE                                                              | 3,000,000   | 99.048                               | 2,971,446  | 3,000,000  | 3,000,000                       |                                                   |                                                 |                                                                        |                                                     | 5.252    | 5.417                | JAJO..       | 33,263                              | 175,713                    | 08/09/2017. | 10/17/2030.                               |             |
| 15033E               | AJ | 7           | CEDF 9 D - CDO.....      |       |                                 | 4            | 2FE                                                              | 5,000,000   | 94.732                               | 4,736,580  | 5,000,000  | 5,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.566    | 4.759                | JAJO..       | 45,659                              | 259,046                    | 03/21/2018. | 04/21/2031.                               |             |
| 16409T               | AJ | 8           | CHPRK 1 C - CDO.....     |       |                                 | 4            | 2FE                                                              | 5,000,000   | 96.465                               | 4,823,265  | 5,000,000  | 5,000,000                       |                                                   |                                                 |                                                                        |                                                     | 5.001    | 5.164                | JAJO..       | 54,176                              | 280,307                    | 04/11/2018. | 04/15/2030.                               |             |
| 166430               | AA | 6           | CHEST 1412 N - ABS.....  |       |                                 | 2            | 1FE                                                              | 2,026,208   | 100.479                              | 2,042,744  | 2,033,000  | 2,027,351                       |                                                   | 1,143                                           |                                                                        |                                                     | 4.500    | 4.681                | MJSD.        | 4,066                               | 91,485                     | 12/06/2018. | 12/15/2034.                               |             |
| 17180W               | AE | 5           | CIFC 182 B - CDO.....    |       |                                 | 4            | 1FE                                                              | 7,500,000   | 99.224                               | 7,441,808  | 7,500,000  | 7,500,000                       |                                                   |                                                 |                                                                        |                                                     | 3.816    | 4.001                | JAJO..       | 57,238                              | 331,694                    | 04/24/2018. | 04/21/2031.                               |             |
| 17180W               | AG | 0           | CIFC 182 C - CDO.....    |       |                                 | 4            | 2FE                                                              | 11,000,000  | 98.579                               | 10,843,690 | 11,000,000 | 11,000,000                      |                                                   |                                                 |                                                                        |                                                     | 4.816    | 5.012                | JAJO..       | 105,949                             | 597,706                    | 04/24/2018. | 04/21/2031.                               |             |
| 17181T               | AG | 6           | CIFC 184 C - CDO.....    |       |                                 | 4            | 2FE                                                              | 13,000,000  | 99.950                               | 12,993,448 | 13,000,000 | 13,000,000                      |                                                   |                                                 |                                                                        |                                                     | 4.952    | 5.114                | JAJO..       | 135,908                             | 763,869                    | 08/20/2018. | 10/17/2031.                               |             |
| 17182J               | AA | 0           | CIFC 194 PSN - CDO.....  |       | C                               | 4            | 6                                                                | 2,151,318   | 79.099                               | 2,096,133  | 2,650,000  | 2,096,133                       | (90,874)                                          | 35,689                                          |                                                                        |                                                     |          | 12.070               | JAJO..       |                                     | 142,056                    |             | 06/07/2019.                               | 07/15/2032. |
| 19329L               | AU | 1           | CLPK 1512R DR - CDO..... |       |                                 | 4            | 2FE                                                              | 7,000,000   | 99.891                               | 6,992,359  | 7,000,000  | 7,000,000                       |                                                   |                                                 |                                                                        |                                                     | 5.116    | 5.316                | JAJO..       | 71,622                              | 340,452                    | 12/03/2018. | 10/20/2028.                               |             |
| 197361               | AL | 2           | CECLO 28 C - CDO.....    |       |                                 | 4            | 2FE                                                              | 4,676,500   | 96.748                               | 4,547,156  | 4,700,000  | 4,679,142                       |                                                   | 2,742                                           |                                                                        |                                                     | 5.314    | 5.652                | FMAN.        | 38,154                              | 283,235                    | 11/01/2018. | 11/07/2030.                               |             |
| 210805               | CT | 2           | UAL 992 A1 - ABS.....    |       |                                 | 1            | 1FE                                                              | 169         | 100.749                              | 253        | 251        | 216                             |                                                   | 33                                              |                                                                        |                                                     | 7.256    | 97.510               | MS.....      | 5                                   | 18                         | 03/25/2003. | 09/15/2021.                               |             |
| 21623P               | AJ | 6           | COOK 1 D - CDO.....      |       |                                 | 4            | 2FE                                                              | 8,000,000   | 94.167                               | 7,533,368  | 8,000,000  | 8,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.602    | 4.759                | JAJO..       | 77,725                              | 415,846                    | 03/09/2018. | 04/17/2030.                               |             |
| 227170               | AE | 7           | CRNN 131 NTS - ABS.....  |       | C                               | 2            | 1FE                                                              | 1,394,927   | 99.971                               | 1,416,251  | 1,416,667  | 1,399,491                       |                                                   | 4,023                                           |                                                                        |                                                     | 3.080    | 3.868                | MON...       | 1,576                               | 43,633                     | 11/05/2018. | 04/18/2028.                               |             |
| 227170               | AF | 4           | CRNN 141 NTS - ABS.....  |       | C                               | 2            | 1FE                                                              | 784,053     | 99.815                               | 802,249    | 803,738    | 787,905                         |                                                   | 3,439                                           |                                                                        |                                                     | 3.040    | 4.230                | MON...       | 882                                 | 24,434                     | 11/05/2018. | 08/20/2029.                               |             |
| 22822R               | BH | 2           | CROCAS 182 C - ABS.....  |       |                                 | 4            | 1FE                                                              | 1,510,950   | 110.696                              | 1,660,439  | 1,500,000  | 1,509,173                       |                                                   | (1,267)                                         |                                                                        |                                                     | 4.241    | 4.190                | MON...       | 2,827                               | 63,615                     | 06/27/2018. | 07/15/2048.                               |             |
| 23076R               | AN | 1           | CPARK 1R CR - CDO.....   |       |                                 | 4            | 1FE                                                              | 7,500,000   | 99.681                               | 7,476,044  | 7,500,000  | 7,500,000                       |                                                   |                                                 |                                                                        |                                                     | 3.766    | 3.951                | JAJO..       | 56,488                              | 327,902                    | 04/13/2018. | 07/20/2028.                               |             |
| 23076R               | AQ | 4           | CPARK 1R DR - CDO.....   |       |                                 | 4            | 2FE                                                              | 3,500,000   | 99.799                               | 3,492,946  | 3,500,000  | 3,500,000                       |                                                   |                                                 |                                                                        |                                                     | 4.666    | 4.860                | JAJO..       | 32,661                              | 184,871                    | 04/13/2018. | 07/20/2028.                               |             |
| 233046               | AK | 7           | DNKN 191 AII - ABS.....  |       |                                 | 4            | 2FE                                                              | 1,990,000   | 102.450                              | 2,038,755  | 1,990,000  | 1,990,000                       |                                                   |                                                 |                                                                        |                                                     | 4.021    | 4.041                | FMAN.        | 9,113                               | 44,454                     | 03/20/2019. | 05/20/2049.                               |             |
| 24823B               | AL | 4           | DEN10 10R A2R - CDO..... |       |                                 | 4            | 1FE                                                              | 483,125     | 98.819                               | 494,094    | 500,000    | 486,517                         |                                                   | 3,312                                           |                                                                        |                                                     | 3.528    | 4.325                | JAJO..       | 3,190                               | 21,037                     | 12/21/2018. | 10/26/2027.                               |             |
| 25211A               | AC | 3           | DWOLF 1 C - CDO.....     |       | C                               | 4            | 1FE                                                              | 9,910,000   | 99.059                               | 9,905,860  | 10,000,000 | 9,924,734                       |                                                   | 10,685                                          |                                                                        |                                                     | 4.151    | 4.435                | JAJO..       | 89,936                              | 474,434                    | 11/29/2018. | 10/15/2030.                               |             |
| 25211A               | AD | 1           | DWOLF 1 D - CDO.....     |       |                                 | 4            | 2FE                                                              | 4,530,000   | 99.374                               | 4,501,622  | 4,530,000  | 4,530,000                       |                                                   |                                                 |                                                                        |                                                     | 5.151    | 5.316                | JAJO..       | 50,556                              | 260,848                    | 08/09/2017. | 10/15/2030.                               |             |
| 25211C               | AA | 3           | DWOLF 1 E - CDO.....     |       |                                 | 4            | 3FE                                                              | 1,447,500   | 98.543                               | 1,478,138  | 1,500,000  | 1,452,955                       |                                                   | 5,455                                           |                                                                        |                                                     | 8.201    | 8.988                | JAJO..       | 26,653                              | 99,653                     | 01/11/2019. | 10/15/2030.                               |             |
| 25211E               | AA | 9           | DWOLF 1 IN - CDO.....    |       |                                 | 4            | 6                                                                | 710,832     | 63.344                               | 506,752    | 800,000    | 506,752                         | (8,961)                                           | (52,287)                                        |                                                                        |                                                     |          | 11.109               | JAJO..       |                                     | 120,627                    |             | 08/10/2017.                               | 10/15/2030. |
| 25256L               | AC | 5           | DIMND 181 B - CDO.....   |       |                                 | 4            | 1FE                                                              | 485,275     | 99.168                               | 495,838    | 500,000    | 488,750                         |                                                   | 3,402                                           |                                                                        |                                                     | 3.766    | 4.500                | JAJO..       | 3,714                               | 24,223                     | 12/18/2018. | 07/22/2030.                               |             |
| 25267T               | AA | 9           | SHINE 171 A - ABS.....   |       |                                 | 4            | 1FE                                                              | 2,000,000   | 103.275                              | 2,065,507  | 2,000,000  | 2,000,000                       |                                                   |                                                 |                                                                        |                                                     | 3.722    | 3.751                | MON...       | 2,275                               | 74,440                     | 12/07/2017. | 12/20/2047.                               |             |
| 25820N               | AG | 9           | DORPK 1R DR - CDO.....   |       |                                 | 4            | 2FE                                                              | 500,000     | 99.316                               | 496,580    | 500,000    | 500,000                         |                                                   |                                                 |                                                                        |                                                     | 4.366    | 4.557                | JAJO..       | 4,366                               | 24,893                     | 06/07/2018. | 04/20/2028.                               |             |
| 26223U               | AC | 3           | DRUGB 141 A1 - ABS.....  |       |                                 | 4            | 2FE                                                              | 15,170      | 100.051                              | 15,178     | 15,170     | 15,170                          |                                                   | (0)                                             |                                                                        |                                                     | 4.851    | 4.875                | JAJO..       | 159                                 | 828                        | 06/18/2014. | 07/15/2023.                               |             |
| 26223U               | AD | 1           | DRUGB 141 A2 - ABS.....  |       |                                 | 4            | 2FE                                                              | 75,848      | 99.994                               | 75,845     | 75,850     | 75,856                          |                                                   | (18)                                            |                                                                        |                                                     | 3.484    | 3.262                | JAJO..       | 558                                 | 2,643                      | 06/18/2014. | 07/15/2023.                               |             |
| 262431               | AF | 6           | DRSLF 50 D - CDO.....    |       |                                 | 4            | 2FE                                                              | 3,000,000   | 99.987                               | 2,999,601  | 3,000,000  | 3,000,000                       |                                                   |                                                 |                                                                        |                                                     | 5.251    | 5.417                | JAJO..       | 34,131                              | 175,789                    | 07/24/2017. | 07/15/2030.                               |             |
| 26243E               | AC | 5           | DRSLF 53 C - CDO.....    |       |                                 | 4            | 1FE                                                              | 2,468,750   | 97.062                               | 2,426,538  | 2,500,000  | 2,473,736                       |                                                   | 3,576                                           |                                                                        |                                                     | 3.701    | 4.022                | JAJO..       | 20,046                              | 106,810                    | 05/07/2018. | 01/15/2031.                               |             |
| 26243E               | AL | 5           | DRSLF 53 F - CDO.....    |       |                                 | 4            | 4FE                                                              | 82,238      | 84.766                               | 72,051     | 85,000     | 82,891                          |                                                   | (37)                                            |                                                                        |                                                     | 9.501    | 10.771               | JAJO..       | 1,750                               | 8,630                      | 11/28/2017. | 01/15/2031.                               |             |
| 26243F               | AA | 6           | DRSLF 53 IN - CDO.....   |       |                                 | 4            | 6                                                                | 668,829     | 71.227                               | 549,256    | 771,137    | 549,256                         | 17,039                                            | (61,558)                                        |                                                                        |                                                     |          | 13.961               | JAJO..       |                                     | 140,202                    |             | 04/17/2018.                               | 01/15/2031. |
| 26243K               | AG | 2           | DRSLF 57 C - CDO.....    |       |                                 | 4            | 1FE                                                              | 2,977,500   | 96.000                               | 2,880,009  | 3,000,000  | 2,983,050                       |                                                   | 2,222                                           |                                                                        |                                                     | 3.610    | 3.939                | FMAN.        | 14,139                              | 127,520                    | 04/26/2018. | 05/15/2031.                               |             |
| 26244G               | AL | 9           | DRSLF 40R DR - CDO.....  |       |                                 | 4            | 2FE                                                              | 4,400,000   | 99.338                               | 4,370,885  | 4,400,000  | 4,400,000                       |                                                   |                                                 |                                                                        |                                                     | 5.010    | 5.265                | FMAN.        | 28,779                              | 249,485                    | 08/10/2018. | 08/15/2031.                               |             |
| 26244K               | AS | 5           | DRSLF 41R CR - CDO.....  |       |                                 | 4            | 1FE                                                              | 1,447,650   | 96.656                               | 1,449,834  | 1,500,000  | 1,454,419                       |                                                   | 6,045                                           |                                                                        |                                                     | 3.736    | 4.388                | JAJO..       | 12,142                              | 65,082                     | 12/04/2018. | 04/15/2031.                               |             |
| 26244M               | AU | 6           | DRSLF 45R DR - CDO.....  |       |                                 | 4            | 2FE                                                              | 7,500,000   | 99.051                               | 7,428,825  | 7,500,000  | 7,500,000                       |                                                   |                                                 |                                                                        |                                                     | 5.151    | 5.316                | JAJO..       | 83,702                              | 431,746                    | 10/05/2018. | 10/15/2030.                               |             |
| 26244Q               | AD | 5           | DRSLF 49 D - CDO.....    |       |                                 | 4            | 2FE                                                              | 5,000,000   | 100.006                              | 5,000,302  | 5,000,000  | 5,000,000                       |                                                   |                                                 |                                                                        |                                                     | 5.653    | 5.823                | JAJO..       | 58,888                              | 313,281                    | 05/23/2017. | 07/18/2030.                               |             |

**SCHEDULE D - PART 1**

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

E10.103

| 1                    |    |   | 2                                  |      |                                 | Codes        |                                                                  |             | 6                                    | 7          | Fair Value |                                 | 10                                                | 11                                              | Change in Book/Adjusted Carrying Value                                 |                                                     |         |                      | Interest     |                                     |                            |             | Dates                                     |             |    |
|----------------------|----|---|------------------------------------|------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|---------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|-------------|----|
|                      |    |   | 3                                  | 4    | 5                               |              |                                                                  |             |                                      |            |            |                                 |                                                   |                                                 | 12                                                                     | 13                                                  | 14      | 15                   | 16           | 17                                  | 18                         | 19          | 20                                        | 21          | 22 |
|                      |    |   |                                    |      |                                 |              |                                                                  |             |                                      |            |            |                                 |                                                   |                                                 |                                                                        |                                                     |         |                      |              |                                     |                            |             |                                           |             |    |
| CUSIP Identification |    |   | Description                        | Code | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Desig-<br>nation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |             |    |
| 26245C               | BA | 0 | DRSLF 43RR DRR - CDO.....          | ..   | 4                               | 2FE          | 2,100,000                                                        | 100.117     | 2,102,454                            | 2,100,000  | 2,100,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 5.516   | 5.721                | JAJO..       | 23,167                              | 30,935                     | 07/01/2019. | 07/20/2029.                               |             |    |
| 26245M               | AJ | 0 | DRSLF 55 C - CDO.....              | ..   | 4                               | 1FE          | 9,000,000                                                        | 96.191      | 8,657,181                            | 9,000,000  | 9,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 3.901   | 4.052                | JAJO..       | 76,067                              | 404,178                    | 05/09/2018. | 04/15/2031.                               |             |    |
| 26245R               | AG | 5 | DRSLF 58 C - CDO.....              | ..   | 4                               | 1FE          | 6,250,000                                                        | 96.443      | 6,027,681                            | 6,250,000  | 6,250,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 3.802   | 3.951                | JAJO..       | 50,167                              | 337,863                    | 06/01/2018. | 07/17/2031.                               |             |    |
| 26245R               | AJ | 9 | DRSLF 58 D - CDO.....              | ..   | 4                               | 2FE          | 3,875,000                                                        | 97.104      | 3,762,788                            | 3,875,000  | 3,875,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.702   | 4.861                | JAJO..       | 38,466                              | 253,456                    | 06/01/2018. | 07/17/2031.                               |             |    |
| 26249M               | AU | 1 | DRSLF 37R DR - CDO.....            | ..   | 4                               | 2FE          | 15,045,000                                                       | 95.200      | 14,322,840                           | 15,045,000 | 15,045,000 |                                 |                                                   |                                                 |                                                                        |                                                     | 4.501   | 4.658                | JAJO..       | 146,717                             | 767,175                    | 12/06/2017. | 01/15/2031.                               |             |    |
| 26251L               | AJ | 3 | DRSLF 64 D - CDO.....              | ..   | 4                               | 2FE          | 7,500,000                                                        | 96.877      | 7,265,783                            | 7,500,000  | 7,500,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.653   | 4.810                | JAJO..       | 72,707                              | 393,880                    | 03/20/2018. | 04/18/2031.                               |             |    |
| 26251N               | AE | 0 | DRSLF 60 D - CDO.....              | ..   | 4                               | 2FE          | 1,000,000                                                        | 97.936      | 979,359                              | 1,000,000  | 1,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 5.001   | 5.164                | JAJO..       | 10,835                              | 63,682                     | 07/16/2018. | 07/15/2031.                               |             |    |
| 26252J               | AQ | 1 | DRSLF 75R DR - CDO.....            | ..   | 4                               | 2FE          | 5,000,000                                                        | 100.115     | 5,005,734                            | 5,000,000  | 5,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 5.853   | 5.722                | JAJO..       | 63,412                              | 74,793                     | 06/20/2019. | 07/15/2030.                               |             |    |
| 26252U               | AA | 1 | DRSLF PSN - CDO.....               | ..   | 4                               | 6            | 2,146,914                                                        | 69.500      | 1,807,000                            | 2,600,000  | 1,807,000  |                                 | (370,697)                                         | 30,784                                          |                                                                        |                                                     |         | 11.322               | JAJO..       |                                     | 149,327                    |             | 05/30/2019.                               | 07/15/2032. |    |
| 27830K               | BA | 1 | EATON 151R DR - CDO.....           | ..   | 4                               | 2FE          | 3,692,719                                                        | 93.579      | 3,509,198                            | 3,750,000  | 3,698,576  |                                 |                                                   | 5.858                                           |                                                                        |                                                     | 4.466   | 4.867                | JAJO..       | 33,494                              | 180,969                    | 01/29/2019. | 01/22/2030.                               |             |    |
| 27831B               | AJ | 2 | EATON 181 D - CDO.....             | ..   | 4                               | 2FE          | 1,967,500                                                        | 98.631      | 1,972,622                            | 2,000,000  | 1,967,627  |                                 |                                                   | 127                                             |                                                                        |                                                     | 5.201   | 5.375                | JAJO..       | 22,537                              |                            | 12/17/2019. | 10/15/2030.                               |             |    |
| 28622P               | AJ | 2 | AWPT 176 D - CDO.....              | ..   | 4                               | 2FE          | 4,417,575                                                        | 97.472      | 4,386,233                            | 4,500,000  | 4,423,719  |                                 |                                                   | 10,746                                          |                                                                        |                                                     | 5.651   | 6.145                | JAJO..       | 55,096                              | 235,271                    | 01/29/2019. | 07/16/2029.                               |             |    |
| 28622Y               | AA | 2 | AWPT 189 E - CDO.....              | ..   | 4                               | 3FE          | 476,613                                                          | 93.093      | 484,085                              | 520,000    | 478,556    |                                 |                                                   | 1,943                                           |                                                                        |                                                     | 8.301   | 9.361                | JAJO..       | 9,352                               | 11,433                     | 07/30/2019. | 07/15/2031.                               |             |    |
| 28623G               | AA | 0 | AWPT 131RR D1R - CDO.....          | ..   | 4                               | 3FE          | 3,930,000                                                        | 100.206     | 4,008,253                            | 4,000,000  | 3,932,185  |                                 |                                                   | 2,185                                           |                                                                        |                                                     | 9.560   | 9.675                | FMAN.        | 49,924                              | 100,261                    | 09/09/2019. | 08/15/2032.                               |             |    |
| 30605Y               | AB | 7 | FLCON 171 A - ABS.....             | ..   | 4                               | 1FE          | 927,407                                                          | 100.358     | 927,124                              | 923,816    | 924,539    |                                 |                                                   | (183)                                           |                                                                        |                                                     | 4.581   | 4.592                | MON..        | 1,881                               | 42,320                     | 03/15/2018. | 02/15/2042.                               |             |    |
| 33842G               | AG | 2 | FLAGS 7R CR - CDO.....             | ..   | 4                               | 1FE          | 2,000,000                                                        | 99.830      | 1,996,603                            | 2,000,000  | 2,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.316   | 4.275                | JAJO..       | 17,264                              | 98,563                     | 03/22/2017. | 01/20/2026.                               |             |    |
| 33883E               | AJ | 1 | FLAT 151 D - CDO.....              | ..   | 4                               | 2FE          | 9,545,000                                                        | 100.028     | 10,002,753                           | 10,000,000 | 9,797,319  |                                 |                                                   | 42,298                                          |                                                                        |                                                     | 5.451   | 6.142                | JAJO..       | 118,102                             | 606,240                    | 02/13/2015. | 04/15/2027.                               |             |    |
| 33883G               | AG | 2 | FLAT 18 D - CDO.....               | ..   | 4                               | 2FE          | 2,000,000                                                        | 95.984      | 1,919,678                            | 2,000,000  | 2,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.602   | 4.759                | JAJO..       | 19,431                              | 103,962                    | 02/22/2018. | 04/17/2031.                               |             |    |
| 34960N               | AS | 5 | FCBSL 3R CR - CDO.....             | ..   | 4                               | 1FE          | 4,000,000                                                        | 96.909      | 3,876,364                            | 4,000,000  | 4,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.303   | 4.456                | JAJO..       | 35,860                              | 195,875                    | 04/11/2018. | 04/18/2031.                               |             |    |
| 34960N               | AU | 0 | FCBSL 3R DR - CDO.....             | ..   | 4                               | 2FE          | 6,907,650                                                        | 95.914      | 6,713,980                            | 7,000,000  | 6,916,920  |                                 |                                                   | 9,270                                           |                                                                        |                                                     | 5.353   | 5.705                | JAJO..       | 78,068                              | 387,685                    | 01/29/2019. | 04/18/2031.                               |             |    |
| 34961J               | AJ | 3 | FCO 9 C - CDO.....                 | ..   | 4                               | 1FE          | 3,000,000                                                        | 96.167      | 2,885,002                            | 3,000,000  | 3,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.560   | 4.581                | FMAN.        | 17,860                              | 156,416                    | 11/01/2017. | 11/15/2029.                               |             |    |
| 34961W               | AL | 9 | FCO 11 C - CDO.....                | ..   | 4                               | 1FE          | 5,000,000                                                        | 93.537      | 4,676,839                            | 5,000,000  | 5,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.501   | 4.430                | JAJO..       | 48,760                              | 254,960                    | 03/29/2018. | 04/15/2031.                               |             |    |
| 36319T               | AG | 1 | GALXY 23 D - CDO.....              | ..   | 4                               | 2FE          | 1,990,000                                                        | 99.129      | 1,982,580                            | 2,000,000  | 1,995,151  |                                 |                                                   | 806                                             |                                                                        |                                                     | 5.416   | 5.687                | JAJO..       | 20,761                              | 121,893                    | 02/28/2017. | 04/24/2029.                               |             |    |
| 36320W               | AS | 5 | GALXY 21R DR - CDO.....            | ..   | 4                               | 2FE          | 1,000,000                                                        | 95.126      | 951,258                              | 1,000,000  | 1,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.616   | 4.810                | JAJO..       | 9,232                               | 52,315                     | 01/31/2018. | 04/21/2031.                               |             |    |
| 36321J               | AL | 8 | GALAXY XXVIII CLO, LTD. - CDO..... | ..   | 4                               | 2FE          | 410,625                                                          | 94.931      | 427,189                              | 450,000    | 411,239    |                                 |                                                   | 614                                             |                                                                        |                                                     | 5.001   | 6.325                | JAJO..       | 4,876                               |                            | 11/12/2019. | 07/15/2031.                               |             |    |
| 36321L               | AG | 4 | GALXY 26 D - CDO.....              | ..   | 4                               | 2FE          | 1,250,000                                                        | 98.702      | 1,233,769                            | 1,250,000  | 1,250,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.949   | 5.215                | FMAN.        | 6,873                               | 67,512                     | 10/23/2018. | 11/22/2031.                               |             |    |
| 375414               | AA | 7 | GILBT 1 E - CDO.....               | ..   | 4                               | 3FE          | 627,750                                                          | 99.997      | 674,978                              | 675,000    | 632,929    |                                 |                                                   | 5,073                                           |                                                                        |                                                     | 8.401   | 9.783                | JAJO..       | 12,286                              | 61,110                     | 12/21/2018. | 10/15/2030.                               |             |    |
| 375415               | AG | 1 | GILBT 1 D - CDO.....               | ..   | 4                               | 2FE          | 490,625                                                          | 98.693      | 493,465                              | 500,000    | 491,301    |                                 |                                                   | 676                                             |                                                                        |                                                     | 4.951   | 5.406                | JAJO..       | 5,363                               | 13,723                     | 05/31/2019. | 10/15/2030.                               |             |    |
| 37952U               | AB | 9 | SEACO 131 NTS - ABS.....           | ..   | 2                               | 1FE          | 3,097,526                                                        | 99.921      | 3,164,154                            | 3,166,667  | 3,126,858  |                                 |                                                   | 9,143                                           |                                                                        |                                                     | 2.980   | 3.795                | MON..        | 3,670                               | 86,917                     | 09/11/2019. | 04/17/2028.                               |             |    |
| 38136M               | AL | 2 | GLM 2 C - CDO.....                 | ..   | 4                               | 1FE          | 1,000,000                                                        | 98.121      | 981,205                              | 1,000,000  | 1,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 3.766   | 3.951                | JAJO..       | 7,532                               | 43,720                     | 10/19/2017. | 11/28/2030.                               |             |    |
| 38136M               | AQ | 1 | GLM 2 D - CDO.....                 | ..   | 4                               | 2FE          | 500,000                                                          | 99.339      | 496,697                              | 500,000    | 500,000    |                                 |                                                   |                                                 |                                                                        |                                                     | 4.616   | 4.810                | JAJO..       | 4,616                               | 26,157                     | 10/19/2017. | 11/28/2030.                               |             |    |
| 38137H               | CA | 4 | GLD11 11RR DR2 - CDO.....          | ..   | 4                               | 2FE          | 6,750,000                                                        | 95.857      | 6,470,341                            | 6,750,000  | 6,750,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.403   | 4.557                | JAJO..       | 61,921                              | 337,383                    | 12/08/2017. | 01/21/2031.                               |             |    |
| 38138B               | AL | 4 | GLM 3 C - CDO.....                 | ..   | 4                               | 1FE          | 13,000,000                                                       | 98.478      | 12,802,179                           | 13,000,000 | 13,000,000 |                                 |                                                   |                                                 |                                                                        |                                                     | 3.866   | 4.052                | JAJO..       | 100,513                             | 581,508                    | 04/26/2018. | 04/22/2030.                               |             |    |
| 38172X               | AN | 9 | GOCAP 16R CR - CDO.....            | ..   | 2                               | 1FE          | 250,000                                                          | 99.772      | 249,431                              | 250,000    | 250,000    |                                 |                                                   |                                                 |                                                                        |                                                     | 4.940   | 4.935                | JAJO..       | 2,333                               | 14,011                     | 06/23/2017. | 07/25/2029.                               |             |    |
| 38174B               | AQ | 8 | GOCAP 22BR CR - CDO.....           | ..   | 4                               | 1FE          | 15,000,000                                                       | 95.782      | 14,367,360                           | 15,000,000 | 15,000,000 |                                 |                                                   |                                                 |                                                                        |                                                     | 3.816   | 4.001                | JAJO..       | 114,476                             | 663,387                    | 12/11/2017. | 01/20/2031.                               |             |    |
| 38174B               | AS | 4 | GOCAP 22BR DR - CDO.....           | ..   | 4                               | 2FE          | 6,000,000                                                        | 91.716      | 5,502,941                            | 6,000,000  | 6,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.666   | 4.861                | JAJO..       | 55,991                              | 316,922                    | 12/11/2017. | 01/20/2031.                               |             |    |
| 38174T               | AC | 0 | GOCAP AR - CDO.....                | ..   | 2.5                             | 1FE          | 4,000,000                                                        | 95.871      | 3,834,852                            | 4,000,000  | 4,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 3.595   | 3.621                | FMAN.        | 16,376                              | 163,238                    | 11/20/2018. | 11/21/2028.                               |             |    |
| 38174Y               | AE | 5 | GOCAP 24MR CR - CDO.....           | ..   | 4                               | 1FE          | 2,000,000                                                        | 95.102      | 1,902,046                            | 2,000,000  | 2,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.490   | 4.759                | FMAN.        | 14,220                              | 104,236                    | 10/17/2017. | 11/05/2029.                               |             |    |
| 38175B               | AE | 4 | GOCAP 36 C - CDO.....              | ..   | 4                               | 1FE          | 2,500,000                                                        | 91.071      | 2,276,763                            | 2,500,000  | 2,500,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 3.990   | 4.025                | FMAN.        | 15,796                              | 117,621                    | 02/23/2018. | 02/05/2031.                               |             |    |
| 38175G               | AG | 8 | GOCAP 23BR DR - CDO.....           | ..   | 4                               | 2FE          | 4,000,000                                                        | 90.919      | 3,636,767                            | 4,000,000  | 4,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.616   | 4.810                | JAJO..       | 36,927                              | 209,259                    | 11/20/2017. | 01/20/2031.                               |             |    |
| 38175U               | AJ | 1 | GCBSL 37 D - CDO.....              | ..   | 4                               | 2FE          | 4,500,000                                                        | 99.965      | 4,498,439                            | 4,500,000  | 4,500,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 5.303   | 5.468                | JAJO..       | 47,729                              | 307,577                    | 08/15/2018. | 07/20/2030.                               |             |    |

**SCHEDULE D - PART 1**

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

E10.104

| 1                    |    |   | 2                                     |  |  | Codes |                                 |              | 6                                                                | 7           | Fair Value |             | 10                                   | 11          | Change in Book/Adjusted Carrying Value |         |    |    | Interest |        |        |      | Dates     |           |            |            |
|----------------------|----|---|---------------------------------------|--|--|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|------------|-------------|--------------------------------------|-------------|----------------------------------------|---------|----|----|----------|--------|--------|------|-----------|-----------|------------|------------|
|                      |    |   |                                       |  |  | 3     | 4                               | 5            |                                                                  |             | 8          | 9           |                                      |             | 12                                     | 13      | 14 | 15 | 16       | 17     | 18     | 19   | 20        | 21        | 22         |            |
| CUSIP Identification |    |   | Description                           |  |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Desig-<br>nation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost |            |             | Rate Used<br>to Obtain<br>Fair Value | Fair Value  |                                        |         |    |    |          |        |        |      |           |           |            | Par Value  |
| 38176D               | AE | 9 | GOCAP 26R CR - CDO                    |  |  | 4     |                                 |              | 1FE                                                              | 4,000,000   | 97.961     | 3,918,448   | 4,000,000                            | 4,000,000   |                                        |         |    |    |          | 3.866  | 4.052  | JAJO | 30,927    | 178,925   | 03/29/2018 | 04/20/2031 |
| 39729R               | AE | 8 | GRNPK 1 D - CDO                       |  |  | 4     |                                 |              | 2FE                                                              | 4,955,000   | 94.144     | 4,664,825   | 4,955,000                            | 4,955,000   |                                        |         |    |    |          | 4.501  | 4.658  | JAJO | 48,321    | 252,666   | 01/29/2018 | 04/15/2031 |
| 39862E               | AD | 6 | GRIPP 1 D - CDO                       |  |  | 4     |                                 |              | 2FE                                                              | 494,473     | 99.407     | 497,036     | 500,000                              | 496,311     |                                        | 519     |    |    |          | 5.266  | 5.600  | JAJO | 5,266     | 29,443    | 02/22/2017 | 04/20/2030 |
| 40053R               | AA | 0 | GRX 1504 A - CDO                      |  |  | 2     |                                 |              | 3FE                                                              | 129,625     | 99.871     | 129,458     | 129,625                              | 129,625     |                                        |         |    |    |          | 3.750  | 27.395 | JAJO | 1,026     | 5,239     | 02/25/2015 | 07/15/2023 |
| 40436K               | AJ | 4 | HLM 156R BR - CDO                     |  |  | 4     |                                 |              | 1FE                                                              | 5,000,000   | 96.872     | 4,843,575   | 5,000,000                            | 5,000,000   |                                        |         |    |    |          | 3.640  | 3.900  | FMAN | 28,821    | 217,499   | 02/14/2018 | 02/05/2031 |
| 40436T               | AG | 1 | HLM 1610 C - CDO                      |  |  | 4     |                                 |              | 2FE                                                              | 250,375     | 98.544     | 246,359     | 250,000                              | 250,256     |                                        | (38)    |    |    |          | 5.616  | 5.804  | JAJO | 2,808     | 15,606    | 01/24/2017 | 01/20/2028 |
| 40436X               | AJ | 6 | HLM 143 CR - CDO                      |  |  | 4     |                                 |              | 2FE                                                              | 1,600,000   | 99.563     | 1,593,012   | 1,600,000                            | 1,600,000   |                                        |         |    |    |          | 5.603  | 5.772  | JAJO | 18,678    | 99,439    | 06/28/2017 | 07/18/2029 |
| 40536A               | AE | 6 | HLA 121 B - CDO                       |  |  | 2     |                                 |              | 1FE                                                              | 464,709     | 100.078    | 465,073     | 464,709                              | 464,709     |                                        |         |    |    |          | 4.910  | 4.929  | FMAN | 2,979     | 25,878    | 01/22/2014 | 08/15/2023 |
| 40538F               | AL | 7 | HLA 143 D - CDO                       |  |  | 4     |                                 |              | 2FE                                                              | 18,780,000  | 98.743     | 19,748,602  | 20,000,000                           | 19,459,594  |                                        | 139,204 |    |    |          | 5.603  | 6.672  | JAJO | 221,017   | 1,251,809 | 09/12/2014 | 10/22/2025 |
| 40538T               | AG | 8 | HLA 181 C - CDO                       |  |  | 4     |                                 |              | 2FE                                                              | 1,425,000   | 92.246     | 1,383,684   | 1,500,000                            | 1,431,332   |                                        | 6,332   |    |    |          | 5.166  | 6.076  | JAJO | 15,498    | 65,083    | 03/15/2019 | 07/21/2031 |
| 41154X               | AN | 5 | HARB 1 D - CDO                        |  |  | 4     |                                 |              | 2FE                                                              | 3,000,000   | 98.576     | 2,957,283   | 3,000,000                            | 3,000,000   |                                        |         |    |    |          | 4.866  | 5.063  | JAJO | 29,195    | 140,167   | 11/15/2018 | 01/20/2031 |
| 42086X               | AA | 4 | KING 11 E - CDO                       |  |  |       | C                               |              | 3FE                                                              | 1,899,690   | 95.000     | 1,852,500   | 1,950,000                            | 1,902,014   |                                        | 2,324   |    |    |          | 9.091  | 9.379  | JAJO | 78,786    |           | 06/13/2019 | 07/20/2032 |
| 42806D               | AB | 5 | HERTZ 151 B - ABS                     |  |  | 2     |                                 |              | 1FE                                                              | 500,547     | 100.217    | 501,082     | 500,000                              | 500,061     |                                        | (256)   |    |    |          | 3.520  | 3.493  | MON  | 293       | 17,600    | 10/26/2017 | 03/25/2021 |
| 44330D               | AJ | 9 | HLM 132R BR - CDO                     |  |  | 4     |                                 |              | 1FE                                                              | 1,250,000   | 96.722     | 1,209,021   | 1,250,000                            | 1,250,000   |                                        |         |    |    |          | 3.866  | 4.052  | JAJO | 9,665     | 55,914    | 04/12/2018 | 10/20/2029 |
| 44330D               | AL | 4 | HLM 132R CR - CDO                     |  |  | 4     |                                 |              | 2FE                                                              | 4,550,000   | 94.805     | 4,313,622   | 4,550,000                            | 4,550,000   |                                        |         |    |    |          | 4.866  | 5.063  | JAJO | 44,280    | 249,533   | 10/06/2017 | 10/20/2029 |
| 453247               | AD | 0 | MMCFND 1 B2 - CDO                     |  |  | 4     |                                 |              | 4FE                                                              | 2,325,537   | 98.259     | 2,285,059   | 2,325,537                            | 2,325,537   |                                        |         |    |    |          | 3.914  | 4.153  | MJSD | 7,332     | 108,686   | 05/13/2003 | 06/01/2033 |
| 45780K               | AJ | 5 | INTOW 181 B - ABS                     |  |  | 4     |                                 |              | 2FE                                                              | 1,250,000   | 104.994    | 1,312,429   | 1,250,000                            | 1,250,000   |                                        |         |    |    |          | 4.844  | 4.893  | MON  | 2,691     | 60,214    | 12/04/2018 | 12/15/2048 |
| 46618L               | AA | 8 | HENDR 151 A - ABS                     |  |  | 2     |                                 |              | 1FE                                                              | 2,874,156   | 100.882    | 2,939,924   | 2,914,227                            | 2,877,608   |                                        | 207     |    |    |          | 3.260  | 3.452  | MON  | 4,222     | 95,004    | 05/01/2015 | 09/15/2072 |
| 46620J               | AA | 9 | HENDR 171 A - ABS                     |  |  | 4     |                                 |              | 1FE                                                              | 903,845     | 106.667    | 966,826     | 906,394                              | 904,060     |                                        | 69      |    |    |          | 3.990  | 4.056  | MON  | 1,507     | 36,106    | 10/29/2018 | 08/16/2060 |
| 468367               | AN | 7 | JAXM 1R CR - CDO                      |  |  | 2     |                                 |              | 1FE                                                              | 6,000,000   | 99.352     | 5,961,127   | 6,000,000                            | 6,000,000   |                                        |         |    |    |          | 3.851  | 4.001  | JAJO | 50,061    | 266,411   | 05/23/2018 | 04/15/2027 |
| 468367               | AQ | 0 | JAXM 1R DR - CDO                      |  |  | 4     |                                 |              | 2FE                                                              | 12,000,000  | 95.462     | 11,455,415  | 12,000,000                           | 12,000,000  |                                        |         |    |    |          | 4.801  | 4.962  | JAJO | 124,823   | 648,405   | 05/23/2018 | 04/15/2027 |
| 47048X               | AJ | 1 | JTWN 14 C2A - CDO                     |  |  | 4     |                                 |              | 2FE                                                              | 4,500,000   | 100.229    | 4,510,296   | 4,500,000                            | 4,500,000   |                                        |         |    |    |          | 7.167  | 7.210  | JAJO | 32,253    |           | 10/17/2019 | 10/20/2032 |
| 47048Y               | AA | 8 | JTWN 14 D - CDO                       |  |  | 4     |                                 |              | 3FE                                                              | 1,096,100   | 96.386     | 1,089,158   | 1,130,000                            | 1,096,423   |                                        | 323     |    |    |          | 8.957  | 9.107  | JAJO | 10,122    |           | 10/17/2019 | 10/20/2032 |
| 47215B               | AD | 9 | JCPL 06A A4 - ABS                     |  |  | 4     |                                 |              | 1FE                                                              | 929,753     | 102.915    | 1,006,549   | 978,044                              | 972,819     |                                        | 2,134   |    |    |          | 5.610  | 6.334  | MJSD | 3,963     | 54,868    | 12/04/2008 | 06/05/2023 |
| 48171@               | AA | 8 | JUNE LANE CLO III LLC - CLASS A - CDO |  |  | 4     |                                 |              | 1PL                                                              | 207,430,708 | 100.000    | 207,430,708 | 207,430,708                          | 207,430,708 |                                        | (0)     |    |    |          | 4.160  | 4.221  | FMAN | 1,126,547 | 9,578,721 | 11/30/2018 | 12/19/2028 |
| 48171@               | AB | 6 | JUNE LANE CLO III LLC - CLASS B - CDO |  |  | 4     |                                 |              | 4                                                                | 45,347,845  | 100.000    | 45,347,845  | 45,347,845                           | 45,347,845  |                                        |         |    |    |          | 11.910 | 12.083 | FMAN | 705,114   | 5,107,763 | 11/15/2019 | 12/19/2028 |
| 000000               | 00 | 0 | JUNE LANE CLO IV LLC - CLASS A - CDO  |  |  | 4,5   |                                 |              | 1                                                                | 262,979,966 | 100.000    | 262,979,966 | 262,979,966                          | 262,979,966 |                                        |         |    |    |          | 4.157  | 4.218  | FMAN | 941,346   |           | 12/01/2019 | 12/17/2029 |
| 000000               | 00 | 0 | JUNE LANE CLO IV LLC - CLASS B - CDO  |  |  | 4,5   |                                 |              | 4                                                                | 32,070,728  | 100.000    | 32,070,728  | 32,070,728                           | 32,070,728  |                                        |         |    |    |          | 13.407 | 13.604 | FMAN | 370,251   |           | 12/01/2019 | 12/17/2029 |
| 48244X               | AA | 0 | KDAC 171 A - ABS                      |  |  | 2     |                                 |              | 1FE                                                              | 2,776,690   | 101.082    | 2,805,054   | 2,775,038                            | 2,773,830   |                                        | 208     |    |    |          | 4.212  | 4.264  | MON  | 5,195     | 126,699   | 12/12/2017 | 12/15/2042 |
| 48250V               | BA | 4 | KKR 13R DR - CDO                      |  |  | 4     |                                 |              | 2FE                                                              | 16,000,000  | 97.880     | 15,660,740  | 16,000,000                           | 16,000,000  |                                        |         |    |    |          | 4.201  | 4.355  | JAJO | 143,763   | 767,820   | 02/15/2018 | 01/16/2028 |
| 48251M               | AY | 2 | KKR 15R DR - CDO                      |  |  | 4     |                                 |              | 2FE                                                              | 4,000,000   | 97.335     | 3,893,396   | 4,000,000                            | 4,000,000   |                                        |         |    |    |          | 5.153  | 5.316  | JAJO | 42,944    | 204,226   | 11/20/2018 | 01/18/2032 |
| 48251T               | AC | 5 | KKR 20 C - CDO                        |  |  | 4     |                                 |              | 1FE                                                              | 5,835,600   | 96.818     | 5,809,068   | 6,000,000                            | 5,825,195   |                                        | 23,968  |    |    |          | 3.951  | 4.594  | JAJO | 50,703    | 272,724   | 12/04/2018 | 10/16/2030 |
| 48251T               | AD | 3 | KKR 20 D - CDO                        |  |  | 4     |                                 |              | 2FE                                                              | 3,930,625   | 95.906     | 3,836,240   | 4,000,000                            | 3,938,726   |                                        | 7,610   |    |    |          | 4.751  | 5.154  | JAJO | 40,646    | 214,261   | 12/06/2018 | 10/16/2030 |
| 48252K               | AE | 9 | KKR 21 C - CDO                        |  |  | 4     |                                 |              | 1FE                                                              | 1,000,000   | 97.201     | 972,010     | 1,000,000                            | 1,000,000   |                                        |         |    |    |          | 3.801  | 3.951  | JAJO | 8,235     | 43,895    | 03/15/2018 | 04/15/2031 |
| 48252K               | AG | 4 | KKR 21 D - CDO                        |  |  | 4     |                                 |              | 2FE                                                              | 1,000,000   | 94.565     | 945,649     | 1,000,000                            | 1,000,000   |                                        |         |    |    |          | 4.601  | 4.759  | JAJO | 9,969     | 52,006    | 03/15/2018 | 04/15/2031 |
| 48252U               | AF | 4 | KKR 25 D - CDO                        |  |  | 4     |                                 |              | 2FE                                                              | 2,750,000   | 100.524    | 2,764,401   | 2,750,000                            | 2,750,000   |                                        |         |    |    |          | 5.851  | 6.026  | JAJO | 34,861    | 73,270    | 03/28/2019 | 04/15/2032 |
| 48252Y               | AG | 4 | KKR 23 C - CDO                        |  |  | 4     |                                 |              | 1FE                                                              | 8,000,000   | 100.069    | 8,005,534   | 8,000,000                            | 8,000,000   |                                        |         |    |    |          | 4.216  | 4.406  | JAJO | 67,454    | 376,091   | 10/05/2018 | 10/20/2031 |
| 48252Y               | AJ | 8 | KKR 23 D - CDO                        |  |  | 4     |                                 |              | 2FE                                                              | 5,000,000   | 98.927     | 4,946,335   | 5,000,000                            | 5,000,000   |                                        |         |    |    |          | 5.066  | 5.265  | JAJO | 50,659    | 276,848   | 10/05/2018 | 10/20/2031 |
| 48253A               | AA | 8 | KKR 25 E - CDO                        |  |  | 4     |                                 |              | 3FE                                                              | 1,320,550   | 98.306     | 1,351,704   | 1,375,000                            | 1,323,884   |                                        | 3,334   |    |    |          | 8.541  | 9.370  | JAJO | 25,445    | 52,457    | 03/28/2019 | 04/15/2032 |
| 48253P               | AA | 5 | KKR 26 E - CDO                        |  |  | 4     |                                 |              | 3FE                                                              | 2,231,000   | 100.145    | 2,303,331   | 2,300,000                            | 2,233,471   |                                        | 2,471   |    |    |          | 9.072  | 9.441  | JAJO | 80,566    |           | 07/16/2019 | 07/15/2032 |

**SCHEDULE D - PART 1**

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

E10.105

| 1                    |    |   | 2                                  |       |    | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     | Dates                      |          |                                           |             |             |
|----------------------|----|---|------------------------------------|-------|----|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|----------|-------------------------------------------|-------------|-------------|
|                      |    |   |                                    |       |    | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21       | 22                                        |             |             |
| CUSIP Identification |    |   | Description                        |       |    | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired | Stated<br>Contractual<br>Maturity<br>Date |             |             |
| 48254A               | AA | 7 | KKR 27 E - CDO.....                | ..... | .. | ..... | 4,5                             | .....        | 3FE                                                              | 2,280,000   | .....                                | 97.051     | .....     | 2,329,212                       | .....                                             | 2,400,000                                       | .....                                                                  | 2,282,384                                           | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 09/11/2019. | 10/15/2032. |
| 48273L               | AC | 6 | KVK 181 B - CDO.....               | ..... | .. | ..... | 4                               | .....        | 1FE                                                              | 739,938     | .....                                | 98.748     | .....     | 740,607                         | .....                                             | 750,000                                         | .....                                                                  | 747,405                                             | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 04/10/2019. | 05/21/2029. |
| 48661A               | AE | 6 | KAYNE 1 C - CDO.....               | ..... | .. | ..... | 4                               | .....        | 1FE                                                              | 10,000,000  | .....                                | 99.293     | .....     | 9,929,310                       | .....                                             | 10,000,000                                      | .....                                                                  | 10,000,000                                          | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 05/30/2018. | 07/15/2031. |
| 50181G               | BL | 3 | LCM 16R DR2 - CDO.....             | ..... | D  | ..... | 4                               | .....        | 2FE                                                              | 5,800,000   | .....                                | 98.530     | .....     | 5,714,717                       | .....                                             | 5,800,000                                       | .....                                                                  | 5,800,000                                           | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 11/21/2018. | 10/15/2031. |
| 50189C               | AU | 5 | LCM 21RR DR - CDO.....             | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 400,000     | .....                                | 97.544     | .....     | 390,175                         | .....                                             | 400,000                                         | .....                                                                  | 400,000                                             | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 10/03/2018. | 04/20/2028. |
| 50189P               | AJ | 1 | LCM 25 D - CDO.....                | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 3,568,125   | .....                                | 96.688     | .....     | 3,625,814                       | .....                                             | 3,750,000                                       | .....                                                                  | 3,575,611                                           | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 09/26/2019. | 07/20/2030. |
| 53946J               | AE | 4 | LNCR 19CRE2 B - CDO/CMBS.....      | ..... | .. | ..... | 2                               | .....        | 1FE                                                              | 1,000,000   | .....                                | 100.155    | .....     | 1,001,550                       | .....                                             | 1,000,000                                       | .....                                                                  | 1,000,000                                           | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 05/07/2019. | 05/15/2036. |
| 53946J               | AG | 9 | LNCR 19CRE2 C - CDO/CMBS.....      | ..... | .. | ..... | 2                               | .....        | 1FE                                                              | 751,641     | .....                                | 100.193    | .....     | 751,448                         | .....                                             | 750,000                                         | .....                                                                  | 751,468                                             | .....    | .....                | (172)        | .....                               | .....                      | .....    | .....                                     | 07/02/2019. | 05/15/2036. |
| 53947D               | AE | 6 | LNCR 19CRE3 B - CDO.....           | ..... | .. | ..... | 4,5                             | .....        | 1FE                                                              | 650,000     | .....                                | 100.000    | .....     | 650,000                         | .....                                             | 650,000                                         | .....                                                                  | 650,000                                             | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 05/23/2019. | 05/15/2036. |
| 53947D               | AG | 1 | LNCR 19CRE3 C - CDO.....           | ..... | .. | ..... | 4,5                             | .....        | 1FE                                                              | 750,000     | .....                                | 100.000    | .....     | 750,001                         | .....                                             | 750,000                                         | .....                                                                  | 750,000                                             | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 05/23/2019. | 05/15/2036. |
| 53947K               | AB | 6 | LOANME TRUST SBL 2019-1 - ABS..... | ..... | .. | ..... | 4                               | .....        | 5GI                                                              | 500,000     | .....                                | 99.700     | .....     | 498,500                         | .....                                             | 500,000                                         | .....                                                                  | 500,000                                             | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 08/19/2019. | 08/15/2030. |
| 55283L               | AA | 3 | MAPSL 191 A - ABS.....             | ..... | C  | ..... | 2                               | .....        | 1                                                                | 1,863,948   | .....                                | 102.937    | .....     | 1,918,724                       | .....                                             | 1,863,978                                       | .....                                                                  | 1,863,960                                           | .....    | .....                | 11           | .....                               | .....                      | .....    | .....                                     | 02/20/2019. | 03/15/2044. |
| 553205               | AJ | 4 | MP3 3R DR - CDO.....               | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 10,000,000  | .....                                | 92.926     | .....     | 9,292,561                       | .....                                             | 10,000,000                                      | .....                                                                  | 10,000,000                                          | .....    | .....                | 5.215        | .....                               | .....                      | .....    | .....                                     | 10/10/2017. | 10/21/2030. |
| 55817C               | AC | 4 | MDPK 32 SN - CDO.....              | ..... | .. | ..... | 4                               | .....        | 6                                                                | 1,053,750   | .....                                | 70.694     | .....     | 1,060,417                       | .....                                             | 1,500,000                                       | .....                                                                  | 1,060,417                                           | .....    | .....                | (10,109)     | .....                               | .....                      | .....    | .....                                     | 10/09/2019. | 01/22/2048. |
| 55817E               | AJ | 5 | MDPK 37 D - CDO.....               | ..... | .. | ..... | 4,5                             | .....        | 2FE                                                              | 1,000,000   | .....                                | 100.289    | .....     | 1,002,890                       | .....                                             | 1,000,000                                       | .....                                                                  | 1,000,000                                           | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 05/24/2019. | 07/15/2032. |
| 55818R               | BE | 5 | MDPK 14RR DRR - CDO.....           | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 7,500,000   | .....                                | 98.231     | .....     | 7,367,295                       | .....                                             | 7,500,000                                       | .....                                                                  | 7,500,000                                           | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 10/12/2018. | 10/22/2030. |
| 55818Y               | BJ | 9 | MDPK 17R DR - CDO.....             | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 12,575,000  | .....                                | 100.010    | .....     | 12,576,237                      | .....                                             | 12,575,000                                      | .....                                                                  | 12,575,000                                          | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 05/23/2017. | 07/22/2030. |
| 55819A               | AL | 6 | MDPK 17R ER - CDO.....             | ..... | .. | ..... | 4                               | .....        | 3FE                                                              | 1,904,803   | .....                                | 98.181     | .....     | 1,877,713                       | .....                                             | 1,912,500                                       | .....                                                                  | 1,905,355                                           | .....    | .....                | 553          | .....                               | .....                      | .....    | .....                                     | 05/29/2019. | 07/22/2030. |
| 55819B               | AQ | 3 | MDPK 18R DR - CDO.....             | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 8,236,250   | .....                                | 97.460     | .....     | 8,024,747                       | .....                                             | 8,237,500                                       | .....                                                                  | 8,236,161                                           | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 10/23/2018. | 10/21/2030. |
| 55819D               | AL | 0 | MDPK 31 D - CDO.....               | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 16,000,000  | .....                                | 98.306     | .....     | 15,729,024                      | .....                                             | 16,000,000                                      | .....                                                                  | 16,000,000                                          | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 11/08/2018. | 01/23/2031. |
| 55819G               | AJ | 8 | MDPK 34 D - CDO.....               | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 800,000     | .....                                | 100.187    | .....     | 801,494                         | .....                                             | 800,000                                         | .....                                                                  | 800,000                                             | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 03/28/2019. | 04/25/2031. |
| 55819M               | AJ | 5 | MDPK 35 D - CDO.....               | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 500,000     | .....                                | 100.351    | .....     | 501,755                         | .....                                             | 500,000                                         | .....                                                                  | 500,000                                             | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 04/25/2019. | 04/20/2031. |
| 55819Q               | AL | 1 | MDPK 19R CR - CDO.....             | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 10,000,000  | .....                                | 96.398     | .....     | 9,639,749                       | .....                                             | 10,000,000                                      | .....                                                                  | 10,000,000                                          | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 02/22/2018. | 01/22/2028. |
| 55819V               | AA | 4 | MDPK 22 E - CDO.....               | ..... | .. | ..... | 4                               | .....        | 3FE                                                              | 1,901,644   | .....                                | 99.995     | .....     | 1,991,148                       | .....                                             | 1,991,250                                       | .....                                                                  | 1,991,250                                           | .....    | .....                | 89,606       | .....                               | .....                      | .....    | .....                                     | 01/03/2019. | 10/25/2029. |
| 55819V               | AC | 0 | MDPK 22 PS - CDO.....              | ..... | .. | ..... | 4                               | .....        | 6                                                                | 1,536,565   | .....                                | 67.194     | .....     | 1,536,565                       | .....                                             | 2,286,773                                       | .....                                                                  | 1,439,136                                           | .....    | .....                | 53,457       | .....                               | .....                      | .....    | .....                                     | 06/25/2019. | 10/25/2029. |
| 55819X               | AG | 7 | MDPK 22 D - CDO.....               | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 19,776,894  | .....                                | 100.030    | .....     | 20,006,058                      | .....                                             | 20,000,000                                      | .....                                                                  | 19,814,992                                          | .....    | .....                | 27,120       | .....                               | .....                      | .....    | .....                                     | 09/15/2016. | 10/25/2029. |
| 55819Y               | AE | 0 | MDPK 26R CR - CDO.....             | ..... | .. | ..... | 4                               | .....        | 1FE                                                              | 8,000,000   | .....                                | 100.001    | .....     | 8,000,085                       | .....                                             | 8,000,000                                       | .....                                                                  | 8,000,000                                           | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 09/05/2017. | 07/29/2030. |
| 55819Y               | AG | 5 | MDPK 26R DR - CDO.....             | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 6,025,000   | .....                                | 97.159     | .....     | 5,853,800                       | .....                                             | 6,025,000                                       | .....                                                                  | 6,025,000                                           | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 09/05/2017. | 07/29/2030. |
| 55820C               | AL | 9 | MDPK 29 D - CDO.....               | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 3,750,000   | .....                                | 98.219     | .....     | 3,683,220                       | .....                                             | 3,750,000                                       | .....                                                                  | 3,750,000                                           | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 09/28/2018. | 10/18/2030. |
| 55820M               | AA | 1 | MDPK 25 D - CDO.....               | ..... | .. | ..... | 4                               | .....        | 3FE                                                              | 3,710,000   | .....                                | 98.987     | .....     | 3,959,478                       | .....                                             | 4,000,000                                       | .....                                                                  | 3,744,405                                           | .....    | .....                | 33,777       | .....                               | .....                      | .....    | .....                                     | 12/21/2018. | 04/25/2029. |
| 55820T               | AG | 3 | MDPK 23 D - CDO.....               | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 11,500,000  | .....                                | 99.139     | .....     | 11,400,987                      | .....                                             | 11,500,000                                      | .....                                                                  | 11,500,000                                          | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 06/30/2017. | 07/29/2030. |
| 55820Y               | AD | 9 | MDPK 27 B - CDO.....               | ..... | .. | ..... | 4                               | .....        | 1FE                                                              | 10,105,908  | .....                                | 96.614     | .....     | 9,902,935                       | .....                                             | 10,250,000                                      | .....                                                                  | 10,106,305                                          | .....    | .....                | 3,553        | .....                               | .....                      | .....    | .....                                     | 11/14/2019. | 04/22/2030. |
| 55821A               | AG | 3 | MDPK 28 C - CDO.....               | ..... | .. | ..... | 4                               | .....        | 1FE                                                              | 12,000,000  | .....                                | 97.275     | .....     | 11,672,940                      | .....                                             | 12,000,000                                      | .....                                                                  | 12,000,000                                          | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 06/01/2018. | 07/15/2030. |
| 55821A               | AJ | 7 | MDPK 28 D - CDO.....               | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 3,750,000   | .....                                | 96.603     | .....     | 3,622,613                       | .....                                             | 3,750,000                                       | .....                                                                  | 3,750,000                                           | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 06/01/2018. | 07/15/2030. |
| 55953H               | AY | 9 | MAGNE 12RR DR - CDO.....           | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 5,000,000   | .....                                | 99.118     | .....     | 4,955,910                       | .....                                             | 5,000,000                                       | .....                                                                  | 5,000,000                                           | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 08/14/2018. | 10/15/2031. |
| 55953M               | AU | 6 | MAGNE 15R CR - CDO.....            | ..... | .. | ..... | 4                               | .....        | 1FE                                                              | 12,200,000  | .....                                | 97.463     | .....     | 11,890,535                      | .....                                             | 12,200,000                                      | .....                                                                  | 12,200,000                                          | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 05/18/2018. | 07/25/2031. |
| 55953T               | AQ | 0 | MAGNE 18R DR - CDO.....            | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 9,740,000   | .....                                | 98.567     | .....     | 9,600,457                       | .....                                             | 9,740,000                                       | .....                                                                  | 9,740,000                                           | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 10/31/2018. | 11/15/2028. |
| 55954L               | AJ | 2 | MAGNE 14R D - CDO.....             | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 1,000,000   | .....                                | 98.560     | .....     | 985,595                         | .....                                             | 1,000,000                                       | .....                                                                  | 1,000,000                                           | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 09/06/2018. | 10/20/2031. |
| 55955A               | AG | 1 | MAGNE 20 D - CDO.....              | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 1,246,000   | .....                                | 97.287     | .....     | 1,216,081                       | .....                                             | 1,250,000                                       | .....                                                                  | 1,246,478                                           | .....    | .....                | 424          | .....                               | .....                      | .....    | .....                                     | 10/24/2018. | 04/20/2031. |
| 56577A               | AG | 7 | MCLO 7 C - CDO.....                | ..... | .. | ..... | 4                               | .....        | 2FE                                                              | 6,072,000   | .....                                | 96.538     | .....     | 6,371,507                       | .....                                             | 6,600,000                                       | .....                                                                  | 6,336,856                                           | .....    | .....                | 64,505       | .....                               | .....                      | .....    | .....                                     | 10/30/2014. | 10/28/2025. |
| 56577A               | AN | 2 | MCLO 7R BR - CDO.....              | ..... | .. | ..... | 4                               | .....        | 1FE                                                              | 2,000,000   | .....                                | 100.000    | .....     | 1,999,997                       | .....                                             | 2,000,000                                       | .....                                                                  | 2,000,000                                           | .....    | .....                | .....        | .....                               | .....                      | .....    | .....                                     | 04/12/2017. | 10/28/2025. |



**SCHEDULE D - PART 1**

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

E10.106

| 1                    |    | 2           |                                   |     | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|-----------------------------------|-----|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                   |     | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                   |     | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 56577R               | AA | 3           | MCLO 11 D - CDO.....              | 4   |       |                                 | 3FE          | 300,000                                                          | 78.118      | 234,353                              | 300,000    | 299,656    |                                 | (344)                                             |                                                 |                                                                        |                                                     | 7.466    | 8.174                | JAJO..       | 4,480                               | 24,339                     | 02/06/2018. | 04/21/2031.                               |
| 56577R               | AC | 9           | MCLO 11 SN - CDO.....             | 4   |       |                                 | 6            | 380,000                                                          | 58.000      | 232,000                              | 400,000    | 232,000    |                                 | (103,956)                                         |                                                 |                                                                        |                                                     |          | 17.438               | JAJO..       | 89,082                              | 89,082                     | 02/06/2018. | 04/21/2031.                               |
| 56577T               | AG | 6           | MCLO 10 SN - CDO.....             | 4   |       |                                 | 6            | 522,500                                                          | 34.920      | 192,060                              | 550,000    | 192,060    |                                 | (180,175)                                         |                                                 |                                                                        |                                                     |          | 14.301               | FMAN.        | 98,489                              | 98,489                     | 08/09/2017. | 11/15/2029.                               |
| 56578L               | AC | 1           | MCLO 12 SN - CDO.....             | 4   |       |                                 | 6            | 711,583                                                          | 64.000      | 528,000                              | 825,000    | 528,000    |                                 | (36,973)                                          |                                                 | 80,005                                                                 |                                                     |          | 13.383               | JAJO..       | 177,228                             | 177,228                    | 09/06/2018. | 04/18/2031.                               |
| 56579B               | AA | 6           | MCLO 13 D - CDO.....              | 4   |       |                                 | 3FE          | 3,538,750                                                        | 93.143      | 3,469,567                            | 3,725,000  | 3,547,828  |                                 | 9,078                                             |                                                 |                                                                        |                                                     | 9.992    | 9.603                | JAJO..       | 196,369                             |                            | 06/04/2019. | 04/15/2032.                               |
| 566061               | AJ | 6           | MP10 10 D - CDO.....              | 4   |       |                                 | 2FE          | 15,000,000                                                       | 95.648      | 14,347,147                           | 15,000,000 | 15,000,000 |                                 |                                                   |                                                 |                                                                        |                                                     | 5.301    | 5.468                | JAJO..       | 172,279                             | 886,547                    | 08/09/2017. | 10/15/2030.                               |
| 566062               | AA | 3           | MP10 10 E - CDO.....              | 4   |       |                                 | 3FE          | 2,648,500                                                        | 93.267      | 2,564,837                            | 2,750,000  | 2,657,252  |                                 | 8,752                                             |                                                 |                                                                        |                                                     | 8.401    | 9.241                | JAJO..       | 50,055                              | 181,126                    | 04/15/2019. | 10/15/2030.                               |
| 56606L               | AE | 3           | MP12 12 C - CDO.....              | 4   |       |                                 | 1FE          | 1,000,000                                                        | 94.011      | 940,107                              | 1,000,000  | 1,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 3.851    | 4.001                | JAJO..       | 8,237                               | 44,440                     | 04/10/2018. | 07/16/2031.                               |
| 56607F               | AD | 7           | MP11 11 D - CDO.....              | 4   |       |                                 | 2FE          | 4,922,125                                                        | 89.984      | 4,724,138                            | 5,250,000  | 4,955,674  |                                 |                                                   | 33,549                                          |                                                                        |                                                     | 4.803    | 5.882                | JAJO..       | 52,536                              | 216,686                    | 01/29/2019. | 12/18/2047.                               |
| 59801M               | AJ | 7           | MIDO 8 D - CDO.....               | 4   |       |                                 | 2FE          | 1,600,000                                                        | 93.585      | 1,497,354                            | 1,600,000  | 1,600,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.798    | 5.050                | FMAN.        | 8,957                               | 87,350                     | 01/16/2018. | 02/20/2031.                               |
| 59801W               | AJ | 5           | MIDO 7 D - CDO.....               | 4   |       |                                 | 2FE          | 2,156,000                                                        | 97.835      | 2,152,374                            | 2,200,000  | 2,171,916  |                                 | 4,595                                             |                                                 |                                                                        |                                                     | 5.881    | 6.300                | JAJO..       | 28,032                              | 142,964                    | 06/02/2017. | 07/16/2029.                               |
| 610333               | AW | 6           | MOCAP 141R CR - CDO.....          | 4   |       |                                 | 1FE          | 2,000,000                                                        | 99.828      | 1,996,551                            | 2,000,000  | 2,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.353    | 4.333                | JAJO..       | 17,171                              | 99,834                     | 10/06/2017. | 10/22/2026.                               |
| 61751G               | AD | 9           | MSM 075AX 2A3 - RMBS.....         | 4   |       |                                 | 1FM          | 400,887                                                          | 44.341      | 383,818                              | 865,613    | 369,539    |                                 | 9,342                                             |                                                 |                                                                        |                                                     | 2.022    | 6.497                | MON...       | 292                                 | 11,362                     | 02/21/2019. | 02/25/2037.                               |
| 61910A               | AA | 6           | MECA 07FF1 A - ABS.....           | 4   |       |                                 | 4FE          | 997,821                                                          | 92.648      | 1,010,343                            | 1,090,514  | 995,688    |                                 | 1,586                                             |                                                 |                                                                        |                                                     | 2.020    | 3.283                | MON...       | 367                                 | 8,551                      | 09/19/2019. | 01/25/2042.                               |
| 629682               | AA | 3           | NADG 2019-1 A - ABS.....          | 2   |       |                                 | 1FE          | 1,750,000                                                        | 99.293      | 1,737,628                            | 1,750,000  | 1,750,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 3.368    | 3.392                | MON...       | 3,602                               |                            | 11/21/2019. | 12/28/2049.                               |
| 63170M               | AJ | 2           | NCC 181 D - CDO.....              | 4   |       |                                 | 2FE          | 233,125                                                          | 88.474      | 221,184                              | 250,000    | 234,243    |                                 | 1,118                                             |                                                 |                                                                        |                                                     | 4.981    | 6.157                | JAJO..       | 2,698                               | 6,900                      | 05/30/2019. | 07/15/2031.                               |
| 63172D               | AA | 9           | CFOZ 2019-1 A - ABS.....          | 2   |       |                                 | 1FE          | 586,929                                                          | 99.266      | 582,717                              | 587,024    | 586,933    |                                 | 4                                                 |                                                 |                                                                        |                                                     | 3.980    | 4.352                | FMAN.        | 2,985                               | 4,478                      | 09/27/2019. | 08/15/2034.                               |
| 64129J               | AY | 6           | NEUB 14R DR - CDO.....            | 4   |       |                                 | 2FE          | 2,437,500                                                        | 98.835      | 2,470,873                            | 2,500,000  | 2,454,885  |                                 | 6,608                                             |                                                 |                                                                        |                                                     | 5.586    | 6.148                | JAJO..       | 25,213                              | 156,167                    | 04/19/2017. | 01/28/2030.                               |
| 64130P               | AG | 8           | NEUB 28 C - CDO.....              | 4   |       |                                 | 1FE          | 5,000,000                                                        | 95.976      | 4,798,810                            | 5,000,000  | 5,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 3.766    | 3.951                | JAJO..       | 37,659                              | 218,601                    | 04/27/2018. | 04/22/2030.                               |
| 64130T               | AW | 5           | NEUB 20R DR - CDO.....            | 4   |       |                                 | 2FE          | 8,000,000                                                        | 99.614      | 7,969,099                            | 8,000,000  | 8,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.401    | 4.557                | JAJO..       | 76,282                              | 399,825                    | 11/15/2017. | 01/18/2028.                               |
| 64131E               | AL | 1           | NEUB 23R DR - CDO.....            | 4   |       |                                 | 2FE          | 10,000,000                                                       | 97.280      | 9,727,999                            | 10,000,000 | 10,000,000 |                                 |                                                   |                                                 |                                                                        |                                                     | 4.902    | 5.137                | JAJO..       | 100,766                             | 550,224                    | 09/20/2018. | 10/27/2027.                               |
| 64131Q               | AG | 5           | NEUB 26 D - CDO.....              | 4   |       |                                 | 2FE          | 500,000                                                          | 96.532      | 482,659                              | 500,000    | 500,000    |                                 |                                                   |                                                 |                                                                        |                                                     | 4.653    | 4.810                | JAJO..       | 4,847                               | 26,259                     | 10/25/2017. | 10/18/2030.                               |
| 668457               | AA | 2           | NORTHWIND HOLDINGS LLC - ABS..... | 4   |       |                                 | 1FE          | 138,125                                                          | 99.197      | 173,595                              | 175,000    | 164,007    |                                 | 3,942                                             |                                                 |                                                                        |                                                     | 2.687    | 12.173               | MJSD.        | 406                                 | 5,826                      | 01/10/2012. | 12/01/2037.                               |
| 67091R               | AP | 4           | OCF 158R 2BR - CDO.....           | 4   |       |                                 | 1FE          | 3,500,000                                                        | 100.073     | 3,502,555                            | 3,500,000  | 3,500,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 3.434    | 3.449                | JAJO..       | 24,706                              | 120,190                    | 10/16/2017. | 04/19/2027.                               |
| 67108B               | BE | 4           | OZLMF 2RR CR2 - CDO.....          | 4   |       |                                 | 2FE          | 1,000,000                                                        | 96.973      | 969,726                              | 1,000,000  | 1,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 5.186    | 5.404                | JAJO..       | 9,075                               | 58,587                     | 08/17/2018. | 07/30/2031.                               |
| 67108F               | AU | 0           | OZLMF 4R CR - CDO.....            | 4   |       |                                 | 2FE          | 10,000,000                                                       | 97.826      | 9,782,624                            | 10,000,000 | 10,000,000 |                                 |                                                   |                                                 |                                                                        |                                                     | 5.303    | 5.519                | JAJO..       | 104,592                             | 595,488                    | 08/31/2017. | 10/22/2030.                               |
| 67109U               | AY | 8           | OZLM 11R CR - CDO.....            | 4   |       |                                 | 2FE          | 2,000,000                                                        | 99.496      | 1,989,918                            | 2,000,000  | 2,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 5.535    | 5.772                | JAJO..       | 19,374                              | 124,272                    | 08/08/2017. | 10/30/2030.                               |
| 67111D               | AJ | 5           | OZLM 15 C - CDO.....              | 4   |       |                                 | 2FE          | 4,883,000                                                        | 100.011     | 5,000,560                            | 5,000,000  | 4,918,566  |                                 | 14,027                                            |                                                 |                                                                        |                                                     | 5.966    | 6.515                | JAJO..       | 59,659                              | 329,823                    | 11/22/2016. | 01/20/2029.                               |
| 67111P               | AA | 7           | OFSBS PSN - CDO.....              | 6   |       |                                 |              | 614,686                                                          | 54.000      | 445,926                              | 825,788    | 445,926    |                                 | (63,687)                                          |                                                 | 96,146                                                                 |                                                     |          | 15.074               | JAJO..       | 113,736                             | 113,736                    | 07/18/2017. | 08/16/2037.                               |
| 67112C               | AG | 2           | OZLM 19 C - CDO.....              | 4   |       |                                 | 2FE          | 2,000,000                                                        | 96.924      | 1,938,474                            | 2,000,000  | 2,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 5.101    | 5.252                | JAJO..       | 22,104                              | 114,151                    | 10/11/2017. | 11/22/2030.                               |
| 67112D               | AA | 3           | OZLM 19 D - CDO.....              | 4   |       |                                 | 3FE          | 3,549,813                                                        | 98.267      | 3,513,057                            | 3,575,000  | 3,551,647  |                                 | 1,835                                             |                                                 |                                                                        |                                                     | 8.601    | 8.948                | JAJO..       | 66,621                              | 164,452                    | 05/09/2019. | 11/22/2030.                               |
| 67112N               | AC | 7           | OFSBS 9 SN - CDO.....             | 4   |       |                                 | 6            | 82,989                                                           | 72.378      | 72,378                               | 100,000    | 72,378     |                                 | (5,855)                                           |                                                 | (7,767)                                                                |                                                     |          | 17.585               | JAJO..       | 23,131                              | 23,131                     | 06/21/2018. | 08/01/2118.                               |
| 67400F               | AJ | 0           | OAKCL 181 C - CDO.....            | 4   |       |                                 | 2FE          | 3,000,000                                                        | 96.183      | 2,885,484                            | 3,000,000  | 3,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 5.216    | 5.417                | JAJO..       | 31,295                              | 154,262                    | 10/24/2018. | 10/21/2030.                               |
| 67400J               | AA | 1           | OAKCL 194 E - CDO.....            | 4   | C     |                                 | 3FE          | 3,150,888                                                        | 97.259      | 3,209,534                            | 3,300,000  | 3,153,480  |                                 | 2,593                                             |                                                 |                                                                        |                                                     | 9.158    | 9.650                | JAJO..       | 52,888                              |                            | 09/26/2019. | 10/20/2032.                               |
| 675711               | AG | 0           | OCT33 33 C - CDO.....             | 4   |       |                                 | 2FE          | 1,000,000                                                        | 94.622      | 946,224                              | 1,000,000  | 1,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.716    | 4.911                | JAJO..       | 9,432                               | 53,326                     | 10/16/2017. | 01/21/2031.                               |
| 67572Y               | BW | 1           | OCT22 22RR DRR - CDO.....         | 4   |       |                                 | 2FE          | 947,700                                                          | 94.992      | 949,915                              | 1,000,000  | 949,352    |                                 | 1,652                                             |                                                 |                                                                        |                                                     | 4.703    | 5.697                | JAJO..       | 9,276                               | 12,848                     | 09/26/2019. | 01/22/2030.                               |
| 67573C               | AL | 3           | OCT32 32 D - CDO.....             | 4   |       |                                 | 2FE          | 7,000,000                                                        | 99.808      | 6,986,531                            | 7,000,000  | 7,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 5.401    | 5.612                | JAJO..       | 81,913                              | 420,819                    | 07/25/2017. | 07/16/2029.                               |
| 67575N               | BP | 7           | OMART 19T1 DT1 - ABS.....         | 4   |       |                                 | 2FE          | 150,000                                                          | 100.274     | 150,411                              | 150,000    | 150,000    |                                 | 0                                                 |                                                 |                                                                        |                                                     | 3.107    | 3.127                | N/A.....     | 207                                 | 1,566                      | 08/09/2019. | 08/15/2050.                               |
| 67576R               | AA | 1           | OCT42 42 E - CDO.....             | 4.5 |       |                                 | 3FE          | 1,499,585                                                        | 98.272      | 1,498,653                            | 1,525,000  | 1,500,275  |                                 | 690                                               |                                                 |                                                                        |                                                     | 8.621    | 8.608                | JAJO..       | 28,485                              | 37,998                     | 12/05/2019. | 04/15/2031.                               |
| 67576W               | AL | 6           | OCT20 20RR D - CDO.....           | 4   |       |                                 | 2FE          | 1,000,000                                                        | 100.232     | 1,002,322                            | 1,000,000  | 1,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 5.701    | 5.924                | FMAN.        | 7,918                               | 31,045                     | 04/25/2019. | 05/12/2031.                               |
| 67590L               | AL | 2           | OCT19 19 D - CDO.....             | 4   |       |                                 | 1FE          | 2,345,313                                                        | 100.035     | 2,500,886                            | 2,500,000  | 2,422,405  |                                 |                                                   |                                                 | 20,083                                                                 |                                                     | 5.501    | 6.622                | JAJO..       | 29,796                              | 152,827                    | 10/29/2015. | 04/15/2026.                               |

**SCHEDULE D - PART 1**

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

E10.107

| 1                    |    | 2           |                            | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     | Dates                      |             |                                           |
|----------------------|----|-------------|----------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                            | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                            | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 67590W               | CN | 2           | OCT23 23R DR - CDO.....    |       |                                 | 4            | 2FE                                                              | 3,000,000   | 97.444                               | 2,923,332  | 3,000,000  | 3,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.551    | 4.709                | JAJO..       | 29,581                              | 154,497                    | 04/10/2018. | 07/15/2027                                |
| 67590X               | AS | 1           | OCT27 27R DR - CDO.....    |       |                                 | 4            | 2FE                                                              | 4,000,000   | 95.543                               | 3,821,736  | 4,000,000  | 4,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.951    | 5.114                | JAJO..       | 42,908                              | 222,218                    | 07/05/2018. | 07/15/2030.                               |
| 67590Y               | AU | 4           | OCT26 26R DR - CDO.....    |       |                                 | 4            | 2FE                                                              | 5,000,000   | 94.878                               | 4,743,905  | 5,000,000  | 5,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.851    | 5.012                | JAJO..       | 52,551                              | 272,703                    | 06/01/2018. | 07/15/2030.                               |
| 67591T               | AJ | 9           | OCT35 35 C - CDO.....      |       |                                 | 4            | 2FE                                                              | 7,959,500   | 95.212                               | 7,616,992  | 8,000,000  | 7,962,211                       |                                                   | 2,711                                           |                                                                        |                                                     | 4.566    | 4.833                | JAJO..       | 73,054                              | 388,116                    | 05/31/2019. | 01/21/2031.                               |
| 67591U               | AL | 1           | OCT36 36 D - CDO.....      |       |                                 | 4            | 2FE                                                              | 5,500,000   | 95.176                               | 5,234,653  | 5,500,000  | 5,500,000                       |                                                   |                                                 |                                                                        |                                                     | 4.601    | 4.759                | JAJO..       | 54,827                              | 286,033                    | 03/07/2018. | 04/15/2031.                               |
| 67591V               | AJ | 4           | OCT37 37 C - CDO.....      |       |                                 | 4            | 2FE                                                              | 500,000     | 94.316                               | 471,578    | 500,000    | 500,000                         |                                                   |                                                 |                                                                        |                                                     | 4.790    | 4.999                | JAJO..       | 4,524                               | 35,004                     | 05/29/2018. | 07/25/2030.                               |
| 67591X               | AC | 5           | OCT38 38 SUB - CDO.....    |       |                                 | 4            | 6                                                                | 374,063     | 70.671                               | 318,019    | 450,000    | 318,019                         | (32,343)                                          | (41,138)                                        |                                                                        |                                                     |          | 14.632               | JAJO..       | 96,126                              |                            | 07/12/2018. | 07/20/2030.                               |
| 67591Y               | AL | 3           | OCT38 38 C - CDO.....      |       |                                 | 4            | 2FE                                                              | 1,000,000   | 95.201                               | 952,007    | 1,000,000  | 1,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.916    | 5.114                | JAJO..       | 9,832                               | 63,910                     | 07/12/2018. | 07/20/2030.                               |
| 675920               | AG | 7           | OCT30 30 C - CDO.....      |       |                                 | 4            | 2FE                                                              | 2,341,638   | 100.048                              | 2,341,132  | 2,340,000  | 2,342,153                       |                                                   | (303)                                           |                                                                        |                                                     | 5.466    | 5.654                | JAJO..       | 25,580                              | 142,527                    | 06/15/2017. | 03/17/2030.                               |
| 675922               | AJ | 7           | OCT34 34 C1 - CDO.....     |       |                                 | 4            | 1FE                                                              | 480,000     | 100.004                              | 500,018    | 500,000    | 480,183                         |                                                   | 183                                             |                                                                        |                                                     | 3.666    | 4.367                | JAJO..       | 3,666                               |                            | 12/05/2019. | 01/22/2030.                               |
| 675922               | AN | 8           | OCT34 34 D - CDO.....      |       |                                 | 4            | 2FE                                                              | 3,152,000   | 93.875                               | 2,958,953  | 3,152,000  | 3,152,000                       |                                                   |                                                 |                                                                        |                                                     | 4.466    | 4.658                | JAJO..       | 28,153                              | 160,115                    | 11/08/2017. | 01/22/2030.                               |
| 67592C               | AJ | 5           | OCT39 39 D - CDO.....      |       |                                 | 4            | 2FE                                                              | 6,300,000   | 99.459                               | 6,265,911  | 6,300,000  | 6,300,000                       |                                                   |                                                 |                                                                        |                                                     | 5.216    | 5.114                | JAJO..       | 65,720                              | 313,562                    | 10/12/2018. | 10/21/2030.                               |
| 67592D               | AA | 2           | OCT44 PSN - CDO.....       |       |                                 | 4            | 6                                                                | 2,118,478   | 76.000                               | 1,957,000  | 2,575,000  | 1,957,000                       | (190,268)                                         | 28,790                                          |                                                                        |                                                     |          | 14.754               | JAJO..       | 91,718                              |                            | 06/19/2019. | 07/20/2032.                               |
| 67592G               | AA | 5           | OCT41 41 E - CDO.....      |       | C                               | 4            | 3FE                                                              | 1,990,400   | 100.011                              | 2,000,211  | 2,000,000  | 1,990,856                       |                                                   | 456                                             |                                                                        |                                                     | 8.901    | 8.830                | JAJO..       | 38,570                              | 94,534                     | 07/01/2019. | 04/15/2031.                               |
| 682337               | AA | 8           | OELF 3 A1 - CDO.....       |       |                                 | 2            | 1FE                                                              | 1,250,000   | 100.617                              | 1,257,708  | 1,250,000  | 1,250,000                       |                                                   |                                                 |                                                                        |                                                     | 4.250    | 4.272                | JAJO..       | 26,267                              |                            | 05/24/2019. | 07/19/2037.                               |
| 69688M               | AG | 0           | PLMRS 182 B - CDO.....     |       |                                 | 4            | 1FE                                                              | 6,000,000   | 98.002                               | 5,880,090  | 6,000,000  | 6,000,000                       |                                                   |                                                 |                                                                        |                                                     | 3.901    | 4.052                | JAJO..       | 50,061                              | 332,753                    | 06/15/2018. | 07/16/2031.                               |
| 69688M               | AJ | 4           | PLMRS 182 C - CDO.....     |       |                                 | 4            | 2FE                                                              | 5,000,000   | 98.651                               | 4,932,530  | 5,000,000  | 5,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.801    | 4.962                | JAJO..       | 51,343                              | 334,044                    | 06/15/2018. | 07/16/2031.                               |
| 69688X               | AW | 1           | PLMRS 141RR BR2 - CDO..... |       |                                 | 4            | 1FE                                                              | 4,594,710   | 96.825                               | 4,453,945  | 4,600,000  | 4,594,661                       |                                                   | 726                                             |                                                                        |                                                     | 3.852    | 4.020                | JAJO..       | 37,408                              | 204,132                    | 06/11/2018. | 01/17/2031.                               |
| 69688X               | AY | 7           | PLMRS 141RR CR2 - CDO..... |       |                                 | 4            | 2FE                                                              | 500,000     | 95.483                               | 477,413    | 500,000    | 500,000                         |                                                   |                                                 |                                                                        |                                                     | 4.652    | 4.797                | JAJO..       | 4,911                               | 26,244                     | 12/08/2017. | 01/17/2031.                               |
| 69689C               | AU | 0           | PLMRS 152R CR - CDO.....   |       |                                 | 4            | 2FE                                                              | 830,000     | 100.145                              | 831,206    | 830,000    | 830,000                         |                                                   |                                                 |                                                                        |                                                     | 5.666    | 5.874                | JAJO..       | 9,405                               | 52,233                     | 06/27/2017. | 07/22/2030.                               |
| 69689G               | AA | 5           | PLMRS 181 D - CDO.....     |       |                                 | 4            | 3FE                                                              | 431,009     | 88.955                               | 413,641    | 465,000    | 433,113                         |                                                   | 2,104                                           |                                                                        |                                                     | 7.153    | 8.510                | JAJO..       | 6,930                               | 17,963                     | 05/30/2019. | 04/18/2031.                               |
| 69700T               | AA | 2           | PFIXD 191 A - CDO.....     |       |                                 | 2            | 1FE                                                              | 1,000,000   | 100.876                              | 1,008,759  | 1,000,000  | 1,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.640    | 4.639                | AO.....      | 9,151                               | 26,036                     | 02/21/2019. | 04/20/2037.                               |
| 69703P               | AG | 4           | PLMRS 181 C - CDO.....     |       |                                 | 4            | 2FE                                                              | 7,000,000   | 97.167                               | 6,801,690  | 7,000,000  | 7,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.503    | 4.658                | JAJO..       | 65,672                              | 356,975                    | 02/12/2018. | 04/18/2031.                               |
| 69916X               | AL | 9           | PARL 191 D - CDO.....      |       |                                 | 4            | 2FE                                                              | 1,200,000   | 100.352                              | 1,204,220  | 1,200,000  | 1,200,000                       |                                                   |                                                 |                                                                        |                                                     | 6.243    | 6.376                | JAJO..       | 26,012                              |                            | 07/24/2019. | 07/20/2032.                               |
| 69916Y               | AA | 1           | PARL 191 E - CDO.....      |       | C                               | 4            | 3FE                                                              | 885,500     | 96.364                               | 886,547    | 920,000    | 886,615                         |                                                   | 1,115                                           |                                                                        |                                                     | 8.763    | 9.228                | JAJO..       | 27,993                              |                            | 07/24/2019. | 07/20/2032.                               |
| 70018B               | AA | 6           | PAIA 192 D - CDO.....      |       | C                               | 4            | 3FE                                                              | 1,930,000   | 97.636                               | 1,952,727  | 2,000,000  | 1,931,396                       |                                                   | 1,396                                           |                                                                        |                                                     | 9.034    | 9.211                | JAJO..       | 39,149                              |                            | 09/18/2019. | 10/15/2032.                               |
| 70556M               | AB | 8           | PALS 001 A2 - ABS.....     |       |                                 | 4            | 6FE                                                              | 385,744     | 1.875                                | 156,206    | 8,331,000  | 32,688                          | 527,694                                           | (397,402)                                       | 380,858                                                                |                                                     | 8.370    | 16.935               | MON...       | 9,685                               | 454,442                    | 03/26/2014. | 03/25/2030.                               |
| 74972F               | AL | 9           | RRAM 4 C - CDO.....        |       |                                 | 4            | 2FE                                                              | 1,056,550   | 96.995                               | 1,066,942  | 1,100,000  | 1,061,244                       |                                                   | 4,694                                           |                                                                        |                                                     | 4.751    | 5.676                | JAJO..       | 11,323                              | 61,110                     | 01/08/2019. | 04/15/2030.                               |
| 74982L               | AS | 9           | RACEP 8R CR - CDO.....     |       |                                 | 4            | 1FE                                                              | 1,479,750   | 97.943                               | 1,469,138  | 1,500,000  | 1,479,867                       |                                                   | 117                                             |                                                                        |                                                     | 4.399    | 5.411                | FMAN.        | 7,697                               |                            | 12/18/2019. | 02/20/2030.                               |
| 75405R               | AC | 7           | RPRO 2005-1A B - ABS.....  |       |                                 | 4,5          | 1FE                                                              | 1,112,182   | 98.387                               | 1,149,409  | 1,168,259  | 1,137,687                       |                                                   | 6,698                                           |                                                                        |                                                     | 2.891    | 4.412                | JAJO..       | 6,755                               | 38,569                     | 05/05/2017. | 03/23/2024.                               |
| 77587A               | AL | 0           | RMRK WMR D - CDO.....      |       |                                 | 4            | 2FE                                                              | 6,930,000   | 91.052                               | 6,373,671  | 7,000,000  | 6,939,045                       |                                                   | 7,183                                           |                                                                        |                                                     | 4.986    | 5.318                | JAJO..       | 69,802                              | 392,391                    | 03/29/2018. | 04/21/2031.                               |
| 77587U               | AE | 2           | RMRK 1 B - CDO.....        |       |                                 | 4            | 1FE                                                              | 10,000,000  | 98.017                               | 9,801,660  | 10,000,000 | 10,000,000                      |                                                   |                                                 |                                                                        |                                                     | 4.084    | 4.304                | JAJO..       | 79,411                              | 473,849                    | 09/26/2017. | 10/23/2030.                               |
| 80306A               | AA | 8           | SAPA 181 A - ABS.....      |       | C                               | 2            | 1FE                                                              | 1,964,046   | 101.705                              | 2,002,774  | 1,969,207  | 2,002,774                       | 37,534                                            | 549                                             |                                                                        |                                                     | 4.250    | 4.356                | MON...       | 3,720                               | 83,676                     | 03/14/2018. | 12/15/2040.                               |
| 817176               | AG | 5           | SPARK 1 D - CDO.....       |       |                                 | 4            | 2FE                                                              | 3,047,891   | 100.064                              | 3,252,067  | 3,250,000  | 3,156,175                       |                                                   | 25,252                                          |                                                                        |                                                     | 5.502    | 6.691                | JAJO..       | 37,751                              | 198,594                    | 11/17/2015. | 07/17/2026.                               |
| 817743               | AA | 5           | SPRO 191 A2 - ABS.....     |       |                                 | 2            | 2FE                                                              | 4,014,063   | 100.368                              | 4,014,720  | 4,000,000  | 4,013,677                       |                                                   | (386)                                           |                                                                        |                                                     | 3.882    | 3.841                | JAJO..       | 38,820                              |                            | 10/01/2019. | 10/25/2049.                               |
| 81881J               | AG | 7           | SHACK 145RR C - CDO.....   |       |                                 | 4            | 1FE                                                              | 2,750,000   | 96.302                               | 2,648,302  | 2,750,000  | 2,750,000                       |                                                   |                                                 |                                                                        |                                                     | 4.043    | 4.304                | FMAN.        | 16,988                              | 130,312                    | 05/02/2018. | 05/07/2031.                               |
| 828428               | AE | 2           | SMORE 1 B - CDO.....       |       |                                 | 4            | 1FE                                                              | 486,250     | 100.023                              | 500,117    | 500,000    | 494,637                         |                                                   | 2,046                                           |                                                                        |                                                     | 4.910    | 5.392                | FMAN.        | 3,205                               | 27,844                     | 07/23/2015. | 05/15/2026.                               |
| 83546D               | AB | 4           | SONIC 131R A2 - ABS.....   |       |                                 | 2            | 2FE                                                              | 2,301,257   | 99.847                               | 2,327,650  | 2,331,216  | 2,331,222                       |                                                   | 6                                               |                                                                        |                                                     | 3.750    | 3.779                | MON...       | 2,671                               | 87,421                     | 12/06/2018. | 07/20/2043.                               |
| 83546D               | AF | 5           | SONIC 181 A2 - ABS.....    |       |                                 | 2            | 2FE                                                              | 197,339     | 102.244                              | 202,273    | 197,833    | 197,803                         |                                                   | 6                                               |                                                                        |                                                     | 4.026    | 4.063                | MON...       | 243                                 | 7,965                      | 02/14/2018. | 02/20/2048.                               |
| 83607E               | AE | 2           | SNDPT 5RR C - CDO.....     |       |                                 | 4            | 1FE                                                              | 5,000,000   | 96.178                               | 4,808,890  | 5,000,000  | 5,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.103    | 4.254                | JAJO..       | 42,742                              | 291,344                    | 07/12/2018. | 07/18/2031.                               |
| 83608G               | AS | 5           | SNDPT 2R A3R - CDO.....    |       |                                 | 4            | 1FE                                                              | 5,998,800   | 96.256                               | 5,775,348  | 6,000,000  | 6,005,829                       |                                                   | (796)                                           |                                                                        |                                                     | 3.786    | 3.986                | JAJO..       | 41,011                              | 267,737                    | 03/26/2018. | 01/27/2031.                               |

**SCHEDULE D - PART 1**

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

E10.108

| 1                    |    |   | 2                   |  |   | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |             |
|----------------------|----|---|---------------------|--|---|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|-------------|
|                      |    |   |                     |  |   | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |             |
| CUSIP Identification |    |   | Description         |  |   | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |             |
| 83608G               | AU | 0 | SNDPT 2R B1R - CDO  |  | 4 |       |                                 | 2FE          | 5,615,000                                                        | 92.970      | 5,220,242                            | 5,615,000  | 5,615,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.636    | 4.861                | JAJO..       | 46,997                              | 299,213                    | 01/22/2018. | 01/27/2031.                               |             |
| 83609N               | AG | 5 | SNDPT 14 D - CDO    |  | 4 |       |                                 | 2FE          | 13,136,405                                                       | 100.005     | 13,500,730                           | 13,500,000 | 13,173,701 |                                 |                                                   | 56,678                                          |                                                                        |                                                     | 5.784    | 6.532                | JAJO..       | 151,830                             | 872,383                    | 10/20/2016. | 01/23/2029.                               |             |
| 83609R               | AG | 6 | SNDPT 15 D - CDO    |  | 4 |       |                                 | 2FE          | 1,782,000                                                        | 98.819      | 1,778,738                            | 1,800,000  | 1,781,268  |                                 |                                                   | 3,184                                           |                                                                        |                                                     | 5.534    | 5.973                | JAJO..       | 19,369                              | 111,755                    | 02/02/2017. | 01/23/2029.                               |             |
| 83609T               | AG | 2 | SNDPT 18 C - CDO    |  | 4 |       |                                 | 2FE          | 1,091,750                                                        | 91.003      | 1,001,034                            | 1,100,000  | 1,092,192  |                                 |                                                   | 1,018                                           |                                                                        |                                                     | 4.466    | 4.761                | JAJO..       | 9,825                               | 55,878                     | 12/12/2017. | 01/21/2031.                               |             |
| 83609Y               | AJ | 5 | SNDPT 4RR D - CDO   |  | 4 |       |                                 | 2FE          | 748,875                                                          | 95.520      | 716,399                              | 750,000    | 749,357    |                                 |                                                   | 77                                              |                                                                        |                                                     | 5.253    | 5.431                | JAJO..       | 8,208                               | 43,950                     | 10/03/2018. | 04/18/2031.                               |             |
| 83610H               | AG | 5 | SNDPT 7RR C - CDO   |  | 4 |       |                                 | 1FE          | 7,000,000                                                        | 96.557      | 6,759,018                            | 7,000,000  | 7,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.184    | 4.405                | JAJO..       | 56,949                              | 338,791                    | 10/03/2018. | 10/23/2031.                               |             |
| 83610J               | AJ | 5 | SNDPT 19 D - CDO    |  | 4 |       |                                 | 2FE          | 8,000,000                                                        | 92.731      | 7,418,496                            | 8,000,000  | 8,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.651    | 4.810                | JAJO..       | 80,615                              | 420,103                    | 03/27/2018. | 04/15/2031.                               |             |
| 83610K               | AG | 8 | SNDPT 16 D - CDO    |  | 4 |       |                                 | 2FE          | 7,912,256                                                        | 97.654      | 7,812,355                            | 8,000,000  | 7,949,249  |                                 |                                                   | 6,933                                           |                                                                        |                                                     | 5.540    | 5.883                | JAJO..       | 83,710                              | 497,017                    | 05/19/2017. | 07/25/2030.                               |             |
| 83611G               | AE | 1 | SNDPT 17 B - CDO    |  | 4 |       |                                 | 1FE          | 12,000,000                                                       | 96.626      | 11,595,132                           | 12,000,000 | 12,000,000 |                                 |                                                   |                                                 |                                                                        |                                                     | 3.916    | 4.102                | JAJO..       | 93,981                              | 542,843                    | 09/28/2017. | 10/20/2030.                               |             |
| 83611K               | AG | 7 | SNDPT 22 D - CDO    |  | 4 |       |                                 | 2FE          | 4,158,000                                                        | 100.182     | 4,207,661                            | 4,200,000  | 4,161,837  |                                 |                                                   | 3,837                                           |                                                                        |                                                     | 5.866    | 6.205                | JAJO..       | 49,273                              | 179,795                    | 01/28/2019. | 01/20/2032.                               |             |
| 83611L               | AG | 5 | SNDPT 3RR D - CDO   |  | 4 |       |                                 | 2FE          | 4,235,125                                                        | 92.235      | 3,919,982                            | 4,250,000  | 4,237,940  |                                 |                                                   | 1,917                                           |                                                                        |                                                     | 4.951    | 5.168                | JAJO..       | 45,589                              | 236,107                    | 04/10/2018. | 04/16/2029.                               |             |
| 83613H               | AG | 2 | SNDPT 21 B - CDO    |  | 4 |       |                                 | 1FE          | 3,000,000                                                        | 97.147      | 2,914,401                            | 3,000,000  | 3,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.136    | 4.355                | JAJO..       | 22,401                              | 150,782                    | 10/10/2018. | 10/27/2031.                               |             |
| 83613H               | AJ | 6 | SNDPT 21 C - CDO    |  | 4 |       |                                 | 2FE          | 400,000                                                          | 97.508      | 390,031                              | 400,000    | 400,000    |                                 |                                                   |                                                 |                                                                        |                                                     | 5.236    | 5.455                | JAJO..       | 3,781                               | 24,785                     | 08/29/2018. | 10/27/2031.                               |             |
| 83613W               | AE | 4 | SNDPT 6RR C - CDO   |  | 4 |       |                                 | 1FE          | 5,000,000                                                        | 95.165      | 4,758,250                            | 5,000,000  | 5,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.216    | 4.405                | JAJO..       | 42,788                              | 241,351                    | 10/12/2018. | 10/20/2031.                               |             |
| 83613W               | AG | 9 | SNDPT 6RR D - CDO   |  | 4 |       |                                 | 2FE          | 10,250,000                                                       | 95.953      | 9,813,433                            | 10,250,000 | 10,250,000 |                                 |                                                   |                                                 |                                                                        |                                                     | 5.366    | 5.556                | JAJO..       | 110,001                             | 613,955                    | 10/12/2018. | 10/20/2031.                               |             |
| 83614C               | AA | 5 | SNDPT 23 E - CDO    |  | 4 |       |                                 | 3FE          | 2,946,000                                                        | 96.112      | 2,883,346                            | 3,000,000  | 2,948,630  |                                 |                                                   | 2,630                                           |                                                                        |                                                     | 8.711    | 8.716                | JAJO..       | 56,621                              | 108,922                    | 06/26/2019. | 04/15/2032.                               |             |
| 85816C               | AB | 4 | STCR 151 SUB - CDO  |  | 4 |       |                                 | 6            | 397,178                                                          | 29.000      | 246,500                              | 850,000    | 246,500    | (40,940)                        | (46,072)                                          | 167,988                                         |                                                                        |                                                     | 12.880   |                      | FMAN.        | 116,725                             |                            | 07/26/2017. | 02/22/2027.                               |             |
| 85816G               | AA | 7 | STCR 181 IN - CDO   |  | 4 |       |                                 | 6            | 878,522                                                          | 53.000      | 556,500                              | 1,050,000  | 556,500    | (73,070)                        | (98,215)                                          | 112,214                                         |                                                                        |                                                     | 11.986   |                      | JAJO..       | 219,739                             |                            | 03/28/2018. | 04/15/2031.                               |             |
| 85817C               | AA | 5 | STCR 191 E - CDO    |  | 4 |       |                                 | 3FE          | 542,400                                                          | 83.523      | 471,905                              | 565,000    | 543,842    |                                 |                                                   | 1,442                                           |                                                                        |                                                     | 9.011    | 9.477                | JAJO..       | 11,031                              | 31,204                     | 03/22/2019. | 04/15/2032.                               |             |
| 85817D               | AA | 3 | STCR PSN - CDO      |  | 4 |       |                                 | 6            | 1,569,282                                                        | 50.000      | 850,000                              | 1,700,000  | 850,000    | (731,932)                       | 12,650                                            |                                                 |                                                                        |                                                     | 6.804    |                      | JAJO..       | 142,872                             |                            | 03/25/2019. | 04/15/2032.                               |             |
| 860444               | AS | 7 | STWRT 1R CR - CDO   |  | 4 |       |                                 | 1FE          | 5,985,000                                                        | 97.226      | 5,833,536                            | 6,000,000  | 5,990,562  |                                 |                                                   | 1,275                                           |                                                                        |                                                     | 3.801    | 3.977                | JAJO..       | 49,411                              | 263,369                    | 04/11/2018. | 01/15/2030.                               |             |
| 86212X               | AC | 4 | STR 191 A3 - ABS    |  | 2 |       |                                 | 1FE          | 249,836                                                          | 99.365      | 248,310                              | 249,896    | 249,837    |                                 |                                                   | 1                                               |                                                                        |                                                     | 3.320    | 3.347                | MON..        | 254                                 | 853                        | 11/06/2019. | 11/22/2049.                               |             |
| 87154E               | BA | 7 | SYMP 15RR DR2 - CDO |  | 4 |       |                                 | 2FE          | 4,250,000                                                        | 100.296     | 4,262,576                            | 4,250,000  | 4,250,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 6.303    | 6.165                | JAJO..       | 56,554                              | 231,331                    | 12/07/2018. | 01/17/2032.                               |             |
| 87165U               | AU | 5 | SYMP 17R DR - CDO   |  | 4 |       |                                 | 2FE          | 6,500,000                                                        | 100.006     | 6,500,360                            | 6,500,000  | 6,500,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.651    | 4.810                | JAJO..       | 65,500                              | 341,334                    | 04/09/2018. | 04/17/2028.                               |             |
| 87165Y               | AG | 8 | SYMP 19 C - CDO     |  | 4 |       |                                 | 1FE          | 1,500,000                                                        | 98.063      | 1,470,941                            | 1,500,000  | 1,500,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 3.751    | 3.900                | JAJO..       | 12,034                              | 65,139                     | 03/23/2018. | 04/16/2031.                               |             |
| 87165Y               | AJ | 2 | SYMP 19 D - CDO     |  | 4 |       |                                 | 2FE          | 13,000,000                                                       | 95.784      | 12,451,894                           | 13,000,000 | 13,000,000 |                                 |                                                   |                                                 |                                                                        |                                                     | 4.551    | 4.709                | JAJO..       | 126,540                             | 669,986                    | 02/22/2018. | 04/16/2031.                               |             |
| 87232B               | AE | 2 | TSYMP 171 D - CDO   |  | 4 |       |                                 | 2FE          | 2,000,000                                                        | 100.231     | 2,004,611                            | 2,000,000  | 2,000,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 5.401    | 5.569                | JAJO..       | 23,404                              | 120,234                    | 06/29/2017. | 07/15/2030.                               |             |
| 87248W               | AE | 8 | TICP 8 B - CDO      |  | 4 |       |                                 | 1FE          | 21,000,000                                                       | 100.001     | 21,000,180                           | 21,000,000 | 21,000,000 |                                 |                                                   |                                                 |                                                                        |                                                     | 4.116    | 4.304                | JAJO..       | 172,867                             | 992,442                    | 09/27/2017. | 10/21/2030.                               |             |
| 87249C               | AG | 6 | TICP 10 D - CDO     |  | 4 |       |                                 | 2FE          | 2,500,000                                                        | 98.446      | 2,461,138                            | 2,500,000  | 2,500,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.766    | 4.962                | JAJO..       | 23,829                              |                            | 03/05/2018. | 04/20/2031.                               |             |
| 87249H               | AA | 8 | WINDR 181 IN - CDO  |  | 4 |       |                                 | 6            | 1,319,700                                                        | 67.000      | 1,005,000                            | 1,500,000  | 1,005,000  | (31,864)                        | (223,136)                                         |                                                 |                                                                        |                                                     | 12.766   |                      | JAJO..       |                                     | 367,652                    | 06/22/2018. | 07/15/2030.                               |             |
| 87249L               | AG | 6 | WINDR 174 C - CDO   |  | 4 |       |                                 | 1FE          | 6,502,979                                                        | 97.365      | 6,362,803                            | 6,535,000  | 6,507,399  |                                 |                                                   | 3,974                                           |                                                                        |                                                     | 3.648    | 3.973                | FMAN.        | 27,817                              | 280,576                    | 06/11/2018. | 11/20/2030.                               |             |
| 87249L               | AJ | 0 | WINDR 174 D - CDO   |  | 4 |       |                                 | 2FE          | 1,500,000                                                        | 96.318      | 1,444,763                            | 1,500,000  | 1,500,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 4.548    | 4.810                | FMAN.        | 7,960                               | 78,089                     | 10/31/2017. | 11/20/2030.                               |             |
| 87249M               | AA | 7 | WINDR 174 E - CDO   |  | 4 |       |                                 | 3FE          | 1,404,688                                                        | 92.563      | 1,342,156                            | 1,450,000  | 1,408,112  |                                 |                                                   | 3,425                                           |                                                                        |                                                     | 7.699    | 8.526                | FMAN.        | 13,023                              | 90,504                     | 05/01/2019. | 11/20/2030.                               |             |
| 87249V               | AL | 3 | WINDR 193 D - CDO   |  | 4 |       |                                 | 2FE          | 300,000                                                          | 100.461     | 301,383                              | 300,000    | 300,000    |                                 |                                                   |                                                 |                                                                        |                                                     | 6.101    | 6.266                | JAJO..       | 3,966                               | 8,262                      | 04/05/2019. | 04/15/2031.                               |             |
| 87250A               | AG | 6 | TICP 13 D - CDO     |  | 4 |       |                                 | 2FE          | 250,000                                                          | 100.255     | 250,639                              | 250,000    | 250,000    |                                 |                                                   |                                                 |                                                                        |                                                     | 5.656    | 5.651                | JAJO..       | 7,738                               |                            | 05/13/2019. | 07/15/2032.                               |             |
| 87250K               | AA | 7 | WINDR PSN - CDO     |  | 4 |       |                                 | 6            | 2,113,262                                                        | 73.400      | 1,941,430                            | 2,645,000  | 1,941,430  | (183,366)                       | 11,533                                            |                                                 |                                                                        |                                                     | 13.897   |                      | JAJO..       |                                     | 230                        | 09/20/2019. | 01/18/2033.                               |             |
| 87250N               | AA | 1 | THLLS 1 IN - CDO    |  | 4 |       |                                 | 6            | 2,385,045                                                        | 66.000      | 1,930,500                            | 2,925,000  | 1,930,500  | (548,563)                       | 94,018                                            |                                                 |                                                                        |                                                     |          | 8.129                |              | JAJO..                              | 208,104                    |             | 03/19/2019.                               | 04/15/2030. |
| 87271R               | AG | 4 | TIA 2 D - CDO       |  | 4 |       |                                 | 2FE          | 3,500,000                                                        | 99.013      | 3,465,463                            | 3,500,000  | 3,500,000  |                                 |                                                   |                                                 |                                                                        |                                                     | 5.416    | 5.620                | JAJO..       | 37,911                              | 211,413                    | 03/10/2017. | 04/20/2029.                               |             |
| 87284P               | AA | 6 | WINDR 173 IN - CDO  |  | 4 |       |                                 | 6            | 1,625,725                                                        | 67.844      | 1,255,111                            | 1,850,000  | 1,255,111  | 30,648                          | (95,232)                                          |                                                 |                                                                        |                                                     | 11.600   |                      | JAJO..       |                                     | 257,522                    | 08/09/2017. | 10/15/2030.                               |             |
| 87342R               | AC | 8 | BELL 161 A23 - ABS  |  | 2 |       |                                 | 2FE          | 517,512                                                          | 106.779     | 520,548                              | 487,500    | 516,661    |                                 |                                                   | (850)                                           |                                                                        |                                                     | 4.970    | 3.894                | FMAN.        | 2,423                               | 6,057                      | 10/01/2019. | 05/25/2046.                               |             |
| 87342R               | AD | 6 | BELL 181 A21 - ABS  |  | 4 |       |                                 | 2FE          | 3,709,890                                                        | 102.318     | 3,798,556                            | 3,712,500  | 3,712,500  |                                 |                                                   | 2,567                                           |                                                                        |                                                     | 4.318    | 4.341                | FMAN.        | 16,031                              | 159,071                    | 12/12/2018. | 11/25/2048.                               |             |

SCHEDULE D - PART 1

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

E10.109

| 1                    |    | 2           |                                | Codes |                                 |              | 6                                                           | 7                | Fair Value                           |                  | 10               | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest    |                      |              |                                     | Dates                      |             |                                           |
|----------------------|----|-------------|--------------------------------|-------|---------------------------------|--------------|-------------------------------------------------------------|------------------|--------------------------------------|------------------|------------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                | 3     | 4                               | 5            |                                                             |                  | 8                                    | 9                |                  |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16          | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Designation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost      | Rate Used<br>to Obtain<br>Fair Value | Fair Value       | Par Value        | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of     | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 873549               | AG | 4           | TPARK 1 C - CDO.....           | ..... | ..                              | .....4       | 2FE                                                         | .....11,910,720  | ...100.023                           | .....12,002,728  | .....12,000,000  | .....11,940,481                 | .....                                             | .....8,433                                      | .....                                                                  | .....                                               | .....6.016  | .....6.322           | JAJO..       | .....144,381                        | .....797,643               | 12/13/2016. | 01/22/2029.                               |
| 87404L               | AA | 0           | TLWND 191 A - ABS.....         | ..... | C                               | .....2       | 1FE                                                         | .....1,311,000   | ...99.353                            | .....1,302,525   | .....1,311,006   | .....1,311,001                  | .....                                             | .....1                                          | .....                                                                  | .....                                               | .....3.967  | .....4.000           | MON...       | .....3,034                          | .....                      | 11/22/2019. | 12/15/2044.                               |
| 87407P               | AJ | 9           | TAL 141 A - ABS.....           | ..... | ..                              | .....2       | 1FE                                                         | .....312,497     | ...99.742                            | .....311,692     | .....312,500     | .....312,569                    | .....                                             | .....(12)                                       | .....                                                                  | .....                                               | .....3.510  | .....3.525           | MON...       | .....335                            | .....10,969                | 02/19/2014. | 02/22/2039.                               |
| 87970U               | BA | 3           | TELOS 146R CR - CDO.....       | ..... | ..                              | .....4       | 1FE                                                         | .....1,500,000   | ...99.893                            | .....1,498,388   | .....1,500,000   | .....1,500,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.602  | .....4.532           | JAJO..       | .....14,573                         | .....77,971                | 04/06/2017. | 01/19/2027.                               |
| 88315F               | AE | 1           | TMCL 172 A - ABS.....          | ..... | C                               | .....2       | 1FE                                                         | .....388,402     | ...99.709                            | .....397,784     | .....398,947     | .....390,068                    | .....                                             | .....1,419                                      | .....                                                                  | .....                                               | .....3.520  | .....4.282           | MON...       | .....429                            | .....14,043                | 10/30/2018. | 06/20/2042.                               |
| 88390A               | AZ | 3           | WINDR 142R DR - CDO.....       | ..... | ..                              | .....4       | 2FE                                                         | .....452,500     | ...93.523                            | .....467,614     | .....500,000     | .....453,191                    | .....                                             | .....691                                        | .....                                                                  | .....                                               | .....4.901  | .....6.437           | JAJO..       | .....5,309                          | .....                      | 11/18/2019. | 01/15/2031.                               |
| 88432A               | BC | 3           | WINDR 132R DR - CDO.....       | ..... | ..                              | .....4       | 2FE                                                         | .....8,840,000   | ...91.992                            | .....8,132,074   | .....8,840,000   | .....8,840,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.953  | .....5.114           | JAJO..       | .....91,222                         | .....491,141               | 10/02/2017. | 10/18/2030.                               |
| 88434G               | AE | 5           | WINDR 173 C - CDO.....         | ..... | ..                              | .....4       | 1FE                                                         | .....13,000,000  | ...98.709                            | .....12,832,131  | .....13,000,000  | .....13,000,000                 | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.201  | .....4.355           | JAJO..       | .....118,325                        | .....623,355               | 08/09/2017. | 10/15/2030.                               |
| 88434G               | AG | 0           | WINDR 173 D - CDO.....         | ..... | ..                              | .....4       | 2FE                                                         | .....10,000,000  | ...98.581                            | .....9,858,049   | .....10,000,000  | .....10,000,000                 | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.151  | .....5.316           | JAJO..       | .....111,602                        | .....575,823               | 08/09/2017. | 10/15/2030.                               |
| 88576V               | AA | 8           | HENDR 083 A1 - ABS.....        | ..... | ..                              | .....2       | 1FE                                                         | .....1,402,751   | ...122.039                           | .....1,461,703   | .....1,197,732   | .....1,404,696                  | .....                                             | .....1,945                                      | .....                                                                  | .....                                               | .....8.000  | .....4.763           | MON...       | .....4,259                          | .....95,819                | 12/06/2018. | 06/15/2045.                               |
| 89655Y               | AA | 4           | TRL 091 A - ABS.....           | ..... | ..                              | .....2       | 1FE                                                         | .....680,806     | ...114.230                           | .....708,596     | .....620,325     | .....675,365                    | .....                                             | .....(4,220)                                    | .....                                                                  | .....                                               | .....6.657  | .....4.800           | MON...       | .....1,721                          | .....41,295                | 08/24/2018. | 11/16/2039.                               |
| 89657B               | AA | 2           | TRL 191 A1 - ABS.....          | ..... | ..                              | .....4       | 1FE                                                         | .....3,906,398   | ...102.522                           | .....4,006,920   | .....3,908,355   | .....3,906,566                  | .....                                             | .....168                                        | .....                                                                  | .....                                               | .....3.820  | .....3.860           | MON...       | .....5,806                          | .....102,475               | 04/02/2019. | 04/17/2049.                               |
| 90215L               | AA | 3           | LTCGS 18A N - ABS.....         | ..... | ..                              | .....2       | 1FE                                                         | .....573,484     | ...100.773                           | .....578,019     | .....573,587     | .....573,643                    | .....                                             | .....(40)                                       | .....                                                                  | .....                                               | .....4.590  | .....4.622           | MON...       | .....1,170                          | .....26,328                | 06/25/2018. | 06/15/2048.                               |
| 909319               | AA | 3           | UNITED AIRLINES INC - ABS..... | ..... | ..                              | .....1       | 1FE                                                         | .....1,217,461   | ...107.168                           | .....1,209,898   | .....1,128,972   | .....1,216,244                  | .....                                             | .....(1,217)                                    | .....                                                                  | .....                                               | .....4.300  | .....2.471           | FA.....      | .....18,340                         | .....                      | 10/31/2019. | 02/15/2027.                               |
| 90931L               | AA | 6           | UNITED AIRLINES INC - ABS..... | ..... | ..                              | .....1       | 1FE                                                         | .....1,365,578   | ...102.469                           | .....1,366,574   | .....1,333,650   | .....1,366,078                  | .....                                             | .....501                                        | .....                                                                  | .....                                               | .....3.100  | .....2.669           | JJ.....      | .....19,983                         | .....                      | 12/18/2019. | 01/07/2030.                               |
| 90932L               | AA | 5           | UNITED AIRLINES INC - ABS..... | ..... | ..                              | .....1       | 1FE                                                         | .....1,905,306   | ...104.532                           | .....1,905,299   | .....1,822,700   | .....1,905,219                  | .....                                             | .....(87)                                       | .....                                                                  | .....                                               | .....3.450  | .....2.640           | JD.....      | .....5,240                          | .....3,568                 | 12/20/2019. | 06/01/2029.                               |
| 92211M               | AC | 7           | VDC 181 A2 - ABS.....          | ..... | ..                              | .....4       | 1FE                                                         | .....1,231,309   | ...103.120                           | .....1,265,372   | .....1,227,083   | .....1,229,925                  | .....                                             | .....(811)                                      | .....                                                                  | .....                                               | .....4.072  | .....4.025           | MON...       | .....2,221                          | .....49,967                | 02/13/2018. | 02/16/2043.                               |
| 92212C               | AA | 2           | VARAGON IFN TR II - CMO.....   | ..... | ..                              | .....4,5     | 2PL                                                         | .....55,139,932  | ...100.000                           | .....55,139,932  | .....55,139,932  | .....55,139,932                 | .....                                             | .....                                           | .....                                                                  | .....                                               | .....6.838  | .....6.838           | N/A.....     | .....928,170                        | .....3,265,231             | 12/18/2019. | 05/01/2040.                               |
| 92212Y               | AA | 4           | VARAGON SR NT TR II - CMO..... | ..... | ..                              | .....4,5     | 1PL                                                         | .....355,903,189 | ...100.000                           | .....355,903,189 | .....355,903,189 | .....355,903,189                | .....                                             | .....0                                          | .....                                                                  | .....                                               | .....4.784  | .....4.784           | N/A.....     | .....3,997,374                      | .....14,223,715            | 12/18/2019. | 05/01/2040.                               |
| 92328G               | AY | 2           | VENTR 14R DR - CDO.....        | ..... | ..                              | .....4       | 2FE                                                         | .....2,000,000   | ...97.044                            | .....1,940,878   | .....2,000,000   | .....2,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.914  | .....6.165           | FMAN..       | .....10,842                         | .....132,129               | 08/15/2017. | 08/28/2029.                               |
| 92329F               | AV | 9           | VENTR 18R DR - CDO.....        | ..... | ..                              | .....4       | 2FE                                                         | .....4,500,000   | ...94.083                            | .....4,233,735   | .....4,500,000   | .....4,500,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.110  | .....5.266           | JAJO..       | .....49,823                         | .....256,839               | 10/04/2017. | 10/15/2029.                               |
| 92329V               | AG | 7           | VENTR 25 D2 - CDO.....         | ..... | ..                              | .....4       | 2FE                                                         | .....6,468,000   | ...100.018                           | .....6,601,171   | .....6,600,000   | .....6,506,144                  | .....                                             | .....16,324                                     | .....                                                                  | .....                                               | .....6.176  | .....6.682           | JAJO..       | .....81,522                         | .....449,381               | 11/17/2016. | 04/20/2029.                               |
| 92330E               | AT | 4           | VENTR 19RR CRR - CDO.....      | ..... | ..                              | .....4       | 1FE                                                         | .....5,000,000   | ...97.505                            | .....4,875,265   | .....5,000,000   | .....5,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.451  | .....4.608           | JAJO..       | .....48,218                         | .....213,689               | 11/16/2018. | 01/15/2032.                               |
| 92330E               | AV | 9           | VENTR 19RR DRR - CDO.....      | ..... | ..                              | .....4       | 2FE                                                         | .....3,300,000   | ...97.006                            | .....3,201,205   | .....3,300,000   | .....3,300,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.501  | .....5.658           | JAJO..       | .....39,331                         | .....170,680               | 11/16/2018. | 01/15/2032.                               |
| 92330M               | AS | 8           | VENTR 21R DR - CDO.....        | ..... | ..                              | .....4       | 2FE                                                         | .....20,000,000  | ...96.154                            | .....19,230,815  | .....20,000,000  | .....20,000,000                 | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.801  | .....4.962           | JAJO..       | .....208,038                        | .....1,080,674             | 10/04/2017. | 07/15/2027.                               |
| 92330Y               | AL | 7           | VENTR 33 D - CDO.....          | ..... | ..                              | .....4       | 2FE                                                         | .....891,000     | ...96.467                            | .....868,206     | .....900,000     | .....892,375                    | .....                                             | .....947                                        | .....                                                                  | .....                                               | .....5.161  | .....5.448           | JAJO..       | .....10,064                         | .....60,056                | 07/19/2018. | 07/15/2031.                               |
| 92331N               | AJ | 5           | VENTR 30 D - CDO.....          | ..... | ..                              | .....4       | 2FE                                                         | .....2,500,000   | ...96.126                            | .....2,403,155   | .....2,500,000   | .....2,500,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.001  | .....5.151           | JAJO..       | .....27,088                         | .....140,154               | 10/31/2017. | 01/15/2031.                               |
| 92332L               | AF | 6           | VENTR 36 D - CDO.....          | ..... | ..                              | .....4       | 2FE                                                         | .....12,967,500  | ...100.743                           | .....13,096,061  | .....13,000,000  | .....12,969,838                 | .....                                             | .....2,338                                      | .....                                                                  | .....                                               | .....6.116  | .....6.353           | JAJO..       | .....159,013                        | .....424,596               | 03/26/2019. | 04/20/2032.                               |
| 92338B               | AJ | 4           | VERDE 1904 D - CDO.....        | ..... | ..                              | .....4       | 2FE                                                         | .....3,000,000   | ...100.486                           | .....3,014,582   | .....3,000,000   | .....3,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.801  | .....5.975           | JAJO..       | .....37,706                         | .....89,748                | 03/15/2019. | 04/15/2032.                               |
| 92557U               | BC | 0           | VIBR 3RR CRR - CDO.....        | ..... | ..                              | .....4       | 2FE                                                         | .....2,300,000   | ...92.886                            | .....2,136,387   | .....2,300,000   | .....2,300,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.466  | .....5.658           | JAJO..       | .....25,143                         | .....140,091               | 10/02/2018. | 10/20/2031.                               |
| 92557X               | AE | 1           | VIBR 4R ER - CDO.....          | ..... | ..                              | .....4,5     | 3FE                                                         | .....2,850,000   | ...91.000                            | .....2,730,000   | .....3,000,000   | .....2,855,522                  | .....                                             | .....5,522                                      | .....                                                                  | .....                                               | .....9.186  | .....9.737           | JAJO..       | .....55,115                         | .....46,931                | 08/07/2019. | 07/20/2032.                               |
| 92557Y               | AB | 5           | VIBR 5 SN - CDO.....           | ..... | ..                              | .....4       | 6                                                           | .....841,242     | ...37.127                            | .....361,988     | .....975,000     | .....361,988                    | .....(277,194)                                    | .....(53,068)                                   | .....                                                                  | .....                                               | .....11.136 | .....                | JAJO..       | .....                               | .....136,662               | 04/27/2017. | 01/22/2029.                               |
| 92558B               | AE | 8           | VIBR 7 B - CDO.....            | ..... | ..                              | .....4       | 1FE                                                         | .....8,000,000   | ...97.703                            | .....7,816,264   | .....8,000,000   | .....8,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.366  | .....4.557           | JAJO..       | .....69,854                         | .....398,295               | 08/02/2017. | 09/15/2030.                               |
| 92558D               | AA | 2           | VIBR 7 D - CDO.....            | ..... | ..                              | .....4       | 3FE                                                         | .....1,175,500   | ...94.497                            | .....1,157,583   | .....1,225,000   | .....1,180,518                  | .....                                             | .....5,018                                      | .....                                                                  | .....                                               | .....8.566  | .....9.507           | JAJO..       | .....20,986                         | .....101,366               | 04/17/2019. | 09/15/2030.                               |
| 92558F               | AG | 4           | VIBR 8 C - CDO.....            | ..... | ..                              | .....4       | 2FE                                                         | .....460,000     | ...91.376                            | .....456,878     | .....500,000     | .....464,814                    | .....                                             | .....4,658                                      | .....                                                                  | .....                                               | .....4.816  | .....6.211           | JAJO..       | .....4,816                          | .....27,168                | 12/17/2018. | 01/20/2031.                               |
| 92558K               | AG | 3           | VIBR 10 C - CDO.....           | ..... | ..                              | .....4       | 2FE                                                         | .....5,000,000   | ...94.638                            | .....4,731,885   | .....5,000,000   | .....5,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.216  | .....5.417           | JAJO..       | .....52,159                         | .....311,542               | 08/30/2018. | 10/20/2031.                               |
| 92558M               | AA | 2           | VIBR 11 D - CDO.....           | ..... | C                               | .....4       | 3FE                                                         | .....2,744,000   | ...99.147                            | .....2,776,126   | .....2,800,000   | .....2,746,220                  | .....                                             | .....2,220                                      | .....                                                                  | .....                                               | .....9.023  | .....9.125           | JAJO..       | .....107,372                        | .....                      | 06/21/2019. | 07/20/2032.                               |
| 92558V               | AE | 4           | VIBR 9 B - CDO.....            | ..... | ..                              | .....4       | 1FE                                                         | .....7,500,000   | ...96.815                            | .....7,261,155   | .....7,500,000   | .....7,500,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....3.966  | .....4.405           | JAJO..       | .....59,488                         | .....432,313               | 07/05/2018. | 07/21/2031.                               |
| 92913U               | AU | 0           | VOYA 153R BR - CDO.....        | ..... | ..                              | .....4       | 1FE                                                         | .....7,050,000   | ...96.879                            | .....6,829,955   | .....7,050,000   | .....7,050,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....4.166  | .....4.355           | JAJO..       | .....58,739                         | .....314,158               | 11/02/2018. | 10/20/2031.                               |
| 92913U               | AW | 6           | VOYA 153R CR - CDO.....        | ..... | ..                              | .....4       | 2FE                                                         | .....3,000,000   | ...96.165                            | .....2,884,947   | .....3,000,000   | .....3,000,000                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....5.116  | .....5.316           | JAJO..       | .....31,148                         | .....160,522               | 11/02/2018. | 10/20/2031.                               |
| 92915P               | AR | 6           | INGIM 141RR CR2 - CDO.....     | ..... | ..                              | .....4       | 2FE                                                         | .....2762        |                                      |                  |                  |                                 |                                                   |                                                 |                                                                        |                                                     |             |                      |              |                                     |                            |             |                                           |

SCHEDULE D - PART 1

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

| 1                    |                                                                               |   | 2                                           |  |  | Codes |                                 |              | 6                                                                | 7             | Fair Value                           |               | 10            | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|-------------------------------------------------------------------------------|---|---------------------------------------------|--|--|-------|---------------------------------|--------------|------------------------------------------------------------------|---------------|--------------------------------------|---------------|---------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |                                                                               |   |                                             |  |  | 3     | 4                               | 5            |                                                                  |               | 8                                    | 9             |               |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |                                                                               |   | Description                                 |  |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost   | Rate Used<br>to Obtain<br>Fair Value | Fair Value    | Par Value     | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 92916G               | AU                                                                            | 8 | INGIM 124R CRR - CDO.....                   |  |  |       |                                 | 4            | 2FE                                                              | 2,500,000     | 100.383                              | 2,509,571     | 2,500,000     | 2,500,000                       |                                                   |                                                 |                                                                        |                                                     | 5.001    | 5.732                | JAJO..       | 27,087                              |                            | 10/11/2019. | 10/15/2030.                               |
| 92917J               | AJ                                                                            | 6 | VOYA 182 C1 - CDO.....                      |  |  |       |                                 | 4            | 1FE                                                              | 13,600,000    | 97.356                               | 13,240,416    | 13,600,000    | 13,600,000                      |                                                   |                                                 |                                                                        |                                                     | 3.851    | 4.001                | JAJO..       | 113,473                             | 788,956                    | 05/17/2018. | 07/15/2031.                               |
| 92917W               | AJ                                                                            | 7 | VOYA 184 D - CDO.....                       |  |  |       |                                 | 4            | 2FE                                                              | 4,950,000     | 100.253                              | 5,012,665     | 5,000,000     | 4,954,875                       |                                                   | 4,875                                           |                                                                        |                                                     | 5.586    | 5.898                | JAJO..       | 60,516                              | 220,295                    | 01/29/2019. | 01/15/2032.                               |
| 94354K               | AA                                                                            | 8 | WAAV 191 A - ABS.....                       |  |  |       |                                 | 4            | 1FE                                                              | 1,473,085     | 98.941                               | 1,457,546     | 1,473,150     | 1,473,086                       |                                                   |                                                 | 0                                                                      |                                                     | 3.597    | 3.625                | MON...       | 2,355                               | 9,567                      | 09/30/2019. | 09/15/2044.                               |
| 948214               | AW                                                                            | 1 | WPARK 1R CR - CDO.....                      |  |  |       |                                 | 4            | 2FE                                                              | 8,000,000     | 97.548                               | 7,803,800     | 8,000,000     | 8,000,000                       |                                                   |                                                 |                                                                        |                                                     | 4.866    | 5.063                | JAJO..       | 77,854                              | 438,740                    | 06/15/2018. | 07/22/2030.                               |
| 94951M               | AE                                                                            | 3 | WELF 172 B - CDO.....                       |  |  |       |                                 | 4            | 1FE                                                              | 5,500,000     | 98.377                               | 5,410,713     | 5,500,000     | 5,500,000                       |                                                   |                                                 |                                                                        |                                                     | 4.216    | 4.405                | JAJO..       | 46,375                              | 265,486                    | 08/14/2017. | 10/22/2029.                               |
| 95058X               | AC                                                                            | 2 | WEN 151 A23 - ABS.....                      |  |  |       |                                 | 2            | 2FE                                                              | 1,897,009     | 101.976                              | 1,952,840     | 1,915,000     | 1,891,719                       |                                                   | 3,575                                           |                                                                        |                                                     | 4.497    | 4.786                | MJSD.        | 3,827                               | 86,118                     | 11/30/2015. | 06/15/2045.                               |
| 95168W               | AU                                                                            | 1 | WSTC 142R CR - CDO.....                     |  |  |       |                                 | 4            | 2FE                                                              | 3,250,000     | 100.136                              | 3,254,415     | 3,250,000     | 3,250,000                       |                                                   |                                                 |                                                                        |                                                     | 4.651    | 4.810                | JAJO..       | 32,330                              | 182,774                    | 10/24/2017. | 01/16/2027.                               |
| 95753T               | AL                                                                            | 9 | WSTCT 1R DR - CDO.....                      |  |  |       |                                 | 4            | 2FE                                                              | 1,400,000     | 99.938                               | 1,399,125     | 1,400,000     | 1,400,000                       |                                                   |                                                 |                                                                        |                                                     | 5.216    | 5.417                | JAJO..       | 14,604                              | 29,802                     | 05/16/2019. | 07/20/2028.                               |
| 970631               | AA                                                                            | 5 | WESTF 12A A1 - ABS.....                     |  |  |       |                                 | 4            | 1FE                                                              | 6,549,932     | 102.858                              | 6,751,785     | 6,564,172     | 6,554,327                       |                                                   |                                                 | 2,658                                                                  |                                                     | 5.500    | 5.633                | MON...       | 16,046                              | 361,030                    | 04/10/2018. | 09/15/2037.                               |
| 98625R               | AE                                                                            | 9 | YCLO 2R ER - CDO.....                       |  |  |       |                                 | 4            | 3FE                                                              | 1,233,583     | 91.486                               | 1,203,035     | 1,315,000     | 1,237,005                       |                                                   |                                                 | 3,422                                                                  |                                                     | 7.603    | 8.891                | JAJO..       | 19,719                              | 39,974                     | 09/27/2019. | 01/22/2031.                               |
| 98875P               | AC                                                                            | 4 | ZAIS9 9 SUB - CDO.....                      |  |  |       |                                 | 4            | 6                                                                | 797,700       | 41.935                               | 369,031       | 880,000       | 369,031                         | (353,847)                                         | (65,822)                                        |                                                                        |                                                     |          | 16.392               | JAJO..       |                                     | 213,692                    | 03/26/2019. | 07/21/2031.                               |
| 98885H               | AC                                                                            | 0 | ZAIS8 8 SUB - CDO.....                      |  |  |       |                                 | 4            | 6                                                                | 245,300       | 38.070                               | 104,693       | 275,000       | 104,693                         | (99,894)                                          | (26,413)                                        |                                                                        |                                                     |          | 17.493               | JAJO..       |                                     | 66,117                     | 10/11/2018. | 04/16/2029.                               |
| 98887U               | AB                                                                            | 1 | ZAIS6 6 SUB - CDO.....                      |  |  |       |                                 | 4            | 6                                                                | 619,393       | 27.455                               | 343,191       | 1,250,000     | 343,191                         | (244,352)                                         | (50,189)                                        | 195,402                                                                |                                                     |          | 21.106               | JAJO..       |                                     | 206,008                    | 06/03/2019. | 07/16/2029.                               |
| 98887X               | AA                                                                            | 7 | ZAIS7 7 INC - CDO.....                      |  |  |       |                                 | 4            | 6                                                                | 795,780       | 47.000                               | 601,600       | 1,280,000     | 601,600                         | (133,864)                                         | (47,047)                                        | 143,663                                                                |                                                     |          | 18.447               | JAJO..       |                                     | 223,575                    | 03/14/2019. | 04/15/2030.                               |
| G0620B               | AB                                                                            | 4 | ATLSS 2014-1 A - ABS.....                   |  |  |       |                                 | 2            | 1                                                                | 3,355,959     | 97.586                               | 3,278,929     | 3,360,054     | 3,357,950                       |                                                   |                                                 | 1,991                                                                  |                                                     | 4.875    | 4.997                | MON...       | 7,280                               | 163,803                    | 03/02/2015. | 12/15/2039.                               |
| G07268               | AW                                                                            | 8 | AVOCA 20 F - CDO.....                       |  |  | B     |                                 | 4            | 4FE                                                              | 1,096,718     | 93.590                               | 1,049,140     | 1,121,000     | 1,099,716                       |                                                   | 1,135                                           |                                                                        | 1,864                                               | 8.450    | 9.479                | JAJO..       | 60,782                              |                            | 06/18/2019. | 07/15/2032.                               |
| G131A0               | AG                                                                            | 9 | BECL0 8 F - CDO.....                        |  |  | B     |                                 | 4            | 4FE                                                              | 822,539       | 92.983                               | 781,756       | 840,750       | 824,808                         |                                                   | 872                                             |                                                                        | 1,398                                               | 8.350    | 9.313                | JAJO..       | 40,954                              |                            | 06/18/2019. | 07/20/2032.                               |
| G2612S               | BM                                                                            | 8 | CORDA 6R FR - CDO.....                      |  |  | B     |                                 | 4            | 4FE                                                              | 874,288       | 83.085                               | 847,560       | 1,020,110     | 888,538                         |                                                   | 6,086                                           |                                                                        | 8,164                                               | 6.050    | 8.365                | JAJO..       | 13,372                              | 15,520                     | 08/02/2019. | 04/15/2032.                               |
| G26132               | AM                                                                            | 5 | CORDA 11 F - CDO.....                       |  |  | B     |                                 | 4            | 4FE                                                              | 934,402       | 84.584                               | 948,186       | 1,121,000     | 946,767                         |                                                   | 3,413                                           |                                                                        | 8,952                                               | 7.050    | 9.838                | JAJO..       | 17,123                              |                            | 10/24/2019. | 10/15/2031.                               |
| G40360               | AV                                                                            | 4 | GRANH 191 F - CDO.....                      |  |  | B     |                                 | 4,5          | 4FE                                                              | 1,057,224     | 92.965                               | 1,042,135     | 1,121,000     | 1,045,287                       |                                                   | 2,796                                           |                                                                        | (14,733)                                            | 8.630    | 10.522               | MJSD.        | 18,542                              |                            | 06/27/2019. | 03/15/2032.                               |
| G4336T               | AG                                                                            | 1 | HAYFIN EMERALD CLO III DESIGNATED ACTI..... |  |  | B     |                                 | 4,5          | 4FE                                                              | 614,145       | 91.218                               | 605,352       | 663,632       | 620,066                         |                                                   | 1,219                                           |                                                                        | 4,702                                               | 8.360    | 9.686                | JAJO..       | 16,336                              |                            | 07/26/2019. | 10/15/2032.                               |
| G4398Y               | AW                                                                            | 0 | HARVT 21 F - CDO.....                       |  |  | B     |                                 | 4            | 4FE                                                              | 1,112,728     | 95.000                               | 1,064,950     | 1,121,000     | 1,105,594                       |                                                   | 855                                             |                                                                        | (7,989)                                             | 8.690    | 9.091                | JAJO..       | 21,107                              | 55,317                     | 06/20/2019. | 07/15/2031.                               |
| G55007               | AE                                                                            | 1 | LROCK 3 C - CDO.....                        |  |  |       |                                 | 4            | 2FE                                                              | 2,775,000     | 100.045                              | 3,001,354     | 3,000,000     | 2,882,355                       |                                                   |                                                 | 26,468                                                                 |                                                     | 5.566    | 6.849                | JAJO..       | 33,395                              | 185,761                    | 10/23/2015. | 10/20/2026.                               |
| G6891G               | AY                                                                            | 2 | PALMP 1703 E - CDO.....                     |  |  | B     |                                 | 4            | 4FE                                                              | 3,009,569     | 97.105                               | 2,993,509     | 3,082,750     | 2,999,296                       |                                                   |                                                 | 6,253                                                                  | (16,525)                                            | 8.100    | 8.731                | JAJO..       | 52,021                              | 127,065                    | 06/27/2019. | 04/18/2030.                               |
| G7S00X               | AX                                                                            | 3 | PENTA 5 F - CDO.....                        |  |  | B     |                                 | 4            | 4FE                                                              | 3,583,495     | 88.745                               | 3,432,182     | 3,867,450     | 3,597,589                       |                                                   | 16,341                                          |                                                                        | (2,246)                                             | 7.400    | 8.682                | JAJO..       | 57,238                              | 241,172                    | 06/17/2019. | 10/20/2032.                               |
| G8272H               | AT                                                                            | 6 | SNDPE 2 F - CDO.....                        |  |  | B     |                                 | 4            | 4FE                                                              | 1,141,030     | 89.041                               | 1,097,962     | 1,233,100     | 1,137,616                       |                                                   | 3,182                                           |                                                                        | (6,596)                                             | 8.250    | 9.846                | JAJO..       | 35,041                              |                            | 07/18/2019. | 10/26/2032.                               |
| G9675B               | AS                                                                            | 2 | WILPK 1 E - CDO.....                        |  |  |       |                                 | 4            | 4FE                                                              | 1,510,779     | 85.500                               | 1,437,683     | 1,681,500     | 1,511,039                       |                                                   |                                                 | 10,369                                                                 | (10,110)                                            | 6.600    | 8.447                | JAJO..       | 24,045                              | 55,994                     | 07/01/2019. | 01/15/2031.                               |
| N07060               | AG                                                                            | 6 | ARESE 12 F - CDO.....                       |  |  | B     |                                 | 4            | 4FE                                                              | 2,031,127     | 92.141                               | 2,008,982     | 2,180,345     | 2,048,077                       |                                                   |                                                 | 3,979                                                                  | 12,972                                              | 8.540    | 9.826                | JAJO..       | 57,412                              |                            | 07/24/2019. | 10/20/2032.                               |
| N09703               | AU                                                                            | 8 | BABSE 182 F - CDO.....                      |  |  | B     |                                 | 4            | 4FE                                                              | 1,701,191     | 85.226                               | 1,648,035     | 1,933,725     | 1,718,921                       |                                                   |                                                 | 8,575                                                                  | 9,155                                               | 6.532    | 8.993                | JAJO..       | 27,367                              | 33,797                     | 09/11/2019. | 10/15/2031.                               |
| N1754X               | AB                                                                            | 4 | DRYD 69 F - CDO.....                        |  |  | B     |                                 | 4            | 1                                                                | 541,680       | 94.443                               | 529,353       | 560,500       | 539,198                         |                                                   | 1,125                                           |                                                                        | (3,607)                                             | 8.430    | 9.708                | JAJO..       | 26,906                              |                            | 07/01/2019. | 04/18/2032.                               |
| N1754Y               | AX                                                                            | 4 | DRYD F - CDO.....                           |  |  | B     |                                 | 4,5          | 4FE                                                              | 2,520,245     | 92.693                               | 2,597,707     | 2,802,500     | 2,551,834                       |                                                   | 1,540                                           |                                                                        | 30,048                                              | 9.260    | 8.232                | JAJO..       | 15,138                              |                            | 10/25/2019. | 01/16/2034.                               |
| N1825P               | AV                                                                            | 2 | CRNCL 10 F - CDO.....                       |  |  | B     |                                 | 4            | 4FE                                                              | 506,722       | 88.000                               | 493,240       | 560,500       | 509,228                         |                                                   | 2,142                                           |                                                                        | 363                                                 | 6.782    | 8.829                | JAJO..       | 8,236                               | 10,149                     | 08/05/2019. | 10/15/2031.                               |
| SALMAG               | 08                                                                            | 4 | CMO STEAMBOAT IV, LTD - CDO.....            |  |  |       |                                 | 4            | 6                                                                | 355,500       | 97.038                               | 344,969       | 355,500       | 344,969                         |                                                   | (10,531)                                        |                                                                        |                                                     | 7.000    | 6.959                | DEC...       | 2,074                               | 29,339                     | 12/20/2018. | 01/22/2020.                               |
| SOFSSR               | 03                                                                            | 6 | SOF RECEIVABLES 3, LLC - ABS.....           |  |  |       |                                 | 4            | 1                                                                | 305,621       | 100.000                              | 305,621       | 305,621       | 305,621                         |                                                   |                                                 |                                                                        |                                                     | 5.617    | 5.618                | N/A.         | 4,130                               | 18,206                     | 03/07/2019. | 05/15/2020.                               |
| 3599999.             | Industrial & Miscellaneous - Other Loan-Backed and Structured Securities..... |   |                                             |  |  |       |                                 |              |                                                                  | 2,892,260,885 | XXX                                  | 2,851,440,135 | 2,922,207,515 | 2,886,850,946                   | (4,185,766)                                       | (176,812)                                       | 1,741,862                                                              | 79,020                                              | XXX      | XXX                  | XXX          | 26,895,105                          | 130,519,011                | XXX         | XXX                                       |
| 3899999.             | Total - Industrial & Miscellaneous (Unaffiliated).....                        |   |                                             |  |  |       |                                 |              |                                                                  | 6,044,318,303 | XXX                                  | 6,273,362,243 | 7,293,727,639 | 6,012,569,703                   | (3,560,361)                                       | 10,381,155                                      | 16,387,929                                                             | 77,675                                              | XXX      | XXX                  | XXX          | 56,045,688                          | 273,632,768                | XXX         | XXX                                       |

Hybrid Securities - Issuer Obligations

|        |    |   |                             |  |  |  |  |   |     |           |         |           |           |           |  |          |  |  |       |       |         |         |         |             |             |
|--------|----|---|-----------------------------|--|--|--|--|---|-----|-----------|---------|-----------|-----------|-----------|--|----------|--|--|-------|-------|---------|---------|---------|-------------|-------------|
| 037389 | AK | 9 | AON CAPITAL A.....          |  |  |  |  |   | 2FE | 4,411,330 | 128.250 | 4,346,393 | 3,389,000 | 4,163,715 |  | (92,781) |  |  | 8.205 | 4.377 | JJ..... | 139,034 | 278,067 | 07/26/2017. | 01/01/2027. |
| 05533U | AE | 8 | BBVA BANCOMER SA DE CV..... |  |  |  |  | 2 | 3FE | 698,600   | 101.001 | 707,007   | 700,000   | 698,991   |  | 102      |  |  | 5.350 | 5.368 | MN..... | 5,097   | 37,450  | 11/14/2014. | 11/12/2029. |

SCHEDULE D - PART 1

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

| 1                                                    |    |   | 2                                             |   |     | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest   |                      |              |                                     |                            | Dates    |                                           |
|------------------------------------------------------|----|---|-----------------------------------------------|---|-----|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|------------|----------------------|--------------|-------------------------------------|----------------------------|----------|-------------------------------------------|
|                                                      |    |   |                                               |   |     | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16         | 17                   | 18           | 19                                  | 20                         | 21       | 22                                        |
| CUSIP Identification                                 |    |   | Description                                   |   |     | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of    | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired | Stated<br>Contractual<br>Maturity<br>Date |
| 055451                                               | AX | 6 | BHP BILLITON LTD.....                         | C | 2   | 2FE   | 4,732,500                       | 117.417      | 4,931,514                                                        | 4,200,000   | 4,577,101                            | (54,685)   | 6.750      | 4.949                           | AO                                                | 56,700                                          | 283,500                                                                | 02/01/2017                                          | 10/19/2075 |                      |              |                                     |                            |          |                                           |
| 05969B                                               | AC | 7 | BANCO SANTANDER MEXICO SA INSTITUCION DE..... | C | 2.5 | 2FE   | 850,000                         | 107.126      | 910,571                                                          | 850,000     | 850,000                              | 5.950      | 5.949      | AO                              | 12,644                                            | 50,575                                          | 09/20/2018                                                             | 10/01/2028                                          |            |                      |              |                                     |                            |          |                                           |
| 060505                                               | EL | 4 | BANK OF AMERICA CORP.....                     |   | 2.5 | 2FE   | 1,029,500                       | 113.500      | 1,135,000                                                        | 1,000,000   | 1,021,431                            | (3,649)    | 6.500      | 5.980                           | AO                                                | 12,278                                          | 65,000                                                                 | 01/20/2015                                          | 12/29/2049 |                      |              |                                     |                            |          |                                           |
| 060505                                               | EU | 4 | BANK OF AMERICA CORP.....                     |   | 2.5 | 2FE   | 1,557,813                       | 115.500      | 1,732,500                                                        | 1,500,000   | 1,542,873                            | (5,535)    | 6.300      | 5.743                           | MS                                                | 29,138                                          | 94,500                                                                 | 06/22/2016                                          | 12/29/2049 |                      |              |                                     |                            |          |                                           |
| 15189T                                               | AS | 6 | CENTERPOINT ENERGY INC.....                   |   | 2.5 | 3FE   | 542,000                         | 105.750      | 573,165                                                          | 542,000     | 542,000                              | 6.125      | 6.124      | MS                              | 11,066                                            | 34,027                                          | 08/15/2018                                                             | 12/31/2049                                          |            |                      |              |                                     |                            |          |                                           |
| 174610                                               | AH | 8 | CITIZENS FINANCIAL GROUP INC.....             |   | 2.5 | 3FE   | 488,750                         | 100.625      | 503,125                                                          | 500,000     | 489,290                              | 183        | 5.500      | 5.649                           | AO                                                | 6,493                                           | 27,500                                                                 | 05/25/2016                                          | 12/29/2049 |                      |              |                                     |                            |          |                                           |
| 174610                                               | AQ | 8 | CITIZENS FINANCIAL GROUP INC.....             |   | 2.5 | 3FE   | 500,000                         | 106.750      | 533,750                                                          | 500,000     | 500,000                              | 6.375      | 6.375      | JAJO                            | 7,526                                             | 30,193                                          | 10/22/2018                                                             | 12/31/2049                                          |            |                      |              |                                     |                            |          |                                           |
| 19075Q                                               | AC | 6 | COBANK ACB.....                               |   | 2.5 | 2FE   | 297,000                         | 110.000      | 326,700                                                          | 297,000     | 297,000                              | 6.250      | 6.249      | AO                              | 4,641                                             | 18,563                                          | 04/05/2016                                                             | 12/29/2049                                          |            |                      |              |                                     |                            |          |                                           |
| 26441C                                               | BG | 9 | DUKE ENERGY CORP.....                         |   | 2   | 2FE   | 470,000                         | 104.855      | 492,819                                                          | 470,000     | 470,000                              | 4.875      | 4.875      | MS                              | 6,937                                             |                                                 | 09/09/2019                                                             | 12/31/2049                                          |            |                      |              |                                     |                            |          |                                           |
| 269246                                               | BN | 3 | E*TRADE FINANCIAL CORP.....                   |   | 2.5 | 3FE   | 415,728                         | 106.250      | 425,000                                                          | 400,000     | 415,334                              | (394)      | 5.875      | 5.190                           | MS                                                | 6,919                                           |                                                                        | 10/11/2019                                          | 09/15/2026 |                      |              |                                     |                            |          |                                           |
| 269246                                               | BR | 4 | E*TRADE FINANCIAL CORP.....                   |   | 2.5 | 3FE   | 950,000                         | 100.375      | 1,003,750                                                        | 1,000,000   | 950,173                              | 173        | 5.300      | 5.647                           | MS                                                | 15,606                                          |                                                                        | 10/03/2019                                          | 12/29/2049 |                      |              |                                     |                            |          |                                           |
| 33735Y                                               | AA | 6 | FIRST UNION CORPORATION.....                  |   | 1   | 2     | 931,000                         | 136.084      | 952,589                                                          | 700,000     | 886,726                              | (14,660)   | 7.950      | 4.563                           | MN                                                | 7,111                                           | 55,650                                                                 | 10/26/2016                                          | 11/15/2029 |                      |              |                                     |                            |          |                                           |
| 37045X                                               | CA | 2 | GENERAL MOTORS FINANCIAL COMPANY INC.....     |   | 2.5 | 3FE   | 500,000                         | 101.750      | 508,750                                                          | 500,000     | 500,000                              | 5.750      | 5.749      | MS                              | 7,267                                             | 28,750                                          | 09/13/2017                                                             | 12/31/2049                                          |            |                      |              |                                     |                            |          |                                           |
| 38148B                                               | AA | 6 | GOLDMAN SACHS GROUP INC.....                  |   | 2   | 3FE   | 350,876                         | 100.500      | 351,750                                                          | 350,000     | 348,682                              | 63         | 5.785      | 5.895                           | FMAN                                              | 2,812                                           | 25,611                                                                 | 02/23/2016                                          | 12/29/2049 |                      |              |                                     |                            |          |                                           |
| 46625H                                               | HA | 1 | JPMORGAN CHASE & CO.....                      |   | 2   | 2FE   | 417,056                         | 100.900      | 380,393                                                          | 377,000     | 377,000                              | 5.405      | 5.483      | JAJO                            | 3,566                                             | 24,687                                          | 12/19/2013                                                             | 12/29/2049                                          |            |                      |              |                                     |                            |          |                                           |
| 46625H                                               | JQ | 4 | JPMORGAN CHASE & CO.....                      |   | 2.5 | 2FE   | 2,156,100                       | 112.925      | 2,331,901                                                        | 2,065,000   | 2,126,299                            | (13,306)   | 6.750      | 5.904                           | FA                                                | 58,078                                          | 139,388                                                                | 07/06/2017                                          | 12/29/2049 |                      |              |                                     |                            |          |                                           |
| 46625H                                               | JW | 1 | JPMORGAN CHASE & CO.....                      |   | 2.5 | 2FE   | 407,238                         | 109.250      | 437,000                                                          | 400,000     | 405,880                              | (1,358)    | 6.125      | 5.724                           | AO                                                | 4,151                                           | 24,500                                                                 | 01/06/2017                                          | 12/29/2049 |                      |              |                                     |                            |          |                                           |
| 48126H                                               | AA | 8 | JPMORGAN CHASE & CO.....                      |   | 2.5 | 2FE   | 1,237,500                       | 107.375      | 1,342,188                                                        | 1,250,000   | 1,237,917                            | 403        | 6.000      | 6.072                           | FA                                                | 31,250                                          | 75,000                                                                 | 12/21/2018                                          | 12/29/2049 |                      |              |                                     |                            |          |                                           |
| 55261F                                               | AG | 9 | M&T BANK CORP.....                            |   | 2.5 | 2FE   | 1,500,000                       | 111.055      | 1,665,825                                                        | 1,500,000   | 1,500,000                            | 6.450      | 6.450      | FA                              | 36,550                                            | 96,750                                          | 02/06/2014                                                             | 12/29/2049                                          |            |                      |              |                                     |                            |          |                                           |
| 55261F                                               | AH | 7 | M&T BANK CORP.....                            |   | 2.5 | 2FE   | 630,000                         | 108.375      | 682,763                                                          | 630,000     | 630,000                              | 5.125      | 5.125      | MN                              | 5,381                                             | 32,288                                          | 10/25/2016                                                             | 12/29/2049                                          |            |                      |              |                                     |                            |          |                                           |
| 58551T                                               | AA | 5 | MELLON CAPITAL IV.....                        |   | 2   | 2FE   | 653,400                         | 94.000       | 827,200                                                          | 880,000     | 660,827                              | 7,427      | 4.000      | 5.833                           | MJSD                                              | 1,173                                           | 35,689                                                                 | 04/07/2016                                          | 06/29/2049 |                      |              |                                     |                            |          |                                           |
| 59156R                                               | BP | 2 | METLIFE INC.....                              |   | 2.5 | 2FE   | 1,556,813                       | 101.288      | 1,595,286                                                        | 1,575,000   | 1,553,085                            | (3,728)    | 5.250      | 5.075                           | JD                                                | 3,675                                           | 82,688                                                                 | 03/02/2016                                          | 12/29/2049 |                      |              |                                     |                            |          |                                           |
| 59156R                                               | BT | 4 | METLIFE INC.....                              |   | 2.5 | 2FE   | 602,570                         | 111.319      | 667,914                                                          | 600,000     | 602,312                              | (209)      | 5.875      | 5.814                           | MS                                                | 10,379                                          | 35,250                                                                 | 10/02/2018                                          | 12/31/2049 |                      |              |                                     |                            |          |                                           |
| 65473P                                               | AG | 0 | NISOURCE INC.....                             |   | 2   | 3FE   | 966,040                         | 102.500      | 994,250                                                          | 970,000     | 966,167                              | 127        | 5.650      | 5.677                           | JD                                                | 2,436                                           | 54,805                                                                 | 07/17/2018                                          | 12/29/2049 |                      |              |                                     |                            |          |                                           |
| 743315                                               | AU | 7 | PROGRESSIVE CORP.....                         |   | 2.5 | 2FE   | 800,000                         | 105.096      | 840,768                                                          | 800,000     | 800,000                              | 5.375      | 5.375      | MS                              | 12,661                                            | 43,000                                          | 03/09/2018                                                             | 12/31/2049                                          |            |                      |              |                                     |                            |          |                                           |
| 808513                                               | AR | 6 | CHARLES SCHWAB CORP.....                      |   | 5   | 2FE   | 375,000                         | 105.250      | 394,688                                                          | 375,000     | 375,000                              | 5.000      | 5.000      | JD                              | 1,563                                             | 18,750                                          | 10/25/2017                                                             | 12/31/2049                                          |            |                      |              |                                     |                            |          |                                           |
| 89832Q                                               | AD | 1 | TRUIST FINANCIAL CORP.....                    |   | 2   | 2FE   | 2,658,375                       | 103.250      | 2,741,288                                                        | 2,655,000   | 2,658,275                            | (17)       | 4.800      | 4.744                           | MS                                                | 53,808                                          |                                                                        | 10/16/2019                                          | 12/29/2049 |                      |              |                                     |                            |          |                                           |
| 92857W                                               | BQ | 2 | VODAFONE GROUP PLC.....                       | C | 2   | 3FE   | 1,250,000                       | 117.486      | 1,468,578                                                        | 1,250,000   | 1,250,000                            | 7.000      | 6.999      | AO                              | 21,146                                            | 43,750                                          | 03/28/2019                                                             | 04/04/2079                                          |            |                      |              |                                     |                            |          |                                           |
| 929089                                               | AG | 5 | VOYA FINANCIAL INC.....                       |   | 2   | 3FE   | 400,000                         | 107.500      | 430,000                                                          | 400,000     | 400,000                              | 6.125      | 6.124      | MS                              | 7,214                                             | 24,704                                          | 09/05/2018                                                             | 12/29/2049                                          |            |                      |              |                                     |                            |          |                                           |
| 949746                                               | PM | 7 | WELLS FARGO & CO.....                         |   | 2   | 2FE   | 610,630                         | 101.250      | 544,725                                                          | 538,000     | 538,000                              | 5.664      | 5.745      | MJSD                            | 1,354                                             | 37,884                                          | 02/18/2014                                                             | 12/29/2049                                          |            |                      |              |                                     |                            |          |                                           |
| 949746                                               | RN | 3 | WELLS FARGO & CO.....                         |   | 2.5 | 2FE   | 785,655                         | 111.250      | 878,875                                                          | 790,000     | 785,735                              | 79         | 5.875      | 5.914                           | JD                                                | 2,063                                           | 46,413                                                                 | 12/21/2018                                          | 12/29/2049 |                      |              |                                     |                            |          |                                           |
| P14008                                               | AC | 3 | BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL..... | C | 2   | 3FE   | 2,000,000                       | 103.376      | 2,067,520                                                        | 2,000,000   | 2,000,000                            | 5.750      | 5.749      | AO                              | 27,792                                            | 115,000                                         | 05/19/2017                                                             | 10/04/2031                                          |            |                      |              |                                     |                            |          |                                           |
| P1507S                                               | AG | 2 | BANCO SANTANDER MEXICO SA INSTITUCION DE..... | D | 2   | 2FE   | 1,077,000                       | 107.126      | 1,071,260                                                        | 1,000,000   | 1,074,086                            | (2,914)    | 5.950      | 3.809                           | AO                                                | 14,875                                          |                                                                        | 10/31/2019                                          | 10/01/2028 |                      |              |                                     |                            |          |                                           |
| P16259                                               | AL | 0 | BBVA BANCOMER SA DE CV.....                   |   | 2   | 3FE   | 1,784,250                       | 101.001      | 1,818,018                                                        | 1,800,000   | 1,788,544                            | 1,161      | 5.350      | 5.433                           | MN                                                | 13,108                                          | 96,300                                                                 | 02/23/2015                                          | 11/12/2029 |                      |              |                                     |                            |          |                                           |
| 4299999. Hybrid Securities - Issuer Obligations..... |    |   |                                               |   |     |       |                                 |              |                                                                  | 40,592,723  | XXX                                  | 42,614,821 | 38,753,000 | 39,982,444                      | 0                                                 | (183,517)                                       | 0                                                                      | 0                                                   | XXX        | XXX                  | XXX          | 643,491                             | 2,056,231                  | XXX      | XXX                                       |
| 4899999. Total - Hybrid Securities.....              |    |   |                                               |   |     |       |                                 |              |                                                                  | 40,592,723  | XXX                                  | 42,614,821 | 38,753,000 | 39,982,444                      | 0                                                 | (183,517)                                       | 0                                                                      | 0                                                   | XXX        | XXX                  | XXX          | 643,491                             | 2,056,231                  | XXX      | XXX                                       |

SVO Identified Funds - Exchange Traded Funds as Identified by the SVO

|          |                                                                             |   |                          |  |  |  |  |  |   |           |        |           |   |           |          |   |   |   |     |     |     |   |         |             |     |
|----------|-----------------------------------------------------------------------------|---|--------------------------|--|--|--|--|--|---|-----------|--------|-----------|---|-----------|----------|---|---|---|-----|-----|-----|---|---------|-------------|-----|
| 46138G   | 50                                                                          | 8 | INVESCO SENIOR LOAN..... |  |  |  |  |  | 4 | 3,000,316 | 22.820 | 2,971,164 |   | 2,971,164 | (29,152) |   |   |   |     |     | N/A |   | 144,504 | 02/09/2018. |     |
| 5899999. | SVO Identified Funds - Exchanged Traded Funds as Identified by the SVO..... |   |                          |  |  |  |  |  |   | 3,000,316 | XXX    | 2,971,164 | 0 | 2,971,164 | (29,152) | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 144,504 | XXX         | XXX |
| 6099999. | Total - SVO Identified Funds.....                                           |   |                          |  |  |  |  |  |   | 3,000,316 | XXX    | 2,971,164 | 0 | 2,971,164 | (29,152) | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 144,504 | XXX         | XXX |

Unaffiliated Bank Loans - Acquired

**SCHEDULE D - PART 1**

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

E10.112

| 1      | 2                    |   |                                               | Codes |                                 |              | 6                                                                | 7              | Fair Value                           |                | 10             | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest   |                      |              |                                     |                            | Dates       |                                           |
|--------|----------------------|---|-----------------------------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|----------------|--------------------------------------|----------------|----------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|------------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|        |                      |   |                                               | 3     | 4                               | 5            |                                                                  |                | 8                                    | 9              |                |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16         | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
|        | CUSIP Identification |   | Description                                   | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost    | Rate Used<br>to Obtain<br>Fair Value | Fair Value     | Par Value      | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of    | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 000000 | 00                   | 0 | ATRIA WEALTH SOLUTIONS, INC. - DELAYED D..... |       |                                 | 5            | 3                                                                | ..569,078      | ...100.000                           | .....569,078   | .....569,078   | .....569,078                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....7.799 | .....7.940           | N/A.....     | .....123                            | .....30,086                | 05/31/2019. | 11/30/2022.                               |
| 000000 | 00                   | 0 | EDDIE BAUER LLC - TERM LOAN.....              |       |                                 | 5            | 4Z                                                               | .....4,038,574 | ..97.608                             | .....4,066,787 | .....4,152,776 | .....4,066,787                  | .....                                             | .....26,736                                     | .....                                                                  | .....                                               | .....9.909 | ....10.721           | N/A.....     | .....37,719                         | .....367,059               | 10/12/2018. | 10/12/2023.                               |
| 000000 | 00                   | 0 | NOBLE YOU GROUP HOLDING, LLC - REVOLVING..... |       |                                 | 5            | 4                                                                | .....223,380   | ..249.487                            | .....223,380   | .....223,380   | .....223,380                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....9.175 | .....9.309           | N/A.....     | .....955                            | .....9,891                 | 12/24/2019. | 01/08/2024.                               |
| 000000 | 00                   | 0 | RATEGAIN TECHNOLOGIES, INC. - UNSECURED.....  |       |                                 | 5            | 5GI                                                              | .....315,109   | .....                                | .....246,428   | .....246,428   | .....246,428                    | .....                                             | .....0                                          | .....                                                                  | .....                                               | .....      | .....                | N/A.....     | .....                               | .....                      | 05/01/2017. | 07/31/2020.                               |
| 000000 | 00                   | 0 | IPC CORP. - TERM LOAN (SECOND LIEN).....      |       |                                 | 5            | 5GI                                                              | .....650,666   | ..99.529                             | .....655,513   | .....655,583   | .....655,513                    | .....                                             | .....4,846                                      | .....                                                                  | .....                                               | .....8.434 | .....9.224           | N/A.....     | .....10,751                         | .....45,113                | 01/22/2019. | 08/06/2021.                               |
| 000000 | 00                   | 0 | VANDER-BEND MANUFACTURING INC - REVOLVIN..... |       |                                 | 5            | 4                                                                | .....155,661   | ...100.000                           | .....156,832   | .....161,917   | .....156,832                    | .....                                             | .....8,637                                      | .....                                                                  | .....                                               | .....7.840 | .....8.860           | N/A.....     | .....1,331                          | .....13,595                | 07/01/2019. | 01/25/2024.                               |
| 000000 | 00                   | 0 | HELP AT HOME, LLC - SECOND ADDITIONAL TE..... |       |                                 | 5            | 4                                                                | .....653,532   | ..99.275                             | .....657,553   | .....660,133   | .....657,553                    | .....                                             | .....4,105                                      | .....                                                                  | .....                                               | .....8.450 | .....9.256           | N/A.....     | .....4,669                          | .....56,670                | 01/31/2019. | 08/03/2020.                               |
| 000000 | 00                   | 0 | BCHR US HOLDINGS, INC. - REVOLVING LOAN.....  |       |                                 | 5            | 4                                                                | .....469,345   | ...100.000                           | .....469,345   | .....469,345   | .....469,345                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....8.585 | .....8.711           | N/A.....     | .....3,454                          | .....19,468                | 10/31/2019. | 08/13/2024.                               |
| 000000 | 00                   | 0 | J & D BRUSH HOLDINGS, LLC - TERM LOAN.....    |       |                                 | 5            | 4                                                                | .....1,625,763 | ..97.526                             | .....1,632,125 | .....1,674,523 | .....1,632,125                  | .....                                             | .....6,728                                      | .....                                                                  | .....                                               | .....8.045 | .....8.770           | N/A.....     | .....12,381                         | .....102,696               | 03/21/2019. | 03/21/2025.                               |
| 000000 | 00                   | 0 | WOODBOLT INTERMEDIATE LLC - ADDITIONAL T..... |       |                                 | 5            | 4                                                                | .....941,822   | ..97.748                             | .....943,004   | .....948,490   | .....943,004                    | .....                                             | .....1,877                                      | .....                                                                  | .....                                               | .....8.952 | .....9.281           | N/A.....     | .....7,075                          | .....45,814                | 08/22/2019. | 03/16/2023.                               |
| 000000 | 00                   | 0 | EXPERIENCE AUSTRALIA GROUP - TERM LOAN B..... |       |                                 | 5            | 4                                                                | .....2,619,781 | ..98.500                             | .....2,659,663 | .....2,704,939 | .....2,659,663                  | .....                                             | .....10,468                                     | .....                                                                  | .....29,414                                         | .....8.267 | .....9.191           | N/A.....     | .....38,260                         | .....31,521                | 10/14/2019. | 04/26/2022.                               |
| 000000 | 00                   | 0 | EXPERIENCE AUSTRALIA GROUP - DELAYED DRA..... |       |                                 | 5            | 4                                                                | .....611,321   | ...100.000                           | .....631,718   | .....631,718   | .....631,718                    | .....                                             | .....                                           | .....                                                                  | .....20,396                                         | .....6.991 | .....7.090           | N/A.....     | .....4,995                          | .....7,783                 | 10/14/2019. | 04/26/2022.                               |
| 000000 | 00                   | 0 | CLARKSON EYECARE, LLC - TERM LOAN SOLD O..... |       |                                 | 5            | 3                                                                | .....4,493,424 | ..97.928                             | .....4,528,317 | .....4,593,139 | .....4,528,317                  | .....                                             | .....35,252                                     | .....                                                                  | .....                                               | .....8.354 | .....9.667           | N/A.....     | .....1,027                          | .....267,591               | 04/30/2019. | 04/02/2021.                               |
| 000000 | 00                   | 0 | PMC CONSOLIDATED HOLDINGS LLC - INITIAL.....  |       |                                 | 5            | 4                                                                | .....1,300,753 | ..97.130                             | .....1,306,017 | .....1,342,414 | .....1,306,017                  | .....                                             | .....8,061                                      | .....                                                                  | .....                                               | .....8.980 | .....9.874           | N/A.....     | .....10,066                         | .....73,039                | 05/15/2019. | 05/16/2024.                               |
| 000000 | 00                   | 0 | PMC CONSOLIDATED HOLDINGS LLC - DELAYED.....  |       |                                 | 5            | 4                                                                | .....534,640   | ..98.875                             | .....534,850   | .....540,723   | .....534,850                    | .....                                             | .....210                                        | .....                                                                  | .....                                               | .....9.050 | .....9.484           | N/A.....     | .....4,033                          | .....4,367                 | 11/05/2019. | 05/16/2024.                               |
| 000000 | 00                   | 0 | LIVE AUCTIONEERS LLC - LAST OUT B-2 TERM..... |       |                                 | 5            | 4                                                                | .....1,093,479 | ..98.006                             | .....1,095,775 | .....1,115,836 | .....1,095,775                  | .....                                             | .....2,399                                      | .....                                                                  | .....                                               | .....8.864 | .....9.418           | N/A.....     | .....265                            | .....62,602                | 05/21/2019. | 05/20/2025.                               |
| 000000 | 00                   | 0 | CLOWNFISH ACQUISITION VEHICLE, INC. - TE..... |       |                                 | 5            | 4                                                                | .....1,188,600 | ..97.249                             | .....1,192,495 | .....1,221,539 | .....1,192,495                  | .....                                             | .....10,717                                     | .....                                                                  | .....                                               | .....8.250 | .....9.027           | N/A.....     | .....8,585                          | .....56,362                | 05/22/2019. | 05/22/2024.                               |
| 000000 | 00                   | 0 | MESA AIRLINES, INC. - AIRCRAFT ACQUISITI..... |       |                                 | 5            | 5GI                                                              | .....864,063   | ..98.750                             | .....865,628   | .....875,000   | .....865,628                    | .....                                             | .....2,923                                      | .....                                                                  | .....                                               | .....7.250 | .....7.708           | N/A.....     | .....2,819                          | .....34,590                | 06/06/2019. | 06/05/2023.                               |
| 000000 | 00                   | 0 | JONES DESLAURIERS INSURANCE MANAGEMENT I..... |       |                                 | 5            | 4                                                                | .....1,543,372 | ..99.000                             | .....1,573,992 | .....1,588,261 | .....1,573,992                  | .....                                             | .....1,062                                      | .....                                                                  | .....29,595                                         | .....7.978 | .....8.387           | N/A.....     | .....21,822                         | .....17,585                | 09/30/2019. | 08/03/2023.                               |
| 000000 | 00                   | 0 | TRANSOM SYMPHONY OPCO LLC - REVOLVING CR..... |       |                                 | 5            | 4                                                                | .....835,546   | ..97.109                             | .....835,546   | .....835,546   | .....835,546                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....8.410 | .....8.534           | N/A.....     | .....6,083                          | .....19,027                | 10/30/2019. | 06/28/2024.                               |
| 000000 | 00                   | 0 | TRANSOM SYMPHONY OPCO LLC - TERM LOAN.....    |       |                                 | 5            | 4                                                                | .....1,264,029 | ..97.904                             | .....1,267,021 | .....1,293,124 | .....1,267,021                  | .....                                             | .....3,065                                      | .....                                                                  | .....                                               | .....8.410 | .....9.083           | N/A.....     | .....9,346                          | .....59,578                | 06/27/2019. | 06/28/2024.                               |
| 000000 | 00                   | 0 | PARAMEDICS LOGISTICS OPERATING COMPANY.....   |       |                                 | 5            | 4                                                                | .....800,630   | ..97.112                             | .....802,282   | .....817,034   | .....802,282                    | .....                                             | .....1,728                                      | .....                                                                  | .....                                               | .....8.470 | .....9.081           | N/A.....     | .....4,046                          | .....31,492                | 07/01/2019. | 07/01/2024.                               |
| 000000 | 00                   | 0 | PPT MANAGEMENT HOLDINGS, LLC - DDTL-1.....    |       |                                 |              | 3                                                                | .....201,480   | .....                                | .....181,345   | .....217,211   | .....181,345                    | .....                                             | .....73                                         | .....                                                                  | .....                                               | .....7.691 | .....                | N/A.....     | .....                               | .....                      | 10/01/2019. | 12/16/2022.                               |
| 000000 | 00                   | 0 | JOKER HOLDCO 3 S.A R.L. - CAPEX FACILITY..... |       |                                 | 5            | 4                                                                | .....3,392,664 | ..97.000                             | .....3,379,957 | .....3,474,347 | .....3,379,957                  | .....                                             | .....9,738                                      | .....                                                                  | .....(22,445)                                       | .....6.500 | .....7.266           | N/A.....     | .....38,918                         | .....88,827                | 07/01/2019. | 10/31/2024.                               |
| 000000 | 00                   | 0 | 1888 INDUSTRIAL SERVICES, LLC - PRIORITY..... |       |                                 |              | 5GI                                                              | .....229,743   | ...100.000                           | .....221,437   | .....229,743   | .....221,437                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....7.104 | .....                | N/A.....     | .....                               | .....                      | 12/31/2019. | 06/30/2021.                               |
| 000000 | 00                   | 0 | UNITED POLY SYSTEMS - REVOLVING LOAN.....     |       |                                 | 5            | 4                                                                | .....297,660   | ...100.000                           | .....298,783   | .....310,394   | .....298,783                    | .....                                             | .....9,288                                      | .....                                                                  | .....                                               | .....8.450 | .....9.579           | N/A.....     | .....175                            | .....9,654                 | 12/27/2019. | 07/23/2024.                               |
| 000000 | 00                   | 0 | UNITED POLY SYSTEMS - TERM LOAN.....          |       |                                 | 5            | 4                                                                | .....3,448,620 | ..98.000                             | .....3,454,825 | .....3,519,000 | .....3,454,825                  | .....                                             | .....7,886                                      | .....                                                                  | .....                                               | .....8.450 | .....9.062           | N/A.....     | .....826                            | .....135,530               | 07/24/2019. | 07/23/2024.                               |
| 000000 | 00                   | 0 | HELIGEAR ACQUISITION CO - TERM LOAN.....      |       |                                 | 5            | 4                                                                | .....3,033,995 | ..99.000                             | .....3,037,749 | .....3,095,913 | .....3,037,749                  | .....                                             | .....4,119                                      | .....                                                                  | .....                                               | .....8.950 | .....9.463           | N/A.....     | .....770                            | .....134,206               | 07/30/2019. | 07/30/2026.                               |
| 000000 | 00                   | 0 | IPC CORP. - DELAYED DRAW TERM LOAN.....       |       |                                 | 5            | 4                                                                | .....493,942   | ..95.000                             | .....499,165   | .....519,939   | .....499,165                    | .....                                             | .....5,223                                      | .....                                                                  | .....                                               | .....8.401 | .....11.278          | N/A.....     | .....6,403                          | .....11,819                | 08/09/2019. | 08/06/2021.                               |
| 000000 | 00                   | 0 | DCA INVESTMENT HOLDING LLC - FOURTH AMEN..... |       |                                 | 5            | 3                                                                | .....846,414   | ...100.000                           | .....846,800   | .....847,379   | .....846,800                    | .....                                             | .....104                                        | .....                                                                  | .....                                               | .....7.354 | .....7.498           | N/A.....     | .....169                            | .....26,601                | 06/17/2019. | 07/02/2021.                               |
| 000000 | 00                   | 0 | WINSHUTTLE, LLC - FILO TERM LOAN (FIRST.....  |       |                                 | 5            | 4                                                                | .....1,634,473 | ..97.303                             | .....1,638,069 | .....1,679,773 | .....1,638,069                  | .....                                             | .....3,700                                      | .....                                                                  | .....                                               | .....8.441 | .....9.228           | N/A.....     | .....11,846                         | .....69,716                | 08/08/2019. | 08/09/2024.                               |
| 000000 | 00                   | 0 | MC SIGN LESSOR CORP. - REVOLVING LOAN.....    |       |                                 | 5            | 4                                                                | .....81,580    | ..95.000                             | .....81,623    | .....82,245    | .....81,623                     | .....                                             | .....43                                         | .....                                                                  | .....                                               | .....8.691 | .....9.045           | N/A.....     | .....596                            | .....1,943                 | 09/25/2019. | 08/30/2024.                               |
| 000000 | 00                   | 0 | MC SIGN LESSOR CORP. - TERM LOAN.....         |       |                                 | 5            | 4                                                                | .....989,704   | ..98.500                             | .....990,911   | .....1,008,185 | .....990,911                    | .....                                             | .....1,207                                      | .....                                                                  | .....                                               | .....8.691 | .....9.301           | N/A.....     | .....7,302                          | .....23,928                | 08/29/2019. | 08/30/2024.                               |
| 000000 | 00                   | 0 | GLOBAL HOLDINGS LLC - CLOSING DATE TERM.....  |       |                                 | 5            | 4                                                                | .....2,278,423 | ..98.500                             | .....2,280,944 | .....2,313,120 | .....2,280,944                  | .....                                             | .....2,521                                      | .....                                                                  | .....                                               | .....7.941 | .....8.496           | N/A.....     | .....15,818                         | .....39,909                | 09/17/2019. | 09/15/2023.                               |
| 000000 | 00                   | 0 | BY LIGHT PROFESSIONAL IT SERVICES LLC -.....  |       |                                 | 5            | 4                                                                | .....2,848,001 | ..97.000                             | .....2,855,279 | .....2,936,084 | .....2,855,279                  | .....                                             | .....8,022                                      | .....                                                                  | .....                                               | .....7.990 | .....9.396           | N/A.....     | .....9,201                          | .....41,913                | 10/15/2019. | 05/16/2022.                               |
| 000000 | 00                   | 0 | MESA AIRLINES, INC. - INCREMENTAL TERM L..... |       |                                 | 5            | 5GI                                                              | .....105,804   | ..98.750                             | .....105,892   | .....107,143   | .....105,892                    | .....                                             | .....172                                        | .....                                                                  | .....                                               | .....7.250 | .....7.718           | N/A.....     | .....345                            | .....1,730                 | 09/27/2019. | 09/27/2023.                               |
| 000000 | 00                   | 0 | NATIONAL CREDIT CENTER, LLC - FIRST AMEN..... |       |                                 | 5            | 3                                                                | .....443,276   | ..99.200                             | .....443,500   | .....446,851   | .....443,500                    | .....                                             | .....341                                        | .....                                                                  | .....                                               | .....8.281 | .....8.624           | N/A.....     | .....3,050                          | .....7,014                 | 09/26/2019. | 12/21/2023.                               |
| 000000 | 00                   | 0 | POWERHOUSE INTERMEDIATE, INC. - REVOLVIN..... |       |                                 | 5            | 4                                                                | .....131,896   | ...100.000                           | .....131,896   | .....131,896   | .....131,896                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....8.125 | .....8.243           | N/A.....     | .....491                            | .....1,696                 | 12/12/2019. | 10/07/2024.                               |
| 000000 | 00                   | 0 | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  |       |                                 |              | 3                                                                | .....72,306    | .....                                | .....73,094    | .....72,306    | .....73,094                     | .....                                             | .....                                           | .....                                                                  | .....                                               | .....8.354 | .....                | N/A.....     | .....                               | .....                      | 09/30/2019. | 05/31/2022.                               |
| 000000 | 00                   | 0 | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  |       |                                 |              | 3                                                                | .....160,694   | .....                                | .....162,447   | .....160,694   | .....162,447                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....8.354 | .....                | N/A.....     | .....                               | .....                      | 09/30/2019. | 05/31/2022.                               |
| 000000 | 00                   | 0 | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  |       |                                 |              | 3                                                                | .....273,474   | .....                                | .....276,457   | .....273,588   | .....276,457                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....8.354 | .....                | N/A.....     | .....                               | .....                      | 12/31/2019. | 05/31/2022.                               |

**SCHEDULE D - PART 1**

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

E10.113

| 1      | 2                    |   |                                               | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|--------|----------------------|---|-----------------------------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|        |                      |   |                                               | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
|        | CUSIP Identification |   | Description                                   | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 000000 | 00                   | 0 | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  |       |                                 |              | 3                                                                | 66,744      |                                      | 67,472     | 66,744    | 67,472                          |                                                   |                                                 |                                                                        |                                                     | 8.354    |                      | N/A.....     |                                     |                            | 09/30/2019. | 05/31/2022.                               |
| 000000 | 00                   | 0 | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  |       |                                 |              | 3                                                                | 238,075     |                                      | 240,672    | 242,819   | 240,672                         |                                                   |                                                 |                                                                        |                                                     | 8.195    |                      | N/A.....     |                                     |                            | 12/31/2019. | 05/31/2022.                               |
| 000000 | 00                   | 0 | S&N COMMUNICATIONS, INC. - MAXIMUM REVOL..... |       |                                 |              | 5                                                                | 100.000     |                                      |            |           |                                 |                                                   |                                                 |                                                                        |                                                     | 8.410    | 8.529                | N/A.....     |                                     | 201                        | 12/03/2019. | 10/24/2023.                               |
| 000000 | 00                   | 0 | HUNTER FAN COMPANY - FIRST ADDITIONAL TE..... |       |                                 |              | 5                                                                | 537,592     | 93.250                               | 540,497    | 576,506   | 540,497                         |                                                   | 2,905                                           |                                                                        |                                                     | 8.525    | 12.275               | N/A.....     | 4,096                               | 3,705                      | 11/04/2019. | 12/20/2021.                               |
| 000000 | 00                   | 0 | IGLOO PRODUCTS CORP. - TERM LOAN A.....       |       |                                 |              | 5                                                                | 181,519     | 100.000                              | 181,519    | 181,519   | 181,519                         |                                                   |                                                 |                                                                        |                                                     | 7.901    | 8.020                | N/A.....     | 2,093                               | 9.136                      | 11/12/2019. | 03/28/2023.                               |
| 000000 | 00                   | 0 | IGLOO PRODUCTS CORP. - ADDITIONAL TERM L..... |       |                                 |              | 5                                                                | 195,054     | 100.000                              | 195,054    | 195,054   | 195,054                         |                                                   |                                                 |                                                                        |                                                     | 7.901    | 8.019                | N/A.....     | 2,204                               | 4,595                      | 11/12/2019. | 03/28/2023.                               |
| 000000 | 00                   | 0 | IGLOO PRODUCTS CORP. - FIRST LIEN TERM L..... |       |                                 |              | 5                                                                | 1,000,069   | 100.000                              | 1,000,069  | 1,000,069 | 1,000,069                       |                                                   |                                                 |                                                                        |                                                     | 7.901    | 8.019                | N/A.....     | 11,300                              | 23,557                     | 11/12/2019. | 03/28/2023.                               |
| 000000 | 00                   | 0 | TIVO CORPORATION - TERM LOAN.....             |       |                                 |              | 5                                                                | 2,205,000   | 98.000                               | 2,206,033  | 2,250,000 | 2,206,033                       |                                                   | 1,033                                           |                                                                        |                                                     | 7.649    | 8.250                | N/A.....     | 4,239                               | 14,465                     | 11/20/2019. | 11/22/2024.                               |
| 000000 | 00                   | 0 | SEGERDAHL CORP. - TERM LOAN.....              |       |                                 |              | 5                                                                | 1,963,826   | 97.749                               | 1,964,815  | 2,009,052 | 1,964,815                       |                                                   |                                                 | 989                                                                    |                                                     | 8.414    | 9.100                | N/A.....     | 13,745                              | 3,319                      | 11/22/2019. | 11/25/2024.                               |
| 000000 | 00                   | 0 | SPORTECH, INC. - TERM LOAN.....               |       |                                 |              | 5                                                                | 1,213,255   | 97.990                               | 1,213,812  | 1,238,139 | 1,213,812                       |                                                   |                                                 | 557                                                                    |                                                     | 8.164    | 8.782                | N/A.....     | 8,203                               | 1,641                      | 11/21/2019. | 11/26/2024.                               |
| 000000 | 00                   | 0 | CITY BREWING - TERM LOAN.....                 |       |                                 |              | 5                                                                | 1,292,553   | 98.758                               | 1,292,921  | 1,308,814 | 1,292,921                       |                                                   | 369                                             |                                                                        |                                                     | 7.441    | 7.854                | N/A.....     | 8,116                               | 2,738                      | 11/21/2019. | 11/01/2024.                               |
| 000000 | 00                   | 0 | XPERIENCE RESTAURANT GROUP - TERM LOAN.....   |       |                                 |              | 5                                                                | 3,022,389   | 97.365                               | 3,024,177  | 3,104,182 | 3,024,177                       |                                                   | 1,788                                           |                                                                        |                                                     | 8.149    | 8.923                | N/A.....     | 694                                 | 24,833                     | 11/22/2019. | 06/07/2024.                               |
| 000000 | 00                   | 0 | US FITNESS - TERM LOAN.....                   |       |                                 |              | 5                                                                | 3,014,709   | 98.745                               | 3,015,464  | 3,053,022 | 3,015,464                       |                                                   | 755                                             |                                                                        |                                                     | 7.417    | 7.830                | N/A.....     | 22,645                              |                            | 11/26/2019. | 11/26/2024.                               |
| 000000 | 00                   | 0 | SHRIEVE CHEMICAL COMPANY - REVOLVER.....      |       |                                 |              | 5                                                                | 18,945      | 100.000                              | 18,945     | 18,945    | 18,945                          |                                                   |                                                 |                                                                        |                                                     | 7.810    | 7.924                | N/A.....     | 4                                   |                            | 12/31/2019. | 12/02/2024.                               |
| 000000 | 00                   | 0 | SHRIEVE CHEMICAL COMPANY - TERM LOAN.....     |       |                                 |              | 5                                                                | 1,190,008   | 95.173                               | 1,190,999  | 1,250,370 | 1,190,999                       |                                                   | 991                                             |                                                                        |                                                     | 7.800    | 9.115                | N/A.....     | 8,075                               |                            | 12/02/2019. | 12/02/2024.                               |
| 000000 | 00                   | 0 | DILIGENT CORPORATION (FKA DIAMOND MERGER..... |       |                                 |              | 5                                                                | 6,776       | 99.117                               | 6,777      | 6,836     | 6,777                           |                                                   | 2                                               |                                                                        |                                                     | 7.727    | 8.250                | N/A.....     | 32                                  | 0                          | 12/10/2019. | 04/14/2022.                               |
| 000000 | 00                   | 0 | WHCG MANAGEMENT, LLC - DELAYED DRAW TERM..... |       |                                 |              | 5                                                                | 96,382      | 99.728                               | 96,389     | 96,645    | 96,389                          |                                                   | 7                                               |                                                                        |                                                     | 6.441    | 6.620                | N/A.....     |                                     | 501                        | 12/02/2019. | 03/09/2023.                               |
| 000000 | 00                   | 0 | KILOWATT FINANCIAL, LLC - TERM LOAN A.....    |       |                                 |              | 5GI                                                              | 1,260,921   | 99.998                               | 1,260,921  | 1,260,949 | 1,260,921                       |                                                   |                                                 |                                                                        |                                                     | 10.000   |                      | N/A.....     |                                     |                            | 12/01/2019. | 06/07/2024.                               |
| 000000 | 00                   | 0 | KILOWATT FINANCIAL, LLC - TERM LOAN B.....    |       |                                 |              | 4                                                                |             |                                      |            | 2,698,147 |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      | N/A.....     | 41,222                              |                            | 12/01/2019. | 06/07/2024.                               |
| 000000 | 00                   | 0 | GCOM SOFTWARE LLC - THIRD ADDITIONAL TER..... |       |                                 |              | 5                                                                | 260,651     | 97.250                               | 260,665    | 268,022   | 260,665                         |                                                   | 14                                              |                                                                        |                                                     | 8.210    | 9.429                | N/A.....     | 122                                 |                            | 12/30/2019. | 11/14/2022.                               |
| 000000 | 00                   | 0 | COTTON HOLDINGS, INC. - REVOLVER.....         |       |                                 |              | 5                                                                | 147,027     | 82.467                               | 147,044    | 178,285   | 147,044                         |                                                   | 17                                              |                                                                        |                                                     | 8.320    | 13.298               | N/A.....     | 41                                  |                            | 12/31/2019. | 12/31/2024.                               |
| 000000 | 00                   | 0 | MONDEE, INC. - TERM LOAN.....                 |       |                                 |              | 5                                                                | 5,057,727   | 97.605                               | 5,058,339  | 5,181,818 | 5,058,339                       |                                                   | 611                                             |                                                                        |                                                     | 11.430   | 12.247               | N/A.....     | 14,807                              | 199                        | 12/23/2019. | 12/23/2024.                               |
| 00027@ | AA                   | 5 | ALL ABOARD AMERICA! HOLDINGS, INC. (FKA.....  |       |                                 |              | 5                                                                | 4,651       | 100.000                              | 4,651      |           | 4,651                           |                                                   | 0                                               |                                                                        |                                                     | 8.177    | 8.295                | N/A.....     | 66                                  | 7,348                      | 01/18/2019. | 12/10/2023.                               |
| 00095@ | AA                   | 2 | ADCS CLINICS INTERMEDIATE HOLDINGS, LLC.....  |       |                                 |              | 5                                                                | 1,533,127   | 100.000                              | 1,552,858  | 1,552,858 | 1,552,858                       |                                                   | 0                                               |                                                                        |                                                     | 7.549    | 7.652                | N/A.....     | 326                                 | 126,516                    | 05/18/2016. | 05/18/2022.                               |
| 00095@ | AC                   | 8 | ADCS CLINICS INTERMEDIATE HOLDINGS, LLC.....  |       |                                 |              | 5                                                                | 33,865      | 100.000                              | 33,865     | 33,865    | 33,865                          |                                                   |                                                 |                                                                        |                                                     | 7.549    | 7.652                | N/A.....     | 7                                   | 1,886                      | 10/01/2019. | 05/18/2022.                               |
| 00095@ | AD                   | 6 | ADCS CLINICS INTERMEDIATE HOLDINGS, LLC.....  |       |                                 |              | 5                                                                | 212,261     | 100.189                              | 212,126    | 211,805   | 212,126                         |                                                   | (139)                                           |                                                                        |                                                     | 7.549    | 7.582                | N/A.....     | 44                                  | 18,106                     | 06/29/2018. | 05/18/2022.                               |
| 00095@ | AD                   | 6 | ADCS CLINICS INTERMEDIATE HOLDINGS, LLC.....  |       |                                 |              | 5                                                                | 652,944     | 99.939                               | 653,079    | 653,400   | 653,079                         |                                                   | 139                                             |                                                                        |                                                     | 7.452    | 7.575                | N/A.....     | 137                                 | 79,835                     | 11/09/2018. | 05/18/2022.                               |
| 00506@ | AA                   | 5 | ACTIVE DAY, INC. - DELAYED DRAW TERM LOA..... |       |                                 |              | 5                                                                | 317,900     | 100.000                              | 317,900    | 317,900   | 317,900                         |                                                   | (0)                                             |                                                                        |                                                     | 8.445    | 8.573                | N/A.....     | 75                                  | 30,909                     | 09/01/2017. | 12/08/2021.                               |
| 00506@ | AC                   | 1 | ACTIVE DAY, INC. - REVOLVING LOAN.....        |       |                                 |              | 5                                                                | 107,164     | 100.000                              | 107,182    | 107,216   |                                 | 76                                                |                                                 |                                                                        |                                                     | 8.445    | 8.590                | N/A.....     | 26                                  |                            | 12/27/2019. | 12/08/2021.                               |
| 00506@ | AC                   | 1 | ACTIVE DAY, INC. - TERM LOAN.....             |       |                                 |              | 5                                                                | 1,946,036   | 99.684                               | 1,966,414  | 1,971,193 | 1,966,414                       |                                                   | 2,545                                           |                                                                        |                                                     | 8.445    | 8.710                | N/A.....     | 462                                 | 194,640                    | 06/19/2018. | 12/08/2021.                               |
| 00769E | AS                   | 9 | ADVANTAGE SALES & MARKETING INC. - INITI..... |       |                                 |              | 5                                                                | 334,335     | 90.480                               | 350,017    | 376,031   | 350,017                         |                                                   | 16,040                                          |                                                                        |                                                     | 5.049    | 9.927                | N/A.....     | 53                                  | 19,746                     | 01/03/2019. | 07/23/2021.                               |
| 00769E | AW                   | 0 | ADVANTAGE SALES & MARKETING INC. - TERM.....  |       |                                 |              | 5                                                                | 472,684     | 88.207                               | 483,462    | 535,878   | 483,462                         |                                                   | 11,069                                          |                                                                        |                                                     | 5.049    | 12.031               | N/A.....     | 75                                  | 8,969                      | 09/06/2019. | 07/23/2021.                               |
| 02076* | AA                   | 3 | ALPHA MEDIA LLC (ALPHA 3E CORPORATION) -..... |       |                                 |              | 5                                                                | 1,460,662   | 97.750                               | 1,470,144  | 1,498,960 | 1,473,129                       |                                                   | 40,859                                          |                                                                        |                                                     | 7.799    | 8.811                | N/A.....     | 11,014                              | 105,286                    | 09/11/2019. | 02/25/2022.                               |
| 053120 | 16                   | 8 | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  |       |                                 |              | 3                                                                | 92,648      |                                      | 93,659     | 92,648    | 93,659                          |                                                   |                                                 |                                                                        |                                                     | 8.354    |                      | N/A.....     |                                     |                            | 09/30/2019. | 05/31/2022.                               |
| 07133* | AA                   | 3 | BATTERIES PLUS HOLDING CORPORATION - INI..... |       |                                 |              | 5                                                                | 541,379     | 99.853                               | 542,828    | 543,478   | 542,828                         |                                                   | 298                                             |                                                                        |                                                     | 8.549    | 8.718                | N/A.....     | 129                                 | 49,681                     | 07/23/2018. | 07/06/2022.                               |
| 09071@ | AB                   | 9 | BIORECLAMATIONIVT, LLC - TERM LOAN.....       |       |                                 |              | 5                                                                | 3,269,687   | 99.796                               | 3,298,366  | 3,302,629 | 3,298,366                       |                                                   | 4,266                                           |                                                                        |                                                     | 7.549    | 7.809                | N/A.....     | 693                                 | 268,332                    | 06/27/2018. | 01/05/2021.                               |
| 09227Y | AF                   | 0 | BLACKBRUSH OIL & GAS, L.P. - CLOSING DAT..... |       |                                 |              | 5                                                                | 1,165,612   | 98.000                               | 1,176,153  | 1,200,000 | 1,176,153                       |                                                   | 5,803                                           |                                                                        |                                                     | 9.890    | 10.637               | N/A.....     | 6,923                               | 131,072                    | 04/09/2018. | 02/09/2024.                               |
| 10526# | AB                   | 6 | BRANDMUSCLE, INC. - TERM A LOAN (FIRST L..... |       |                                 |              | 5                                                                | 657,317     | 99.373                               | 661,921    | 665,115   | 661,921                         |                                                   | 1,665                                           |                                                                        |                                                     | 6.695    | 7.067                | N/A.....     | 124                                 | 61,366                     | 12/01/2015. | 12/01/2021.                               |
| 10526# | AC                   | 4 | BRANDMUSCLE, INC. - TERM B LOAN (FIRST L..... |       |                                 |              | 5                                                                | 102,660     | 100.127                              | 103,268    | 103,168   | 103,268                         |                                                   | (54)                                            |                                                                        |                                                     | 6.945    | 6.995                | N/A.....     | 20                                  | 9,786                      | 08/19/2016. | 12/01/2021.                               |
| 11680U | AB                   | 3 | BRUNDAGE-BONE CONCRETE PUMPING HOLDINGS.....  |       |                                 |              | 5                                                                | 1,630,349   | 97.833                               | 1,647,562  | 1,753,898 | 1,647,562                       |                                                   | 20,784                                          |                                                                        |                                                     | 7.799    | 9.239                | N/A.....     | 380                                 | 153,084                    | 05/10/2019. | 12/08/2025.                               |
| 12868T | AF                   | 9 | CALCEUS ACQUISITION, INC. (AKA COLE HAAN..... |       |                                 |              | 5                                                                | 1,937,969   | 98.804                               | 1,941,439  | 1,962,500 | 1,941,439                       |                                                   | 3,897                                           |                                                                        |                                                     | 7.305    | 7.670                | N/A.....     | 796                                 | 128,799                    | 02/08/2019. | 02/12/2025.                               |



SCHEDULE D - PART 1

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

E10.114

| 1                    |    | 2           |                                               | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|-----------------------------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                               | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                               | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 13201F               | AQ | 9           | CAMBREX CORPORATION - INITIAL DOLLAR TER..... |       |                                 | 5            | 5FE                                                              | 1,297,059   | 98.000                               | 1,297,168  | 1,323,529 | 1,297,168                       |                                                   | 109                                             |                                                                        |                                                     | 10.734   | 11.238               | N/A          | 4,722                               |                            | 11/22/2019. | 12/06/2027.                               |
| 14168E               | AC | 2           | CAREERBUILDER, LLC - TERM B LOAN (FIRST.....  |       |                                 | 5            | 4FE                                                              | 1,587,052   | 96.301                               | 1,602,487  | 1,655,095 | 1,602,487                       |                                                   | 16,968                                          |                                                                        |                                                     | 8.549    | 9.723                | N/A          | 393                                 | 162,229                    | 12/11/2018. | 07/31/2023.                               |
| 20337E               | AQ | 4           | COMMSCOPE, INC. - INITIAL TERM LOAN.....      |       |                                 | 5            | 4FE                                                              | 2,489,267   | 100.531                              | 2,489,739  | 2,493,750 | 2,489,739                       |                                                   | 482                                             |                                                                        |                                                     | 5.049    | 5.151                | N/A          | 350                                 | 77,953                     | 06/12/2019. | 04/06/2026.                               |
| 23313*               | AA | 2           | DCA INVESTMENT HOLDING, LLC - REVOLVING.....  |       |                                 | 5            | 3                                                                | 188,344     | 100.000                              | 188,344    | 188,344   | 188,344                         |                                                   |                                                 |                                                                        |                                                     | 9.000    | 9.117                | N/A          | 40                                  | 1,125                      | 12/31/2019. | 07/02/2021.                               |
| 23313*               | AB | 0           | DCA INVESTMENT HOLDING, LLC - FOURTH AME..... |       |                                 | 5            | 3PL                                                              | 790,228     | 100.000                              | 790,228    | 790,228   | 790,228                         |                                                   |                                                 |                                                                        |                                                     | 7.195    | 7.288                | N/A          | 158                                 | 33,735                     | 11/08/2019. | 07/02/2021.                               |
| 23313*               | AB | 0           | DCA INVESTMENT HOLDING, LLC - INITIAL TE..... |       |                                 | 5            | 3PL                                                              | 2,380,118   | 99.730                               | 2,397,122  | 2,401,789 | 2,397,122                       |                                                   | 3,170                                           |                                                                        |                                                     | 7.195    | 7.426                | N/A          | 480                                 | 140,341                    | 01/06/2016. | 07/02/2021.                               |
| 23313@               | AA | 0           | DCA INVESTMENT HOLDING, LLC - TERM LOAN.....  |       |                                 | 5            | 3PL                                                              | 4,700,230   | 99.847                               | 4,746,766  | 4,751,996 | 4,746,766                       |                                                   | 3,559                                           |                                                                        |                                                     | 7.195    | 7.366                | N/A          | 950                                 | 372,423                    | 01/06/2016. | 07/02/2021.                               |
| 23360*               | AA | 4           | SNEAKER VILLA, INC. - TERM LOAN A.....        |       |                                 | 5            | 2PL                                                              | 2,127,598   | 99.827                               | 2,172,826  | 2,175,907 | 2,172,826                       |                                                   | 1,214                                           |                                                                        |                                                     | 8.409    | 8.583                | N/A          | 31,004                              | 198,755                    | 08/14/2017. | 08/14/2022.                               |
| 25403#               | AB | 2           | DILIGENT CORPORATION (FKA DIAMOND MERGER..... |       |                                 | 5            | 3PL                                                              | 1,440,493   | 99.301                               | 1,452,962  | 1,461,090 | 1,452,962                       |                                                   | 3,653                                           |                                                                        |                                                     | 7.564    | 7.936                | N/A          | 307                                 | 116,942                    | 12/19/2018. | 04/14/2022.                               |
| 25403#               | AB | 2           | DILIGENT CORPORATION (FKA DIAMOND MERGER..... |       |                                 | 5            | 3PL                                                              | 318,770     | 100.000                              | 318,770    | 318,770   | 318,770                         |                                                   |                                                 |                                                                        |                                                     | 7.536    | 7.642                | N/A          | 794                                 | 27,464                     | 03/11/2019. | 04/14/2022.                               |
| 25403#               | AB | 2           | DILIGENT CORPORATION (FKA DIAMOND MERGER..... |       |                                 | 5            | 3PL                                                              | 2,639       | 100.000                              | 2,639      | 2,639     |                                 | (60)                                              |                                                 |                                                                        |                                                     | 7.390    | 7.495                | N/A          | 74                                  | 235                        | 12/10/2019. | 04/14/2022.                               |
| 25403#               | AC | 0           | DILIGENT CORPORATION (FKA DIAMOND MERGER..... |       |                                 | 5            | 3PL                                                              | 346,798     | 99.575                               | 350,888    | 352,079   | 350,888                         |                                                   | 536                                             |                                                                        |                                                     | 7.564    | 7.831                | N/A          | 74                                  | 28,180                     | 12/21/2016. | 04/14/2022.                               |
| 25403#               | AD | 8           | DILIGENT CORPORATION (FKA DIAMOND MERGER..... |       |                                 | 5            | 3PL                                                              | 1,216,839   | 99.191                               | 1,227,419  | 1,235,370 | 1,227,419                       |                                                   | 3,574                                           |                                                                        |                                                     | 7.564    | 7.982                | N/A          | 260                                 | 98,876                     | 05/10/2017. | 04/14/2022.                               |
| 25471Y               | AJ | 1           | DISCOVERORG, LLC - INITIAL LOAN (SECOND.....  |       |                                 | 5            | 5FE                                                              | 4,137,000   | 98.559                               | 4,144,106  | 4,200,000 | 4,144,106                       |                                                   | 7,106                                           |                                                                        |                                                     | 10.191   | 10.609               | N/A          | 35,669                              | 378,755                    | 01/29/2019. | 02/01/2027.                               |
| 26483N               | AN | 0           | DUN & BRADSTREET CORPORATION, THE - INIT..... |       |                                 | 5            | 4FE                                                              | 999,958     | 100.023                              | 1,002,179  | 1,020,366 | 1,002,179                       |                                                   | 2,220                                           |                                                                        |                                                     | 6.792    | 7.256                | N/A          | 963                                 | 64,467                     | 02/01/2019. | 02/06/2026.                               |
| 26785D               | AC | 1           | DYNAMIC ENERGY SERVICES INTERNATIONAL LL..... |       |                                 |              | 6                                                                | 335,000     | 10.000                               | 347,925    | 3,348,881 | 335,000                         |                                                   |                                                 | 883,989                                                                |                                                     | 15.393   |                      | N/A          |                                     |                            | 11/07/2019. | 12/31/2021.                               |
| 26816D               | AL | 4           | DYNCORP INTERNATIONAL INC. - TERM LOAN.....   |       |                                 | 5            | 3FE                                                              | 1,812,300   | 97.000                               | 1,815,488  | 1,868,350 | 1,815,488                       |                                                   | 3,863                                           |                                                                        |                                                     | 7.740    | 8.487                | N/A          | 6,427                               | 44,545                     | 08/30/2019. | 08/18/2025.                               |
| 26846@               | AA | 9           | EGD SECURITY SYSTEMS, LLC - FIRST AMENDM..... |       |                                 | 5            | 3PL                                                              | 208,878     | 100.000                              | 208,878    | 208,878   | 208,878                         |                                                   |                                                 |                                                                        |                                                     | 7.806    | 7.919                | N/A          | 3,981                               | 3,770                      | 10/07/2019. | 06/10/2022.                               |
| 26846@               | AB | 7           | EGD SECURITY SYSTEMS, LLC - TERM LOAN A.....  |       |                                 | 5            | 3PL                                                              | 3,209,957   | 99.392                               | 3,227,819  | 3,243,713 | 3,227,819                       |                                                   | 5,780                                           |                                                                        |                                                     | 7.777    | 8.112                | N/A          | 59,562                              | 193,436                    | 04/08/2019. | 06/10/2022.                               |
| 26846@               | AC | 5           | EGD SECURITY SYSTEMS, LLC - REVOLVING LO..... |       |                                 | 5            | 3PL                                                              | 40,897      | 100.000                              | 40,897     | 40,897    | 40,897                          |                                                   |                                                 |                                                                        |                                                     | 7.653    | 7.763                | N/A          | 479                                 |                            | 11/18/2019. | 06/10/2022.                               |
| 29652*               | AB | 6           | ESOLUTIONS, INC. - TERM LOAN.....             |       |                                 | 5            | 3PL                                                              | 2,296,800   | 99.496                               | 2,311,371  | 2,320,577 | 2,311,371                       |                                                   | 4,366                                           |                                                                        |                                                     | 8.299    | 8.608                | N/A          | 535                                 | 206,200                    | 07/05/2018. | 03/01/2022.                               |
| 30162E               | AD | 2           | EXELA INTERMEDIATE LLC - 2018 TERM LOAN.....  |       |                                 |              | 5FE                                                              | 198,000     | 84.300                               | 198,000    | 460,784   | 198,000                         |                                                   | 1,022                                           | 186,113                                                                |                                                     | 8.379    |                      | N/A          |                                     |                            | 11/05/2019. | 07/12/2023.                               |
| 31434#               | AB | 3           | FEEDERS SUPPLY COMPANY, LLC - TERM LOAN.....  |       |                                 | 5            | 3PL                                                              | 662,429     | 99.606                               | 668,225    | 670,037   | 668,225                         |                                                   | 1,591                                           |                                                                        |                                                     | 6.799    | 7.115                | N/A          | 127                                 | 53,618                     | 11/01/2016. | 04/14/2021.                               |
| 31446U               | AL | 4           | FENDER MUSICAL INSTRUMENTS CORPORATION -..... |       |                                 | 5            | 4FE                                                              | 4,252,500   | 99.057                               | 4,258,595  | 4,295,455 | 4,258,595                       |                                                   | 10,092                                          |                                                                        |                                                     | 6.750    | 7.026                | N/A          | 16,269                              | 297,294                    | 01/02/2019. | 12/05/2025.                               |
| 34063G               | AB | 3           | FLORIDA EAST COAST INDUSTRIES, LLC - TER..... |       |                                 | 5            | 4                                                                | 4,717,810   | 99.000                               | 4,738,613  | 4,797,322 | 4,741,927                       |                                                   | 44,094                                          |                                                                        |                                                     | 8.222    | 8.991                | N/A          | 33,269                              | 312,511                    | 12/18/2019. | 12/13/2021.                               |
| 37255Q               | AB | 2           | GEO PARENT CORPORATION - INITIAL TERM LO..... |       |                                 | 5            | 4FE                                                              | 2,029,948   | 99.500                               | 2,032,648  | 2,049,380 | 2,032,648                       |                                                   | 2,832                                           |                                                                        |                                                     | 7.049    | 7.322                | N/A          | 401                                 | 153,527                    | 02/08/2019. | 12/19/2025.                               |
| 37363#               | AA | 7           | GEORGICA PINE CLOTHIERS, LLC - REVOLVING..... |       |                                 | 5            | 2                                                                | 37,274      | 100.000                              | 37,274     | 37,274    | 37,274                          |                                                   |                                                 |                                                                        |                                                     | 9.250    | 9.382                | N/A          | 9                                   |                            | 12/31/2019. | 11/13/2022.                               |
| 37363#               | AB | 5           | GEORGICA PINE CLOTHIERS, LLC - CLOSING D..... |       |                                 | 5            | 2PL                                                              | 92,957      | 99.663                               | 93,811     | 94,074    | 93,811                          |                                                   | 95                                              |                                                                        |                                                     | 7.445    | 7.660                | N/A          | 19                                  | 7,587                      | 08/19/2016. | 11/13/2022.                               |
| 37363#               | AB | 5           | GEORGICA PINE CLOTHIERS, LLC - TERM LOAN..... |       |                                 | 5            | 2PL                                                              | 894,945     | 100.065                              | 903,814    | 903,326   | 903,814                         |                                                   | (176)                                           |                                                                        |                                                     | 7.445    | 7.529                | N/A          | 187                                 | 72,855                     | 11/13/2015. | 11/13/2022.                               |
| 37363#               | AC | 3           | GEORGICA PINE CLOTHIERS, LLC - SECOND AM..... |       |                                 | 5            | 2PL                                                              | 64,900      | 99.012                               | 65,495     | 66,037    | 65,495                          |                                                   | 195                                             |                                                                        |                                                     | 7.445    | 7.873                | N/A          | 14                                  | 5,326                      | 11/28/2016. | 11/13/2022.                               |
| 40416V               | AB | 1           | CORE & MAIN LP - INITIAL TERM LOAN.....       |       |                                 | 5            | 4FE                                                              | 977,550     | 99.958                               | 979,588    | 980,000   | 979,778                         |                                                   | 51                                              |                                                                        |                                                     | 4.441    | 4.511                | N/A          | 3,698                               | 53,450                     | 08/30/2017. | 08/01/2024.                               |
| 44932U               | AB | 0           | IAA, INC. - INITIAL TERM LOAN.....            |       |                                 | 5            | 3FE                                                              | 967,575     | 99.750                               | 967,742    | 970,000   | 967,742                         |                                                   | 238                                             |                                                                        |                                                     | 4.063    | 4.180                | N/A          | 109                                 | 20,444                     | 05/22/2019. | 06/29/2026.                               |
| 46650K               | AB | 7           | JP INTERMEDIATE B, LLC - INITIAL TERM LO..... |       |                                 | 5            | 4FE                                                              | 4,358,225   | 98.890                               | 4,366,017  | 4,410,517 | 4,366,017                       |                                                   | 10,002                                          |                                                                        |                                                     | 7.427    | 7.753                | N/A          | 56,416                              | 321,694                    | 01/04/2019. | 11/15/2025.                               |
| 48207H               | AB | 8           | JURASSIC ACQUISITION CORP.(AKA ACTIVE MI..... |       |                                 | 5            | 4                                                                | 1,174,121   | 96.881                               | 1,179,164  | 1,211,925 | 1,179,164                       |                                                   | 5,312                                           |                                                                        |                                                     | 7.299    | 8.082                | N/A          | 246                                 | 63,797                     | 03/15/2019. | 11/15/2024.                               |
| 55292H               | AE | 3           | MLN US HOLDCO LLC (AKA MITEL NETWORKS CO..... |       |                                 | 5            | 5FE                                                              | 1,603,506   | 96.493                               | 1,611,918  | 1,665,770 | 1,611,918                       |                                                   | 7,806                                           |                                                                        |                                                     | 10.441   | 11.303               | N/A          | 14,494                              | 172,031                    | 12/05/2018. | 11/30/2026.                               |
| 57888@               | AB | 1           | MAVERICK BIDCO INC. - REVOLVING LOAN.....     |       |                                 | 5            | 3PL                                                              | 21,480      | 100.000                              | 21,480     | 21,480    | 21,480                          |                                                   |                                                 |                                                                        |                                                     | 8.216    | 8.332                | N/A          | 353                                 | 2,029                      | 09/21/2018. | 04/28/2023.                               |
| 57888@               | AC | 9           | MAVERICK BIDCO INC. - TERM LOAN.....          |       |                                 | 5            | 3PL                                                              | 1,056,858   | 99.236                               | 1,066,952  | 1,073,924 | 1,066,952                       |                                                   | 2,200                                           |                                                                        |                                                     | 8.195    | 8.534                | N/A          | 244                                 | 121,682                    | 04/28/2017. | 04/28/2023.                               |
| 57888@               | AC | 9           | MAVERICK BIDCO INC. - CAL-1.....              |       |                                 | 5            | 3PL                                                              | 86,626      | 100.015                              | 86,622     | 86,611    | 86,622                          |                                                   | (4)                                             |                                                                        |                                                     | 8.195    | 8.303                | N/A          | 20                                  | 9,269                      | 04/19/2018. | 04/28/2023.                               |
| 61022Y               | AC | 5           | MONOTYPE IMAGING HOLDINGS INC. - TERM LO..... |       |                                 | 5            | 4FE                                                              | 1,178,976   | 92.000                               | 1,179,594  | 1,281,496 | 1,179,594                       |                                                   | 618                                             |                                                                        |                                                     | 7.445    | 9.139                | N/A          | 265                                 | 3,729                      | 10/25/2019. | 10/09/2026.                               |
| 61775N               | AF | 1           | MORPHE, LLC - INITIAL TERM LOAN (FIRST L..... |       |                                 | 5            | 4                                                                | 1,736,444   | 95.000                               | 1,741,244  | 1,827,835 | 1,741,244                       |                                                   | 5,188                                           |                                                                        |                                                     | 6.745    | 7.760                | N/A          | 4,794                               | 47,588                     | 08/20/2019. | 08/14/2026.                               |
| 68087*               | AA | 1           | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  |       |                                 |              | 3                                                                | 179,832     | 100.000                              | 182,075    | 189,370   | 182,075                         |                                                   | 225                                             |                                                                        |                                                     | 8.195    |                      | N/A          |                                     | 7,733                      | 12/31/2019. | 05/31/2022.                               |

**SCHEDULE D - PART 1**

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

E10.115

| 1                    |    |   | 2                                             |  |  | Codes |                                 |              | 6                                                                | 7           | Fair Value                        |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |             |
|----------------------|----|---|-----------------------------------------------|--|--|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|-----------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|-------------|
|                      |    |   |                                               |  |  | 3     | 4                               | 5            |                                                                  |             | 8                                 | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |             |
| CUSIP Identification |    |   | Description                                   |  |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |             |
| 68087*               | AA | 1 | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  |  |  |       |                                 |              | 3                                                                | 99,281      | 100.000                           | 100,448    | 102,043   | 100,448                         |                                                   | 6,229                                           |                                                                        |                                                     | 8.354    |                      | N/A.....     |                                     | 4,258                      | 09/30/2019. | 05/31/2022.                               |             |
| 68087*               | AA | 1 | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  |  |  |       |                                 |              | 3                                                                | 300,187     | 100.000                           | 303,325    | 309,476   | 303,325                         |                                                   | (231)                                           |                                                                        |                                                     | 8.354    |                      | N/A.....     |                                     | 12,663                     | 09/30/2019. | 05/31/2022.                               |             |
| 68087*               | AA | 1 | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  |  |  |       |                                 |              | 3                                                                | 230,677     | 100.000                           | 234,617    | 243,822   | 234,617                         |                                                   | 258                                             |                                                                        |                                                     | 8.195    |                      | N/A.....     |                                     | 9,961                      | 12/31/2019. | 05/31/2022.                               |             |
| 68087*               | AA | 1 | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  |  |  |       |                                 |              | 3                                                                | 419,283     | 100.000                           | 424,307    | 440,533   | 424,307                         |                                                   | 327                                             |                                                                        |                                                     | 8.195    |                      | N/A.....     |                                     | 17,991                     | 12/31/2019. | 05/31/2022.                               |             |
| 68087*               | AB | 9 | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  |  |  |       |                                 |              | 3                                                                | 297,760     |                                   | 301,107    | 305,212   | 301,107                         |                                                   | 4                                               |                                                                        |                                                     | 8.354    |                      | N/A.....     |                                     | 12,523                     | 11/01/2019. | 05/31/2022.                               |             |
| 68087*               | AC | 7 | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  |  |  |       |                                 |              | 3                                                                | 1,480,074   | 100.000                           | 1,512,028  | 1,578,855 | 1,512,028                       |                                                   | 3,938                                           |                                                                        |                                                     | 8.354    |                      | N/A.....     |                                     | 8                          | 64,472      | 12/31/2019.                               | 05/31/2022. |
| 69374Y               | AB | 4 | PSS INDUSTRIAL GROUP CORP. - TERM LOAN (..... |  |  |       |                                 | 5            | 4FE                                                              | 1,658,344   | 96.000                            | 1,663,470  | 1,700,866 | 1,663,470                       |                                                   | 6,119                                           |                                                                        |                                                     | 7.945    | 8.581                | N/A.....     |                                     | 375                        | 123,695     | 04/12/2019.                               | 04/10/2025. |
| 69396@               | AA | 3 | PPT MANAGEMENT HOLDINGS, LLC - DDTL-2.....    |  |  |       |                                 |              | 3                                                                | 100,515     | 100.000                           | 92,677     | 128,362   | 92,677                          |                                                   | 0                                               | 150                                                                    |                                                     | 7.691    |                      | N/A.....     |                                     |                            |             | 10/01/2019.                               | 12/16/2022. |
| 69396@               | AA | 3 | PPT MANAGEMENT HOLDINGS, LLC - DELAYED D..... |  |  |       |                                 |              | 3                                                                | 57,045      |                                   | 51,301     | 62,162    | 51,301                          |                                                   | 1                                               | 253                                                                    |                                                     | 7.691    |                      | N/A.....     |                                     |                            |             | 10/01/2019.                               | 12/16/2022. |
| 69396@               | AB | 1 | PPT MANAGEMENT HOLDINGS, LLC - INITIAL T..... |  |  |       |                                 |              | 3                                                                | 1,063,538   | 100.000                           | 1,024,238  | 1,221,096 | 1,024,238                       |                                                   | 17,769                                          | 1,927                                                                  |                                                     | 7.691    |                      | N/A.....     |                                     |                            |             | 10/01/2019.                               | 12/16/2022. |
| 69396@               | AC | 9 | PPT MANAGEMENT HOLDINGS, LLC - REVOLVING..... |  |  |       |                                 |              | 3                                                                | 8,723       |                                   | 6,555      | 11,775    | 6,555                           |                                                   |                                                 | 31                                                                     |                                                     | 7.691    |                      | N/A.....     |                                     |                            |             | 10/01/2019.                               | 12/16/2022. |
| 69527@               | AB | 3 | PADI HOLDCO, INC. - TERM LOAN FACILITY.....   |  |  |       |                                 | 5            | 3PL                                                              | 292,140     | 99.332                            | 295,217    | 296,904   | 295,217                         |                                                   |                                                 | 533                                                                    |                                                     | 7.860    | 8.167                | N/A.....     |                                     | 60                         | 26,007      | 04/26/2017.                               | 04/26/2023. |
| 69883#               | AA | 1 | PAPER STORE, LLC, THE - TERM LOAN.....        |  |  |       |                                 | 5            | 5                                                                | 470,242     | 99.837                            | 479,197    | 479,197   | 479,197                         |                                                   | 1,764                                           |                                                                        |                                                     | 7.475    | 7.616                | N/A.....     |                                     | 300                        | 41,620      | 08/18/2016.                               | 09/29/2021. |
| 72347L               | AE | 4 | PINNACLE OPERATING CORPORATION - TERM B.....  |  |  |       |                                 | 5            | 5GI                                                              | 2,488,870   | 98.500                            | 2,820,485  | 2,863,437 | 2,671,086                       |                                                   |                                                 | 530                                                                    |                                                     | 7.299    | 10.884               | N/A.....     |                                     | 572                        | 250,898     | 12/31/2019.                               | 11/15/2021. |
| 72350*               | AB | 1 | PINNACLE TREATMENT CENTERS, INC. - REVOL..... |  |  |       |                                 | 5            | 3PL                                                              | 43,170      | 100.000                           | 43,162     | 43,148    | 43,162                          |                                                   | (13)                                            |                                                                        |                                                     | 9.750    | 9.868                | N/A.....     |                                     | 292                        | 2,442       | 12/19/2019.                               | 08/09/2021. |
| 72350*               | AC | 9 | PINNACLE TREATMENT CENTERS, INC. - ACQUI..... |  |  |       |                                 | 5            | 3PL                                                              | 463,807     | 99.503                            | 468,146    | 469,857   | 468,146                         |                                                   | 1,087                                           |                                                                        |                                                     | 8.177    | 8.530                | N/A.....     |                                     | 6,627                      | 39,661      | 08/09/2016.                               | 08/09/2021. |
| 72350*               | AC | 9 | PINNACLE TREATMENT CENTERS, INC. - DELAY..... |  |  |       |                                 | 5            | 3PL                                                              | 91,235      | 99.869                            | 91,290     | 91,377    | 91,290                          |                                                   | 55                                              |                                                                        |                                                     | 8.177    | 8.370                | N/A.....     |                                     | 1,289                      | 6,404       | 04/15/2019.                               | 08/09/2021. |
| 73116*               | AB | 4 | POLK ACQUISITION CORP. - INITIAL TERM LO..... |  |  |       |                                 | 5            | 4PL                                                              | 422,497     | 99.844                            | 424,798    | 425,335   | 424,798                         |                                                   | 224                                             |                                                                        |                                                     | 7.049    | 7.206                | N/A.....     |                                     | 84                         | 33,750      | 06/20/2016.                               | 06/20/2022. |
| 73116*               | AD | 0 | POLK ACQUISITION CORP. - REVOLVING LOAN.....  |  |  |       |                                 | 5            | 4PL                                                              | 51,334      | 100.000                           | 51,271     | 51,117    | 51,271                          |                                                   | (228)                                           |                                                                        |                                                     | 7.049    | 7.016                | N/A.....     |                                     | 10                         | 3,822       | 11/06/2019.                               | 06/20/2022. |
| 73116*               | AF | 5 | POLK ACQUISITION CORP. - HOFFMAN DDTL.....    |  |  |       |                                 | 5            | 4PL                                                              | 34,830      | 100.001                           | 34,917     | 34,917    | 34,917                          |                                                   | (0)                                             |                                                                        |                                                     | 7.049    | 7.150                | N/A.....     |                                     | 7                          | 2,745       | 08/24/2016.                               | 06/20/2022. |
| 73178E               | AC | 6 | POLYMER PROCESS HOLDINGS, INC. - INITIAL..... |  |  |       |                                 | 5            | 4FE                                                              | 1,664,921   | 97.000                            | 1,669,692  | 1,716,413 | 1,669,692                       |                                                   | 5,010                                           |                                                                        |                                                     | 7.740    | 8.405                | N/A.....     |                                     | 5,904                      | 86,148      | 05/03/2019.                               | 05/01/2026. |
| 74625#               | AA | 4 | PURFOODS, LLC - DELAYED DRAW TERM LOAN.....   |  |  |       |                                 | 5            | 2                                                                | 205,997     | 99.979                            | 206,020    | 206,050   | 206,020                         |                                                   | 23                                              |                                                                        |                                                     | 7.299    | 7.403                | N/A.....     |                                     | 42                         | 16,621      | 02/20/2018.                               | 05/02/2021. |
| 74625#               | AA | 4 | PURFOODS, LLC - CLOSING DATE DELAYED DRA..... |  |  |       |                                 | 5            | 2                                                                | 363,992     | 100.000                           | 363,970    | 363,941   | 363,970                         |                                                   | (22)                                            |                                                                        |                                                     | 7.299    | 7.385                | N/A.....     |                                     | 74                         | 28,890      | 06/06/2019.                               | 05/02/2021. |
| 74625#               | AB | 2 | PURFOODS, LLC - REVOLVING LOAN.....           |  |  |       |                                 | 5            | 2                                                                | 158,151     | 100.000                           | 158,151    | 158,151   | 158,151                         |                                                   |                                                 |                                                                        |                                                     | 7.210    | 7.301                | N/A.....     |                                     | 698                        | 5,340       | 12/11/2019.                               | 05/02/2021. |
| 74625#               | AC | 0 | PURFOODS, LLC - TERM A LOAN.....              |  |  |       |                                 | 5            | 2                                                                | 1,234,833   | 99.584                            | 1,247,791  | 1,251,406 | 1,247,791                       |                                                   |                                                 | 2,715                                                                  |                                                     | 7.299    | 7.620                | N/A.....     |                                     | 254                        | 83,500      | 05/02/2016.                               | 05/02/2021. |
| 74979X               | AB | 5 | RPX CORPORATION - REVOLVING LOAN.....         |  |  |       |                                 | 5            | 4FE                                                              |             | 98.180                            |            |           |                                 |                                                   |                                                 |                                                                        |                                                     | 8.295    | 8.412                | N/A.....     |                                     | 492                        | 780         | 12/30/2019.                               | 06/19/2023. |
| 74993#               | AB | 6 | RXH BUYER CORPORATION - INITIAL TERM LOA..... |  |  |       |                                 | 5            | 3PL                                                              | 1,127,746   | 99.506                            | 1,138,956  | 1,143,136 | 1,138,956                       |                                                   | 2,576                                           |                                                                        |                                                     | 7.695    | 8.053                | N/A.....     |                                     | 244                        | 119,379     | 09/01/2015.                               | 09/01/2021. |
| 74993#               | AC | 4 | RXH BUYER CORPORATION - REVOLVING LOAN.....   |  |  |       |                                 | 5            | 3PL                                                              | 87,303      | 100.000                           | 87,303     | 87,303    | 87,303                          |                                                   |                                                 |                                                                        |                                                     | 7.695    | 7.816                | N/A.....     |                                     | 21                         | 9,547       | 06/27/2019.                               | 09/01/2021. |
| 74993#               | AD | 2 | RXH BUYER CORPORATION - DELAYED DRAW TER..... |  |  |       |                                 | 5            | 3PL                                                              | 129,363     | 100.000                           | 129,363    | 129,363   | 129,363                         |                                                   |                                                 |                                                                        |                                                     | 7.695    | 7.804                | N/A.....     |                                     | 28                         | 13,503      | 07/06/2016.                               | 09/01/2021. |
| 75975#               | AA | 7 | RELADYNE INC. - RESTATEMENT EFFECTIVE DA..... |  |  |       |                                 | 5            | 3PL                                                              | 894,553     | 100.028                           | 894,473    | 894,271   | 894,473                         |                                                   | (81)                                            |                                                                        |                                                     | 6.909    | 7.002                | N/A.....     |                                     | 16,223                     | 54,765      | 01/24/2019.                               | 07/22/2022. |
| 75975#               | AC | 3 | RELADYNE INC. - INITIAL TERM LOAN.....        |  |  |       |                                 | 5            | 3PL                                                              | 1,750,775   | 99.845                            | 1,779,241  | 1,781,481 | 1,779,241                       |                                                   | 905                                             |                                                                        |                                                     | 6.909    | 7.066                | N/A.....     |                                     | 32,318                     | 135,885     | 03/23/2018.                               | 07/22/2022. |
| 75975#               | AC | 3 | RELADYNE INC. - THIRD AMENDMENT DDTL.....     |  |  |       |                                 | 5            | 3PL                                                              | 289,072     | 100.662                           | 288,467    | 286,922   | 288,467                         |                                                   | (624)                                           |                                                                        |                                                     | 6.909    | 6.779                | N/A.....     |                                     | 5,205                      | 20,673      | 01/16/2018.                               | 07/22/2022. |
| 784932               | A* | 6 | SABA SOFTWARE, INC. - INITIAL TERM LOAN.....  |  |  |       |                                 | 5            | 3PL                                                              | 1,201,838   | 99.546                            | 1,208,720  | 1,213,406 | 1,208,720                       |                                                   | 1,721                                           |                                                                        |                                                     | 6.299    | 6.513                | N/A.....     |                                     | 212                        | 83,883      | 04/30/2018.                               | 05/01/2023. |
| 79979*               | AA | 9 | KSC STUDIO, L.L.C. - CLOSING DATE TERM L..... |  |  |       |                                 | 5            | 2PL                                                              | 1,744,130   | 99.213                            | 1,771,424  | 1,780,475 | 1,771,424                       |                                                   | 8,449                                           |                                                                        |                                                     | 7.950    | 8.578                | N/A.....     |                                     | 37,295                     | 130,863     | 09/12/2016.                               | 01/26/2021. |
| 79979*               | AB | 7 | KSC STUDIO, L.L.C. - DDTL TRANCHE 1.....      |  |  |       |                                 | 5            | 2PL                                                              | 528,038     | 100.380                           | 526,834    | 525,545   | 526,834                         |                                                   | (1,344)                                         |                                                                        |                                                     | 7.890    | 7.773                | N/A.....     |                                     | 2,467                      | 47,108      | 03/09/2018.                               | 01/26/2021. |
| 81282S               | AB | 3 | SEAWOLF RESOURCES HOLDINGS, LP - LOAN.....    |  |  |       |                                 | 5            | 4                                                                | 2,696,696   | 97.933                            | 2,718,889  | 2,765,842 | 2,718,889                       |                                                   | 21,928                                          |                                                                        |                                                     | 10.250   | 11.133               | N/A.....     |                                     | 11,025                     | 336,416     | 10/16/2018.                               | 09/10/2022. |
| 87259B               | AG | 5 | NORTH AMERICAN LIFTING HOLDINGS, INC. (A..... |  |  |       |                                 | 5            | 5FE                                                              | 689,154     | 82.516                            | 703,478    | 835,180   | 703,478                         |                                                   | 14,675                                          |                                                                        |                                                     | 6.445    | 26.721               | N/A.....     |                                     | 150                        | 5,363       | 10/10/2019.                               | 11/27/2020. |
| 87814*               | AB | 9 | TEACHING COMPANY, LLC, THE - TERM LOAN.....   |  |  |       |                                 | 5            | 3PL                                                              | 947,126     | 100.000                           | 951,544    | 951,544   | 951,544                         |                                                   | (0)                                             |                                                                        |                                                     | 6.655    | 6.740                | N/A.....     |                                     | 8,619                      | 70,734      | 08/01/2017.                               | 08/24/2020. |
| 890ESC               | AA | 4 | SUMMIT TOPCO, INC.(AKA TOPS MARKETS, LLC..... |  |  |       |                                 | 5            | 6                                                                |             |                                   |            | 2,000,000 |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      | N/A.....     |                                     |                            |             | 12/17/2018.                               | 06/15/2022. |
| 90480T               | AD | 8 | COVIA HOLDINGS CORPORATION (FKA UNIMIN C..... |  |  |       |                                 | 5            | 4FE                                                              | 1,384,487   | 73.131                            | 1,449,854  | 1,913,899 | 1,449,854                       |                                                   | 86,825                                          |                                                                        |                                                     | 6.043    | 12.334               | N/A.....     |                                     | 28,740                     | 64,265      | 03/06/2019.                               | 06/01/2025. |

**SCHEDULE D - PART 1**

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

E10.116

| 1                    |    | 2           |                                               | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10         | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|-------------|-----------------------------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |             |                                               | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |            |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    | Description |                                               | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 92855L               | AK | 2           | VIZIENT, INC. - TERM B-5 LOAN.....            |       |                                 | 5            | 3FE                                                              | 493,769     | 99.500                               | 493,980    | 496,250    | 493,980                         |                                                   | 229                                             |                                                                        |                                                     | 4.549    | 4.697                | N/A          | 63                                  | 14,044                     | 04/17/2019. | 05/06/2026.                               |
| 92966@               | AC | 1           | WHCG MANAGEMENT, LLC - REVOLVING LOAN.....    |       |                                 | 5            | 3PL                                                              | 169,133     | 99.421                               | 169,394    | 170,226    | 169,394                         |                                                   | 1,888                                           |                                                                        |                                                     | 6.695    | 6.962                | N/A          | 32                                  | 6,558                      | 08/23/2018. | 03/09/2023.                               |
| 92966@               | AC | 1           | WHCG MANAGEMENT, LLC - TERM LOAN.....         |       |                                 | 5            | 3PL                                                              | 4,001,368   | 100.069                              | 4,047,745  | 4,045,392  | 4,047,745                       |                                                   | (766)                                           |                                                                        |                                                     | 6.695    | 6.769                | N/A          | 752                                 | 335,322                    | 03/09/2017. | 03/09/2023.                               |
| 94732Y               | AV | 5           | WEB.COM GROUP, INC. - INITIAL TERM LOAN.....  |       |                                 | 5            | 5FE                                                              | 2,702,885   | 95.938                               | 2,706,324  | 2,723,310  | 2,706,324                       |                                                   | 11,114                                          |                                                                        |                                                     | 9.495    | 9.758                | N/A          | 10,056                              | 329,944                    | 10/25/2018. | 10/09/2026.                               |
| AARLOA               | NB | 5           | 1888 INDUSTRIAL SERVICES, LLC - TERM LOA..... |       |                                 |              | 5GI                                                              |             |                                      |            | 4,658,584  |                                 |                                                   |                                                 | 1,837,618                                                              |                                                     | 10.104   |                      | N/A          |                                     |                            | 12/31/2019. | 09/30/2021.                               |
| ADK18T               | L1 | 1           | ADK SPECTRUM II L.P. - LOAN.....              |       |                                 | 5            | 4                                                                | 8,349       | 100.000                              | 8,349      | 8,349      | 8,349                           |                                                   |                                                 |                                                                        |                                                     | 8.799    | 8.913                | N/A          | 2                                   | 455                        | 12/31/2019. | 04/09/2022.                               |
| AITTN1               | 12 | 4           | AIT WORLDWIDE LOGISTICS, INC. - INCREMEN..... |       |                                 | 5            | 4                                                                | 211,049     | 99.311                               | 211,239    | 212,513    | 211,239                         |                                                   | 226                                             |                                                                        |                                                     | 7.450    | 7.797                | N/A          | 1,336                               | 5,710                      | 08/01/2019. | 10/20/2022.                               |
| ALLARR               | EV | 7           | 1888 INDUSTRIAL SERVICES, LLC - REVOLVIN..... |       |                                 |              | 5GI                                                              | 627,298     |                                      | 599,758    | 652,022    | 599,758                         |                                                   | 12,508                                          |                                                                        |                                                     | 7.104    |                      | N/A          | 4,765                               |                            | 12/31/2019. | 09/30/2021.                               |
| AMCP85               | 31 | 9           | AMCP STAFFING INTERMEDIATE HOLDINGS III.....  |       |                                 | 5            | 4                                                                | 533,314     | 100.000                              | 534,500    | 561,058    | 534,500                         |                                                   | 1,186                                           |                                                                        |                                                     | 8.441    | 9.618                | N/A          | 4,021                               | 8,184                      | 12/05/2019. | 09/24/2025.                               |
| APLSS1               | TL | 1           | APPLAUSE APP QUALITY, INC. - TERM LOAN.....   |       |                                 | 5            | 5GI                                                              | 1,679,900   | 98.631                               | 1,697,189  | 1,716,519  | 1,697,189                       |                                                   | 7,105                                           |                                                                        |                                                     | 6.930    | 7.496                | N/A          | 23,130                              | 130,893                    | 09/20/2017. | 09/20/2022.                               |
| ARETL1               | 81 | 7           | ARETEC GROUP, INC. (FKA RCS CAPITAL CORP..... |       |                                 | 5            | 5FE                                                              | 3,997,547   | 99.112                               | 4,004,938  | 4,037,926  | 4,004,938                       |                                                   | 4,885                                           |                                                                        |                                                     | 10.049   | 10.363               | N/A          | 1,127                               | 430,521                    | 10/16/2018. | 10/01/2026.                               |
| ATSITL               | 2L | 2           | AVIATION TECHNICAL SERVICES, INC. - INIT..... |       |                                 | 5            | 5GI                                                              | 1,868,183   | 99.675                               | 1,870,162  | 1,875,000  | 1,870,162                       |                                                   | 1,979                                           |                                                                        |                                                     | 10.604   | 10.881               | N/A          | 544                                 | 202,886                    | 01/31/2019. | 03/30/2022.                               |
| AUTOAL               | ER | 9           | AUTOALERT, LLC - LOAN.....                    |       |                                 | 5            | 4Z                                                               | 10,383,841  | 100.000                              | 10,539,106 | 10,604,241 | 10,539,106                      |                                                   | 64,090                                          |                                                                        |                                                     | 9.125    | 9.929                | N/A          | 240,510                             | 1,126,025                  | 09/30/2019. | 12/31/2020.                               |
| BL2633               | 08 | 1           | CORAL-US CO-BORROWER LLC (AKA CABLE & WI..... | C     |                                 | 5            | 3FE                                                              | 3,494,293   | 100.547                              | 3,498,126  | 3,498,667  | 3,498,126                       |                                                   | 176                                             |                                                                        |                                                     | 5.049    | 5.142                | N/A          | 491                                 | 196,179                    | 02/16/2018. | 01/30/2026.                               |
| BLKANG               | RV | 1           | BLACK ANGUS STEAKHOUSES, LLC - REVOLVING..... |       |                                 | 5            | 5GI                                                              | 41,250      | 100.000                              | 41,250     | 41,250     | 41,250                          |                                                   |                                                 |                                                                        |                                                     | 10.927   | 11.095               | N/A          | 13                                  | 3,849                      | 04/04/2019. | 04/24/2020.                               |
| BRAN18               | TL | 3           | BRANNAN SAND AND GRAVEL COMPANY, L.L.C.....   |       |                                 | 5            | 4                                                                | 1,047,403   | 98.717                               | 1,051,662  | 1,063,353  | 1,051,662                       |                                                   | 8,302                                           |                                                                        |                                                     | 7.250    | 7.709                | N/A          | 214                                 | 86,388                     | 07/02/2018. | 07/03/2023.                               |
| BREENC               | OL | 1           | CAROLINA COLOR CORPORATION - CLOSING DAT..... |       |                                 | 5            | 2                                                                | 3,121,720   | 99.000                               | 3,143,934  | 3,171,450  | 3,143,934                       |                                                   | 7,952                                           |                                                                        |                                                     | 7.195    | 7.566                | N/A          | 634                                 | 243,328                    | 07/02/2018. | 10/30/2023.                               |
| C7236#               | AA | 2           | PET HOLDINGS ULC - INITIAL TERM LOAN.....     | A     |                                 | 5            | 2PL                                                              | 4,136,266   | 92.000                               | 4,182,873  | 4,182,873  | 4,182,873                       |                                                   | 0                                               |                                                                        |                                                     | 7.409    | 7.509                | N/A          | 81,226                              | 350,710                    | 07/05/2016. | 07/05/2022.                               |
| C7236#               | AB | 0           | PET HOLDINGS ULC - DELAYED DRAW TERM LOA..... | A     |                                 | 5            | 2PL                                                              | 161,613     | 92.000                               | 161,613    | 161,613    | 161,613                         |                                                   |                                                 |                                                                        |                                                     | 7.409    | 7.509                | N/A          | 3,138                               | 12,722                     | 03/29/2018. | 07/05/2022.                               |
| CREADD               | TL | 2           | KSC STUDIO, L.L.C. - DDTL TRANCHE 2.....      |       |                                 | 5            | 4                                                                | 1,281,465   | 100.000                              | 1,298,700  | 1,299,826  | 1,298,700                       |                                                   | 1,160                                           |                                                                        |                                                     | 7.890    | 8.100                | N/A          | 14,246                              | 92,201                     | 12/23/2019. | 01/26/2021.                               |
| DILCOR               | P3 | 0           | DILIGENT CORPORATION (FKA DIAMOND MERGER..... |       |                                 | 5            | 3                                                                | 3,738,643   | 99.232                               | 3,761,202  | 3,784,329  | 3,761,202                       |                                                   | 10,396                                          |                                                                        |                                                     | 7.564    | 7.963                | N/A          | 795                                 | 302,889                    | 01/31/2018. | 04/14/2022.                               |
| DILCOR               | P3 | 0           | DILIGENT CORPORATION (FKA DIAMOND MERGER..... |       |                                 | 5            | 3                                                                | 723,345     | 99.809                               | 723,826    | 724,926    | 723,826                         |                                                   | 494                                             |                                                                        |                                                     | 7.564    | 7.740                | N/A          | 152                                 | 64,038                     | 08/30/2018. | 04/14/2022.                               |
| DILCOR               | P3 | 0           | DILIGENT CORPORATION (FKA DIAMOND MERGER..... |       |                                 | 5            | 3                                                                | 35,651      | 99.858                               | 35,669     | 35,709     | 35,669                          |                                                   | 18                                              |                                                                        |                                                     | 7.421    | 7.578                | N/A          | 7                                   | 2,944                      | 01/09/2019. | 04/14/2022.                               |
| ECIMAC               | OL | 3           | ECI MACOLA/MAX HOLDING, LLC (ECI SOFTWAR..... |       |                                 | 5            | 5FE                                                              | 1,902,966   | 98.417                               | 1,910,800  | 1,921,783  | 1,910,800                       |                                                   | 1,911                                           |                                                                        |                                                     | 9.945    | 10.221               | N/A          | 531                                 | 203,707                    | 11/29/2018. | 09/29/2025.                               |
| ESP18D               | TL | 2           | EYECARE SERVICES PARTNERS HOLDINGS LLC -..... |       |                                 | 5            | 3                                                                | 467,527     | 99.000                               | 469,218    | 474,308    | 469,218                         |                                                   | 1,296                                           |                                                                        |                                                     | 8.354    | 8.844                | N/A          | 9,690                               | 63,683                     | 07/15/2019. | 05/19/2023.                               |
| FISHBO               | WL | 3           | FISHBOWL, INC. - COMMITMENT.....              |       |                                 | 5            | 5GI                                                              | 4,257,470   | 100.000                              | 4,324,316  | 4,370,393  | 4,324,316                       |                                                   | 22,246                                          |                                                                        |                                                     | 15.375   | 16.217               | N/A          | 33,849                              | 581,463                    | 12/31/2019. | 01/26/2022.                               |
| GE18TL               | 12 | 3           | GUIDON ENERGY MIDCO LLC - TERM LOAN.....      |       |                                 | 5            | 4                                                                | 1,113,409   | 95.612                               | 1,123,060  | 1,168,933  | 1,123,060                       |                                                   | 9,245                                           |                                                                        |                                                     | 8.660    | 9.798                | N/A          | 13,216                              | 134,928                    | 12/14/2018. | 12/16/2024.                               |
| GE18TL               | 12 | 3           | GUIDON ENERGY MIDCO LLC - DELAYED DRAW T..... |       |                                 | 5            | 4                                                                | 4,654,692   | 100.000                              | 4,657,465  | 4,675,732  | 4,657,465                       |                                                   | 2,774                                           |                                                                        |                                                     | 8.655    | 8.883                | N/A          | 45,148                              | 232,048                    | 08/05/2019. | 12/16/2024.                               |
| GHIMAA               | DF | 9           | GRUPO HIMA SAN PABLO, INC. - ADF CLAIM.....   |       |                                 | 5            | 6                                                                | 229,199     | 73.996                               | 229,199    | 309,746    | 229,199                         | 3,832                                             |                                                 |                                                                        |                                                     |          | 142.131              | N/A          |                                     |                            | 03/23/2017. | 12/31/2019.                               |
| GKD18R               | V1 | 0           | GKD INDEX PARTNERS, LLC - REVOLVING FACI..... |       |                                 | 5            | 4                                                                | 76,561      | 100.000                              | 76,561     | 76,561     | 76,561                          |                                                   |                                                 |                                                                        |                                                     | 8.947    | 9.070                | N/A          | 114                                 | 190                        | 12/24/2019. | 06/29/2023.                               |
| GRETZR               | EV | 6           | GRETZKY BIDCO PTE. LTD. - ORIGINAL REVOL..... | B     |                                 | 5            | 4                                                                | 199,418     | 100.000                              | 190,185    | 190,185    | 190,185                         |                                                   | 7,238                                           |                                                                        | (1,995)                                             | 6.300    | 6.389                | N/A          | 1,290                               | 14,881                     | 04/11/2019. | 09/27/2023.                               |
| GRPOPE               | RA | 7           | GRP OPERATING, LLC - FIXED RATE LOAN.....     |       |                                 | 5            | 4                                                                | 246,142     | 97.500                               | 246,195    | 252,453    | 246,195                         |                                                   | 53                                              |                                                                        |                                                     |          | 0.862                | N/A          | 774                                 |                            | 12/23/2019. | 12/01/2022.                               |
| HERO18               | TB | 8           | HERO ACQUISITIONS LIMITED - TRANCHE B.....    | B     |                                 | 5            | 5GI                                                              | 6,383       | 103.385                              | 6,577      | 6,389      | 6,577                           |                                                   | (159)                                           |                                                                        | 248                                                 | 9.000    | 8.260                | N/A          | 131                                 | 189                        | 11/30/2018. | 01/10/2024.                               |
| HIGHTO               | W1 | 9           | HIGHTOWER HOLDING, LLC - DELAYED DRAW TE..... |       |                                 | 5            | 5GI                                                              | 1,507,046   | 98.940                               | 1,509,460  | 1,524,194  | 1,509,460                       |                                                   | 2,414                                           |                                                                        |                                                     | 10.486   | 10.859               | N/A          | 8,879                               | 154,958                    | 01/02/2019. | 01/31/2026.                               |
| HIGHTO               | W1 | 9           | HIGHTOWER HOLDING, LLC - INITIAL TERM LO..... |       |                                 | 5            | 5GI                                                              | 3,623,347   | 97.861                               | 3,653,116  | 3,725,806  | 3,653,116                       |                                                   | 11,941                                          |                                                                        |                                                     | 10.495   | 11.093               | N/A          | 15,206                              | 410,495                    | 01/31/2018. | 01/31/2026.                               |
| HOMEPA               | RT | 5           | HOME PARTNERS OF AMERICA, INC. - INITIAL..... |       |                                 | 5            | 5GI                                                              | 1,373,081   | 98.899                               | 1,388,359  | 1,401,103  | 1,388,359                       |                                                   | 4,578                                           |                                                                        |                                                     | 8.049    | 8.533                | N/A          | 313                                 | 131,343                    | 10/13/2016. | 10/13/2022.                               |
| HYLND                | TA | 6           | HYLAN DATACOM & ELECTRICAL LLC - INITIAL..... |       |                                 |              | 5GI                                                              | 2,606,657   |                                      | 2,593,945  | 2,707,166  | 2,593,945                       |                                                   | 4,159                                           |                                                                        |                                                     | 6.409    |                      | N/A          |                                     | 111,860                    | 11/29/2019. | 07/25/2021.                               |
| IAG18R               | 12 | 8           | SMART CHEMICAL SOLUTIONS, LLC - REVOLVIN..... |       |                                 | 5            | 4                                                                | 225,932     | 100.000                              | 225,932    | 225,932    | 225,932                         |                                                   |                                                 |                                                                        |                                                     | 8.710    | 8.835                | N/A          | 1,844                               | 13,372                     | 11/01/2019. | 12/10/2023.                               |
| INTERN               | AP | 5           | INTERNAP CORPORATION - INITIAL TERM LOAN..... |       |                                 | 5            | 5GI                                                              | 2,879,144   | 61.333                               | 2,890,247  | 3,042,680  | 2,890,247                       |                                                   | 4,253                                           |                                                                        |                                                     | 8.040    | 10.214               | N/A          | 5,381                               | 266,983                    | 12/27/2019. | 04/06/2022.                               |
| JD1241               | 23 | 3           | JD CLASSICS HOLDINGS LIMITED - DIP TERM.....  |       |                                 | 5            | 5GI                                                              | 8,056       | 100.000                              | 8,142      | 8,142      | 8,142                           |                                                   | 2,555                                           |                                                                        | 318                                                 | 7.783    | 7.898                | N/A          | 39                                  | 595                        | 12/10/2019. | 09/10/2023.                               |
| JDCLSS               | GB | 1           | DAYTONA BIDCO LIMITED - FACILITY B.....       |       |                                 |              | 6                                                                | 1,051,134   | 59.798                               | 1,026,247  | 2,747,226  | 1,026,247                       |                                                   | (73,369)                                        | 1,701,988                                                              | 89,386                                              | 8.000    |                      | N/A          |                                     |                            | 09/05/2016. | 08/12/2022.                               |

**SCHEDULE D - PART 1**

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

E10.117

| 1                    |    | 2           |                                               | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates      |                                           |
|----------------------|----|-------------|-----------------------------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|------------|-------------------------------------------|
|                      |    |             |                                               | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21         | 22                                        |
| CUSIP Identification |    | Description |                                               | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| LX1287               | 92 | 4           | GRUPO HIMA SAN PABLO, INC. - TERM A LOAN..... |       |                                 |              | 5                                                                | 6           | 1,759,270                            | 100.000    | 1,759,270 | 2,361,842                       | 1,759,270                                         | 12,786                                          |                                                                        |                                                     | 9.253    | 151.036              | N/A          | 52,260                              | 141,216                    | 03/23/2017 | 12/31/2019                                |
| LX1287               | 93 | 2           | GRUPO HIMA SAN PABLO, INC. - TERM B LOAN..... |       |                                 |              | 5                                                                | 6           | 1,185,961                            | 100.000    | 1,185,961 | 1,647,168                       | 1,185,961                                         |                                                 |                                                                        |                                                     | 9.253    | 170.218              | N/A          | 38,950                              | 112,184                    | 03/23/2017 | 12/31/2019                                |
| LX1702               | 03 | 9           | GRP OPERATING, LLC - FLOATING RATE LOAN.....  |       |                                 |              | 5                                                                | 4           | 796,067                              | 97.500     | 797,417   | 804,568                         | 797,417                                           |                                                 | 1,350                                                                  |                                                     | 13.850   | 14.421               | N/A          | 55,995                              | 18,828                     | 08/26/2019 | 12/01/2022                                |
| LX1721               | 84 | 9           | BLUELINX HOLDINGS INC. - TERM LOAN.....       |       |                                 |              | 5                                                                | 5GI         | 1,098,243                            | 98.765     | 1,101,001 | 1,112,903                       | 1,101,001                                         |                                                 | 8,384                                                                  |                                                     | 8.799    | 9.261                | N/A          | 272                                 | 121,163                    | 02/04/2019 | 10/13/2023                                |
| LX1732               | 29 | 1           | FRALOCK BUYER LLC - CLOSING DATE TERM LO..... |       |                                 |              | 5                                                                | 2           | 3,361,707                            | 99.023     | 3,388,031 | 3,416,369                       | 3,388,031                                         |                                                 | 9,647                                                                  |                                                     | 8.049    | 8.452                | N/A          | 764                                 | 317,790                    | 05/04/2018 | 04/17/2023                                |
| LX1736               | 80 | 5           | BRODER BROS., CO. - INITIAL NOTE.....         |       |                                 |              | 5                                                                | 4           | 1,951,523                            | 100.000    | 1,951,508 | 1,951,461                       | 1,951,508                                         |                                                 | (18)                                                                   |                                                     | 10.470   | 10.623               | N/A          | 2,838                               | 174,530                    | 06/24/2019 | 12/02/2022                                |
| LX1743               | 96 | 7           | PROTECTIVE INDUSTRIAL PRODUCTS, INC. - D..... |       |                                 |              | 5                                                                | 3           | 1,075,300                            | 99.118     | 1,076,337 | 1,084,187                       | 1,076,337                                         |                                                 | 1,037                                                                  |                                                     | 10.575   | 10.929               | N/A          | 321                                 | 72,463                     | 06/27/2019 | 07/31/2024                                |
| LX1749               | 71 | 7           | TPC PSL HOLDINGS, LLC - INITIAL TERM LOA..... |       |                                 |              | 5                                                                | 4           | 943,887                              | 98.516     | 950,976   | 963,150                         | 950,976                                           |                                                 | 3,757                                                                  |                                                     | 7.945    | 8.379                | N/A          | 425                                 | 81,898                     | 05/15/2018 | 05/15/2023                                |
| LX1752               | 58 | 8           | RSB-160 LLC - COMMITMENT.....                 |       |                                 |              | 5                                                                | 5GI         | 1,916,388                            | 98.381     | 1,929,762 | 1,955,498                       | 1,929,762                                         |                                                 | 27,593                                                                 |                                                     | 7.900    | 8.585                | N/A          | 6,437                               | 177,091                    | 11/15/2018 | 07/20/2022                                |
| LX1754               | 21 | 2           | SM WELLNESS HOLDINGS, INC. - REVOLVING L..... |       |                                 |              | 5                                                                | 4           | 2,296,651                            | 100.000    | 2,296,651 | 2,296,651                       | 2,296,651                                         |                                                 |                                                                        |                                                     | 5.500    | 5.580                | N/A          | 13,305                              | 14,514                     | 12/12/2019 | 08/01/2024                                |
| LX1754               | 43 | 6           | FITNESS AND LIFESTYLE GROUP BIDCO PTY LT..... |       |                                 |              | 5                                                                | 5GI         | 654,749                              | 100.000    | 673,335   | 673,335                         | 673,335                                           |                                                 |                                                                        | 18,586                                              | 6.435    | 6.537                | N/A          | 3,346                               | 11,320                     | 12/11/2019 | 10/25/2021                                |
| LX1754               | 45 | 1           | FITNESS AND LIFESTYLE GROUP BIDCO PTY LT..... |       | B                               |              | 5                                                                | 4           | 1,307,529                            | 99.969     | 1,293,187 | 1,293,272                       | 1,293,187                                         |                                                 | 30,849                                                                 | (9,377)                                             | 6.435    | 6.532                | N/A          | 7,520                               | 19,659                     | 05/07/2019 | 10/25/2021                                |
| LX1754               | 77 | 4           | JONES DESLAURIERS INSURANCE MANAGEMENT I..... |       |                                 |              | 5                                                                | 4           | 924,178                              | 98.500     | 943,356   | 954,505                         | 943,356                                           |                                                 | (43,986)                                                               | 39,668                                              | 7.978    | 8.469                | N/A          | 13,114                              | 79,697                     | 07/01/2019 | 08/03/2023                                |
| LX1759               | 87 | 2           | CONSUMER CLUB, INC. D/B/A GETAROOM.COM -..... |       |                                 |              | 5                                                                | 4           |                                      | 100.000    |           |                                 |                                                   |                                                 |                                                                        |                                                     | 6.625    | 6.721                | N/A          |                                     | 63                         | 12/30/2019 | 08/23/2024                                |
| LX1760               | 54 | 0           | MESA AIR GROUP, INC. - JUNIOR LOAN N908F..... |       |                                 |              | 5                                                                | 4           | 187,626                              | 99.262     | 188,404   | 189,522                         | 188,404                                           |                                                 | 486                                                                    |                                                     | 9.409    | 9.813                | N/A          | 3,022                               | 9,605                      | 06/27/2018 | 05/01/2022                                |
| LX1760               | 55 | 7           | MESA AIR GROUP, INC. - JUNIOR LOAN N909F..... |       |                                 |              | 5                                                                | 4           | 85,811                               | 99.261     | 86,156    | 86,678                          | 86,156                                            |                                                 | 178                                                                    |                                                     | 9.409    | 9.801                | N/A          | 1,382                               | 4,393                      | 06/27/2018 | 08/01/2022                                |
| LX1760               | 81 | 3           | MESA AIR GROUP, INC. - JUNIOR LOAN N907F..... |       |                                 |              | 5                                                                | 4           | 125,896                              | 99.262     | 126,417   | 127,167                         | 126,417                                           |                                                 | 309                                                                    |                                                     | 9.409    | 9.813                | N/A          | 2,027                               | 6,445                      | 06/27/2018 | 05/01/2022                                |
| LX1760               | 94 | 6           | DONUTS INC. - REVOLVING CREDIT LOAN.....      |       |                                 |              | 5                                                                | 5GI         | 70,599                               | 97.347     | 71,168    | 72,836                          | 71,168                                            |                                                 | 450                                                                    |                                                     | 8.149    | 9.003                | N/A          | 231                                 | 7,123                      | 09/17/2018 | 09/15/2023                                |
| LX1760               | 95 | 3           | MESA AIR GROUP, INC. - JUNIOR LOAN N903F..... |       |                                 |              | 5                                                                | 4           | 139,068                              | 99.263     | 139,664   | 140,473                         | 139,664                                           |                                                 | 382                                                                    |                                                     | 9.409    | 9.859                | N/A          | 2,240                               | 7,119                      | 06/27/2018 | 02/01/2022                                |
| LX1760               | 97 | 9           | MESA AIR GROUP, INC. - JUNIOR LOAN N904F..... |       |                                 |              | 5                                                                | 4           | 157,301                              | 99.263     | 157,975   | 158,890                         | 157,975                                           |                                                 | 439                                                                    |                                                     | 9.409    | 9.859                | N/A          | 2,533                               | 8,053                      | 06/27/2018 | 02/01/2022                                |
| LX1760               | 98 | 7           | MESA AIR GROUP, INC. - JUNIOR LOAN N902F..... |       |                                 |              | 5                                                                | 4           | 118,249                              | 99.263     | 118,756   | 119,443                         | 118,756                                           |                                                 | 316                                                                    |                                                     | 9.409    | 9.859                | N/A          | 1,904                               | 6,054                      | 06/27/2018 | 02/01/2022                                |
| LX1761               | 04 | 3           | MESA AIR GROUP, INC. - JUNIOR LOAN N905J..... |       |                                 |              | 5                                                                | 4           | 113,294                              | 99.263     | 113,780   | 114,438                         | 113,780                                           |                                                 | 301                                                                    |                                                     | 9.409    | 9.859                | N/A          | 1,825                               | 5,800                      | 06/27/2018 | 02/01/2022                                |
| LX1761               | 05 | 0           | MESA AIR GROUP, INC. - JUNIOR LOAN N906F..... |       |                                 |              | 5                                                                | 4           | 120,534                              | 99.262     | 121,033   | 121,751                         | 121,033                                           |                                                 | 294                                                                    |                                                     | 9.409    | 9.813                | N/A          | 1,941                               | 6,171                      | 06/27/2018 | 05/01/2022                                |
| LX1761               | 12 | 6           | MESA AIR GROUP, INC. - JUNIOR LOAN N910F..... |       |                                 |              | 5                                                                | 4           | 81,811                               | 99.261     | 82,139    | 82,637                          | 82,139                                            |                                                 | 315                                                                    |                                                     | 9.409    | 9.801                | N/A          | 1,318                               | 8,771                      | 06/27/2018 | 08/01/2022                                |
| LX1761               | 21 | 7           | EXTREME PLASTICS PLUS HOLDINGS LLC - TER..... |       |                                 |              | 5                                                                | 2           | 1,738,677                            | 98.574     | 1,745,195 | 1,766,948                       | 1,745,195                                         |                                                 | 8,002                                                                  |                                                     | 7.200    | 7.692                | N/A          | 33,173                              | 150,276                    | 09/14/2018 | 09/14/2023                                |
| LX1761               | 22 | 5           | EXTREME PLASTICS PLUS HOLDINGS LLC - CAP..... |       |                                 |              | 5                                                                | 2           | 704,480                              | 100.000    | 704,079   | 702,593                         | 704,079                                           |                                                 | (489)                                                                  |                                                     | 7.200    | 7.237                | N/A          | 8,687                               | 37,342                     | 06/21/2019 | 09/14/2023                                |
| LX1761               | 76 | 1           | DODGE DATA & ANALYTICS LLC - DELAYED DRA..... |       |                                 |              | 5                                                                | 4           | 103,300                              | 100.000    | 103,300   | 103,300                         | 103,300                                           |                                                 | (0)                                                                    |                                                     | 9.000    | 9.033                | N/A          | 26                                  | 12,067                     | 10/16/2018 | 05/01/2020                                |
| LX1762               | 37 | 1           | MERIDIAN ADHESIVES GROUP, INC. - CLOSING..... |       |                                 |              | 5                                                                | 2           | 4,152,500                            | 97.918     | 4,166,789 | 4,227,196                       | 4,166,789                                         |                                                 | 12,591                                                                 |                                                     | 7.450    | 8.007                | N/A          | 875                                 | 266,257                    | 08/19/2019 | 09/25/2023                                |
| LX1764               | 76 | 5           | OMNI LOGISTICS, LLC - CLOSING DATE TERM.....  |       |                                 |              | 5                                                                | 3           | 1,143,675                            | 99.237     | 1,146,651 | 1,154,210                       | 1,146,651                                         |                                                 | 2,319                                                                  |                                                     | 8.305    | 8.635                | N/A          | 533                                 | 105,303                    | 10/05/2018 | 07/19/2023                                |
| LX1764               | 91 | 4           | INMOBI INC. - TERM LOAN.....                  |       |                                 |              | 5                                                                | 4           | 5,175,092                            | 99.258     | 5,198,311 | 5,227,365                       | 5,198,311                                         |                                                 | 23,560                                                                 |                                                     | 9.816    | 10.353               | N/A          | 42,760                              | 677,760                    | 10/01/2018 | 09/30/2021                                |
| LX1766               | 19 | 0           | OTG MANAGEMENT, LLC - FOURTH AMENDMENT E..... |       |                                 |              | 5                                                                | 3           | 1,461,490                            | 100.000    | 1,473,600 | 1,490,406                       | 1,473,600                                         |                                                 | 10,173                                                                 |                                                     | 8.888    | 9.751                | N/A          | 13,729                              | 103,113                    | 12/11/2019 | 08/26/2021                                |
| LX1767               | 01 | 6           | MILLS FLEET FARM GROUP LLC - REFINANCING..... |       |                                 |              | 5                                                                | 3           | 3,095,785                            |            | 3,104,974 | 3,144,684                       | 3,104,974                                         |                                                 | 7,965                                                                  |                                                     | 8.285    |                      | N/A          | 23,941                              | 267,723                    | 12/04/2019 | 10/24/2024                                |
| LX1767               | 25 | 5           | SYNDIGO LLC - INCREMENTAL TERM LOAN.....      |       |                                 |              | 5                                                                | 4           | 2,213,942                            | 98.990     | 2,219,267 | 2,239,427                       | 2,219,267                                         |                                                 | 4,404                                                                  |                                                     | 7.342    | 7.676                | N/A          | 15,985                              | 197,498                    | 10/24/2018 | 10/24/2024                                |
| LX1767               | 27 | 1           | SYNDIGO LLC - DELAYED DRAW TEM LOAN.....      |       |                                 |              | 5                                                                | 4           | 1,226,777                            | 99.307     | 1,228,410 | 1,236,047                       | 1,228,410                                         |                                                 | 1,669                                                                  |                                                     | 7.342    | 7.605                | N/A          | 8,823                               | 93,897                     | 12/19/2018 | 10/24/2024                                |
| LX1768               | 41 | 0           | 2-10 HOLDCO, INC. - INITIAL TERM LOAN.....    |       |                                 |              | 5                                                                | 5GI         | 1,967,872                            | 98.047     | 1,976,730 | 2,011,765                       | 1,976,730                                         |                                                 | 7,626                                                                  |                                                     | 8.049    | 8.610                | N/A          | 450                                 | 172,649                    | 10/31/2018 | 10/31/2024                                |
| LX1768               | 41 | 0           | 2-10 HOLDCO, INC. - INITIAL REVOLVING LO..... |       |                                 |              | 5                                                                | 5GI         |                                      | 100.000    |           |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      | N/A          |                                     | 236                        | 12/30/2019 | 10/31/2024                                |
| LX1772               | 53 | 7           | E2OPEN, LLC - TRANCHE B-1 TERM LOAN.....      |       |                                 |              | 5                                                                | 3           | 6,207,351                            | 100.000    | 6,218,063 | 6,282,777                       | 6,218,063                                         |                                                 | 9,888                                                                  |                                                     | 7.659    | 8.027                | N/A          | 44,108                              | 307,348                    | 07/02/2019 | 11/26/2024                                |
| LX1774               | 06 | 1           | CONSERVICE, LLC - INITIAL TERM LOAN.....      |       |                                 |              | 5                                                                | 4           | 1,489,419                            | 99.002     | 1,492,053 | 1,505,478                       | 1,492,053                                         |                                                 | 2,740                                                                  |                                                     | 7.049    | 7.398                | N/A          | 295                                 | 110,473                    | 01/03/2019 | 11/29/2024                                |
| LX1774               | 83 | 0           | ENCOMPASS DIGITAL MEDIA, INC. - REVOLVIN..... |       |                                 |              | 5                                                                | 4           | 1,761,019                            | 22.206     | 1,761,019 | 1,761,019                       | 1,761,019                                         |                                                 |                                                                        |                                                     | 9.430    | 9.569                | N/A          | 458                                 | 95,725                     | 12/31/2019 | 09/28/2023                                |
| LX1777               | 33 | 8           | GEORGICA PINE CLOTHIERS, LLC - THIRD AME..... |       |                                 |              | 5                                                                | 2           | 2,031,739                            | 99.014     | 2,037,924 | 2,054,745                       | 2,037,924                                         |                                                 | 6,056                                                                  |                                                     | 7.445    | 7.878                | N/A          | 425                                 | 165,719                    | 12/14/2018 | 11/13/2022                                |
| LX1777               | 90 | 8           | CONSERVICE, LLC - DELAYED DRAW TERM LOAN..... |       |                                 |              | 5                                                                | 4           | 132,403                              | 99.500     | 132,462   | 133,069                         | 132,462                                           |                                                 | 61                                                                     |                                                     | 7.049    | 7.291                | N/A          | 26                                  | 5,274                      | 08/08/2019 | 11/29/2024                                |

SCHEDULE D - PART 1

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

E10.118

| 1                    | 2                                             |  | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest  |                      |              |                                     |                            | Dates       |                                           |
|----------------------|-----------------------------------------------|--|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |                                               |  | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16        | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
|                      |                                               |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol |             | Rate Used<br>to Obtain<br>Fair Value | Fair Value |           |                                 | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of   | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| CUSIP Identification | Description                                   |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of   | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| LX1778 94 8          | EARTHLINK, LLC - REVOLVING FACILITY LOAN..... |  | ..... | ..                              | .....5       | .....4                                                           | .....       | ...100.000                           | .....      | .....     | .....                           | .....                                             | .....                                           | .....                                                                  | .....                                               | ...10.634 | ...10.793            | N/A.....     | .....                               | .....144                   | 12/30/2019. | 12/29/2023.                               |
| LX1780 98 5          | MRI SOFTWARE LLC - EIGHTH AMENDMENT TERM..... |  | ..... | ..                              | .....5       | .....3                                                           | 3,199,528   | 99.095                               | 3,206,786  | 3,231,846 | 3,206,786                       | .....                                             | 7,463                                           | .....                                                                  | .....                                               | 7.550     | 7.937                | N/A.....     | 678                                 | 262,829                    | 01/04/2019. | 06/30/2023.                               |
| LX1782 91 6          | HIGHTOWER HOLDING, LLC - AMENDMENT NO. 2..... |  | ..... | ..                              | .....5       | .....5GI                                                         | 1,281,918   | 99.529                               | 1,282,824  | 1,288,359 | 1,282,824                       | .....                                             | 907                                             | .....                                                                  | .....                                               | 10.549    | 10.802               | N/A.....     | 1,447                               | 134,969                    | 02/28/2019. | 01/31/2026.                               |
| LX1784 52 4          | ACCUMEN INC. - DELAYED DRAW TERM LOAN.....    |  | ..... | ..                              | .....5       | .....3                                                           | 2,103,343   | 98.400                               | 2,105,266  | 2,137,543 | 2,105,266                       | .....                                             | 1,924                                           | .....                                                                  | .....                                               | 7.980     | 8.469                | N/A.....     | 24,402                              | 39,059                     | 10/18/2019. | 01/16/2025.                               |
| LX1785 76 0          | ITI HOLDINGS, INC. - REVOLVING LOAN.....      |  | ..... | ..                              | .....5       | .....4                                                           | 303,747     | 100.000                              | 303,747    | 303,747   | 303,747                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 8.431     | 8.554                | N/A.....     | 3,898                               | 11,289                     | 10/24/2019. | 01/25/2024.                               |
| LX1786 32 1          | MRI SOFTWARE LLC - NINTH AMENDMENT TERM.....  |  | ..... | ..                              | .....5       | .....3                                                           | 2,940,147   | 99.072                               | 2,946,249  | 2,969,845 | 2,946,249                       | .....                                             | 6,293                                           | .....                                                                  | .....                                               | 7.550     | 7.944                | N/A.....     | 623                                 | 215,114                    | 02/05/2019. | 06/30/2023.                               |
| LX1791 12 3          | QUARTZ HOLDING COMPANY - TERM LOAN (SECO..... |  | ..... | ..                              | .....5       | .....4                                                           | 775,599     | 99.250                               | 777,099    | 791,537   | 777,099                         | .....                                             | 1,499                                           | .....                                                                  | .....                                               | 9.710     | 10.205               | N/A.....     | 4,910                               | 56,468                     | 04/01/2019. | 04/02/2027.                               |
| LX1791 47 9          | SPARTON CORPORATION - TERM LOAN.....          |  | ..... | ..                              | .....5       | .....4                                                           | 3,440,696   | 97.728                               | 3,454,795  | 3,525,014 | 3,454,795                       | .....                                             | 18,813                                          | .....                                                                  | .....                                               | 9.160     | 9.880                | N/A.....     | 51,104                              | 237,661                    | 03/01/2019. | 03/04/2024.                               |
| LX1791 49 5          | GREENFIELD WORLD TRADE, INC. - INITIAL T..... |  | ..... | ..                              | .....5       | .....4                                                           | 3,634,009   | 98.018                               | 3,646,832  | 3,711,328 | 3,646,832                       | .....                                             | 13,538                                          | .....                                                                  | .....                                               | 11.300    | 11.990               | N/A.....     | 1,165                               | 386,580                    | 03/04/2019. | 03/04/2024.                               |
| LX1792 33 7          | DCA INVESTMENT HOLDING, LLC - FOURTH AME..... |  | ..... | ..                              | .....5       | .....3                                                           | 761,864     | 98.968                               | 765,007    | 770,730   | 765,007                         | .....                                             | 3,214                                           | .....                                                                  | .....                                               | 7.195     | 7.835                | N/A.....     | 154                                 | 96,296                     | 03/06/2019. | 07/02/2021.                               |
| LX1793 02 0          | BEARCOM ACQUISITION CORP. - SIXTH AMENDM..... |  | ..... | ..                              | .....5       | .....3                                                           | 934,049     | 99.400                               | 934,715    | 940,056   | 934,715                         | .....                                             | 693                                             | .....                                                                  | .....                                               | 6.419     | 6.656                | N/A.....     | 25,180                              | 27,206                     | 06/14/2019. | 07/05/2024.                               |
| LX1795 69 4          | FS SQUARED HOLDING CORP. - REVOLVING CRE..... |  | ..... | ..                              | .....5       | .....1                                                           | 419,287     | 100.000                              | 419,287    | 419,287   | 419,287                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 7.055     | 7.157                | N/A.....     | 411                                 | .....                      | 12/27/2019. | 03/28/2024.                               |
| LX1795 85 0          | PURFOODS, LLC - THIRD AMENDMENT INCREMEN..... |  | ..... | ..                              | .....5       | .....3                                                           | 168,897     | 100.000                              | 168,897    | 168,897   | 168,897                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 7.299     | 7.392                | N/A.....     | 34                                  | 6,008                      | 09/30/2019. | 05/02/2021.                               |
| LX1796 60 1          | VETERINARY SPECIALISTS OF NORTH AMERICA.....  |  | ..... | ..                              | .....5       | .....3                                                           | 5,206,556   | 98.189                               | 5,218,954  | 5,305,380 | 5,218,954                       | .....                                             | 12,842                                          | .....                                                                  | .....                                               | 6.049     | 6.503                | N/A.....     | 892                                 | 259,915                    | 04/01/2019. | 04/01/2025.                               |
| LX1796 61 9          | VETERINARY SPECIALISTS OF NORTH AMERICA.....  |  | ..... | ..                              | .....5       | .....3                                                           | 478,765     | 100.000                              | 478,765    | 478,765   | 478,765                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 6.049     | 6.136                | N/A.....     | 80                                  | 16,050                     | 11/04/2019. | 04/01/2025.                               |
| LX1796 62 7          | VETERINARY SPECIALISTS OF NORTH AMERICA.....  |  | ..... | ..                              | .....5       | .....3                                                           | 365,911     | 100.000                              | 365,911    | 365,911   | 365,911                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 6.049     | 6.136                | N/A.....     | 61                                  | 6,840                      | 11/27/2019. | 04/01/2025.                               |
| LX1799 77 9          | LBI MEDIA, INC. - TERM LOAN.....              |  | ..... | ..                              | .....5       | .....4                                                           | 1,507,197   | 100.000                              | 1,507,197  | 1,507,197 | 1,507,197                       | .....                                             | .....                                           | .....                                                                  | .....                                               | 9.486     | 9.624                | N/A.....     | 31,068                              | 517                        | 10/15/2019. | 10/15/2024.                               |
| LX1801 05 4          | AVID TECHNOLOGY, INC. - TERM A-2 LOAN.....    |  | ..... | ..                              | .....5       | .....4                                                           | 1,107,231   | 98.169                               | 1,110,984  | 1,129,827 | 1,110,984                       | .....                                             | 9,576                                           | .....                                                                  | .....                                               | 8.140     | 8.832                | N/A.....     | 14,843                              | 56,546                     | 05/02/2019. | 05/10/2023.                               |
| LX1802 80 5          | CLARKSON EYECARE, LLC - DELAYED DRAW TER..... |  | ..... | ..                              | .....5       | .....3                                                           | 3,973,374   | 100.000                              | 3,973,374  | 3,973,374 | 3,973,374                       | .....                                             | 0                                               | .....                                                                  | .....                                               | 7.963     | 8.070                | N/A.....     | 7,637                               | 75,875                     | 12/30/2019. | 04/02/2021.                               |
| LX1802 96 1          | MUNCH'S SUPPLY LLC - INITIAL TERM LOAN.....   |  | ..... | ..                              | .....5       | .....3                                                           | 1,915,862   | 98.044                               | 1,921,636  | 1,955,278 | 1,921,636                       | .....                                             | 5,961                                           | .....                                                                  | .....                                               | 8.350     | 8.958                | N/A.....     | 41,724                              | 84,012                     | 04/08/2019. | 04/11/2024.                               |
| LX1803 87 8          | EP PURCHASER, LLC - CLOSING DATE U.S. TE..... |  | ..... | ..                              | .....5       | .....4                                                           | 1,102,832   | 96.683                               | 1,106,279  | 1,140,935 | 1,106,279                       | .....                                             | 3,625                                           | .....                                                                  | .....                                               | 7.695     | 8.423                | N/A.....     | 244                                 | 58,478                     | 05/15/2019. | 05/11/2026.                               |
| LX1803 88 6          | EP PURCHASER, LLC - REVOLVING LOAN.....       |  | ..... | ..                              | .....5       | .....4                                                           | .....       | 100.000                              | .....      | .....     | .....                           | .....                                             | .....                                           | .....                                                                  | .....                                               | .....     | .....                | N/A.....     | 14,643                              | .....                      | 12/30/2019. | 05/12/2025.                               |
| LX1803 89 4          | ENTERTAINMENT PARTNERS CANADA ULC - CLOS..... |  | ..... | ..                              | .....5       | .....4                                                           | 218,743     | 96.683                               | 219,427    | 226,301   | 219,427                         | .....                                             | 538                                             | .....                                                                  | .....                                               | 7.695     | 8.423                | N/A.....     | 48                                  | 9,317                      | 05/15/2019. | 05/11/2026.                               |
| LX1804 21 5          | KASEYA TRAVERSE INC. - INITIAL TERM LOAN..... |  | ..... | ..                              | .....5       | .....4                                                           | 2,247,516   | 100.000                              | 2,253,331  | 2,299,943 | 2,253,331                       | .....                                             | 5,815                                           | .....                                                                  | .....                                               | 7.719     | 8.299                | N/A.....     | 44,380                              | 85,906                     | 10/03/2019. | 05/02/2025.                               |
| LX1804 22 3          | KASEYA TRAVERSE INC. - REVOLVING LOAN.....    |  | ..... | ..                              | .....5       | .....4                                                           | 110,371     | 100.000                              | 110,371    | 110,371   | 110,371                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 8.305     | 8.422                | N/A.....     | 1,252                               | 439                        | 12/30/2019. | 05/02/2025.                               |
| LX1804 23 1          | KASEYA TRAVERSE INC. - DELAYED DRAW TERM..... |  | ..... | ..                              | .....5       | .....4                                                           | 35,933      | 100.000                              | 35,933     | 35,933    | 35,933                          | .....                                             | .....                                           | .....                                                                  | .....                                               | 7.692     | 7.798                | N/A.....     | 691                                 | 1,018                      | 10/03/2019. | 05/02/2025.                               |
| LX1804 46 2          | MRI SOFTWARE LLC - TENTH AMENDMENT DELAY..... |  | ..... | ..                              | .....3       | .....                                                            | 203,355     | 99.500                               | 203,391    | 204,377   | 203,391                         | .....                                             | 36                                              | .....                                                                  | .....                                               | 7.550     | 7.834                | N/A.....     | 43                                  | 2,131                      | 11/14/2019. | 06/30/2023.                               |
| LX1805 29 5          | SIZZLING PLATTER, LLC - DELAYED DRAW TER..... |  | ..... | ..                              | .....5       | .....4                                                           | 851,238     | 100.000                              | 851,685    | 855,643   | 851,685                         | .....                                             | 478                                             | .....                                                                  | .....                                               | 7.799     | 8.029                | N/A.....     | 1,418                               | 36,725                     | 09/30/2019. | 02/12/2025.                               |
| LX1808 60 4          | AKUMIN CORP. - INITIAL TERM B LOAN.....       |  | ..... | ..                              | .....5       | .....4                                                           | 5,119,275   | 98.000                               | 5,128,869  | 5,223,750 | 5,128,869                       | .....                                             | 10,084                                          | .....                                                                  | .....                                               | 7.702     | 8.305                | N/A.....     | 1,132                               | 188,014                    | 07/22/2019. | 05/31/2024.                               |
| LX1811 35 0          | TORRID LLC - CLOSING DATE TERM LOAN.....      |  | ..... | ..                              | .....5       | .....4                                                           | 6,152,810   | 97.750                               | 6,167,022  | 6,294,435 | 6,167,022                       | .....                                             | 15,207                                          | .....                                                                  | .....                                               | 8.688     | 9.332                | N/A.....     | 71,388                              | 243,975                    | 06/13/2019. | 12/16/2024.                               |
| LX1818 15 7          | INNERWORKINGS, INC. - TERM LOAN.....          |  | ..... | ..                              | .....5       | .....4                                                           | 5,441,629   | 97.313                               | 5,451,884  | 5,591,912 | 5,451,884                       | .....                                             | 13,150                                          | .....                                                                  | .....                                               | 11.500    | 12.391               | N/A.....     | 25,283                              | 201,692                    | 10/29/2019. | 07/17/2024.                               |
| LX1819 60 1          | VERDESIAN LIFE SCIENCES U.S., LLC - TERM..... |  | ..... | ..                              | .....5       | .....4                                                           | 3,656,625   | 98.000                               | 3,663,375  | 3,731,250 | 3,663,375                       | .....                                             | 7,101                                           | .....                                                                  | .....                                               | 9.300     | 9.941                | N/A.....     | 964                                 | 161,370                    | 07/22/2019. | 06/27/2024.                               |
| LX1822 22 5          | JUUL LABS, INC. - INITIAL TERM LOAN.....      |  | ..... | ..                              | .....5       | .....4                                                           | 3,283,066   | 97.473                               | 3,291,920  | 3,368,174 | 3,291,920                       | .....                                             | 34,037                                          | .....                                                                  | .....                                               | 8.902     | 9.778                | N/A.....     | 48,308                              | 109,809                    | 08/02/2019. | 08/02/2023.                               |
| LX1822 74 6          | MRI SOFTWARE LLC - TERM LOAN.....             |  | ..... | ..                              | .....5       | .....3                                                           | 15,436      | 99.000                               | 15,453     | 15,592    | 15,453                          | .....                                             | 18                                              | .....                                                                  | .....                                               | 7.550     | 7.975                | N/A.....     | 3                                   | 534                        | 07/25/2019. | 06/30/2023.                               |
| LX1823 00 9          | AIT WORLDWIDE LOGISTICS, INC. - THIRD AM..... |  | ..... | ..                              | .....5       | .....4                                                           | 755,334     | 98.546                               | 756,831    | 766,837   | 756,831                         | .....                                             | 1,800                                           | .....                                                                  | .....                                               | 7.560     | 8.193                | N/A.....     | 5,585                               | 20,653                     | 08/01/2019. | 10/20/2022.                               |
| LX1823 19 9          | BJH HOLDINGS III CORP. - INITIAL TERM LO..... |  | ..... | ..                              | .....5       | .....3                                                           | 1,219,589   | 98.500                               | 1,221,136  | 1,244,700 | 1,221,136                       | .....                                             | 1,606                                           | .....                                                                  | .....                                               | 7.549     | 8.080                | N/A.....     | 261                                 | 35,587                     | 08/19/2019. | 08/19/2025.                               |
| LX1823 21 5          | BJH HOLDINGS III CORP. - INITIAL REVOLVI..... |  | ..... | ..                              | .....5       | .....3                                                           | 193,703     | 100.000                              | 193,703    | 193,703   | 193,703                         | .....                                             | .....                                           | .....                                                                  | .....                                               | 7.549     | 7.659                | N/A.....     | 41                                  | 4,567                      | 11/29/2019. | 08/19/2025.                               |
| LX1823 83 5          | BRIGHT INTERNATIONAL, LLC - INITIAL TERM..... |  | ..... | ..                              | .....5       | .....3                                                           | 1,929,988   | 98.208                               | 1,932,820  | 1,965,215 | 1,932,820                       | .....                                             | 2,994                                           | .....                                                                  | .....                                               | 7.620     | 8.162                | N/A.....     | 412                                 | 60,883                     | 08/07/2019. | 08/09/2024.                               |
| LX1824 28 8          | COLUMBIA HELICOPTERS, INC. - TERM LOAN.....   |  | ..... | ..                              | .....5       | .....4                                                           | 4,823,438   | 98.000                               | 4,830,657  | 4,921,875 | 4,830,657                       | .....                                             | 13,366                                          | .....                                                                  | .....                                               | 9.520     | 10.161               | N/A.....     | 56,444                              | 121,465                    | 08/20/2019. | 08/20/2024.                               |
| LX1825 23 6          | MRI SOFTWARE LLC - DDTL-4.....                |  | ..... | ..                              | .....5       | .....3                                                           | 625,098     | 99.500                               | 625,450    | 628,239   | 625,450                         | .....                                             | 234                                             | .....                                                                  | .....                                               | 7.550     | 7.828                | N/A.....     | 132                                 | 16,459                     | 07/24/2019. | 06/30/2023.                               |
| LX1828 95 8          | OMH-HEALTHEDGE HOLDINGS, LLC - INITIAL T..... |  | ..... | ..                              | .....5       | .....3                                                           | 1,530,696   | 98.200                               | 1,531,592  | 1,558,754 | 1,531,592                       | .....                                             | 964                                             | .....                                                                  | .....                                               | 7.299     | 7.780                | N/A.....     | 316                                 | 21,380                     | 10/23/2019. | 10/24/2025.                               |

**SCHEDULE D - PART 1**

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

E10.119

| 1                    |    |   | 2                                             |  |  | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10        | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|----|---|-----------------------------------------------|--|--|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |    |   |                                               |  |  | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |           |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |    |   | Description                                   |  |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| LX1829               | 25 | 3 | FTD, LLC - TERM LOAN.....                     |  |  |       |                                 | 5            | 4                                                                | 904,078     | 100.000                              | 905,494    | 922,755   | 905,494                         |                                                   | 1,416                                           |                                                                        |                                                     | 9.150    | 9.786                | N/A          | 7,036                               | 25,563                     | 08/15/2019. | 08/23/2024.                               |
| LX1829               | 31 | 1 | MONOTYPE IMAGING HOLDINGS INC. - TERM LO..... |  |  |       |                                 | 5            | 4                                                                | 735,000     | 98.000                               | 735,421    | 750,000   | 735,421                         |                                                   | 421                                             |                                                                        |                                                     | 11.732   | 12.296               | N/A          |                                     | 19,798                     | 10/11/2019. | 10/11/2027.                               |
| LX1835               | 45 | 8 | NATIONAL CREDIT CENTER, LLC - TERM LOAN.....  |  |  |       |                                 | 5            | 3                                                                | 741,975     | 99.200                               | 742,350    | 747,959   | 742,350                         |                                                   | 574                                             |                                                                        |                                                     | 8.191    | 8.533                | N/A          | 5,106                               | 11,765                     | 09/26/2019. | 12/21/2023.                               |
| LX1835               | 49 | 0 | PT INTERMEDIATE HOLDINGS III, LLC - TERM..... |  |  |       |                                 | 5            | 3                                                                | 4,890,590   | 98.442                               | 4,893,343  | 4,967,970 | 4,893,343                       |                                                   | 2,753                                           |                                                                        |                                                     | 7.445    | 7.878                | N/A          | 1,027                               | 79,547                     | 10/15/2019. | 10/15/2025.                               |
| LX1836               | 18 | 3 | WDE TORCSILL HOLDINGS LLC - TERM LOAN.....    |  |  |       |                                 | 5            | 4                                                                | 2,354,617   | 98.000                               | 2,356,485  | 2,402,671 | 2,356,485                       |                                                   | 3,373                                           |                                                                        |                                                     | 8.300    | 8.916                | N/A          | 554                                 | 39,278                     | 10/22/2019. | 10/22/2024.                               |
| LX1836               | 28 | 2 | DRS HOLDINGS III, INC. - INITIAL TERM LO..... |  |  |       |                                 | 5            | 3                                                                | 1,975,967   | 97.800                               | 1,977,244  | 2,020,417 | 1,977,244                       |                                                   | 1,276                                           |                                                                        |                                                     | 7.549    | 8.121                | N/A          | 424                                 | 25,622                     | 10/30/2019. | 11/01/2025.                               |
| LX1836               | 39 | 9 | WDE TORCSILL HOLDINGS LLC - REVOLVING LO..... |  |  |       |                                 | 5            | 4                                                                | 126,364     | 90.000                               | 126,910    | 140,404   | 126,910                         |                                                   | 546                                             |                                                                        |                                                     | 8.300    | 11.007               | N/A          | 32                                  | 2,810                      | 10/22/2019. | 10/22/2024.                               |
| LX1837               | 46 | 2 | BARRI FINANCIAL GROUP, LLC - TERM LOAN.....   |  |  |       |                                 | 5            | 4                                                                | 2,638,992   | 97.500                               | 2,641,584  | 2,706,658 | 2,641,584                       |                                                   | 2,593                                           |                                                                        |                                                     | 9.542    | 10.320               | N/A          | 3,587                               | 46,507                     | 10/23/2019. | 10/23/2024.                               |
| LX1838               | 24 | 7 | KELLERMEYER BERGENSONS SERVICES, LLC - I..... |  |  |       |                                 | 5            | 4                                                                | 1,719,603   | 99.000                               | 1,719,930  | 1,736,972 | 1,719,930                       |                                                   | 327                                             |                                                                        |                                                     | 8.393    | 8.706                | N/A          | 19,439                              |                            | 11/07/2019. | 11/07/2026.                               |
| LX1839               | 36 | 9 | N2Y HOLDING, LLC - REVOLVING LOAN.....        |  |  |       |                                 | 5            | 4                                                                | 408,333     | 98.000                               | 408,516    | 416,667   | 408,516                         |                                                   | 182                                             |                                                                        |                                                     | 7.910    | 8.450                | N/A          | 4,303                               |                            | 11/14/2019. | 11/14/2025.                               |
| LX1840               | 86 | 2 | PRETZELS, LLC - FIRST AMENDMENT TERM LOA..... |  |  |       |                                 | 5            | 3                                                                | 1,042,143   | 98.000                               | 1,043,268  | 1,063,412 | 1,043,268                       |                                                   | 1,176                                           |                                                                        |                                                     | 6.800    | 7.370                | N/A          | 201                                 | 15,842                     | 09/25/2019. | 10/22/2024.                               |
| LX1840               | 87 | 0 | PRETZELS, LLC - DELAYED DRAW TERM LOAN.....   |  |  |       |                                 | 5            | 3                                                                | 743,447     | 100.000                              | 743,447    | 743,447   | 743,447                         |                                                   |                                                 |                                                                        |                                                     | 7.020    | 7.124                | N/A          | 1,744                               |                            | 12/20/2019. | 10/22/2024.                               |
| LX1844               | 05 | 4 | KIBO SOFTWARE, INC. (AKA MARKETLIVE) - O..... |  |  |       |                                 | 5            | 4                                                                | 696,106     | 98.013                               | 698,191    | 710,220   | 698,191                         |                                                   | 2,120                                           |                                                                        |                                                     | 9.950    | 11.992               | N/A          |                                     | 11,671                     | 11/01/2019. | 12/18/2020.                               |
| LX1849               | 96 | 2 | FOUNDATION CONSUMER HEALTHCARE, LLC - AD..... |  |  |       |                                 | 5            | 4                                                                | 1,230,707   | 98.000                               | 1,230,938  | 1,255,824 | 1,230,938                       |                                                   | 1,252                                           |                                                                        |                                                     | 7.902    | 8.625                | N/A          | 4,505                               |                            | 12/19/2019. | 11/02/2023.                               |
| LX1850               | 46 | 5 | CLOVER IMAGING GROUP, LLC - TERM LOAN.....    |  |  |       |                                 | 5            | 4                                                                | 2,391,200   | 98.000                               | 2,391,627  | 2,440,000 | 2,391,627                       |                                                   | 427                                             |                                                                        |                                                     | 4.394    | 4.912                | N/A          | 10,187                              |                            | 12/16/2019. | 12/16/2024.                               |
| MISCOB               | A1 | 8 | MISSOURI COBALT, LLC - TERM LOAN.....         |  |  |       |                                 | 5            | 5GI                                                              | 781,241     | 100.000                              | 786,096    | 792,559   | 786,096                         |                                                   | 4,855                                           |                                                                        |                                                     | 12.300   | 13.206               | N/A          | 271                                 | 64,335                     | 12/31/2019. | 03/02/2021.                               |
| MISCOB               | A1 | 8 | MISSOURI COBALT, LLC - FIRST AMENDMENT T..... |  |  |       |                                 | 5            | 5GI                                                              | 253,736     | 100.000                              | 256,717    | 260,686   | 256,717                         |                                                   | 3,256                                           |                                                                        |                                                     | 12.300   | 13.867               | N/A          | 89                                  | 21,798                     | 12/31/2019. | 03/02/2021.                               |
| MOELL1               | 86 | 7 | MACH ACQUISITION, LLC - INITIAL TERM LOA..... |  |  |       |                                 | 5            | 4                                                                | 532,906     | 99.246                               | 535,357    | 538,289   | 535,357                         |                                                   | 2,169                                           |                                                                        |                                                     | 9.910    | 10.429               | N/A          | 6,520                               | 72,536                     | 08/27/2018. | 07/11/2021.                               |
| MOODRE               | VO | 5 | MOOD MEDIA BORROWER, LLC - REVOLVING LOA..... |  |  |       |                                 | 5            | 5GI                                                              | 400,291     | 97.180                               | 400,291    | 400,291   | 400,291                         |                                                   |                                                 |                                                                        |                                                     | 9.197    | 9.330                | N/A          | 3,096                               | 39,483                     | 12/27/2018. | 06/27/2022.                               |
| NVTNDD               | TL | 7 | NVTN LLC (AKA DLR RESTAURANTS, LLC) - DE..... |  |  |       |                                 |              | 6                                                                | 744,010     | 100.000                              | 736,492    | 744,010   | 736,492                         |                                                   |                                                 |                                                                        |                                                     | 5.702    |                      | N/A          | 3,771                               | 36,569                     | 05/01/2017. | 11/09/2020.                               |
| NVTNTL               | B1 | 5 | NVTN LLC (AKA DLR RESTAURANTS, LLC) - TE..... |  |  |       |                                 |              | 6                                                                |             |                                      |            | 3,272,219 |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      | N/A          |                                     |                            | 10/31/2019. | 11/09/2020.                               |
| NVTNTL               | C1 | 4 | NVTN LLC (AKA DLR RESTAURANTS, LLC) - TE..... |  |  |       |                                 |              | 4                                                                |             |                                      |            | 2,135,173 |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      | N/A          |                                     |                            | 10/31/2019. | 11/09/2020.                               |
| OLIDDT               | L7 | 6 | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  |  |  |       |                                 |              | 3                                                                | 99,107      |                                      | 100,188    | 99,289    | 100,188                         |                                                   |                                                 |                                                                        |                                                     | 8.195    |                      | N/A          |                                     | 4,314                      | 12/31/2019. | 05/31/2022.                               |
| P10RCP               | TL | 7 | P10 RCP HOLDCO, LLC - MULTI DRAW TERM LO..... |  |  |       |                                 | 5            | 4                                                                | 1,062,133   | 100.000                              | 1,062,133  | 1,062,134 | 1,062,133                       |                                                   | (0)                                             |                                                                        |                                                     | 8.089    | 8.211                | N/A          | 14,237                              | 60,468                     | 06/11/2019. | 10/07/2022.                               |
| PATPOI               | NT | 2 | PATIENTPOINT NETWORK SOLUTIONS, LLC (PAT..... |  |  |       |                                 | 5            | 5GI                                                              | 40,564      | 100.000                              | 40,564     | 40,564    | 40,564                          |                                                   |                                                 |                                                                        |                                                     | 11.250   | 11.404               | N/A          | 51                                  | 168                        | 12/26/2019. | 06/26/2022.                               |
| PLSELL               | C1 | 3 | PULSE SECURE, LLC - INITIAL TERM LOAN.....    |  |  |       |                                 | 5            | 5GI                                                              | 1,869,601   | 99.264                               | 1,886,903  | 1,898,072 | 1,886,903                       |                                                   | 5,070                                           |                                                                        |                                                     | 8.710    | 9.106                | N/A          | 13,849                              | 221,919                    | 05/03/2017. | 05/01/2022.                               |
| PM18TL               | 12 | 5 | PMFC HOLDING, LLC - DELAYED DRAW TERM LO..... |  |  |       |                                 | 5            | 3                                                                | 176,558     | 98.800                               | 176,745    | 178,702   | 176,745                         |                                                   | 192                                             |                                                                        |                                                     | 7.450    | 7.906                | N/A          | 37                                  | 6,894                      | 08/29/2019. | 07/31/2023.                               |
| PMINCR               | EV | 1 | SPINAL USA, INC. (PRECISION MEDICAL, INC..... |  |  |       |                                 | 5            | 5GI                                                              | 500,000     | 100.000                              | 500,000    | 500,000   | 500,000                         |                                                   |                                                 |                                                                        |                                                     | 11.635   | 11.848               | N/A          | 14,867                              | 45,756                     | 06/19/2018. | 06/30/2021.                               |
| PRI124               | 11 | 0 | PRIMEXX ENERGY FINANCE, LLC - INITIAL NO..... |  |  |       |                                 | 5            | 4                                                                | 1,034,612   | 98.573                               | 1,037,159  | 1,050,367 | 1,037,159                       |                                                   | 2,547                                           |                                                                        |                                                     | 9.405    | 9.894                | N/A          | 16,161                              | 80,137                     | 03/01/2019. | 05/06/2024.                               |
| PS6352               | 12 | 6 | EDDIE BAUER LLC - FILO II DOMESTIC LOAN.....  |  |  |       |                                 | 5            | 4Z                                                               | 1,094,588   | 97.608                               | 1,102,234  | 1,125,541 | 1,102,234                       |                                                   | 6,164                                           |                                                                        |                                                     | 12.000   | 12.868               | N/A          | 34,275                              | 137,556                    | 10/12/2018. | 10/12/2023.                               |
| RG18UN               | 21 | 1 | RATEGAIN TECHNOLOGIES, INC. - UNSECURED.....  |  |  |       |                                 | 5            | 5GI                                                              | 340,988     | 100.000                              | 266,667    | 266,667   | 266,667                         |                                                   | 0                                               |                                                                        |                                                     |          |                      | N/A          |                                     |                            | 05/01/2017. | 07/31/2021.                               |
| SAB946               | 12 | 5 | SABA SOFTWARE, INC. - SUPPLEMENT TERM LO..... |  |  |       |                                 | 5            | 3                                                                | 9,697,042   | 99.570                               | 9,710,102  | 9,745,771 | 9,710,102                       |                                                   | 13,095                                          |                                                                        |                                                     | 6.299    | 6.506                | N/A          | 1,705                               | 673,680                    | 10/31/2018. | 05/01/2023.                               |
| SIMPDD               | TL | 3 | SIMPLIFIED LOGISTICS, LLC - DELAYED DRAW..... |  |  |       |                                 | 5            | 4                                                                | 156,527     | 100.219                              | 156,402    | 156,134   | 156,402                         |                                                   | (128)                                           |                                                                        |                                                     | 8.604    | 8.640                | N/A          | 37                                  | 14,175                     | 05/09/2018. | 02/27/2022.                               |
| SMILDO               | CT | 5 | SMILE DOCTORS LLC - DELAYED DRAW TERM LO..... |  |  |       |                                 | 5            | 5GI                                                              | 1,171,579   | 100.000                              | 1,171,726  | 1,172,132 | 1,171,726                       |                                                   | 221                                             |                                                                        |                                                     | 7.919    | 8.044                | N/A          | 6,645                               | 65,066                     | 12/23/2019. | 10/06/2022.                               |
| SOUTHE               | AT | 0 | YSS-SOUTHERN THEATRES LLC - TERM LOAN.....    |  |  |       |                                 | 5            | 5GI                                                              | 406,791     | 100.000                              | 409,306    | 411,426   | 409,306                         |                                                   | 17,394                                          |                                                                        |                                                     | 8.445    | 9.239                | N/A          | 97                                  | 39,208                     | 10/03/2019. | 11/03/2020.                               |
| SP1234               | 11 | 6 | SPHERA SOLUTIONS, INC. - TRANCHE B TERM.....  |  |  |       |                                 | 5            | 4                                                                | 935,550     | 99.000                               | 939,199    | 968,619   | 939,199                         |                                                   | 3,940                                           |                                                                        |                                                     | 9.000    | 11.433               | N/A          | 242                                 |                            | 09/12/2019. | 06/14/2022.                               |
| STAPLE               | TL | 1 | USR PARENT, INC., (STAPLES) - FILO TERM.....  |  |  |       |                                 | 5            | 5GI                                                              | 947,519     | 98.377                               | 958,855    | 971,814   | 958,855                         |                                                   | 7,337                                           |                                                                        |                                                     | 10.531   | 11.262               | N/A          | 8,529                               | 109,701                    | 09/12/2017. | 09/12/2022.                               |
| TELA18               | 12 | 1 | TELARIX, INC. - TERM LOAN.....                |  |  |       |                                 | 5            | 5GI                                                              | 3,366,202   | 98.554                               | 3,377,955  | 3,420,923 | 3,377,955                       |                                                   | 11,421                                          |                                                                        |                                                     | 7.800    | 8.294                | N/A          | 741                                 | 296,361                    | 11/29/2018. | 11/17/2023.                               |
| TELA18               | 12 | 1 | TELARIX, INC. - REVOLVING LOAN.....           |  |  |       |                                 |              | 5GI                                                              | 117,237     | 100.000                              | 117,237    | 117,237   | 117,237                         |                                                   |                                                 |                                                                        |                                                     | 7.800    | 7.917                | N/A          | 76                                  | 2,479                      | 12/26/2019. | 11/17/2023.                               |
| TIERPO               | IN | 8 | TIERPOINT, LLC - INITIAL TERM LOAN (SECO..... |  |  |       |                                 | 5            | 5FE                                                              | 768,420     | 87.667                               | 769,642    | 768,000   | 769,642                         |                                                   | (307)                                           |                                                                        |                                                     | 9.049    | 9.126                | N/A          | 193                                 | 78,564                     | 07/18/2017. | 05/05/2025.                               |
| TPC18T               | L1 | 3 | TPC PSL HOLDINGS, LLC - DELAYED-DRAW TER..... |  |  |       |                                 | 5            |                                                                  | 148,137     | 98.000                               | 148,362    | 151,160   | 148,362                         |                                                   | 225                                             |                                                                        |                                                     | 8.104    | 8.851                | N/A          | 590                                 | 3,891                      | 11/01/2019. | 05/15/2023.                               |

SCHEDULE D - PART 1

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

| 1                    | 2                                                   |  |  | Codes |                                 | 6            | 7                                                                | Fair Value                           |                         | 10                  | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest   |                      |              |                                     |                            | Dates       |                                           |
|----------------------|-----------------------------------------------------|--|--|-------|---------------------------------|--------------|------------------------------------------------------------------|--------------------------------------|-------------------------|---------------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|------------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |                                                     |  |  | 3     | 4                               | 5            |                                                                  | 8                                    | 9                       |                     |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16         | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |                                                     |  |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Desig-<br>nation<br>and<br>Admini-<br>strative<br>Symbol | Rate Used<br>to Obtain<br>Fair Value | Fair Value              | Par Value           | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of    | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| WD19SA TL 8          | WOODBOLT DISTRIBUTION, LLC - SECOND ADDI            |  |  |       |                                 | 5            | 4                                                                | .....664,723                         | .....97.748.....667,743 | .....681,767        | .....667,743                    | .....                                             | .....1,142                                      | .....                                                                  | .....                                               | .....8.960 | .....9.843           | N/A.....     | .....1,188                          | .....16,390                | 04/24/2019. | 03/16/2023.                               |
| 6499999.             | Unaffiliated Bank Loans - Acquired                  |  |  |       |                                 |              |                                                                  | .....422,496,527                     | XXX.....424,384,571     | .....451,809,215    | .....424,228,735                | .....34,388                                       | .....1,175,704                                  | .....4,875,480                                                         | .....193,794                                        | XXX        | XXX                  | XXX          | .....2,467,709                      | ....25,475,200             | XXX         | XXX                                       |
| 6599999.             | Total - Unaffiliated Bank Loans                     |  |  |       |                                 |              |                                                                  | .....422,496,527                     | XXX.....424,384,571     | .....451,809,215    | .....424,228,735                | .....34,388                                       | .....1,175,704                                  | .....4,875,480                                                         | .....193,794                                        | XXX        | XXX                  | XXX          | .....2,467,709                      | ....25,475,200             | XXX         | XXX                                       |
| Totals               |                                                     |  |  |       |                                 |              |                                                                  |                                      |                         |                     |                                 |                                                   |                                                 |                                                                        |                                                     |            |                      |              |                                     |                            |             |                                           |
| 7699999.             | Total - Issuer Obligations                          |  |  |       |                                 |              |                                                                  | .....4,280,836,023                   | XXX.....4,655,281,236   | .....4,337,471,006  | .....4,317,664,988              | .....1,419,581                                    | .....4,496,107                                  | .....735,367                                                           | .....(324,602)                                      | XXX        | XXX                  | XXX          | ....56,431,409                      | ..180,187,972              | XXX         | XXX                                       |
| 7799999.             | Total - Residential Mortgage-Backed Securities      |  |  |       |                                 |              |                                                                  | .....939,553,793                     | XXX.....1,055,108,308   | .....2,095,028,031  | .....898,917,476                | .....99,359                                       | .....5,566,556                                  | .....5,173,173                                                         | .....                                               | XXX        | XXX                  | XXX          | ....3,681,055                       | ...53,948,327              | XXX         | XXX                                       |
| 7899999.             | Total - Commercial Mortgage-Backed Securities       |  |  |       |                                 |              |                                                                  | .....463,464,143                     | XXX.....486,654,110     | .....516,262,867    | .....469,382,990                | .....2,279                                        | .....4,711,005                                  | .....8,737,527                                                         | .....                                               | XXX        | XXX                  | XXX          | ....1,686,119                       | ....19,378,296             | XXX         | XXX                                       |
| 7999999.             | Total - Other Loan-Backed and Structured Securities |  |  |       |                                 |              |                                                                  | .....2,920,822,270                   | XXX.....2,883,185,407   | .....2,954,059,882  | .....2,916,807,926              | .....(4,185,766)                                  | .....78,043                                     | .....1,741,862                                                         | .....79,020                                         | XXX        | XXX                  | XXX          | ....27,257,047                      | ..132,015,158              | XXX         | XXX                                       |
| 8099999.             | Total - SVO Identified Funds                        |  |  |       |                                 |              |                                                                  | .....3,000,316                       | XXX.....2,971,164       | .....               | .....2,971,164                  | .....(29,152)                                     | .....                                           | .....0                                                                 | .....                                               | XXX        | XXX                  | XXX          | .....0                              | .....144,504               | XXX         | XXX                                       |
| 8299999.             | Total - Unaffiliated Bank Loans                     |  |  |       |                                 |              |                                                                  | .....422,496,527                     | XXX.....424,384,571     | .....451,809,215    | .....424,228,735                | .....34,388                                       | .....1,175,704                                  | .....4,875,480                                                         | .....193,794                                        | XXX        | XXX                  | XXX          | .....2,467,709                      | ....25,475,200             | XXX         | XXX                                       |
| 8399999.             | Grand Total - Bonds                                 |  |  |       |                                 |              |                                                                  | .....9,030,173,072                   | XXX.....9,507,584,795   | .....10,354,631,000 | .....9,029,973,279              | .....(2,659,311)                                  | .....16,027,415                                 | .....21,263,409                                                        | .....(51,789)                                       | XXX        | XXX                  | XXX          | ....91,523,340                      | ..411,149,456              | XXX         | XXX                                       |

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

| 1                                                               | 2           |   |                                               | Codes |    | 5                | 6                   | 7              | 8                             | Fair Value                               |            | 11          | Dividends           |                             |                                 | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 20                                         | 21            |
|-----------------------------------------------------------------|-------------|---|-----------------------------------------------|-------|----|------------------|---------------------|----------------|-------------------------------|------------------------------------------|------------|-------------|---------------------|-----------------------------|---------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|--------------------------------------------|---------------|
|                                                                 |             |   |                                               | 3     | 4  |                  |                     |                |                               | 9                                        | 10         |             | 12                  | 13                          | 14                              | 15                                       | 16                                        | 17                                                        | 18                                   | 19                                         |                                            |               |
|                                                                 |             |   |                                               |       |    |                  |                     |                |                               |                                          |            |             |                     |                             |                                 |                                          |                                           |                                                           |                                      |                                            |                                            |               |
| CUSIP Identification                                            | Description |   |                                               | Code  | gn | Number of Shares | Par Value per Share | Rate per Share | Book/Adjusting Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (15+16-17) | Total Foreign Exchange Change in B./A.C.V. | NAIC Designation and Administrative Symbol | Date Acquired |
| Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred |             |   |                                               |       |    |                  |                     |                |                               |                                          |            |             |                     |                             |                                 |                                          |                                           |                                                           |                                      |                                            |                                            |               |
| 026874                                                          | 76          | 8 | AMERICAN INTERNATIONAL GROUP INC.....         |       |    | 32,700.000       | 25.00               |                | 841,245                       | 27.370                                   | 894,999    | 841,245     |                     | 28,903                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 2FE.....                                   | 07/15/2019.   |
| 060505                                                          | FP          | 4 | BANK OF AMERICA CORP.....                     |       |    | 2,000.000        | 1,000.00            |                | 2,023,764                     | 105.780                                  | 2,115,600  | 2,023,764   |                     | 51,250                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 2FE.....                                   | 07/10/2019.   |
| 14040H                                                          | 82          | 4 | CAPITAL ONE FINANCIAL CORP.....               |       |    | 3,900.000        | 25.00               | 25.090         | 97,149                        | 25.090                                   | 97,851     | 97,149      |                     | 1,083                       |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 09/24/2019.   |
| 14040H                                                          | 84          | 0 | CAPITAL ONE FINANCIAL CORP.....               |       |    | 5,771.000        | 25.00               | 26.860         | 151,777                       | 26.860                                   | 155,009    | 151,777     |                     | 8,657                       |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 10/11/2017.   |
| 172967                                                          | 34          | 1 | CITIGROUP INC.....                            |       |    | 289,140.000      | 25.00               | 28.300         | 7,589,707                     | 28.300                                   | 8,182,662  | 7,589,707   |                     | 496,960                     |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 02/02/2018.   |
| 174610                                                          | 20          | 4 | CITIZENS FINANCIAL GROUP INC.....             |       |    | 25,000.000       | 25.00               | 28.150         | 625,000                       | 28.150                                   | 703,750    | 625,000     | 9,922               | 27,230                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 01/22/2019.   |
| 19075Q                                                          | 80          | 5 | COBANK ACB.....                               |       |    | 2,800.000        | 100.00              |                | 284,900                       | 105.000                                  | 294,000    | 284,900     | 4,375               | 13,125                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 2FE.....                                   | 03/04/2014.   |
| 19075Q                                                          | 86          | 2 | COBANK ACB.....                               |       |    | 2,400.000        | 100.00              |                | 240,000                       | 104.000                                  | 249,600    | 240,000     | 3,720               | 11,160                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 2FE.....                                   | 11/19/2014.   |
| 19075Q                                                          | 87          | 0 | COBANK ACB.....                               |       |    | 8,000.000        | 100.00              |                | 676,250                       | 102.250                                  | 818,000    | 676,250     | 12,250              | 36,750                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 2FE.....                                   | 03/12/2014.   |
| 26441C                                                          | 50          | 1 | DUKE ENERGY CORP.....                         |       |    | 86,000.000       | 25.00               |                | 2,240,660                     | 27.800                                   | 2,390,800  | 2,240,660   |                     | 80,876                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 2FE.....                                   | 07/15/2019.   |
| 316773                                                          | 60          | 5 | FIFTH THIRD BANCORP.....                      |       |    | 45,443.000       | 25.00               | 28.610         | 1,157,032                     | 28.610                                   | 1,300,124  | 1,157,032   |                     | 75,265                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 05/09/2014.   |
| 316773                                                          | 88          | 6 | FIFTH THIRD BANCORP.....                      |       |    | 10,000.000       | 25.00               | 27.300         | 250,000                       | 27.300                                   | 273,000    | 250,000     |                     | 5,208                       |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 11/15/2017.   |
| 320517                                                          | 20          | 4 | FIRST HORIZON NATIONAL CORP.....              |       |    | 6,126.000        | 25.00               | 25.680         | 127,115                       | 25.680                                   | 157,314    | 127,115     | 2,374               | 7,121                       |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 12/20/2013.   |
| 33616C                                                          | 83          | 7 | FRST RPBC BK DS REP NON CUM PERP PRF.....     |       |    | 21,993.000       | 25.00               |                | 555,749                       | 25.901                                   | 569,652    | 555,749     |                     | 30,240                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 2FE.....                                   | 05/10/2018.   |
| 337158                                                          | 20          | 8 | FIRST TENNESSEE BANK NATIONAL ASSOCIATIO..... |       |    | 275.000          | 1,000.00            | 737.500        | 165,000                       | 737.500                                  | 202,813    | 165,000     |                     | 7,820                       |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 11/04/2015.   |
| 38148B                                                          | 10          | 8 | GOLDMAN SACHS GROUP INC.....                  |       |    | 31,900.000       | 25.00               | 28.490         | 797,500                       | 28.490                                   | 908,831    | 797,500     |                     | 50,841                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 04/21/2014.   |
| 416518                                                          | 60          | 3 | HARTFORD FINANCIAL SERVICES GROUP INC.....    |       |    | 30,000.000       | 25.00               |                | 777,000                       | 27.596                                   | 827,868    | 777,000     |                     | 23,063                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 2FE.....                                   | 11/12/2019.   |
| 446150                                                          | 70          | 8 | HUNTINGTON BANCSHARES INC.....                |       |    | 27,000.000       | 25.00               | 25.921         | 687,983                       | 25.921                                   | 699,862    | 687,983     | 10,547              | 31,641                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 06/02/2016.   |
| 48128B                                                          | AF          | 8 | JPMORGAN CHASE & CO.....                      |       |    | 690.000          | 1,000.00            |                | 690,000                       | 104.000                                  | 717,600    | 690,000     |                     |                             |                                 |                                          |                                           |                                                           | 0                                    |                                            | 2FE.....                                   | 07/24/2019.   |
| 493267                                                          | 70          | 2 | KEYCORP.....                                  |       |    | 7,200.000        | 25.00               | 28.440         | 195,300                       | 28.440                                   | 204,768    | 195,300     |                     | 11,025                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 05/25/2018.   |
| 61762V                                                          | 60          | 6 | MORGAN STANLEY.....                           |       |    | 5,000.000        | 25.00               | 28.360         | 127,650                       | 28.360                                   | 141,800    | 127,650     | 1,828               | 5,484                       |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 02/13/2017.   |
| 61763E                                                          | 20          | 7 | MORGAN STANLEY.....                           |       |    | 82,500.000       | 25.00               | 28.300         | 2,060,325                     | 28.300                                   | 2,334,750  | 2,060,325   | 35,449              | 106,348                     |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 02/27/2014.   |
| 649445                                                          | 20          | 2 | NEW YORK COMMUNITY BANCORP INC.....           |       |    | 39,900.000       | 25.00               | 27.884         | 997,500                       | 27.884                                   | 1,112,584  | 997,500     |                     | 63,585                      |                                 | 86,184                                   |                                           |                                                           | 86,184                               |                                            | 4FE.....                                   | 03/10/2017.   |
| 649604                                                          | 87          | 3 | NEW YORK MORTGAGE TRUST INC.....              |       |    | 294,000.000      | 25.00               |                | 7,350,000                     | 25.240                                   | 7,420,560  | 7,350,000   |                     |                             |                                 |                                          |                                           |                                                           | 0                                    |                                            | 2.....                                     | 10/10/2019.   |
| 65473P                                                          | 88          | 1 | NISOURCE INC.....                             |       |    | 4,200.000        | 25.00               | 27.850         | 105,000                       | 27.850                                   | 116,970    | 105,000     |                     | 7,034                       |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 11/28/2018.   |
| 693475                                                          | 85          | 7 | PNC FINANCIAL SERVICES GROUP INC.....         |       |    | 71,785.000       | 25.00               |                | 1,857,149                     | 27.370                                   | 1,964,755  | 1,857,149   |                     | 109,921                     |                                 |                                          |                                           |                                                           | 0                                    |                                            | 2FE.....                                   | 12/16/2016.   |
| 712704                                                          | 20          | 4 | PEOPLE'S UNITED FINANCIAL INC.....            |       |    | 10,400.000       | 25.00               | 28.190         | 260,000                       | 28.190                                   | 293,176    | 260,000     |                     | 14,625                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 10/24/2016.   |
| 7591EP                                                          | 50          | 6 | REGIONS FINANCIAL CORP.....                   |       |    | 26,000.000       | 25.00               | 28.300         | 660,600                       | 28.300                                   | 735,800    | 660,600     |                     | 41,438                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 11/25/2014.   |
| 78409B                                                          | 20          | 7 | SCE TRUST III.....                            |       |    | 22,995.000       | 25.00               | 24.460         | 574,875                       | 24.460                                   | 562,458    | 574,875     |                     | 33,055                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 02/27/2014.   |
| 78409W                                                          | 20          | 1 | SCE V 5.45 FXD FLTG RATE PRF.....             |       |    | 58,319.000       | 25.00               | 24.470         | 1,501,211                     | 24.470                                   | 1,427,066  | 1,501,211   |                     | 79,460                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 04/09/2018.   |
| 808513                                                          | 40          | 2 | CHARLES SCHWAB CORP.....                      |       |    | 10,000.000       | 25.00               |                | 250,000                       | 26.005                                   | 260,050    | 250,000     |                     | 15,000                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 2FE.....                                   | 07/27/2015.   |
| 808513                                                          | 60          | 0 | CHARLES SCHWAB CORP.....                      |       |    | 48,000.000       | 25.00               |                | 1,205,080                     | 26.530                                   | 1,273,440  | 1,205,080   |                     | 71,424                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 2FE.....                                   | 03/09/2017.   |
| 857477                                                          | 60          | 8 | STATE STREET CORP.....                        |       |    | 43,470.000       | 25.00               |                | 1,086,750                     | 27.500                                   | 1,195,425  | 1,086,750   |                     | 64,110                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 2FE.....                                   | 02/25/2014.   |
| 857477                                                          | 85          | 5 | STATE STREET CORP.....                        |       |    | 32,078.000       | 25.00               |                | 875,468                       | 27.830                                   | 892,731    | 875,468     |                     | 42,895                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 2FE.....                                   | 10/12/2017.   |
| 87161C                                                          | 70          | 9 | SYNOVUS FINANCIAL CORP.....                   |       |    | 2,514.000        | 25.00               | 26.630         | 64,869                        | 26.630                                   | 66,948     | 64,869      | 923                 | 923                         |                                 |                                          |                                           |                                                           | 0                                    |                                            | 4FE.....                                   | 08/21/2019.   |
| 89832Q                                                          | 83          | 6 | TRUIST FINANCIAL CORP.....                    |       |    | 7,336.000        | 25.00               |                | 182,302                       | 27.060                                   | 198,512    | 182,302     |                     | 10,316                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 2FE.....                                   | 03/03/2016.   |
| 902973                                                          | 83          | 3 | U.S. BANCORP.....                             |       |    | 56,167.000       | 25.00               |                | 1,554,703                     | 27.660                                   | 1,553,579  | 1,554,703   | 22,818              | 91,271                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 2FE.....                                   | 03/11/2014.   |
| 919794                                                          | 30          | 5 | VALLEY NATIONAL BANCORP.....                  |       |    | 5,000.000        | 25.00               | 26.519         | 125,000                       | 26.519                                   | 132,593    | 125,000     |                     | 6,875                       |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 07/27/2017.   |
| 947890                                                          | 50          | 5 | WEBSTER FINANCIAL CORP.....                   |       |    | 30,000.000       | 25.00               | 25.830         | 750,000                       | 25.830                                   | 774,900    | 750,000     |                     | 39,375                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 3FE.....                                   | 12/05/2017.   |
| 949746                                                          | 46          | 5 | WELLS FARGO & CO.....                         |       |    | 45,000.000       | 25.00               |                | 1,157,400                     | 28.720                                   | 1,292,400  | 1,157,400   |                     | 74,531                      |                                 |                                          |                                           |                                                           | 0                                    |                                            | 2FE.....                                   | 01/06/2014.   |



Reliance Standard Life Insurance Company  
SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

| 1                                                                                      | 2                                            |  |  | Codes |         | 5                | 6                   | 7              | 8                             | Fair Value                               |                 | 11              | Dividends           |                             |                                 | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 20                                         | 21            |
|----------------------------------------------------------------------------------------|----------------------------------------------|--|--|-------|---------|------------------|---------------------|----------------|-------------------------------|------------------------------------------|-----------------|-----------------|---------------------|-----------------------------|---------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|--------------------------------------------|---------------|
|                                                                                        |                                              |  |  | 3     | 4       |                  |                     |                |                               | 9                                        | 10              |                 | 12                  | 13                          | 14                              | 15                                       | 16                                        | 17                                                        | 18                                   | 19                                         |                                            |               |
| CUSIP Identification                                                                   | Description                                  |  |  | Code  | Foreign | Number of Shares | Par Value per Share | Rate per Share | Book/Adjusting Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value      | Actual Cost     | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (15+16-17) | Total Foreign Exchange Change in B./A.C.V. | NAIC Designation and Administrative Symbol | Date Acquired |
| 94988U 67 2                                                                            | WELLS FARGO & CO.....                        |  |  | ..... | .....   | .....10,000.000  | .....25.00          | .....          | .....254,500                  | .....26.000                              | .....259,999    | .....254,500    | .....               | .....13,750                 | .....                           | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | 2FE.....                                   | 06/22/2016.   |
| AMVEST RP 0                                                                            | US MULTIFAMILY, LLC (AMVESTAR) - EQUITY..... |  |  | ..... | .....   | .....30,000.000  | .....               | .....100.000   | .....1,581,000                | .....100.000                             | .....1,581,000  | .....1,581,000  | .....               | .....                       | .....                           | .....                                    | .....                                     | .....1,419,000                                            | .....(1,419,000)                     | .....                                      | .....                                      | 05/01/2017.   |
| FBPREF EQ 4                                                                            | FIRST BOSTON CONSTRUCTION HOLDINGS, LLC..... |  |  | ..... | .....   | .....867,187.500 | .....               | .....1.000     | .....867,188                  | .....1.000                               | .....867,188    | .....867,188    | .....               | .....                       | .....                           | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....                                      | 12/01/2016.   |
| SFPREF EQ 1                                                                            | SMART FINANCIAL OPERATIONS, LLC - CLASS..... |  |  | ..... | .....   | .....333,333.330 | .....               | .....1.000     | .....333,333                  | .....1.000                               | .....333,333    | .....333,333    | .....               | .....                       | .....                           | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....                                      | 05/01/2017.   |
| 84999999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred..... |                                              |  |  |       |         |                  |                     |                | .....45,955,033               | XXX                                      | .....48,556,119 | .....45,955,033 | .....104,206        | .....1,889,636              | .....0                          | .....86,184                              | .....0                                    | .....1,419,000                                            | .....(1,332,816)                     | .....0                                     | XXX                                        | XXX           |
| 89999999. Total - Preferred Stocks.....                                                |                                              |  |  |       |         |                  |                     |                | .....45,955,033               | XXX                                      | .....48,556,119 | .....45,955,033 | .....104,206        | .....1,889,636              | .....0                          | .....86,184                              | .....0                                    | .....1,419,000                                            | .....(1,332,816)                     | .....0                                     | XXX                                        | XXX           |

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1                    | 2           |  |  | Codes |            | 5                | 6                            | Fair Value                               |            | 9           | Dividends           |                             |                                 | Change in Book/Adjusted Carrying Value   |                                                           |                                   |                                            | 17            | 18               |
|----------------------|-------------|--|--|-------|------------|------------------|------------------------------|------------------------------------------|------------|-------------|---------------------|-----------------------------|---------------------------------|------------------------------------------|-----------------------------------------------------------|-----------------------------------|--------------------------------------------|---------------|------------------|
|                      |             |  |  | 3     | 4          |                  |                              | 7                                        | 8          |             | 10                  | 11                          | 12                              | 13                                       | 14                                                        | 15                                | 16                                         |               |                  |
| CUSIP Identification | Description |  |  |       | F or ei gn | Number of Shares | Book/Adjusted Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (13-14) | Total Foreign Exchange Change in B./A.C.V. | Date Acquired | NAIC Designation |

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

|          |                                                                                          |   |                                               |       |       |                    |                  |                 |                  |                  |                |                 |        |                  |              |                  |            |             |       |
|----------|------------------------------------------------------------------------------------------|---|-----------------------------------------------|-------|-------|--------------------|------------------|-----------------|------------------|------------------|----------------|-----------------|--------|------------------|--------------|------------------|------------|-------------|-------|
| 000000   | 00                                                                                       | 0 | HERO ACQUISITIONS LIMITED - WARRANTS.....     | ..... | B.    | .....135,571.000   | .....62,634      | .....0.348      | .....62,634      | .....55,761      | .....          | .....           | .....  | .....6,874       | .....        | .....6,874       | .....2,200 | 07/09/2018. | ..... |
| 000000   | 00                                                                                       | 0 | SPINAL USA, INC. (PRECISION MEDICAL, INC..... | ..... | ..... | .....3,268,892.500 | .....            | .....           | .....            | .....            | .....          | .....           | .....  | .....            | .....        | .....0           | .....      | 12/01/2018. | ..... |
| 000000   | 00                                                                                       | 0 | SPINAL USA, INC. (PRECISION MEDICAL, INC..... | ..... | ..... | .....653,120.000   | .....            | .....           | .....            | .....            | .....          | .....           | .....  | .....            | .....        | .....0           | .....      | 12/01/2018. | ..... |
| 000000   | 00                                                                                       | 0 | WKA MANIFEST LLC - COMMON.....                | ..... | ..... | .....427,401.130   | .....448,998     | .....1.051      | .....448,998     | .....448,998     | .....          | .....           | .....  | .....            | .....467,620 | .....(467,620)   | .....      | 03/04/2019. | ..... |
| 000000   | 00                                                                                       | 0 | INMOBI PTE. LTD. - WARRANTS.....              | ..... | ..... | .....255,560.000   | .....            | .....           | .....            | .....            | .....          | .....           | .....  | .....            | .....        | .....0           | .....      | 05/14/2019. | ..... |
| 000000   | 00                                                                                       | 0 | DYNAMIC ENERGY SERVICES INTERNATIONAL LL..... | ..... | ..... | .....3,574,350.400 | .....            | .....           | .....            | .....            | .....          | .....           | .....  | .....            | .....        | .....0           | .....      | 03/18/2019. | ..... |
| 000000   | 00                                                                                       | 0 | UNITED POLY SYSTEMS - EQUITY.....             | ..... | ..... | .....1,344.000     | .....134,400     | .....100.000    | .....134,400     | .....134,400     | .....          | .....           | .....  | .....            | .....        | .....0           | .....      | 09/17/2019. | ..... |
| 000000   | 00                                                                                       | 0 | INNERWORKINGS, INC. - WARRANTS.....           | ..... | ..... | .....76,585.000    | .....339,272     | .....4.430      | .....339,272     | .....            | .....          | .....           | .....  | .....339,272     | .....        | .....339,272     | .....      | 10/29/2019. | ..... |
| 000000   | 00                                                                                       | 0 | CAPSTONE NUTRITION, INC.....                  | ..... | ..... | .....801,365.200   | .....801,365     | .....1.000      | .....801,365     | .....801,365     | .....          | .....           | .....  | .....            | .....        | .....0           | .....      | 09/23/2019. | ..... |
| 000000   | 00                                                                                       | 0 | LBI MEDIA, INC. - CASH CONTRIBUTION EQUI..... | ..... | ..... | .....495,173.690   | .....495,174     | .....1.000      | .....495,174     | .....495,174     | .....          | .....           | .....  | .....            | .....        | .....0           | .....      | 10/15/2019. | ..... |
| 000000   | 00                                                                                       | 0 | LBI MEDIA, INC. - CLASS A COMMON STOCK.....   | ..... | ..... | .....2,684.950     | .....293,116     | .....109.170    | .....293,116     | .....268,495     | .....          | .....           | .....  | .....24,621      | .....        | .....24,621      | .....      | 10/15/2019. | ..... |
| 000000   | 00                                                                                       | 0 | KILOWATT FINANCIAL, LLC - COMMON.....         | ..... | ..... | .....1,804,166.380 | .....1,804,166   | .....1.000      | .....1,804,166   | .....1,782,499   | .....          | .....           | .....  | .....21,668      | .....        | .....21,668      | .....      | 12/01/2019. | ..... |
| 037023   | 10                                                                                       | 8 | ANTHRACITE CAPITAL, INC.....                  | ..... | ..... | .....130,776.000   | .....            | .....           | .....            | .....44,463      | .....          | .....           | .....  | .....            | .....        | .....0           | .....      | 10/17/2018. | ..... |
| 038923   | 10                                                                                       | 8 | ARBOR REALTY REIT ORD.....                    | ..... | ..... | .....34,233.000    | .....491,244     | .....14.350     | .....491,244     | .....400,716     | .....          | .....44,093     | .....  | .....146,014     | .....        | .....146,014     | .....      | 01/17/2019. | ..... |
| 04013V   | 10                                                                                       | 8 | ARES COMMERCIAL REIT ORD.....                 | ..... | ..... | .....1,113,250.000 | .....17,633,880  | .....15.840     | .....17,633,880  | .....14,897,929  | .....367,373   | .....1,447,225  | .....  | .....3,128,233   | .....        | .....3,128,233   | .....      | 03/19/2014. | ..... |
| 09257W   | 10                                                                                       | 0 | BLACKSTONE MORTGAGE CL A REIT ORD.....        | ..... | ..... | .....489,031.000   | .....18,201,734  | .....37.220     | .....18,201,734  | .....15,304,198  | .....303,199   | .....1,212,797  | .....  | .....2,635,877   | .....        | .....2,635,877   | .....      | 04/13/2018. | ..... |
| 112830   | 10                                                                                       | 4 | BROOKFIELD REAL ASST INC.....                 | ..... | ..... | .....718.000       | .....15,329      | .....21.350     | .....15,329      | .....25,170      | .....          | .....1,715      | .....  | .....1,637       | .....        | .....1,637       | .....      | 01/03/2017. | ..... |
| 247361   | 70                                                                                       | 2 | Delta Air Lines, Inc.....                     | ..... | ..... | .....112.000       | .....6,550       | .....58.480     | .....6,550       | .....            | .....          | .....169        | .....  | .....961         | .....        | .....961         | .....      | 01/18/2011. | ..... |
| 26817Q   | 88                                                                                       | 6 | DYNEX CAPITAL REIT ORD.....                   | ..... | ..... | .....23,303.000    | .....394,753     | .....16.940     | .....394,753     | .....239,960     | .....3,495     | .....43,344     | .....  | .....(5,131)     | .....        | .....(5,131)     | .....      | 10/17/2018. | ..... |
| 29273V   | 10                                                                                       | 0 | ENERGY TRANSFER UNT.....                      | ..... | ..... | .....3,632,304.000 | .....46,602,460  | .....12.830     | .....46,602,460  | .....63,011,960  | .....          | .....4,431,411  | .....  | .....(1,380,276) | .....        | .....(1,380,276) | .....      | 10/19/2018. | ..... |
| 34955X   | 60                                                                                       | 6 | FORTEBANK JOINT STOCK COMPANY.....            | ..... | C     | .....16,989.000    | .....30,835      | .....1.815      | .....30,835      | .....            | .....          | .....2,486      | .....  | .....(24,899)    | .....        | .....(24,899)    | .....      | 03/02/2015. | ..... |
| 35905B   | 10                                                                                       | 7 | FRONTERA ENERGY ORD.....                      | ..... | A.    | .....69,522.000    | .....523,501     | .....7.530      | .....523,501     | .....1,248,750   | .....          | .....63,567     | .....  | .....(153,783)   | .....        | .....(153,783)   | .....      | 06/14/2017. | ..... |
| 55336V   | 10                                                                                       | 0 | MPLX COM UNT.....                             | ..... | ..... | .....865,000.000   | .....22,022,900  | .....25.460     | .....22,022,900  | .....26,599,234  | .....          | .....999,888    | .....  | .....(4,576,334) | .....        | .....(4,576,334) | .....      | 08/09/2019. | ..... |
| 614880   | 11                                                                                       | 0 | MOOD MEDIA CORPORATION.....                   | ..... | ..... | .....56,949.000    | .....            | .....           | .....            | .....            | .....          | .....           | .....  | .....            | .....        | .....0           | .....      | 11/01/2017. | ..... |
| 649604   | 50                                                                                       | 1 | NEW YORK MORTGAGE REIT ORD.....               | ..... | ..... | .....4,045,602.000 | .....25,204,100  | .....6.230      | .....25,204,100  | .....24,945,516  | .....809,120   | .....           | .....  | .....258,584     | .....        | .....258,584     | .....      | 11/19/2019. | ..... |
| 668074   | 30                                                                                       | 5 | NORTHWESTERN ORD.....                         | ..... | ..... | .....813.000       | .....58,268      | .....71.670     | .....58,268      | .....27,021      | .....          | .....1,870      | .....  | .....9,951       | .....        | .....9,951       | .....      | 05/01/2005. | ..... |
| 86628F   | 10                                                                                       | 7 | TOPS HOLDING ORD.....                         | ..... | ..... | .....2,000.000     | .....695,920     | .....347.960    | .....695,920     | .....712,858     | .....          | .....           | .....  | .....(16,940)    | .....        | .....(16,940)    | .....      | 12/17/2018. | ..... |
| 87265K   | 10                                                                                       | 2 | TPG SPECIALTY LENDING ORD.....                | ..... | ..... | .....578,125.000   | .....12,412,344  | .....21.470     | .....12,412,344  | .....9,924,965   | .....225,469   | .....1,040,905  | .....  | .....1,940,744   | .....        | .....1,940,744   | .....      | 05/09/2019. | ..... |
| 90187B   | 40                                                                                       | 8 | TWO HARBORS INVESTMENT REIT ORD.....          | ..... | ..... | .....1,498,486.000 | .....21,907,865  | .....14.620     | .....21,907,865  | .....21,611,492  | .....599,394   | .....2,437,750  | .....  | .....2,329,481   | .....        | .....2,329,481   | .....      | 06/13/2019. | ..... |
| 910047   | 10                                                                                       | 9 | UNITED AIRLINES HOLDINGS ORD.....             | ..... | ..... | .....74.000        | .....6,519       | .....88.090     | .....6,519       | .....1,559       | .....          | .....           | .....  | .....325         | .....        | .....325         | .....      | 08/13/2007. | ..... |
| BLKPOW   | ER                                                                                       | 5 | BLACKLIGHT POWER, INC.....                    | ..... | ..... | .....12.130        | .....145,560     | .....12,000.000 | .....145,560     | .....145,560     | .....          | .....           | .....  | .....            | .....        | .....0           | .....      | 01/01/2015. | ..... |
| COBAWA   | RS                                                                                       | 4 | MISSOURI COBALT, LLC - WARRANTS.....          | ..... | ..... | .....85.520        | .....19,054      | .....222.806    | .....19,054      | .....            | .....          | .....           | .....  | .....(212)       | .....        | .....(212)       | .....      | 02/15/2019. | ..... |
| FHLBCH   | I1                                                                                       | 9 | FHLB CHICAGO CAPITAL STOCK.....               | ..... | RF... | .....187,000.000   | .....18,700,000  | .....100.000    | .....18,700,000  | .....18,700,000  | .....          | .....97,953     | .....  | .....            | .....        | .....0           | .....      | 12/18/2019. | ..... |
| GRPWRR   | NT                                                                                       | 1 | GRP OPERATING, LLC - WARRANTS.....            | ..... | ..... | .....182.000       | .....            | .....           | .....            | .....            | .....          | .....           | .....  | .....            | .....        | .....0           | .....      | 03/30/2018. | ..... |
| IMEDXC   | OM                                                                                       | 4 | IMEDX, INC. - EQUITY.....                     | ..... | ..... | .....11,706.000    | .....            | .....           | .....            | .....            | .....          | .....           | .....  | .....            | .....        | .....0           | .....      | 05/01/2017. | ..... |
| JDEQUI   | TY                                                                                       | 3 | JD CLASSICS HOLDINGS LIMITED - COMMON.....    | ..... | ..... | .....132,888.080   | .....176,196     | .....1.000      | .....176,196     | .....170,051     | .....          | .....           | .....  | .....            | .....        | .....0           | .....6,092 | 02/06/2019. | ..... |
| NVTNTL   | EQ                                                                                       | 7 | NVTN LLC (AKA DLR RESTAURANTS, LLC) - CR..... | ..... | ..... | .....2,303,521.250 | .....            | .....           | .....            | .....            | .....          | .....           | .....  | .....            | .....        | .....0           | .....      | 05/01/2017. | ..... |
| 9099999. | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded..... |   |                                               |       |       |                    | .....189,628,137 | XXX             | .....189,628,137 | .....201,998,095 | .....2,308,051 | .....11,825,171 | .....0 | .....4,686,667   | .....467,620 | .....4,219,047   | .....8,292 | XXX         | XXX   |

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other

|        |    |   |                                            |       |       |                |              |            |              |              |       |       |       |             |       |             |       |             |       |
|--------|----|---|--------------------------------------------|-------|-------|----------------|--------------|------------|--------------|--------------|-------|-------|-------|-------------|-------|-------------|-------|-------------|-------|
| 316734 | 2# | 8 | FIFTH GENERATION COMPUTER CORPORATION..... | ..... | ..... | .....6,624.000 | .....        | .....      | .....        | .....        | ..... | ..... | ..... | .....       | ..... | .....0      | ..... | 12/22/1997. | ..... |
|        |    |   | LBI MEDIA, INC. - CLASS B WARRANT.....     | ..... | ..... | .....3,623.310 | .....395,557 | .....0.109 | .....395,557 | .....362,331 | ..... | ..... | ..... | .....33,226 | ..... | .....33,226 | ..... | .....       | ..... |

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1                                                                                         |    |   | 2                                                       |  |  | Codes |                                 | 5                   |  | 6                               |  | Fair Value                                     |                  | 9                |  | Dividends              |                                |                                       | Change in Book/Adjusted Carrying Value            |                                                                        |                                         |                                                  | 17               |                     | 18    |  |
|-------------------------------------------------------------------------------------------|----|---|---------------------------------------------------------|--|--|-------|---------------------------------|---------------------|--|---------------------------------|--|------------------------------------------------|------------------|------------------|--|------------------------|--------------------------------|---------------------------------------|---------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------|--------------------------------------------------|------------------|---------------------|-------|--|
|                                                                                           |    |   |                                                         |  |  | 3     | 4                               |                     |  |                                 |  | 7                                              | 8                |                  |  | 10                     | 11                             | 12                                    | 13                                                | 14                                                                     | 15                                      | 16                                               |                  |                     |       |  |
|                                                                                           |    |   |                                                         |  |  |       | F<br>o<br>r<br>e<br>i<br>g<br>n |                     |  |                                 |  | Rate per Share<br>Used to Obtain<br>Fair Value | Fair Value       |                  |  | Declared but<br>Unpaid | Amount Received<br>During Year | Nonadmitted<br>Declared but<br>Unpaid | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(13-14) | Total Foreign<br>Exchange Change<br>in B./A.C.V. | Date<br>Acquired | NAIC<br>Designation |       |  |
| CUSIP Identification                                                                      |    |   | Description                                             |  |  | Code  |                                 | Number of<br>Shares |  | Book/Adjusted<br>Carrying Value |  |                                                |                  | Actual Cost      |  |                        |                                |                                       |                                                   |                                                                        |                                         |                                                  |                  |                     |       |  |
|                                                                                           |    |   | ENVIGO LABORATORIES, INC. (FKA BPA LABORATORIES IN..... |  |  | ..... | .....                           | 5,165,000           |  | .....72,155                     |  | .....0.014                                     | .....72,155      | .....            |  | .....                  | .....                          | .....                                 | .....72,155                                       | .....                                                                  | .....72,155                             | .....                                            | .....            | .....               | ..... |  |
| 9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....   |    |   |                                                         |  |  | ..... | .....                           | .....467,712        |  | .....                           |  | XXX                                            | .....467,712     | .....362,331     |  | .....0                 | .....0                         | .....0                                | .....105,381                                      | .....0                                                                 | .....105,381                            | .....0                                           | .....            | XXX                 | XXX   |  |
| Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded                       |    |   |                                                         |  |  |       |                                 |                     |  |                                 |  |                                                |                  |                  |  |                        |                                |                                       |                                                   |                                                                        |                                         |                                                  |                  |                     |       |  |
| 247131                                                                                    | 2# | 1 | DELPHI FINANCIAL GROUP, INC.....                        |  |  | ..... | .....                           | .....36,000         |  | .....99,184,334                 |  | 2,755,120.389                                  | .....99,184,334  | .....62,926,198  |  | .....                  | .....1,800,000                 | .....                                 | .....10,402,990                                   | .....                                                                  | .....10,402,990                         | .....                                            | 06/03/2013.      | .....               |       |  |
| 33615*                                                                                    | 10 | 8 | FIRST RELIANCE STANDARD LIFE INSURANCE C.....           |  |  | ..... | .....                           | .....100,000,000    |  | .....69,999,622                 |  | 699.996                                        | .....69,999,622  | .....7,749,758   |  | .....                  | .....                          | .....                                 | .....8,960,930                                    | .....                                                                  | .....8,960,930                          | .....                                            | 06/16/1983.      | .....               |       |  |
| 9299999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded..... |    |   |                                                         |  |  | ..... | .....                           | .....169,183,956    |  | .....                           |  | XXX                                            | .....169,183,956 | .....70,675,956  |  | .....0                 | .....1,800,000                 | .....0                                | .....19,363,920                                   | .....0                                                                 | .....19,363,920                         | .....0                                           | XXX              | XXX                 |       |  |
| Common Stocks - Mutual Funds                                                              |    |   |                                                         |  |  |       |                                 |                     |  |                                 |  |                                                |                  |                  |  |                        |                                |                                       |                                                   |                                                                        |                                         |                                                  |                  |                     |       |  |
| 00170K                                                                                    | 57 | 0 | AMG YACKTMAN FOCSD N.....                               |  |  | ..... | .....                           | .....1,002,000      |  | .....18,287                     |  | .....18.250                                    | .....18,287      | .....23,106      |  | .....                  | .....2,896                     | .....                                 | .....471                                          | .....                                                                  | .....471                                | .....                                            | 06/11/2014.      | .....               |       |  |
| 00758M                                                                                    | 63 | 4 | LSV VALUE EQUITY INST.....                              |  |  | ..... | .....                           | .....52,364,000     |  | .....1,438,439                  |  | .....27.470                                    | .....1,438,439   | .....1,170,976   |  | .....61,664            | .....66,146                    | .....                                 | .....232,496                                      | .....                                                                  | .....232,496                            | .....                                            | 05/12/2014.      | .....               |       |  |
| 25156A                                                                                    | 85 | 8 | DWS RREEF GLBL INF INST.....                            |  |  | ..... | .....                           | .....1,794,000      |  | .....29,511                     |  | .....16.450                                    | .....29,511      | .....22,999      |  | .....                  | .....590                       | .....                                 | .....6,189                                        | .....                                                                  | .....6,189                              | .....                                            | 08/19/2014.      | .....               |       |  |
| 339183                                                                                    | 10 | 5 | JPMORGAN:MDCP VAL I.....                                |  |  | ..... | .....                           | .....29,820,000     |  | .....1,168,049                  |  | .....39.170                                    | .....1,168,049   | .....1,017,760   |  | .....                  | .....58,938                    | .....                                 | .....196,216                                      | .....                                                                  | .....196,216                            | .....                                            | 05/12/2014.      | .....               |       |  |
| 413838                                                                                    | 82 | 2 | OAKMARK GLOBAL SEL INV.....                             |  |  | ..... | .....                           | .....70,176,000     |  | .....1,302,467                  |  | .....18.560                                    | .....1,302,467   | .....1,076,447   |  | .....                  | .....15,193                    | .....                                 | .....287,020                                      | .....                                                                  | .....287,020                            | .....                                            | 05/12/2014.      | .....               |       |  |
| 61744J                                                                                    | 27 | 5 | MORG STAN I:GL FR A.....                                |  |  | ..... | .....                           | .....32,897,000     |  | .....916,510                    |  | .....27.860                                    | .....916,510     | .....697,616     |  | .....                  | .....41,140                    | .....                                 | .....175,341                                      | .....                                                                  | .....175,341                            | .....                                            | 05/12/2014.      | .....               |       |  |
| 741454                                                                                    | 10 | 2 | T ROWE PRICE COMM/TECH.....                             |  |  | ..... | .....                           | .....14,881,000     |  | .....1,841,673                  |  | .....123.760                                   | .....1,841,673   | .....955,571     |  | .....                  | .....22,545                    | .....                                 | .....449,406                                      | .....                                                                  | .....449,406                            | .....                                            | 05/12/2014.      | .....               |       |  |
| 74160Q                                                                                    | 20 | 2 | PRIMECAP:ODYSSEY AG GR.....                             |  |  | ..... | .....                           | .....821,000        |  | .....36,863                     |  | .....44.900                                    | .....36,863      | .....24,466      |  | .....                  | .....1,964                     | .....                                 | .....5,419                                        | .....                                                                  | .....5,419                              | .....                                            | 05/12/2014.      | .....               |       |  |
| 780905                                                                                    | 78 | 2 | ROYCE FD:SPEC EQ INV.....                               |  |  | ..... | .....                           | .....1,000,000      |  | .....17,590                     |  | .....17.590                                    | .....17,590      | .....21,940      |  | .....                  | .....2,033                     | .....                                 | .....160                                          | .....                                                                  | .....160                                | .....                                            | 04/18/2013.      | .....               |       |  |
| 86704B                                                                                    | 82 | 2 | SUNAMERICA:AIG FOC DS A.....                            |  |  | ..... | .....                           | .....61,318,000     |  | .....1,064,480                  |  | .....17.360                                    | .....1,064,480   | .....995,444     |  | .....                  | .....68,002                    | .....                                 | .....117,117                                      | .....                                                                  | .....117,117                            | .....                                            | 05/12/2014.      | .....               |       |  |
| 89832P                                                                                    | 35 | 8 | MILLER OPPORTUNITY FI.....                              |  |  | ..... | .....                           | .....65,415,000     |  | .....1,945,442                  |  | .....29.740                                    | .....1,945,442   | .....1,172,086   |  | .....                  | .....                          | .....                                 | .....491,921                                      | .....                                                                  | .....491,921                            | .....                                            | 05/01/2017.      | .....               |       |  |
| 936772                                                                                    | 10 | 2 | WASATCH:SM CAP GR INV.....                              |  |  | ..... | .....                           | .....487,000        |  | .....19,066                     |  | .....39.150                                    | .....19,066      | .....21,240      |  | .....                  | .....13,067                    | .....                                 | .....3,429                                        | .....                                                                  | .....3,429                              | .....                                            | 04/18/2013.      | .....               |       |  |
| 9499999. Total - Common Stocks - Mutual Funds.....                                        |    |   |                                                         |  |  | ..... | .....                           | .....9,798,377      |  | .....                           |  | XXX                                            | .....9,798,377   | .....7,199,651   |  | .....61,664            | .....292,514                   | .....0                                | .....1,965,184                                    | .....0                                                                 | .....1,965,184                          | .....0                                           | XXX              | XXX                 |       |  |
| Common Stocks - Closed-End Funds                                                          |    |   |                                                         |  |  |       |                                 |                     |  |                                 |  |                                                |                  |                  |  |                        |                                |                                       |                                                   |                                                                        |                                         |                                                  |                  |                     |       |  |
| 691543                                                                                    | 10 | 2 | OXFORD LANE CAPITAL ORD.....                            |  |  | ..... | .....                           | .....120,000,000    |  | .....979,200                    |  | .....8.160                                     | .....979,200     | .....999,819     |  | .....                  | .....16,200                    | .....                                 | .....(20,619)                                     | .....                                                                  | .....(20,619)                           | .....                                            | 12/12/2019.      | .....               |       |  |
| 9699999. Total - Common Stocks - Closed-End Funds.....                                    |    |   |                                                         |  |  | ..... | .....                           | .....979,200        |  | .....                           |  | XXX                                            | .....979,200     | .....999,819     |  | .....0                 | .....16,200                    | .....0                                | .....(20,619)                                     | .....0                                                                 | .....(20,619)                           | .....0                                           | XXX              | XXX                 |       |  |
| 9799999. Total - Common Stock.....                                                        |    |   |                                                         |  |  | ..... | .....                           | .....370,057,382    |  | .....                           |  | XXX                                            | .....370,057,382 | .....281,235,852 |  | .....2,369,715         | .....13,933,885                | .....0                                | .....26,100,534                                   | .....467,620                                                           | .....25,632,913                         | .....8,292                                       | XXX              | XXX                 |       |  |
| 9899999. Total Common and Preferred Stock.....                                            |    |   |                                                         |  |  | ..... | .....                           | .....416,012,415    |  | .....                           |  | XXX                                            | .....418,613,501 | .....327,190,885 |  | .....2,473,921         | .....15,823,521                | .....0                                | .....26,186,718                                   | .....1,886,620                                                         | .....24,300,097                         | .....8,292                                       | XXX              | XXX                 |       |  |

SCHEDULE D - PART 3

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

| 1                                                                    |    |   | 2                                             |        |  | 3       | 4               | 5                                            |  |  | 6                         | 7           | 8          | 9                                       |
|----------------------------------------------------------------------|----|---|-----------------------------------------------|--------|--|---------|-----------------|----------------------------------------------|--|--|---------------------------|-------------|------------|-----------------------------------------|
| CUSIP Identification                                                 |    |   | Description                                   |        |  | Foreign | Date Acquired   | Name of Vendor                               |  |  | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends |
| Bonds - U.S. Government                                              |    |   |                                               |        |  |         |                 |                                              |  |  |                           |             |            |                                         |
| 36179R                                                               | LP | 2 | G2 MA3034 - RMBS.....                         |        |  |         | 12/01/2019..... | COLLATERAL MOVEMENT.....                     |  |  |                           | 14,247,162  | 13,570,206 | 32,983                                  |
| 912810                                                               | SF | 6 | UNITED STATES TREASURY.....                   |        |  |         | 07/19/2019..... | BANC OF AMERICA/FIXED INCOME.....            |  |  |                           | 151,900     | 140,000    | 1,833                                   |
| 912810                                                               | SH | 2 | UNITED STATES TREASURY.....                   |        |  |         | 11/08/2019..... | VARIOUS.....                                 |  |  |                           | 3,033,212   | 2,580,000  | 28,953                                  |
| 912810                                                               | SJ | 8 | UNITED STATES TREASURY.....                   |        |  |         | 12/19/2019..... | VARIOUS.....                                 |  |  |                           | 1,373,942   | 1,380,000  | 8,482                                   |
| 912810                                                               | SK | 5 | UNITED STATES TREASURY.....                   |        |  |         | 12/12/2019..... | MORGAN STANLEY CO.....                       |  |  |                           | 497,162     | 490,000    | 991                                     |
| 912828                                                               | YS | 3 | UNITED STATES TREASURY.....                   |        |  |         | 12/26/2019..... | VARIOUS.....                                 |  |  |                           | 2,894,584   | 2,930,000  | 4,416                                   |
| 912828                                                               | YV | 6 | UNITED STATES TREASURY.....                   |        |  |         | 12/19/2019..... | VARIOUS.....                                 |  |  |                           | 336,334     | 340,000    | 300                                     |
| 0599999. Total - Bonds - U.S. Government.....                        |    |   |                                               |        |  |         |                 |                                              |  |  |                           | 22,534,297  | 21,430,206 | 77,958                                  |
| Bonds - All Other Government                                         |    |   |                                               |        |  |         |                 |                                              |  |  |                           |             |            |                                         |
| 000000                                                               | 00 | 0 | EXPORT-IMPORT BANK OF KOREA.....              | B..... |  |         | 06/18/2019..... | JP MORGAN SECURITIES LTD - LONDON.....       |  |  |                           | 1,022,260   | 997,906    | 7,858                                   |
| 040114                                                               | HK | 9 | ARGENTINA, REPUBLIC OF (GOVERNMENT).....      | C..... |  |         | 11/13/2019..... | VARIOUS.....                                 |  |  |                           | 3,162,500   | 7,500,000  | 116,016                                 |
| 105756                                                               | CB | 4 | BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME..... | C..... |  |         | 11/04/2019..... | BNP PARIBAS, S.A.....                        |  |  |                           | 2,923,230   | 3,000,000  |                                         |
| 279158                                                               | AK | 5 | ECOPETROL SA.....                             | C..... |  |         | 01/11/2019..... | JP MORGAN CHASE INTL.....                    |  |  |                           | 2,632,500   | 2,700,000  | 55,378                                  |
| 71654Q                                                               | CT | 7 | PETROLEOS MEXICANOS.....                      | C..... |  |         | 09/12/2019..... | JP MORGAN SECURITIES LLC.....                |  |  |                           | 499,695     | 500,000    |                                         |
| P80551                                                               | PC | 5 | BRAZIL (FEDERATIVE REPUBLIC OF).....          | B..... |  |         | 03/12/2019..... | JPMORGAN CHASE BANK.....                     |  |  |                           | 1,374,336   | 1,302,355  | 24,989                                  |
| P8T60M                                                               | DM | 2 | BRAZIL (FEDERATIVE REPUBLIC OF).....          | B..... |  |         | 11/13/2019..... | VARIOUS.....                                 |  |  |                           | 6,502,084   | 5,969,647  | 99,270                                  |
| P8T60M                                                               | ZC | 0 | BRAZIL (FEDERATIVE REPUBLIC OF).....          | B..... |  |         | 08/23/2019..... | ITAU USA SECURITIES INC.....                 |  |  |                           | 10,691,784  | 9,168,771  | 137,689                                 |
| P8T60M                                                               | ZE | 6 | BRAZIL (FEDERATIVE REPUBLIC OF).....          | B..... |  |         | 03/01/2019..... | BANCO INDUSVAL S A.....                      |  |  |                           | 1,453,880   | 1,272,706  | 1,218                                   |
| P9767G                                                               | 6N | 6 | MEXICO (UNITED MEXICAN STATES).....           | B..... |  |         | 08/01/2019..... | VARIOUS.....                                 |  |  |                           | 19,500,799  | 18,341,139 | 189,401                                 |
| P9767G                                                               | WU | 1 | MEXICO (UNITED MEXICAN STATES).....           | B..... |  |         | 09/10/2019..... | VARIOUS.....                                 |  |  |                           | 22,174,916  | 22,054,448 | 538,806                                 |
| Y2R832                                                               | S4 | 8 | EXPORT-IMPORT BANK OF KOREA.....              | B..... |  |         | 05/10/2019..... | JP MORGAN SECURITIES LTD - LONDON.....       |  |  |                           | 2,684,351   | 2,735,432  | 130,457                                 |
| Y2R832                                                               | V7 | 7 | EXPORT-IMPORT BANK OF KOREA.....              | B..... |  |         | 07/22/2019..... | JP MORGAN SECURITIES LLC.....                |  |  |                           | 1,855,811   | 1,794,688  | 81,575                                  |
| Y2R832                                                               | Y4 | 1 | EXPORT-IMPORT BANK OF KOREA.....              | B..... |  |         | 08/01/2019..... | VARIOUS.....                                 |  |  |                           | 10,349,511  | 10,462,507 | 293,958                                 |
| 1099999. Total - Bonds - All Other Government.....                   |    |   |                                               |        |  |         |                 |                                              |  |  |                           | 86,827,657  | 87,799,600 | 1,676,615                               |
| Bonds - U.S. States, Territories and Possessions                     |    |   |                                               |        |  |         |                 |                                              |  |  |                           |             |            |                                         |
| 452152                                                               | 4D | 0 | ILLINOIS ST.....                              |        |  |         | 05/21/2019..... | WELLS FARGO SECURITIES LLC.....              |  |  |                           | 2,203,880   | 2,145,000  | 15,730                                  |
| 452152                                                               | 4K | 4 | ILLINOIS ST.....                              |        |  |         | 06/18/2019..... | WELLS FARGO SECURITIES LLC.....              |  |  |                           | 8,236,455   | 8,220,000  | 36,370                                  |
| 452152                                                               | FA | 4 | ILLINOIS ST.....                              |        |  |         | 02/05/2019..... | MORGAN STANLEY CO.....                       |  |  |                           | 5,722,134   | 5,395,000  | 126,985                                 |
| 1799999. Total - Bonds - U.S. States, Territories & Possessions..... |    |   |                                               |        |  |         |                 |                                              |  |  |                           | 16,162,470  | 15,760,000 | 179,085                                 |
| Bonds - U.S. Political Subdivisions of States                        |    |   |                                               |        |  |         |                 |                                              |  |  |                           |             |            |                                         |
| 108152                                                               | FV | 6 | BRIDGEPORT.....                               |        |  |         | 10/11/2019..... | RAYMOND JAMES & ASSOCIATES.....              |  |  |                           | 5,000,000   | 5,000,000  |                                         |
| 167486                                                               | B7 | 3 | CHICAGO ILL.....                              |        |  |         | 04/12/2019..... | WELLS FARGO SECURITIES LLC.....              |  |  |                           | 5,106,972   | 3,900,000  | 88,509                                  |
| 167486                                                               | C9 | 8 | CHICAGO ILL.....                              |        |  |         | 02/04/2019..... | CORPORATE ACTION.....                        |  |  |                           | 1,746,222   | 1,708,000  | 12,134                                  |
| 167486                                                               | MM | 8 | CHICAGO ILL.....                              |        |  |         | 02/05/2019..... | WELLS FARGO SECURITIES LLC.....              |  |  |                           | 8,029,282   | 7,290,000  | 49,098                                  |
| 167486                                                               | VV | 8 | CHICAGO ILL.....                              |        |  |         | 01/23/2019..... | GOLDMAN.....                                 |  |  |                           | 5,376,800   | 5,000,000  | 24,583                                  |
| 167505                                                               | QK | 5 | CHICAGO ILL BRD ED.....                       |        |  |         | 04/02/2019..... | CITIGROUP GLOBAL MARKETS, INC.....           |  |  |                           | 5,679,900   | 5,000,000  | 134,279                                 |
| 213185                                                               | DV | 0 | COOK CNTY ILL.....                            |        |  |         | 02/12/2019..... | BARCLAYS CAPITAL INC.....                    |  |  |                           | 6,067,850   | 5,000,000  | 76,997                                  |
| 346845                                                               | AG | 5 | FORT BENNING FAMILY CMNTYS LLC.....           |        |  |         | 04/10/2019..... | RAYMOND JAMES & ASSOCIATES.....              |  |  |                           | 5,215,129   | 4,862,274  | 71,561                                  |
| 416489                                                               | VW | 9 | HARTFORD CNTY CONN MET DIST.....              |        |  |         | 07/25/2019..... | RAYMOND JAMES & ASSOCIATES.....              |  |  |                           | 225,308     | 200,000    |                                         |
| 416489                                                               | VX | 7 | HARTFORD CNTY CONN MET DIST.....              |        |  |         | 07/25/2019..... | RAYMOND JAMES & ASSOCIATES.....              |  |  |                           | 157,193     | 140,000    |                                         |
| 59163P                                                               | KU | 6 | METRO ORE.....                                |        |  |         | 05/02/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |  |  |                           | 3,388,108   | 3,410,000  |                                         |
| 645020                                                               | 6J | 2 | NEW HAVEN CONN.....                           |        |  |         | 02/25/2019..... | VARIOUS.....                                 |  |  |                           | 6,937,637   | 6,670,000  | 23,286                                  |
| 717883                                                               | VS | 8 | PHILADELPHIA PA SCH DIST.....                 |        |  |         | 10/18/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |  |  |                           | 382,091     | 330,000    |                                         |
| 717883                                                               | VT | 6 | PHILADELPHIA PA SCH DIST.....                 |        |  |         | 10/18/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |  |  |                           | 567,715     | 480,000    |                                         |
| 717883                                                               | VU | 3 | PHILADELPHIA PA SCH DIST.....                 |        |  |         | 10/18/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |  |  |                           | 964,392     | 800,000    |                                         |
| 717883                                                               | VV | 1 | PHILADELPHIA PA SCH DIST.....                 |        |  |         | 10/18/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |  |  |                           | 734,892     | 600,000    |                                         |

SCHEDULE D - PART 3

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

| 1                                                                   |    |   | 2                               |         | 3               | 4                                            | 5 |                           | 6           | 7          | 8                                        | 9 |
|---------------------------------------------------------------------|----|---|---------------------------------|---------|-----------------|----------------------------------------------|---|---------------------------|-------------|------------|------------------------------------------|---|
| CUSIP Identification                                                |    |   | Description                     | Foreign | Date Acquired   | Name of Vendor                               |   | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends. |   |
| 717883                                                              | VW | 9 | PHILADELPHIA PA SCH DIST.....   |         | 10/18/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |   |                           | 1,241,360   | 1,000,000  |                                          |   |
| 717883                                                              | VX | 7 | PHILADELPHIA PA SCH DIST.....   |         | 10/18/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |   |                           | 602,962     | 480,000    |                                          |   |
| 717883                                                              | VZ | 2 | PHILADELPHIA PA SCH DIST.....   |         | 10/18/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |   |                           | 896,508     | 720,000    |                                          |   |
| 717883                                                              | WA | 6 | PHILADELPHIA PA SCH DIST.....   |         | 10/18/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |   |                           | 1,141,876   | 920,000    |                                          |   |
| 717883                                                              | WR | 9 | PHILADELPHIA PA SCH DIST.....   |         | 10/18/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |   |                           | 295,252     | 255,000    |                                          |   |
| 717883                                                              | WS | 7 | PHILADELPHIA PA SCH DIST.....   |         | 10/18/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |   |                           | 236,548     | 200,000    |                                          |   |
| 717883                                                              | WT | 5 | PHILADELPHIA PA SCH DIST.....   |         | 10/18/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |   |                           | 482,196     | 400,000    |                                          |   |
| 717883                                                              | WU | 2 | PHILADELPHIA PA SCH DIST.....   |         | 10/18/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |   |                           | 845,126     | 690,000    |                                          |   |
| 717883                                                              | WV | 0 | PHILADELPHIA PA SCH DIST.....   |         | 10/18/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |   |                           | 2,209,621   | 1,780,000  |                                          |   |
| 764464                                                              | AB | 9 | RICHMOND CALIF PENSION FDG..... |         | 04/23/2019..... | RAYMOND JAMES & ASSOCIATES.....              |   |                           | 8,829,180   | 9,009,367  | 78,855                                   |   |
| 783186                                                              | TP | 4 | RUTGERS ST UNIV N J.....        |         | 11/12/2019..... | MORGAN STANLEY & COMPANY, INC.....           |   |                           | 958,650     | 1,000,000  | 1,414                                    |   |
| 2499999. Total - Bonds - U.S. Political Subdivisions of States..... |    |   |                                 |         |                 |                                              |   |                           | 73,318,768  | 66,844,641 | 560,716                                  |   |

Bonds - U.S. Special Revenue and Special Assessment

|        |    |   |                                               |  |  |                 |                                              |  |  |           |           |        |
|--------|----|---|-----------------------------------------------|--|--|-----------------|----------------------------------------------|--|--|-----------|-----------|--------|
| 01030L | DS | 1 | ALABAMA INCENTIVES FING AUTH SPL OBLIG.....   |  |  | 09/13/2019..... | GOLDMAN.....                                 |  |  | 6,500,000 | 6,500,000 |        |
| 04052T | AV | 7 | ARIZONA INDL DEV AUTH SR LIVING REV.....      |  |  | 03/20/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |  |  | 670,650   | 625,000   |        |
| 04052T | AW | 5 | ARIZONA INDL DEV AUTH SR LIVING REV.....      |  |  | 04/10/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |  |  | 2,755,285 | 2,750,000 | 3,813  |
| 04052T | AX | 3 | ARIZONA INDL DEV AUTH SR LIVING REV.....      |  |  | 03/20/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |  |  | 1,039,465 | 1,000,000 |        |
| 04052T | BT | 1 | ARIZONA INDL DEV AUTH SR LIVING REV.....      |  |  | 03/20/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |  |  | 235,800   | 225,000   |        |
| 04052T | BU | 8 | ARIZONA INDL DEV AUTH SR LIVING REV.....      |  |  | 04/09/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |  |  | 1,984,912 | 1,925,000 | 1,083  |
| 04052T | BV | 6 | ARIZONA INDL DEV AUTH SR LIVING REV.....      |  |  | 04/09/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |  |  | 1,164,420 | 1,125,000 | 1,388  |
| 05822K | AQ | 3 | BALDWIN PK CALIF PENSION OBLIG.....           |  |  | 02/21/2019..... | PERSHING DIV OF DLJ SEC LNDING.....          |  |  | 8,785,000 | 8,785,000 |        |
| 05922K | H4 | 4 | BALTIMORE MD PROJ REV.....                    |  |  | 05/16/2019..... | PIPER & JAFFRAY & CO.....                    |  |  | 1,686,790 | 1,400,000 |        |
| 13034R | AK | 9 | CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV..... |  |  | 12/06/2019..... | RBC CAPITAL MARKETS.....                     |  |  | 270,161   | 210,000   |        |
| 13034R | AL | 7 | CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV..... |  |  | 12/06/2019..... | RBC CAPITAL MARKETS.....                     |  |  | 281,906   | 220,000   |        |
| 13048V | FV | 5 | CALIFORNIA MUN FIN AUTH REV.....              |  |  | 02/08/2019..... | WELLS FARGO SECURITIES LLC.....              |  |  | 5,000,000 | 5,000,000 |        |
| 13077D | FV | 9 | CALIFORNIA ST UNIV REV.....                   |  |  | 07/12/2019..... | BARCLAYS CAPITAL INC FIXED INC.....          |  |  | 1,101,020 | 1,000,000 |        |
| 13077D | FW | 7 | CALIFORNIA ST UNIV REV.....                   |  |  | 07/12/2019..... | BARCLAYS CAPITAL INC FIXED INC.....          |  |  | 681,984   | 600,000   |        |
| 13077D | FX | 5 | CALIFORNIA ST UNIV REV.....                   |  |  | 07/12/2019..... | BARCLAYS CAPITAL INC FIXED INC.....          |  |  | 1,404,108 | 1,200,000 |        |
| 13077D | GA | 4 | CALIFORNIA ST UNIV REV.....                   |  |  | 07/12/2019..... | BARCLAYS CAPITAL INC FIXED INC.....          |  |  | 1,214,023 | 970,000   |        |
| 13077D | GB | 2 | CALIFORNIA ST UNIV REV.....                   |  |  | 07/12/2019..... | BARCLAYS CAPITAL INC FIXED INC.....          |  |  | 509,028   | 400,000   |        |
| 140542 | BQ | 3 | CAPITAL TR AGY FLA SR LIVING REV.....         |  |  | 05/22/2019..... | CITIGROUP GLOBAL MARKETS, INC.....           |  |  | 423,528   | 400,000   | 8,342  |
| 19648F | JZ | 8 | COLORADO HEALTH FACS AUTH REV.....            |  |  | 08/08/2019..... | CITIGROUP GLOBAL MARKETS, INC.....           |  |  | 109,081   | 100,000   |        |
| 19648F | KJ | 2 | COLORADO HEALTH FACS AUTH REV.....            |  |  | 08/08/2019..... | CITIGROUP GLOBAL MARKETS, INC.....           |  |  | 123,376   | 100,000   |        |
| 20281P | LK | 6 | COMMONWEALTH FING AUTH PA REV.....            |  |  | 06/10/2019..... | VARIOUS.....                                 |  |  | 2,270,052 | 1,900,000 |        |
| 20281P | LL | 4 | COMMONWEALTH FING AUTH PA REV.....            |  |  | 07/10/2019..... | VARIOUS.....                                 |  |  | 963,372   | 800,000   |        |
| 20281P | LM | 2 | COMMONWEALTH FING AUTH PA REV.....            |  |  | 07/10/2019..... | RBC CAPITAL MARKETS.....                     |  |  | 675,582   | 550,000   |        |
| 20281P | LN | 0 | COMMONWEALTH FING AUTH PA REV.....            |  |  | 06/06/2019..... | VARIOUS.....                                 |  |  | 1,353,591 | 1,100,000 |        |
| 20281P | LP | 5 | COMMONWEALTH FING AUTH PA REV.....            |  |  | 07/10/2019..... | VARIOUS.....                                 |  |  | 2,279,669 | 1,860,000 |        |
| 20281P | LQ | 3 | COMMONWEALTH FING AUTH PA REV.....            |  |  | 05/09/2019..... | CITIGROUP GLOBAL MARKETS, INC.....           |  |  | 635,809   | 530,000   |        |
| 20775D | CT | 7 | CONNECTICUT ST HEALTH & EDL FACS AUTH R.....  |  |  | 08/14/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |  |  | 894,464   | 800,000   |        |
| 20775D | DT | 6 | CONNECTICUT ST HEALTH & EDL FACS AUTH R.....  |  |  | 11/22/2019..... | OPPENHEIMER & CO. INC.....                   |  |  | 262,222   | 220,000   |        |
| 20775D | DU | 3 | CONNECTICUT ST HEALTH & EDL FACS AUTH R.....  |  |  | 11/25/2019..... | OPPENHEIMER & CO. INC.....                   |  |  | 237,549   | 200,000   |        |
| 20775D | DV | 1 | CONNECTICUT ST HEALTH & EDL FACS AUTH R.....  |  |  | 11/22/2019..... | OPPENHEIMER & CO. INC.....                   |  |  | 118,266   | 100,000   |        |
| 250419 | DS | 4 | DESERT HOT SPRINGS CALIF REDEV AGY TAX A..... |  |  | 04/04/2019..... | Janney.....                                  |  |  | 2,531,555 | 2,465,000 | 17,734 |
| 254010 | AE | 1 | DIGNITY HEALTH.....                           |  |  | 05/08/2019..... | GOLDMAN.....                                 |  |  | 2,669,461 | 2,475,000 | 3,259  |
| 25477G | PD | 1 | DISTRICT COLUMBIA INCOME TAX REV.....         |  |  | 11/14/2019..... | MORGAN STANLEY CO.....                       |  |  | 505,724   | 400,000   |        |

SCHEDULE D - PART 3

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

| 1                    |    |   | 2                                             | 3       | 4               | 5                                            | 6                         | 7           | 8         | 9                                       |
|----------------------|----|---|-----------------------------------------------|---------|-----------------|----------------------------------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification |    |   | Description                                   | Foreign | Date Acquired   | Name of Vendor                               | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 25477G               | PE | 9 | DISTRICT COLUMBIA INCOME TAX REV.....         |         | 11/14/2019..... | MORGAN STANLEY CO.....                       |                           | 1,260,270   | 1,000,000 |                                         |
| 267045               | MJ | 8 | DUTCHESS CNTY N Y LOC DEV CORP REV.....       |         | 08/14/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |                           | 180,968     | 160,000   |                                         |
| 267045               | MK | 5 | DUTCHESS CNTY N Y LOC DEV CORP REV.....       |         | 08/14/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |                           | 179,779     | 160,000   |                                         |
| 270618               | FJ | 5 | EAST BATON ROUGE LA SEW COMMN REV.....        |         | 10/17/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 228,372     | 200,000   |                                         |
| 3130AG               | QM | 0 | FEDERAL HOME LOAN BANKS.....                  |         | 07/11/2019..... | PIPER JAFFRAY & CO.....                      |                           | 1,000,000   | 1,000,000 |                                         |
| 3130AG               | U2 | 9 | FEDERAL HOME LOAN BANKS.....                  |         | 07/30/2019..... | Deutsche Bank.....                           |                           | 1,748,688   | 1,750,000 |                                         |
| 3133EK               | E4 | 4 | FEDERAL FARM CREDIT BANKS FUNDING CORP.....   |         | 08/16/2019..... | TD SECURITIES (USA) LLC.....                 |                           | 699,650     | 700,000   |                                         |
| 34061Y               | AB | 6 | FLORIDA DEV FIN CORP SURFACE TRANSN FAC.....  |         | 09/24/2019..... | MORGAN STANLEY CO.....                       |                           | 932,500     | 1,000,000 | 14,757                                  |
| 34061Y               | AC | 4 | FLORIDA DEV FIN CORP SURFACE TRANSN FAC.....  |         | 10/30/2019..... | VARIOUS.....                                 |                           | 3,235,050   | 3,215,000 | 18,275                                  |
| 34061Y               | AD | 2 | FLORIDA DEV FIN CORP SURFACE TRANSN FAC.....  |         | 07/24/2019..... | VARIOUS.....                                 |                           | 1,906,250   | 2,000,000 | 16,611                                  |
| 355850               | AE | 8 | FREDERICKSBURG VA ECONOMIC DEV AUTH REV.....  |         | 07/12/2019..... | UBS FINANCIAL SERVICES INC.....              |                           | 1,069,383   | 1,025,000 |                                         |
| 36005F               | GA | 7 | FULTON CNTY GA DEV AUTH REV.....              |         | 10/17/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |                           | 639,255     | 570,000   |                                         |
| 362848               | UR | 2 | GAINESVILLE FLA UTILS SYS REV IAM COML P..... |         | 04/03/2019..... | BARCLAYS CAPITAL INC.....                    |                           | 5,000,000   | 5,000,000 |                                         |
| 38543P               | AB | 4 | GRAND FORKS CNTY N D SOLID WASTE DISP FA..... |         | 08/16/2019..... | Jefferies.....                               |                           | 2,593,875   | 2,700,000 | 22,351                                  |
| 45203B               | AA | 3 | ILLINOIS FIN AUTH PPTY ASSESSED CLEAN EN..... |         | 12/09/2019..... | Loop Capital Markets.....                    |                           | 8,000,000   | 8,000,000 |                                         |
| 45204E               | 3J | 5 | ILLINOIS FIN AUTH REV.....                    |         | 06/12/2019..... | RBC CAPITAL MARKETS.....                     |                           | 1,155,025   | 1,175,000 |                                         |
| 45734T               | AJ | 3 | INLAND EMPIRE TOBACCO SECURITIZATION AUT..... |         | 05/28/2019..... | Jefferies.....                               |                           | 8,887,824   | 8,800,000 |                                         |
| 46246K               | 6Y | 3 | IOWA FIN AUTH REV.....                        |         | 11/06/2019..... | PERSHING DIV OF DLJ SEC LNDING.....          |                           | 992,480     | 1,000,000 |                                         |
| 49126K               | LM | 1 | KENTUCKY ECONOMIC DEV FIN AUTH HOSP REV.....  |         | 06/17/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 2,313,300   | 2,000,000 | 34,989                                  |
| 528819               | MS | 1 | LEWISVILLE TEX COMBINATION CONTRACT REV.....  |         | 01/29/2019..... | RAYMOND JAMES & ASSOCIATES.....              |                           | 1,906,207   | 1,965,000 |                                         |
| 544445               | FC | 8 | LOS ANGELES CALIF DEPT ARPTS ARPT REV.....    |         | 01/30/2019..... | RAYMOND JAMES & ASSOCIATES.....              |                           | 2,147,008   | 1,845,000 | 19,475                                  |
| 544445               | JE | 0 | LOS ANGELES CALIF DEPT ARPTS ARPT REV.....    |         | 07/29/2019..... | VARIOUS.....                                 |                           | 2,939,442   | 2,350,000 | 22,410                                  |
| 544445               | LT | 4 | LOS ANGELES CALIF DEPT ARPTS ARPT REV.....    |         | 09/19/2019..... | RAYMOND JAMES & ASSOCIATES.....              |                           | 1,441,833   | 1,160,000 | 8,472                                   |
| 544445               | LY | 3 | LOS ANGELES CALIF DEPT ARPTS ARPT REV.....    |         | 06/12/2019..... | GOLDMAN.....                                 |                           | 968,568     | 800,000   |                                         |
| 544445               | NK | 1 | LOS ANGELES CALIF DEPT ARPTS ARPT REV.....    |         | 12/05/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 502,860     | 400,000   |                                         |
| 546398               | 8B | 7 | LOUISIANA PUB FACS AUTH REV.....              |         | 04/29/2019..... | Fidelity Capital Markets.....                |                           | 459,845     | 500,000   |                                         |
| 575829               | FM | 3 | MASSACHUSETTS ST CLEAN WTR TR.....            |         | 10/18/2019..... | Jefferies.....                               |                           | 2,033,760   | 1,600,000 |                                         |
| 57584Y               | QW | 2 | MASSACHUSETTS ST DEV FIN AGY REV.....         |         | 02/07/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |                           | 2,500,000   | 2,500,000 |                                         |
| 592190               | PH | 9 | METROPOLITAN NASHVILLE ARPT AUTH TENN AR..... |         | 12/06/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |                           | 332,076     | 300,000   |                                         |
| 592647               | HK | 0 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY..... |         | 12/13/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 1,767,556   | 1,400,000 |                                         |
| 592647               | HL | 8 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY..... |         | 12/13/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 2,144,648   | 1,710,000 |                                         |
| 592647               | HM | 6 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY..... |         | 12/13/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 1,996,720   | 1,600,000 |                                         |
| 592647               | HN | 4 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY..... |         | 12/13/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 1,988,448   | 1,600,000 |                                         |
| 592647               | HP | 9 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY..... |         | 12/13/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 1,238,670   | 1,000,000 |                                         |
| 592647               | JC | 6 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY..... |         | 12/13/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 1,193,878   | 930,000   |                                         |
| 592647               | JE | 2 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY..... |         | 12/13/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 1,270,970   | 1,000,000 |                                         |
| 592647               | JF | 9 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY..... |         | 12/13/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 1,064,070   | 840,000   |                                         |
| 59334D               | LS | 1 | MIAMI-DADE CNTY FLA WTR & SWR REV.....        |         | 11/07/2019..... | Jefferies.....                               |                           | 2,498,750   | 2,500,000 | 1,454                                   |
| 59447T               | SP | 9 | MICHIGAN FIN AUTH REV.....                    |         | 03/07/2019..... | RBC CAPITAL MARKETS.....                     |                           | 1,194,705   | 1,125,000 | 13,530                                  |
| 59447T               | SQ | 7 | MICHIGAN FIN AUTH REV.....                    |         | 02/22/2019..... | VARIOUS.....                                 |                           | 8,888,680   | 8,550,000 | 61,123                                  |
| 594654               | EX | 9 | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M..... |         | 03/15/2019..... | RBC CAPITAL MARKETS.....                     |                           | 1,011,420   | 1,000,000 |                                         |
| 613520               | MB | 8 | MONTGOMERY CNTY OHIO HOSP REV.....            |         | 08/15/2019..... | BARCLAYS CAPITAL INC FIXED INC.....          |                           | 1,001,768   | 800,000   |                                         |
| 617734               | AG | 3 | MORONGO BAND OF MISSION INDIANS.....          |         | 01/31/2019..... | BARCLAYS CAPITAL INC.....                    |                           | 1,027,570   | 1,000,000 | 18,472                                  |
| 64542P               | BX | 2 | NEW HOPE CULTURAL ED FACS FIN CORP TEX S..... |         | 09/04/2019..... | RBC CAPITAL MARKETS.....                     |                           | 2,533,250   | 2,500,000 | 21,441                                  |
| 645913               | AA | 2 | NEW JERSEY ECONOMIC DEV AUTH ST PENSION.....  |         | 03/29/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 6,159,650   | 5,000,000 | 48,469                                  |
| 646080               | UP | 4 | NEW JERSEY ST HIGHER ED ASSISTANCE AUTH.....  |         | 06/05/2019..... | MERRILL LYNCH FIXED INCOME.....              |                           | 1,979,920   | 2,000,000 |                                         |

SCHEDULE D - PART 3

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

| 1                    | 2           |   |                                               | 3       | 4               | 5                                             | 6                         | 7           | 8         | 9                                       |
|----------------------|-------------|---|-----------------------------------------------|---------|-----------------|-----------------------------------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification | Description |   |                                               | Foreign | Date Acquired   | Name of Vendor                                | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 646136               | 5C          | 1 | NEW JERSEY ST TRANSN TR FD AUTH.....          |         | 09/25/2019..... | WELLS FARGO SECURITIES LLC.....               |                           | 1,191,600   | 1,000,000 |                                         |
| 646136               | 5D          | 9 | NEW JERSEY ST TRANSN TR FD AUTH.....          |         | 10/16/2019..... | WELLS FARGO SECURITIES LLC.....               |                           | 2,484,789   | 2,100,000 | 1,875                                   |
| 646136               | 5E          | 7 | NEW JERSEY ST TRANSN TR FD AUTH.....          |         | 09/25/2019..... | WELLS FARGO SECURITIES LLC.....               |                           | 946,112     | 800,000   |                                         |
| 646136               | 5V          | 9 | NEW JERSEY ST TRANSN TR FD AUTH.....          |         | 09/25/2019..... | WELLS FARGO SECURITIES LLC.....               |                           | 2,372,440   | 2,000,000 |                                         |
| 646136               | 5W          | 7 | NEW JERSEY ST TRANSN TR FD AUTH.....          |         | 09/25/2019..... | WELLS FARGO SECURITIES LLC.....               |                           | 3,216,781   | 2,720,000 |                                         |
| 646136               | 6H          | 9 | NEW JERSEY ST TRANSN TR FD AUTH.....          |         | 12/13/2019..... | RBC CAPITAL MARKETS.....                      |                           | 2,873,624   | 2,400,000 |                                         |
| 646136               | 6J          | 5 | NEW JERSEY ST TRANSN TR FD AUTH.....          |         | 12/05/2019..... | RBC CAPITAL MARKETS.....                      |                           | 712,626     | 600,000   |                                         |
| 646136               | 6R          | 7 | NEW JERSEY ST TRANSN TR FD AUTH.....          |         | 12/05/2019..... | RBC CAPITAL MARKETS.....                      |                           | 6,000,000   | 6,000,000 |                                         |
| 646136               | XR          | 7 | NEW JERSEY ST TRANSN TR FD AUTH.....          |         | 01/10/2019..... | WELLS FARGO SECURITIES LLC.....               |                           | 3,816,696   | 3,120,000 | 16,490                                  |
| 64613A               | BS          | 0 | NEW JERSEY ST HSG & MTG FIN AGY REV.....      |         | 02/14/2019..... | RBC CAPITAL MARKETS.....                      |                           | 1,003,000   | 1,000,000 |                                         |
| 64972G               | UX          | 0 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR &..... |         | 12/05/2019..... | NATL FINANCIAL SERVICES CORP (NFS).....       |                           | 686,382     | 530,000   |                                         |
| 64972G               | VC          | 5 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR &..... |         | 12/05/2019..... | NATL FINANCIAL SERVICES CORP (NFS).....       |                           | 2,701,618   | 2,335,000 |                                         |
| 64990G               | WW          | 8 | NEW YORK STATE DORMITORY AUTHORITY.....       |         | 11/22/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC.....  |                           | 500,000     | 500,000   |                                         |
| 650035               | 8W          | 1 | NEW YORK ST URBAN DEV CORP REV.....           |         | 01/18/2019..... | MORGAN STANLEY CO.....                        |                           | 5,944,380   | 6,000,000 | 4,550                                   |
| 652264               | AA          | 0 | NEWPORT NEWS VA INDL DEV AUTH HEALTH SYS..... |         | 01/31/2019..... | DEUTSCHE BANK SECURITIES, INC.....            |                           | 1,044,580   | 1,000,000 | 4,886                                   |
| 67482L               | AC          | 3 | OCEAN HWY & PORT AUTH FLA PORT FACS REV.....  |         | 05/17/2019..... | UBS FINANCIAL SERVICES INC.....               |                           | 3,109,504   | 3,200,000 |                                         |
| 70879Q               | DF          | 7 | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M..... |         | 01/16/2019..... | RBC CAPITAL MARKETS.....                      |                           | 1,000,000   | 1,000,000 |                                         |
| 73358W               | 4J          | 0 | PORT AUTH N Y & N J.....                      |         | 11/20/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC.....  |                           | 920,758     | 720,000   |                                         |
| 73358W               | 4K          | 7 | PORT AUTH N Y & N J.....                      |         | 11/20/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC.....  |                           | 407,898     | 320,000   |                                         |
| 73358W               | 4N          | 1 | PORT AUTH N Y & N J.....                      |         | 11/20/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC.....  |                           | 597,438     | 520,000   |                                         |
| 74442P               | LN          | 3 | PUBLIC FIN AUTH WIS REV.....                  |         | 04/01/2019..... | Loop Capital Markets.....                     |                           | 940,000     | 940,000   |                                         |
| 74442P               | LP          | 8 | PUBLIC FIN AUTH WIS REV.....                  |         | 05/08/2019..... | Loop Capital Markets.....                     |                           | 960,624     | 960,000   | 121                                     |
| 74442P               | MD          | 4 | PUBLIC FIN AUTH WIS REV.....                  |         | 07/08/2019..... | Piper Jaffray Co.....                         |                           | 1,200,000   | 1,200,000 |                                         |
| 74443D               | CK          | 5 | PUBLIC FIN AUTH WIS EDL FAC REV.....          |         | 05/23/2019..... | SIMS, HERBERT J., & COMPANY.....              |                           | 557,000     | 500,000   | 16,594                                  |
| 74444K               | AM          | 6 | PUBLIC FIN AUTH WIS HEALTHCARE FACS REV.....  |         | 12/18/2019..... | OPPENHEIMER & CO. INC.....                    |                           | 1,979,460   | 2,000,000 |                                         |
| 74446F               | AB          | 9 | PUBLIC FIN AUTH WIS LTD OBLIG REV.....        |         | 06/04/2019..... | KEYBANC.....                                  |                           | 4,379,000   | 4,379,000 |                                         |
| 74446J               | AA          | 3 | PUBLIC FIN AUTH WIS PPTY ASSESSED CLEAN.....  |         | 11/01/2019..... | UMB Bank, N.A.....                            |                           | 2,383,000   | 2,383,000 |                                         |
| 759831               | DD          | 9 | RENO NEV CAP IMPT REV.....                    |         | 10/01/2019..... | CORPORATE ACTION.....                         |                           | 1,560,691   | 4,580,000 |                                         |
| 791642               | AA          | 9 | ST LOUIS MO CLEAN ENERGY DEV BRD SPL ASS..... |         | 01/31/2019..... | PERSHING DIV OF DLJ SEC LNDING.....           |                           | 967,870     | 1,000,000 | 26,478                                  |
| 79467B               | CN          | 3 | SALES TAX SECURITIZATION CORP ILL.....        |         | 01/17/2019..... | CITIGROUP GLOBAL MARKETS, INC./CORRESPON..... |                           | 7,500,000   | 7,500,000 |                                         |
| 83309A               | FX          | 4 | SNOHOMISH CNTY WASH HSG AUTH REV.....         |         | 04/05/2019..... | KEYBANK CAPITAL MARKETS INC.....              |                           | 1,518,465   | 1,500,000 |                                         |
| 83755V               | L5          | 1 | SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R..... |         | 11/06/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC.....  |                           | 2,500,000   | 2,500,000 |                                         |
| 85732T               | JS          | 2 | STATE PUB SCH BLDG AUTH PA SCH REV.....       |         | 08/01/2019..... | DIRECT.....                                   |                           | 10,000      | 10,000    | 130                                     |
| 880461               | YL          | 6 | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR..... |         | 02/13/2019..... | RBC CAPITAL MARKETS.....                      |                           | 1,007,670   | 1,000,000 |                                         |
| 882756               | 2Q          | 1 | TEXAS PUBLIC FINANCE AUTHORITY.....           |         | 06/18/2019..... | WELLS FARGO SECURITIES LLC.....               |                           | 5,025,750   | 5,000,000 | 193,646                                 |
| 897579               | BL          | 1 | TROY N Y CAP RESOURCE CORP REV.....           |         | 11/21/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC.....  |                           | 59,919      | 50,000    |                                         |
| 897579               | BM          | 9 | TROY N Y CAP RESOURCE CORP REV.....           |         | 11/21/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC.....  |                           | 60,712      | 50,000    |                                         |
| 897579               | BN          | 7 | TROY N Y CAP RESOURCE CORP REV.....           |         | 11/21/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC.....  |                           | 249,234     | 200,000   |                                         |
| 897579               | BP          | 2 | TROY N Y CAP RESOURCE CORP REV.....           |         | 11/21/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC.....  |                           | 123,588     | 100,000   |                                         |
| 897579               | BQ          | 0 | TROY N Y CAP RESOURCE CORP REV.....           |         | 11/21/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC.....  |                           | 123,179     | 100,000   |                                         |
| 900190               | KR          | 9 | TURLOCK CALIF IRR DIST REV.....               |         | 09/25/2019..... | GOLDMAN.....                                  |                           | 2,513,490   | 2,100,000 |                                         |
| 900190               | KS          | 7 | TURLOCK CALIF IRR DIST REV.....               |         | 09/25/2019..... | GOLDMAN.....                                  |                           | 2,694,686   | 2,205,000 |                                         |
| 900190               | KT          | 5 | TURLOCK CALIF IRR DIST REV.....               |         | 09/25/2019..... | GOLDMAN.....                                  |                           | 2,881,272   | 2,315,000 |                                         |
| 900190               | KU          | 2 | TURLOCK CALIF IRR DIST REV.....               |         | 09/25/2019..... | GOLDMAN.....                                  |                           | 3,069,625   | 2,430,000 |                                         |
| 900190               | LE          | 7 | TURLOCK CALIF IRR DIST REV.....               |         | 12/19/2019..... | HILLTOP SECURITIES INC.....                   |                           | 1,959,358   | 1,620,000 |                                         |
| 93978H               | WC          | 5 | WASHINGTON ST HEALTH CARE FACS AUTH REV.....  |         | 08/08/2019..... | CITIGROUP GLOBAL MARKETS, INC.....            |                           | 220,824     | 180,000   |                                         |

SCHEDULE D - PART 3

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

| 1                                                                          |    |   | 2                                             |         | 3               | 4                                             | 5 |                           | 6           | 7           | 8                                       | 9 |
|----------------------------------------------------------------------------|----|---|-----------------------------------------------|---------|-----------------|-----------------------------------------------|---|---------------------------|-------------|-------------|-----------------------------------------|---|
| CUSIP Identification                                                       |    |   | Description                                   | Foreign | Date Acquired   | Name of Vendor                                |   | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends |   |
| 957366                                                                     | BR | 7 | WESTCHESTER CNTY N Y HEALTH CARE CORP RE..... |         | 01/10/2019..... | WELLS FARGO SECURITIES LLC.....               |   |                           | 2,466,500   | 1,820,000   | 31,635                                  |   |
| 3199999. Total - Bonds - U.S. Special Revenue and Special Assessments..... |    |   |                                               |         |                 |                                               |   |                           | 237,994,934 | 223,852,000 | 653,852                                 |   |
| Bonds - Industrial and Miscellaneous                                       |    |   |                                               |         |                 |                                               |   |                           |             |             |                                         |   |
| 000000                                                                     | 00 | 0 | SAILN 2003-5 CERT - MBS.....                  |         | 03/06/2019..... | DIRECT.....                                   |   |                           | 2,000,000   | 2,000,000   |                                         |   |
| 000000                                                                     | 00 | 0 | SAILN 2003-6 PS - MBS.....                    |         | 05/01/2019..... | DIRECT.....                                   |   |                           | 399,992     | 5,194,493   | 8                                       |   |
| 000000                                                                     | 00 | 0 | TIKEH 4 F - CDO.....                          | B.....  | 06/18/2019..... | NOMURA INTERNATIONAL PLC.....                 |   |                           | 929,133     | 1,009,530   | 13,590                                  |   |
| 000000                                                                     | 00 | 0 | NEWH 1411R FR - CDO.....                      | B.....  | 06/18/2019..... | GOLDMAN SACHS INTL.....                       |   |                           | 2,499,090   | 2,523,825   | 21,403                                  |   |
| 000000                                                                     | 00 | 0 | CADOG 12 F - CDO.....                         | B.....  | 06/21/2019..... | MERRILL LYNCH INTERNATIONAL.....              |   |                           | 1,025,782   | 1,129,100   | 15,467                                  |   |
| 000000                                                                     | 00 | 0 | ADAGI 5R FR - CDO.....                        | B.....  | 07/09/2019..... | NOMURA INTERNATIONAL PLC.....                 |   |                           | 1,995,057   | 2,271,956   | 38,681                                  |   |
| 000000                                                                     | 00 | 0 | HARVT 19 F - CDO.....                         | B.....  | 08/05/2019..... | MORGAN STANLEY AND CO. INTERNATIONAL PLC..... |   |                           | 1,259,665   | 1,443,910   | 5,806                                   |   |
| 000000                                                                     | 00 | 0 | ACLO 1RR FRR - CDO.....                       | B.....  | 11/12/2019..... | CREDIT SUISSE FIRST BOSTON.....               |   |                           | 2,025,288   | 2,206,400   | 28,523                                  |   |
| 000000                                                                     | 00 | 0 | ARESE 13X F - CDO.....                        | B.....  | 11/27/2019..... | CITIGROUP GLOBAL MARKETS LIMITED.....         |   |                           | 847,423     | 936,530     |                                         |   |
| 000000                                                                     | 00 | 0 | DRYD FR - CDO.....                            | B.....  | 12/10/2019..... | GOLDMAN SACHS INTL.....                       |   |                           | 1,522,377   | 1,659,300   | 24,483                                  |   |
| 000000                                                                     | 00 | 0 | Steamboat V, LTD - CMO.....                   | C.....  | 12/18/2019..... | DIRECT.....                                   |   |                           | 1,645,000   | 1,645,000   |                                         |   |
| 000000                                                                     | 00 | 0 | STEAMBOAT VI, LTD - CDO.....                  | C.....  | 12/20/2019..... | DIRECT.....                                   |   |                           | 225,000     | 225,000     |                                         |   |
| 000366                                                                     | AA | 2 | AASET 171 A - ABS.....                        |         | 01/22/2019..... | CROSS TRADE.....                              |   |                           | 1,699,284   | 1,714,284   | 2,456                                   |   |
| 000780                                                                     | PA | 8 | AMAC 0313 A4 - CMO/RMBS.....                  |         | 07/16/2019..... | KEYBANK CAPITAL MARKETS INC.....              |   |                           | 1,413,375   | 1,392,488   | 9,530                                   |   |
| 00115A                                                                     | AK | 5 | AEP TRANSMISSION COMPANY LLC.....             |         | 06/10/2019..... | BANC OF AMERICA/FIXED INCOME.....             |   |                           | 159,062     | 160,000     |                                         |   |
| 00119K                                                                     | AA | 1 | AGL 1 C - CDO.....                            | C.....  | 10/04/2019..... | DIRECT.....                                   |   |                           | 1,844,900   | 1,900,000   |                                         |   |
| 001406                                                                     | AA | 5 | DCAL 2015 A1 - ABS.....                       | C.....  | 01/22/2019..... | CROSS TRADE.....                              |   |                           | 1,486,478   | 1,490,203   | 2,442                                   |   |
| 00163G                                                                     | BG | 1 | ALM VII, LTD - CDO.....                       | C.....  | 06/21/2019..... | CITIGROUP GLOBAL MARKETS, INC.....            |   |                           | 2,000,000   | 2,000,000   |                                         |   |
| 00165K                                                                     | AQ | 9 | ALM 18R CR - CDO.....                         | D.....  | 12/12/2019..... | MIZUHO SECURITIES USA/FIXED INCOME.....       |   |                           | 986,250     | 1,000,000   | 8,613                                   |   |
| 00191P                                                                     | AB | 9 | APS 141 1M - CMO/RMBS.....                    |         | 11/01/2019..... | VARIOUS.....                                  |   |                           | 206,147     | 206,147     |                                         |   |
| 00191U                                                                     | AA | 0 | ASGN INC.....                                 |         | 11/14/2019..... | WELLS FARGO SECURITIES LLC.....               |   |                           | 1,000,000   | 1,000,000   |                                         |   |
| 00206R                                                                     | BA | 9 | AT&T INC.....                                 |         | 12/16/2019..... | MARKETAXESS CORPORATION.....                  |   |                           | 957,420     | 775,000     | 14,696                                  |   |
| 00206R                                                                     | CN | 0 | AT&T INC.....                                 |         | 07/11/2019..... | FIRST TENNESSEE CAPITAL MARKET.....           |   |                           | 61,639      | 60,000      | 340                                     |   |
| 00206R                                                                     | DF | 6 | AT&AMP T INC.....                             |         | 12/16/2019..... | MARKETAXESS CORPORATION.....                  |   |                           | 1,290,480   | 1,000,000   | 20,500                                  |   |
| 00206R                                                                     | DG | 4 | AT&T INC.....                                 |         | 12/17/2019..... | MARKETAXESS CORPORATION.....                  |   |                           | 1,338,980   | 1,000,000   | 19,125                                  |   |
| 00206R                                                                     | DK | 5 | AT&T INC.....                                 |         | 09/12/2019..... | VARIOUS.....                                  |   |                           | 2,493,050   | 2,400,000   | 29,348                                  |   |
| 00206R                                                                     | GX | 4 | AT&T INC.....                                 |         | 05/15/2019..... | RBC CAPITAL MARKETS.....                      |   |                           | 2,330,780   | 2,000,000   | 55,311                                  |   |
| 00206R                                                                     | HK | 1 | AT&T INC.....                                 |         | 02/13/2019..... | WELLS FARGO SECURITIES LLC.....               |   |                           | 1,191,138   | 1,250,000   |                                         |   |
| 00206R                                                                     | HP | 0 | AT&T INC.....                                 |         | 06/06/2019..... | CORPORATE ACTION.....                         |   |                           | 631,240     | 600,000     | 11,543                                  |   |
| 00206R                                                                     | HW | 5 | AT&T INC.....                                 |         | 06/05/2019..... | CORPORATE ACTION.....                         |   |                           | 245,107     | 240,000     | 2,787                                   |   |
| 00256D                                                                     | AB | 8 | AASET 191 B - ABS.....                        |         | 06/12/2019..... | GOLDMAN, SACHS & CO.....                      |   |                           | 499,989     | 500,000     |                                         |   |
| 00287Y                                                                     | BQ | 1 | ABBVIE INC.....                               |         | 11/12/2019..... | MORGAN STANLEY CO.....                        |   |                           | 669,404     | 670,000     |                                         |   |
| 00287Y                                                                     | BR | 9 | ABBVIE INC.....                               |         | 11/12/2019..... | MORGAN STANLEY CO.....                        |   |                           | 1,992,940   | 2,000,000   |                                         |   |
| 00287Y                                                                     | BS | 7 | ABBVIE INC.....                               |         | 11/15/2019..... | VARIOUS.....                                  |   |                           | 2,590,346   | 2,540,000   |                                         |   |
| 00287Y                                                                     | BU | 2 | ABBVIE INC.....                               |         | 11/12/2019..... | BANC OF AMERICA/FIXED INCOME.....             |   |                           | 1,498,215   | 1,500,000   |                                         |   |
| 00287Y                                                                     | BW | 8 | ABBVIE INC.....                               |         | 11/12/2019..... | VARIOUS.....                                  |   |                           | 2,659,335   | 2,660,000   |                                         |   |
| 004421                                                                     | MJ | 9 | ACE 05HE2 M7 - RMBS.....                      | C.....  | 08/26/2019..... | Direct.....                                   |   |                           | 6,739       | 6,739       |                                         |   |
| 004421                                                                     | VE | 0 | ACE 06SL1 A - RMBS.....                       | C.....  | 07/22/2019..... | MIZUHO SECURITIES USA/FIXED INCOME.....       |   |                           | 314,548     | 557,957     | 1,225                                   |   |
| 00442K                                                                     | AC | 5 | ACE 07WM2 A2B - RMBS.....                     |         | 09/04/2019..... | BMO CAPITAL MARKETS.....                      |   |                           | 813,312     | 1,452,343   | 1,032                                   |   |
| 00774M                                                                     | AK | 1 | AERCAP IRELAND CAPITAL DAC.....               | C.....  | 01/09/2019..... | JP MORGAN SECURITIES LLC.....                 |   |                           | 299,499     | 300,000     |                                         |   |
| 007944                                                                     | AF | 8 | ADVENTIST HEALTH SYSTEM.....                  |         | 10/23/2019..... | RBC CAPITAL MARKETS.....                      |   |                           | 260,000     | 260,000     |                                         |   |
| 01400E                                                                     | AA | 1 | ALCON FINANCE CORP.....                       |         | 09/16/2019..... | BANC OF AMERICA/FIXED INCOME.....             |   |                           | 199,016     | 200,000     |                                         |   |
| 01400E                                                                     | AB | 9 | ALCON FINANCE CORP.....                       |         | 09/16/2019..... | BANC OF AMERICA/FIXED INCOME.....             |   |                           | 3,487,120   | 3,500,000   |                                         |   |
| 01400E                                                                     | AC | 7 | ALCON FINANCE CORP.....                       |         | 12/12/2019..... | VARIOUS.....                                  |   |                           | 2,706,292   | 2,600,000   | 17,522                                  |   |



SCHEDULE D - PART 3

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

| 1                    |    |   | 2                                             | 3       | 4               | 5                                       | 6                         | 7           | 8          | 9                                       |
|----------------------|----|---|-----------------------------------------------|---------|-----------------|-----------------------------------------|---------------------------|-------------|------------|-----------------------------------------|
| CUSIP Identification |    |   | Description                                   | Foreign | Date Acquired   | Name of Vendor                          | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends |
| 015271               | AS | 8 | ALEXANDRIA REAL ESTATE EQUITIES INC.....      |         | 07/08/2019..... | GOLDMAN.....                            |                           | 1,991,560   | 2,000,000  |                                         |
| 020564               | AD | 2 | ALPEK SAB DE CV.....                          | C.....  | 09/13/2019..... | VARIOUS.....                            |                           | 3,695,650   | 3,700,000  |                                         |
| 02148A               | AF | 3 | CWALT 0634 A6 - CMO/RMBS.....                 |         | 05/01/2019..... | Direct.....                             |                           | 3,039       | 3,039      |                                         |
| 02150G               | AX | 6 | CWALT 0711T1 A21 - CMO/RMBS.....              |         | 12/01/2019..... | Direct.....                             |                           | 123         | 123        |                                         |
| 02150M               | AD | 7 | CWALT 0713 A4 - CMO/RMBS.....                 |         | 05/01/2019..... | Direct.....                             |                           | 3,563       | 3,563      |                                         |
| 02150N               | AY | 9 | CWALT 07AL1 XP - CMO/RMBS.....                |         | 12/01/2019..... | VARIOUS.....                            |                           | 1,193,297   | 14,353,322 | 4,519                                   |
| 02150T               | AE | 0 | CWALT 070A3 2A2 - RMBS.....                   |         | 05/02/2019..... | MIZUHO SECURITIES USA/FIXED INCOME..... |                           | 146,504     | 437,327    | 355                                     |
| 02151G               | AD | 9 | CWALT 0724 A4 - CMO/RMBS.....                 |         | 09/25/2019..... | Direct.....                             |                           | 2           | 2          |                                         |
| 02209S               | BB | 8 | ALTRIA GROUP INC.....                         |         | 02/12/2019..... | JP MORGAN SECURITIES LLC.....           |                           | 169,655     | 170,000    |                                         |
| 02209S               | BC | 6 | ALTRIA GROUP INC.....                         |         | 02/28/2019..... | VARIOUS.....                            |                           | 433,409     | 430,000    | 396                                     |
| 02209S               | BD | 4 | ALTRIA GROUP INC.....                         |         | 07/31/2019..... | VARIOUS.....                            |                           | 1,909,386   | 1,890,000  | 6,816                                   |
| 02209S               | BF | 9 | ALTRIA GROUP INC.....                         |         | 10/21/2019..... | MILLENNIUM ADVISORS LLC.....            |                           | 645,376     | 550,000    | 6,272                                   |
| 023765               | AA | 8 | AMERICAN AIRLINES 2016-2 PASS THROUGH TR..... |         | 04/29/2019..... | BAIRD, ROBERT W., & COMPANY IN.....     |                           | 242,059     | 247,363    | 2,990                                   |
| 023770               | AA | 8 | AMERICAN AIRLINES INC - ABS.....              |         | 02/04/2019..... | BAIRD, ROBERT W., & COMPANY IN.....     |                           | 1,156,246   | 1,200,721  | 10,694                                  |
| 023771               | R9 | 1 | AMERICAN AIRLINES 2016-3 PASS THROUGH TR..... |         | 12/06/2019..... | BAIRD, ROBERT W., & COMPANY IN.....     |                           | 553,811     | 544,913    | 2,498                                   |
| 025816               | CG | 2 | AMERICAN EXPRESS CO.....                      |         | 07/25/2019..... | RBC CAPITAL MARKETS.....                |                           | 717,682     | 720,000    |                                         |
| 02660L               | AC | 4 | AHMA 064 A21 - RMBS.....                      |         | 01/11/2019..... | PERSHING DIV OF DLJ SEC LNDING.....     |                           | 10,567      | 26,417     | 41                                      |
| 02660T               | GP | 2 | AHM 054A 1A2 - RMBS.....                      |         | 05/28/2019..... | Direct.....                             |                           | 3,242       | 3,242      |                                         |
| 02660T               | GT | 4 | AHM 054A 3A2 - RMBS.....                      |         | 07/25/2019..... | Direct.....                             |                           | 11,773      | 11,773     |                                         |
| 026929               | AB | 5 | AHM 063A 112 - RMBS.....                      |         | 04/25/2019..... | Direct.....                             |                           | 20,986      | 20,986     |                                         |
| 026931               | AC | 9 | AHM 07SD1 131 - RMBS.....                     |         | 10/23/2019..... | CREDIT SUISSE SECURITIES (USA).....     |                           | 1,478,851   | 3,409,455  | 15,002                                  |
| 03027X               | AY | 6 | AMERICAN TOWER CORP.....                      |         | 10/07/2019..... | MARKETAXESS CORPORATION.....            |                           | 2,002,460   | 2,000,000  | 1,233                                   |
| 03328L               | AG | 7 | ANCHC 4RR D - CDO.....                        | C.....  | 11/12/2019..... | DEUTSCHE BANK SECURITIES, INC.....      |                           | 828,000     | 900,000    | 1,928                                   |
| 03463U               | AA | 5 | AOMT 194 A1 - CMO/RMBS.....                   |         | 07/26/2019..... | NOMURA SECURITIES/FIXED INCOME.....     |                           | 2,749,968   | 2,750,000  | 7,088                                   |
| 03523T               | BV | 9 | ANHEUSER-BUSCH INBEV WORLDWIDE INC.....       | C.....  | 01/10/2019..... | MERRILL LYNCH PIERCE FENNER.....        |                           | 2,212,607   | 2,220,000  |                                         |
| 03523T               | BX | 5 | ANHEUSER-BUSCH INBEV WORLDWIDE INC.....       | C.....  | 01/10/2019..... | BARCLAYS CAPITAL INC.....               |                           | 1,338,660   | 1,340,000  |                                         |
| 035240               | AQ | 3 | ANHEUSER-BUSCH INBEV WORLDWIDE INC.....       | C.....  | 01/15/2019..... | VARIOUS.....                            |                           | 1,326,693   | 1,330,000  |                                         |
| 037411               | AY | 1 | APACHE CORP.....                              |         | 02/04/2019..... | JP MORGAN SECURITIES LLC.....           |                           | 2,134,717   | 2,214,000  | 1,614                                   |
| 037411               | BA | 2 | APACHE CORP.....                              |         | 02/28/2019..... | BARCLAYS CAPITAL INC.....               |                           | 1,814,500   | 2,000,000  | 36,681                                  |
| 037833               | DN | 7 | APPLE INC.....                                |         | 09/04/2019..... | GOLDMAN.....                            |                           | 1,996,620   | 2,000,000  |                                         |
| 03789X               | AD | 0 | DIN 191 A21 - ABS.....                        |         | 09/12/2019..... | BARCLAYS CAPITAL INC.....               |                           | 1,019,961   | 1,000,000  | 1,282                                   |
| 03789X               | AE | 8 | APPIHP 191 A22 - ABS.....                     |         | 05/28/2019..... | BARCLAYS CAPITAL INC.....               |                           | 3,250,000   | 3,250,000  |                                         |
| 03938L               | AP | 9 | ARCELORMITTAL SA.....                         | C.....  | 02/01/2019..... | JP MORGAN CHASE BANK/HSBCSI.....        |                           | 77,046      | 70,000     | 1,497                                   |
| 03938L               | AZ | 7 | ARCELORMITTAL SA.....                         | C.....  | 02/13/2019..... | PERSHING DIV OF DLJ SEC LNDING.....     |                           | 140,643     | 130,000    | 1,637                                   |
| 03938L               | BA | 1 | ARCELORMITTAL SA.....                         | C.....  | 03/07/2019..... | VARIOUS.....                            |                           | 539,851     | 540,000    |                                         |
| 04009A               | AG | 5 | ARES 52 C - CDO.....                          |         | 12/12/2019..... | MITSUBISHI.....                         |                           | 500,000     | 500,000    | 3,539                                   |
| 040104               | PE | 5 | ARSI 05W3 M3 - RMBS.....                      |         | 09/11/2019..... | INDUSTRIAL AND COMMERCIAL BANK.....     |                           | 460,516     | 614,021    | 716                                     |
| 04015V               | AE | 6 | ARES 45 E - CDO.....                          | C.....  | 05/30/2019..... | GOLDMAN.....                            |                           | 662,378     | 675,000    | 7,990                                   |
| 04016K               | AA | 7 | ARES 41 E - CDO.....                          |         | 09/26/2019..... | VARIOUS.....                            |                           | 2,342,480   | 2,385,000  | 39,858                                  |
| 04016N               | AG | 8 | ARES 44 D - CDO.....                          |         | 04/17/2019..... | PERSHING DIV OF DLJ SEC LNDING.....     |                           | 1,603,550   | 1,625,000  | 2,890                                   |
| 04016V               | AG | 0 | ARES 47 C - CDO.....                          | C.....  | 01/29/2019..... | PERSHING DIV OF DLJ SEC LNDING.....     |                           | 3,800,900   | 4,000,000  | 8,066                                   |
| 04017A               | AA | 8 | ARES 43 E - CDO.....                          | C.....  | 12/18/2019..... | NOMURA SECURITIES/FIXED INCOME.....     |                           | 2,922,313   | 3,000,000  | 40,119                                  |
| 04017L               | AA | 4 | ARES PSN - CDO.....                           | C.....  | 12/01/2019..... | BNP PARIBAS.....                        |                           | 2,377,200   | 2,830,000  |                                         |
| 04019L               | AJ | 3 | ARES 51 D - CDO.....                          | C.....  | 01/25/2019..... | BNP Paribas.....                        |                           | 4,200,000   | 4,200,000  |                                         |
| 045054               | AJ | 2 | ASHTead CAPITAL INC.....                      |         | 10/28/2019..... | JP MORGAN SECURITIES LLC.....           |                           | 500,000     | 500,000    |                                         |
| 045054               | AL | 7 | ASHTead CAPITAL INC.....                      |         | 10/28/2019..... | JP MORGAN SECURITIES LLC.....           |                           | 1,000,000   | 1,000,000  |                                         |

SCHEDULE D - PART 3

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

| 1                    | 2           |   |                                               | 3       | 4               | 5                                            | 6                         | 7           | 8         | 9                                       |
|----------------------|-------------|---|-----------------------------------------------|---------|-----------------|----------------------------------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification | Description |   |                                               | Foreign | Date Acquired   | Name of Vendor                               | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 04541G               | QF          | 2 | ABSHE 05HE2 M5 - RMBS.....                    |         | 09/25/2019..... | Direct.....                                  |                           | 246         | 246       |                                         |
| 04544P               | AG          | 4 | ABSHE 06HE5 M2 - RMBS.....                    |         | 12/26/2019..... | VARIOUS.....                                 |                           | 506,976     | 987,025   |                                         |
| 04623G               | AA          | 1 | ASRNT 4 E - CDO.....                          |         | 08/21/2019..... | VARIOUS.....                                 |                           | 1,608,829   | 1,612,500 | 22,386                                  |
| 048677               | AC          | 2 | ATLANTIC MARINE CORPS CMNTYS LLC.....         |         | 03/12/2019..... | RAYMOND JAMES & ASSOCIATES.....              |                           | 234,768     | 232,444   | 3,573                                   |
| 04942M               | AL          | 8 | ATCLO 15 D - CDO.....                         | C.....  | 11/19/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 195,000     | 200,000   | 814                                     |
| 04965E               | AC          | 8 | ATRM 15 SUB - CDO.....                        | C.....  | 09/17/2019..... | NOMURA SECURITIES/FIXED INCOME.....          |                           | 36,790      | 52,000    |                                         |
| 05401A               | AE          | 1 | AVOLON HOLDINGS FUNDING LTD.....              | C.....  | 04/11/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 249,818     | 250,000   |                                         |
| 05401A               | AG          | 6 | AVOLON HOLDINGS FUNDING LTD.....              | C.....  | 04/11/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 467,768     | 470,000   |                                         |
| 05490Q               | AE          | 8 | BCAP 15RR6 1A5 - CMO/RMBS.....                |         | 12/01/2019..... | VARIOUS.....                                 |                           |             | 1,132,007 |                                         |
| 05534A               | AR          | 2 | BCAP 11RR5 151 - CMO/RMBS.....                |         | 03/01/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |                           | 2,062,649   | 3,173,306 | 8,330                                   |
| 05534A               | AS          | 0 | BCAP 11RR5 152 - CMO/RMBS.....                |         | 12/01/2019..... | Direct.....                                  |                           | 105,373     | 105,373   |                                         |
| 05875G               | AG          | 0 | BALLY 161R ER - CDO.....                      |         | 03/22/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 1,125,000   | 1,125,000 |                                         |
| 059523               | AU          | 4 | BAFC 075 6A1 - CMO/RMBS.....                  |         | 02/01/2019..... | Direct.....                                  |                           | 88          | 88        |                                         |
| 05955E               | AN          | 3 | BAFC 09R4 3A2 - CMO/RMBS.....                 |         | 11/01/2019..... | Direct.....                                  |                           | 155,539     | 155,539   |                                         |
| 05968L               | AL          | 6 | BANCOLOMBIA SA.....                           | C.....  | 12/10/2019..... | Citigroup (SSB).....                         |                           | 3,000,000   | 3,000,000 |                                         |
| 05971K               | AC          | 3 | BANCO SANTANDER SA.....                       | C.....  | 06/20/2019..... | BANC OF AMERICA/FIXED INCOME.....            |                           | 200,000     | 200,000   |                                         |
| 06051G               | HR          | 3 | BANK OF AMERICA CORP.....                     |         | 03/12/2019..... | MERRILL LYNCH PIERCE FENNER.....             |                           | 60,000      | 60,000    |                                         |
| 06051G               | HT          | 9 | BANK OF AMERICA CORP.....                     |         | 04/17/2019..... | MERRILL LYNCH PIERCE FENNER.....             |                           | 3,000,000   | 3,000,000 |                                         |
| 06051G               | HX          | 0 | BANK OF AMERICA CORP.....                     |         | 10/17/2019..... | BANC OF AMERICA/FIXED INCOME.....            |                           | 310,000     | 310,000   |                                         |
| 065405               | AH          | 5 | BANK 19BN16 C - CMBS.....                     |         | 02/01/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 3,022,413   | 3,000,000 | 7,977                                   |
| 06606F               | AM          | 3 | BAMH 972 B1 - ABS.....                        |         | 11/21/2019..... | BAIRD, ROBERT W., & COMPANY IN.....          |                           | 1,712,500   | 2,500,000 | 7,365                                   |
| 06738E               | BK          | 0 | BARCLAYS PLC.....                             | C.....  | 06/13/2019..... | BARCLAYS CAPITAL INC.....                    |                           | 310,000     | 310,000   |                                         |
| 06759K               | AA          | 3 | BABSN 191 E - CDO.....                        |         | 08/14/2019..... | VARIOUS.....                                 |                           | 1,612,875   | 1,650,000 | 13,176                                  |
| 06760T               | AA          | 1 | BARN19-1-PSN - CDO.....                       | C.....  | 03/01/2019..... | BARCLAYS CAPITAL INC.....                    |                           | 2,000,622   | 2,375,000 |                                         |
| 06761V               | AL          | 1 | BABSN 194 D - CDO.....                        | C.....  | 11/13/2019..... | MORGAN STANLEY CO.....                       |                           | 2,200,000   | 2,200,000 |                                         |
| 07133D               | AA          | 4 | BATLN 14 E - CDO.....                         | C.....  | 03/01/2019..... | MORGAN STANLEY CO.....                       |                           | 3,904,250   | 4,025,000 |                                         |
| 07274N               | AZ          | 6 | BAYER US FINANCE II LLC.....                  | C.....  | 02/21/2019..... | VARIOUS.....                                 |                           | 1,166,947   | 1,308,000 | 6,104                                   |
| 07383G               | AT          | 3 | BSABS 992 MF1 - RMBS.....                     |         | 09/25/2019..... | BREAN CAPITAL, LLC.....                      |                           | 540,869     | 520,067   | 3,087                                   |
| 07383U               | JY          | 2 | BEAR STEARNS STRUCTURED PRODUCTS INC. 20..... |         | 08/01/2019..... | Stifel Nicolaus & Co.....                    |                           | 455,386     | 858,573   | (15,619)                                |
| 07384Y               | SC          | 1 | BSABS 04HE3 M6 - RMBS.....                    |         | 12/26/2019..... | Direct.....                                  |                           | 1,565       | 1,565     |                                         |
| 07386H               | L6          | 6 | BALTA 063B 231 - CMO/RMBS.....                |         | 04/01/2019..... | Direct.....                                  |                           | 1,047       | 1,047     |                                         |
| 073871               | AN          | 5 | BALTA 064B 211 - CMO/RMBS.....                |         | 05/10/2019..... | PERSHING DIV OF DLJ SEC LNDING.....          |                           | 818,155     | 939,059   | 1,385                                   |
| 07387U               | BU          | 4 | BSABS 06HE1 2M4 - RMBS.....                   |         | 10/25/2019..... | Direct.....                                  |                           | 776         | 776       |                                         |
| 09204J               | AA          | 1 | BLACK 192 D - CDO.....                        | C.....  | 06/18/2019..... | MIZUHO SECURITIES USA/FIXED INCOME.....      |                           | 3,850,000   | 4,000,000 |                                         |
| 09256B               | AM          | 9 | BLACKSTONE HOLDINGS FINANCE CO LLC.....       |         | 09/06/2019..... | BNY/MIZUHO SECURITIES USA INC.....           |                           | 1,282,853   | 1,300,000 |                                         |
| 09609N               | AJ          | 4 | BLUEM 24 D - CDO.....                         | C.....  | 07/11/2019..... | NOMURA SECURITIES/FIXED INCOME.....          |                           | 500,000     | 500,000   | 9,967                                   |
| 09627F               | AJ          | 9 | BLUEMOUNTAIN CLO XXV LTD. - CDO.....          | C.....  | 05/24/2019..... | BARCLAYS CAPITAL INC.....                    |                           | 1,000,000   | 1,000,000 |                                         |
| 09659W               | 2J          | 2 | BNP PARIBAS SA.....                           | C.....  | 11/12/2019..... | BNP Paribas.....                             |                           | 960,000     | 960,000   |                                         |
| 097023               | CP          | 8 | BOEING CO.....                                |         | 07/29/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 1,996,860   | 2,000,000 |                                         |
| 097023               | CQ          | 6 | BOEING CO.....                                |         | 07/29/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 327,212     | 330,000   |                                         |
| 103304               | BR          | 1 | BOYD GAMING CORP.....                         |         | 11/18/2019..... | BANC OF AMERICA/FIXED INCOME.....            |                           | 1,000,000   | 1,000,000 |                                         |
| 10373Q               | BE          | 9 | BP CAPITAL MARKETS AMERICA INC.....           | C.....  | 02/07/2019..... | VARIOUS.....                                 |                           | 270,057     | 270,000   |                                         |
| 10554N               | AA          | 6 | BRASKEM IDESA SAPI.....                       | C.....  | 11/25/2019..... | VARIOUS.....                                 |                           | 4,982,950   | 5,000,000 |                                         |
| 10554T               | AD          | 7 | BRASKEM NETHERLANDS FINANCE BV.....           | C.....  | 10/30/2019..... | MORGAN STANLEY & COMPANY, INC.....           |                           | 3,474,380   | 3,500,000 |                                         |
| 10554T               | AE          | 5 | BRASKEM NETHERLANDS FINANCE BV.....           | C.....  | 10/29/2019..... | MORGAN STANLEY & COMPANY, INC.....           |                           | 494,265     | 500,000   |                                         |
| 110122               | CB          | 2 | BRISTOL-MYERS SQUIBB CO.....                  |         | 05/07/2019..... | MORGAN STANLEY CO.....                       |                           | 872,740     | 880,000   |                                         |

SCHEDULE D - PART 3

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

| 1                    |    |   | 2                                      | 3       | 4               | 5                                       | 6                         | 7           | 8          | 9                                       |
|----------------------|----|---|----------------------------------------|---------|-----------------|-----------------------------------------|---------------------------|-------------|------------|-----------------------------------------|
| CUSIP Identification |    |   | Description                            | Foreign | Date Acquired   | Name of Vendor                          | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends |
| 124166               | AJ | 8 | BMILK 1 C - CDO.....                   | C.....  | 09/13/2019..... | MIZUHO SECURITIES USA/FIXED INCOME..... |                           | 712,106     | 734,130    | 5,747                                   |
| 12479R               | AB | 3 | CAUTO 141 A - ABS.....                 |         | 10/17/2019..... | CREDIT SUISSE SECURITIES (USA).....     |                           | 192,126     | 192,021    | 117                                     |
| 12479U               | AA | 8 | CBASS DELAWARE TRUST 2011-1 - MBS..... |         | 03/19/2019..... | Stifel Nicolaus & Co.....               |                           | 2,459,409   | 28,057,424 | 32,148                                  |
| 1248MG               | AJ | 3 | CBASS 07CB1 A1A - RMBS.....            |         | 08/01/2019..... | MESIROW FINANCIAL INC.....              |                           | 392,081     | 933,527    | 666                                     |
| 1248MG               | AM | 6 | CBASS 07CB1 A4 - RMBS.....             |         | 09/01/2019..... | MORGAN STANLEY CO.....                  |                           | 2,093,861   | 4,431,453  | 10,542                                  |
| 12513G               | BD | 0 | CDW LLC.....                           |         | 09/12/2019..... | MORGAN STANLEY & COMPANY, INC.....      |                           | 1,000,000   | 1,000,000  |                                         |
| 12515A               | BF | 6 | CD 16CD2 XA - CMBS.....                |         | 08/20/2019..... | CREDIT SUISSE SECURITIES (USA).....     |                           | 100,896     |            | 1,340                                   |
| 12544X               | AX | 3 | CWHL 079 A13 - CMO/RMBS.....           |         | 11/01/2019..... | Direct.....                             |                           | 1,135       | 1,135      |                                         |
| 12548J               | AJ | 1 | CIFC 173 C - CDO.....                  | C.....  | 08/07/2019..... | JP MORGAN SECURITIES LLC.....           |                           | 992,500     | 1,000,000  | 2,964                                   |
| 12548M               | BJ | 3 | CIFC 151RR DRR - CDO.....              |         | 05/17/2019..... | VARIOUS.....                            |                           | 1,230,530   | 1,300,000  | 2,075                                   |
| 12548R               | AD | 6 | CIFC 142RR A3 - CDO.....               | C.....  | 08/26/2019..... | BNP PARIBAS, S.A.....                   |                           | 936,533     | 965,000    | 3,924                                   |
| 12549Q               | BG | 9 | CIFC 143RR CR2 - CDO.....              |         | 12/18/2019..... | MIZUHO SECURITIES USA/FIXED INCOME..... |                           | 1,965,000   | 2,000,000  | 14,105                                  |
| 12550B               | AJ | 3 | CIFC 145RR ER2 - CDO.....              |         | 05/01/2019..... | VARIOUS.....                            |                           | 4,112,250   | 4,300,000  | 8,202                                   |
| 125523               | AK | 6 | CIGNA CORP.....                        |         | 11/05/2019..... | RBC CAPITAL MARKETS.....                |                           | 688,914     | 600,000    | 11,597                                  |
| 12553D               | AG | 2 | CIFC 191 D - CDO.....                  | C.....  | 04/17/2019..... | MORGAN STANLEY CO.....                  |                           | 7,350,315   | 7,350,000  | 18,987                                  |
| 12554U               | AA | 6 | CIFC 193 D - CDO.....                  | C.....  | 10/21/2019..... | VARIOUS.....                            |                           | 2,146,778   | 2,216,500  | 1,141                                   |
| 12554U               | AC | 2 | CIFC 193 SUB - CDO.....                | C.....  | 04/18/2019..... | CITIGROUP (SSB).....                    |                           | 450,000     | 562,500    |                                         |
| 12554V               | AJ | 5 | CIFC 193 C - CDO.....                  | C.....  | 04/18/2019..... | Citigroup (SSB).....                    |                           | 700,000     | 700,000    |                                         |
| 12555G               | AA | 6 | CIFC 195 D - CDO.....                  | C.....  | 08/09/2019..... | BANC OF AMERICA/FIXED INCOME.....       |                           | 1,960,000   | 2,000,000  |                                         |
| 12556C               | AA | 4 | CIFC 196 E - CDO.....                  | C.....  | 12/13/2019..... | CREDIT SUISSE SECURITIES (USA).....     |                           | 2,425,000   | 2,500,000  |                                         |
| 125581               | GR | 3 | CIT GROUP INC.....                     |         | 05/02/2019..... | MORGAN STANLEY CO.....                  |                           | 900,704     | 860,000    | 11,347                                  |
| 12621E               | AK | 9 | CNO FINANCIAL GROUP INC.....           |         | 05/30/2019..... | GOLDMAN.....                            |                           | 208,000     | 200,000    | 88                                      |
| 12621E               | AL | 7 | CNO FINANCIAL GROUP INC.....           |         | 06/03/2019..... | MARKETAXESS CORPORATION.....            |                           | 1,014,810   | 1,000,000  |                                         |
| 12628L               | AJ | 9 | CSAB 064 A6A - RMBS.....               |         | 05/13/2019..... | PERSHING DIV OF DLJ SEC LNDING.....     |                           | 34,277      | 82,408     | 182                                     |
| 126378               | AL | 2 | CSMC 071A A6A - RMBS.....              |         | 05/22/2019..... | PERSHING DIV OF DLJ SEC LNDING.....     |                           | 5,750,561   | 12,486,225 | 44,758                                  |
| 126379               | AW | 6 | CSMC 074 5A1 - CMO/RMBS.....           |         | 05/01/2019..... | VARIOUS.....                            |                           | 758,591     | 1,682,790  | 33,501                                  |
| 12642J               | DG | 9 | CSMC 0911RD 4A2 - CMO/RMBS.....        |         | 11/01/2019..... | VARIOUS.....                            |                           | 1,441,738   | 3,166,183  | 13,504                                  |
| 12644V               | AC | 2 | CSN RESOURCES SA.....                  | C.....  | 04/16/2019..... | MERRILL LYNCH PIERCE FENNER.....        |                           | 1,892,875   | 1,900,000  | 402                                     |
| 12649F               | BY | 3 | CSMC 1411R 7A2 - CMO/RMBS.....         |         | 12/01/2019..... | VARIOUS.....                            |                           | 226,671     | 226,671    |                                         |
| 126650               | BQ | 2 | CVSPAS 07 CTF - ABS.....               |         | 05/09/2019..... | PERSHING DIV OF DLJ SEC LNDING.....     |                           | 293,679     | 257,063    | 149                                     |
| 126650               | BS | 8 | CVS CAREMARK CORP - ABS.....           |         | 04/25/2019..... | PERSHING DIV OF DLJ SEC LNDING.....     |                           | 470,735     | 397,953    | 1,577                                   |
| 126650               | BV | 1 | CVSPAS 10B CTF - ABS.....              |         | 02/01/2019..... | PERSHING DIV OF DLJ SEC LNDING.....     |                           | 1,498,973   | 1,392,476  | 5,582                                   |
| 126650               | CZ | 1 | CVS HEALTH CORP.....                   |         | 06/05/2019..... | BANC OF AMERICA/FIXED INCOME.....       |                           | 1,024,310   | 1,000,000  | 10,100                                  |
| 126650               | DE | 7 | CVS HEALTH CORP.....                   |         | 08/08/2019..... | BARCLAYS CAPITAL INC.....               |                           | 397,940     | 400,000    |                                         |
| 126659               | AA | 9 | CVSPAS 096 CTF.....                    |         | 05/09/2019..... | PERSHING DIV OF DLJ SEC LNDING.....     |                           | 509,018     | 416,602    | 1,218                                   |
| 12665U               | AA | 2 | CVS CAREMARK CORP - ABS.....           |         | 04/15/2019..... | PERSHING DIV OF DLJ SEC LNDING.....     |                           | 424,164     | 415,139    | 380                                     |
| 12665V               | AA | 0 | CVSPTT 14 A2 - CMBS.....               |         | 06/20/2019..... | WELLS FARGO SECURITIES LLC.....         |                           | 3,474,954   | 3,404,781  | 5,512                                   |
| 126673               | DU | 3 | CWL 047 MF5 - RMBS.....                |         | 04/01/2019..... | Direct.....                             |                           | 45,988      |            |                                         |
| 12667F               | 6D | 2 | CWALT 05J2 1A8 - CMO/RMBS.....         |         | 12/25/2019..... | Direct.....                             |                           | 14,033      | 14,033     |                                         |
| 12667G               | F2 | 4 | CWALT 0528CB 4A2 - CMO/RMBS.....       |         | 03/04/2019..... | PERSHING DIV OF DLJ SEC LNDING.....     |                           | 1,094,412   | 1,091,730  | 882                                     |
| 12667G               | W2 | 5 | CWALT 0541 12B - CMO/RMBS.....         |         | 05/28/2019..... | Direct.....                             |                           | 3,251       | 3,251      |                                         |
| 12667G               | YR | 8 | CWALT 0528CB 4A1 - CMO/RMBS.....       |         | 03/04/2019..... | PERSHING DIV OF DLJ SEC LNDING.....     |                           | 1,094,417   | 1,091,730  | 801                                     |
| 12668B               | JZ | 7 | CWALT 06J1 1A3 - CMO/RMBS.....         |         | 08/01/2019..... | Direct.....                             |                           | 522         | 522        |                                         |
| 12668B               | KM | 4 | CWALT 06J1 2A1 - CMO/RMBS.....         |         | 10/01/2019..... | Direct.....                             |                           | 9,279       | 9,279      |                                         |
| 12668P               | AE | 2 | CWALT 06OA17 12A - CMO/RMBS.....       |         | 09/20/2019..... | Direct.....                             |                           | 17,893      | 17,893     |                                         |
| 126694               | EG | 9 | CWHL 0521 A40 - CMO/RMBS.....          |         | 10/01/2019..... | Direct.....                             |                           | 4,402       | 4,402      |                                         |

**SCHEDULE D - PART 3**

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

| 1                    |    |   | 2                                             | 3       | 4               | 5                                       | 6                         | 7           | 8          | 9                                       |
|----------------------|----|---|-----------------------------------------------|---------|-----------------|-----------------------------------------|---------------------------|-------------|------------|-----------------------------------------|
| CUSIP Identification |    |   | Description                                   | Foreign | Date Acquired   | Name of Vendor                          | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends |
| 126694               | FC | 7 | CWHL 0520 A5 - CMO/RMBS.....                  |         | 12/01/2019..... | Direct.....                             |                           | 1,342       | 1,342      |                                         |
| 12669G               | JL | 6 | CWHL 0429 1B1 - CMO/RMBS.....                 |         | 05/28/2019..... | Direct.....                             |                           | 33,071      | 33,071     |                                         |
| 12669G               | KJ | 9 | CWHL 0425 2A4 - CMO/RMBS.....                 |         | 08/26/2019..... | Direct.....                             |                           | 3,224       | 3,224      |                                         |
| 12669G               | TT | 8 | CWHL 053 1A5 - CMO/RMBS.....                  |         | 06/25/2019..... | Direct.....                             |                           | 1,304       | 1,304      |                                         |
| 12686L               | AA | 7 | CABLE ONDA SA.....                            | C.....  | 10/28/2019..... | VARIOUS.....                            |                           | 2,474,875   | 2,500,000  |                                         |
| 133434               | AA | 8 | CAMERON LNG LLC.....                          |         | 12/05/2019..... | JP MORGAN SECURITIES LLC.....           |                           | 100,000     | 100,000    |                                         |
| 133434               | AB | 6 | CAMERON LNG LLC.....                          |         | 12/05/2019..... | JP MORGAN SECURITIES LLC.....           |                           | 20,000      | 20,000     |                                         |
| 133434               | AD | 2 | CAMERON LNG LLC.....                          |         | 12/05/2019..... | JP MORGAN SECURITIES LLC.....           |                           | 30,000      | 30,000     |                                         |
| 14310D               | BA | 4 | CGMS 132R DR - CDO.....                       |         | 07/01/2019..... | BARCLAYS CAPITAL INC.....               |                           | 1,682,450   | 1,750,000  | 18,475                                  |
| 14311N               | AS | 3 | CGMS 154R CR - CDO.....                       | C.....  | 05/14/2019..... | Citigroup (SSB).....                    |                           | 2,500,000   | 2,500,000  |                                         |
| 14312J               | AU | 6 | CARLYLE GLOBAL MARKET STRATEGIES CLO 201..... |         | 01/30/2019..... | CITIGROUP (SSB).....                    |                           | 8,000,000   | 8,000,000  |                                         |
| 14312J               | AW | 2 | CGMS15-5-CR - CDO.....                        |         | 01/30/2019..... | Citigroup (SSB).....                    |                           | 17,000,000  | 17,000,000 |                                         |
| 14314D               | AA | 1 | CARLYLE FINANCE SUBSIDIARY LLC.....           |         | 09/05/2019..... | GOLDMAN.....                            |                           | 139,777     | 140,000    |                                         |
| 14314F               | AJ | 7 | CGMS 173 C - CDO.....                         | C.....  | 12/01/2019..... | DEUTSCHE BANK SECURITIES, INC.....      |                           | 326,375     | 350,000    | 1,329                                   |
| 14316B               | AJ | 4 | CGMS 191 C - CDO.....                         |         | 02/21/2019..... | Citigroup (SSB).....                    |                           | 3,000,000   | 3,000,000  |                                         |
| 14316C               | AJ | 2 | CGMS 144RR B - CDO.....                       | C.....  | 12/03/2019..... | MIZUHO SECURITIES USA/FIXED INCOME..... |                           | 3,715,000   | 4,000,000  | 18,854                                  |
| 14316D               | AA | 9 | CGMS 191 D - CDO.....                         |         | 08/19/2019..... | Citigroup (SSB).....                    |                           | 1,312,468   | 1,347,500  | 50,920                                  |
| 14316E               | AJ | 8 | CGMS C - CDO.....                             |         | 06/14/2019..... | BANC OF AMERICA/FIXED INCOME.....       |                           | 300,000     | 300,000    |                                         |
| 151191               | BB | 8 | CELULOSA ARAUCO Y CONSTITUCION SA.....        | C.....  | 01/16/2019..... | HSBC SECURITIES.....                    |                           | 2,531,250   | 2,700,000  | 22,088                                  |
| 15135B               | AN | 1 | CENTENE CORP.....                             |         | 11/21/2019..... | BARCLAYS CAPITAL INC.....               |                           | 113,163     | 110,000    | 2,046                                   |
| 15135B               | AQ | 4 | CENTENE CORP.....                             |         | 11/21/2019..... | BARCLAYS CAPITAL INC.....               |                           | 545,380     | 550,000    |                                         |
| 15135B               | AS | 0 | CENTENE CORP.....                             |         | 12/20/2019..... | VARIOUS.....                            |                           | 1,661,025   | 1,630,000  | 46                                      |
| 15231A               | AJ | 5 | CXHE 06A M5 - RMBS.....                       |         | 12/26/2019..... | VARIOUS.....                            |                           | 246,485     | 340,345    | 734                                     |
| 15236A               | AA | 9 | CENTRA HEALTH INC.....                        |         | 04/24/2019..... | MORGAN STANLEY CO.....                  |                           | 1,027,730   | 1,000,000  | 15,014                                  |
| 161175               | BN | 3 | CHARTER COMMUNICATIONS OPERATING LLC.....     |         | 10/15/2019..... | CREDIT SUISSE SECURITIES (USA).....     |                           | 3,393,810   | 3,000,000  | 7,667                                   |
| 16162W               | LF | 4 | CHASE 05S1 M - CMO/RMBS.....                  |         | 04/01/2019..... | Direct.....                             |                           | 6,991       | 6,991      |                                         |
| 16163E               | AE | 8 | CHASE 07S2 1A5 - CMO/RMBS.....                |         | 02/01/2019..... | Direct.....                             |                           | 399,690     | 399,690    |                                         |
| 16163F               | AG | 0 | CHASE 07S1 A7 - CMO/RMBS.....                 |         | 04/01/2019..... | Direct.....                             |                           | 5,039       | 5,039      |                                         |
| 171798               | AC | 5 | CIMAREX ENERGY CO.....                        |         | 03/06/2019..... | VARIOUS.....                            |                           | 378,007     | 370,000    | 4,223                                   |
| 17182J               | AA | 0 | CIFC PSN - CDO.....                           | C.....  | 07/01/2019..... | BNP Paribas.....                        |                           | 2,151,318   | 2,650,000  |                                         |
| 172967               | ME | 8 | CITIGROUP INC.....                            |         | 06/24/2019..... | VARIOUS.....                            |                           | 2,317,280   | 2,180,000  | 21,227                                  |
| 172973               | R7 | 6 | CMSI 052 B1 - CMO/RMBS.....                   |         | 02/12/2019..... | MERRILL LYNCH PIERCE FENNER.....        |                           | 308,927     | 528,081    | 1,119                                   |
| 17307G               | L3 | 0 | CMLTI 059 213 - CMO/RMBS.....                 |         | 06/01/2019..... | Direct.....                             |                           | 5,429       | 5,429      |                                         |
| 17307G               | NZ | 7 | CMLTI 05OPT1 M9 - RMBS.....                   |         | 10/11/2019..... | BONY MELLON/BMO CAP MKTS.....           |                           | 697,233     | 893,888    | 2,812                                   |
| 17307G               | Y8 | 5 | CMLTI 512 2A3 - CMO/RMBS.....                 |         | 10/01/2019..... | Direct.....                             |                           | 7,976       | 7,976      |                                         |
| 17308C               | C5 | 3 | CITIGROUP INC.....                            |         | 11/01/2019..... | JP MORGAN SECURITIES LLC.....           |                           | 191,723     | 190,000    |                                         |
| 17310N               | AH | 1 | CRMSI 063 M2 - RMBS.....                      |         | 11/01/2019..... | VARIOUS.....                            |                           | 1,755,634   | 2,751,733  | 24,526                                  |
| 17315J               | AV | 4 | CMLTI 096K 102 - CMO/RMBS.....                |         | 05/01/2019..... | Direct.....                             |                           | 1,063       | 1,063      |                                         |
| 17323L               | AK | 3 | CMLTI 153 2A3 - CMO/RMBS.....                 |         | 12/26/2019..... | Direct.....                             |                           | 257,668     | 257,668    |                                         |
| 17328F               | BB | 0 | CGCMT 19GC41 XA - CMBS.....                   |         | 08/06/2019..... | CITIGROUP GLOBAL MARKETS INC.....       |                           | 489,854     |            | 3,768                                   |
| 20030N               | CY | 5 | COMCAST CORP.....                             |         | 10/29/2019..... | MORGAN STANLEY & COMPANY, INC.....      |                           | 1,996,200   | 2,000,000  |                                         |
| 20030N               | CZ | 2 | COMCAST CORP.....                             |         | 10/29/2019..... | MORGAN STANLEY & COMPANY, INC.....      |                           | 997,610     | 1,000,000  |                                         |
| 20268J               | AC | 7 | COMMONSPIRIT HEALTH.....                      |         | 08/07/2019..... | VARIOUS.....                            |                           | 12,000,000  | 12,000,000 |                                         |
| 202712               | BL | 8 | COMMONWEALTH BANK OF AUSTRALIA.....           | C.....  | 09/05/2019..... | GOLDMAN.....                            |                           | 200,000     | 200,000    |                                         |
| 202795               | JN | 1 | COMMONWEALTH EDISON CO.....                   |         | 11/21/2019..... | SEA.....                                |                           | 1,103,640   | 1,000,000  | 10,278                                  |
| 20369E               | AC | 6 | COMMUNITY HEALTH NETWORK INC.....             |         | 01/30/2019..... | WELLS FARGO SECURITIES LLC.....         |                           | 1,912,100   | 2,000,000  | 23,950                                  |
| 20605P               | AG | 6 | CONCHO RESOURCES INC.....                     |         | 02/07/2019..... | VARIOUS.....                            |                           | 453,206     | 450,000    | 960                                     |

**SCHEDULE D - PART 3**

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

| 1                    |    |   | 2                                             | 3       | 4               | 5                                       | 6                         | 7           | 8          | 9                                       |
|----------------------|----|---|-----------------------------------------------|---------|-----------------|-----------------------------------------|---------------------------|-------------|------------|-----------------------------------------|
| CUSIP Identification |    |   | Description                                   | Foreign | Date Acquired   | Name of Vendor                          | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends |
| 20605P               | AK | 7 | CONCHO RESOURCES INC.....                     |         | 10/30/2019..... | MORGAN STANLEY CO.....                  |                           | 118,384     | 110,000    | 999                                     |
| 20753T               | AC | 7 | CAS 19R04 2B1 - CMO.....                      |         | 06/25/2019..... | BANC OF AMERICA/FIXED INCOME.....       |                           | 1,870,000   | 1,870,000  |                                         |
| 212015               | AH | 4 | CONTINENTAL RESOURCES INC.....                |         | 01/24/2019..... | DEUTSCHE BANK SECURITIES, INC.....      |                           | 40,300      | 40,000     | 739                                     |
| 212015               | AL | 5 | CONTINENTAL RESOURCES INC.....                |         | 02/26/2019..... | SUNTRUST ROBINSON HUMPHREY INC.....     |                           | 583,230     | 570,000    | 9,476                                   |
| 21684A               | AD | 8 | RABOBANK INTERNATIONAL (UTRECHT BRANCH).....  | C.....  | 05/31/2019..... | HSBC SECURITIES.....                    |                           | 2,284,580   | 2,000,000  | 35,000                                  |
| 21872G               | AA | 3 | CAFL 192 A - CMBS.....                        |         | 07/10/2019..... | MORGAN STANLEY CO.....                  |                           | 7,749,954   | 7,750,000  | 9,765                                   |
| 219350               | BP | 9 | CORNING INC.....                              |         | 11/14/2019..... | BANC OF AMERICA/FIXED INCOME.....       |                           | 249,300     | 250,000    |                                         |
| 225401               | AM | 0 | CREDIT SUISSE GROUP AG.....                   | C.....  | 09/04/2019..... | CREDIT SUISSE SECURITIES (USA).....     |                           | 440,000     | 440,000    |                                         |
| 22541Q               | XT | 4 | CSFB 0323 DB2 - CMO/RMBS.....                 |         | 02/07/2019..... | MORGAN STANLEY CO.....                  |                           | 501,182     | 1,851,944  | 2,998                                   |
| 22541S               | FH | 6 | CSFB 04AR4A 5M1 - RMBS.....                   |         | 01/25/2019..... | Direct.....                             |                           | 757         | 757        |                                         |
| 22541S               | XR | 4 | CSFB 04AR8A 8M1 - RMBS.....                   |         | 03/05/2019..... | GUGGENHEIM.....                         |                           | 1,562,364   | 1,558,468  | 1,576                                   |
| 225458               | 2H | 0 | CSFB 058 7A1 - CMO/RMBS.....                  |         | 11/01/2019..... | Direct.....                             |                           | 27          | 27         |                                         |
| 225470               | RY | 1 | CSFB 0512 6A1 - CMO/RMBS.....                 |         | 04/01/2019..... | Direct.....                             |                           | 606         | 606        |                                         |
| 2254W0               | NP | 6 | CSFB 0511 4A1 - CMO/RMBS.....                 | C.....  | 07/01/2019..... | Direct.....                             |                           | 265         | 265        |                                         |
| 22942K               | CP | 3 | CSMC 067 121 - CMO/RMBS.....                  |         | 06/05/2019..... | BANC OF AMERICA/FIXED INCOME.....       |                           | 3,023,451   | 10,620,245 | 12,390                                  |
| 22945D               | AL | 7 | CSAIL 19C15 XA - CMBS.....                    |         | 03/01/2019..... | CREDIT SUISSE SECURITIES (USA).....     |                           | 547,603     |            | 1,183                                   |
| 22945D               | AU | 7 | CSAIL 2019-C15 - CMBS.....                    |         | 02/28/2019..... | CREDIT SUISSE SECURITIES (USA).....     |                           | 2,057,336   | 2,000,000  | 1,364                                   |
| 23242T               | AB | 2 | CWL 06SD2 2AB - RMBS.....                     |         | 03/20/2019..... | CREDIT SUISSE SECURITIES (USA).....     |                           | 536,312     | 886,466    | 2,087                                   |
| 232433               | AA | 0 | CWL 06SD4 A1 - RMBS.....                      |         | 06/25/2019..... | VARIOUS.....                            |                           | 533,496     | 816,446    | 1,278                                   |
| 23244F               | AV | 6 | CWALT 06J7A 1A1 - CMO/RMBS.....               |         | 09/01/2019..... | Direct.....                             |                           | 6,385       | 6,385      |                                         |
| 23283P               | AQ | 7 | CYRUSONE LP.....                              |         | 11/20/2019..... | GOLDMAN.....                            |                           | 5,991,540   | 6,000,000  |                                         |
| 23283P               | AR | 5 | CYRUSONE LP.....                              |         | 11/20/2019..... | VARIOUS.....                            |                           | 3,991,280   | 4,000,000  |                                         |
| 23291K               | AJ | 4 | DH EUROPE FINANCE II SARL.....                | C.....  | 10/29/2019..... | BANC OF AMERICA/FIXED INCOME.....       |                           | 239,542     | 240,000    |                                         |
| 233046               | AK | 7 | DNKN 191 AII - ABS.....                       |         | 04/01/2019..... | GUGGENHEIM SECURITIES, LLC.....         |                           | 2,000,000   | 2,000,000  |                                         |
| 23331A               | BM | 0 | D.R. HORTON INC.....                          |         | 10/07/2019..... | MIZUHO SECURITIES USA/FIXED INCOME..... |                           | 389,762     | 390,000    |                                         |
| 23371D               | AB | 0 | DAE FUNDING LLC.....                          | C.....  | 06/03/2019..... | VARIOUS.....                            |                           | 603,750     | 600,000    | 10,250                                  |
| 23636A               | AS | 0 | DANSKE BANK A/S.....                          | C.....  | 04/04/2019..... | VARIOUS.....                            |                           | 1,594,177   | 1,580,000  | 7,061                                   |
| 23636A               | AT | 8 | DANSKE BANK A/S.....                          | C.....  | 01/14/2019..... | VARIOUS.....                            |                           | 1,109,466   | 1,110,000  |                                         |
| 23636A               | AU | 5 | DANSKE BANK A/S.....                          | C.....  | 09/17/2019..... | BANC OF AMERICA/FIXED INCOME.....       |                           | 200,254     | 200,000    |                                         |
| 23636A               | AV | 3 | DANSKE BANK A/S.....                          | C.....  | 09/16/2019..... | BANC OF AMERICA/FIXED INCOME.....       |                           | 200,000     | 200,000    |                                         |
| 24380R               | AC | 4 | DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 201..... |         | 02/14/2019..... | CREDIT SUISSE SECURITIES (USA).....     |                           | 2,999,983   | 3,000,000  | 5,922                                   |
| 24380R               | AD | 2 | DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 201..... |         | 02/14/2019..... | CREDIT SUISSE SECURITIES (USA).....     |                           | 4,999,989   | 5,000,000  | 11,005                                  |
| 24381N               | AA | 6 | DRMT 193 A1 - CMO/RMBS.....                   |         | 07/19/2019..... | CREDIT SUISSE SECURITIES (USA).....     |                           | 6,249,985   | 6,250,000  | 11,321                                  |
| 244199               | BG | 9 | DEERE & CO.....                               |         | 09/03/2019..... | VARIOUS.....                            |                           | 180,387     | 180,000    |                                         |
| 24703D               | BA | 8 | DELL INTERNATIONAL LLC.....                   |         | 03/06/2019..... | JP MORGAN SECURITIES LLC.....           |                           | 1,489,695   | 1,500,000  |                                         |
| 247361               | ZT | 8 | DELTA AIR LINES INC.....                      |         | 10/21/2019..... | JP MORGAN SECURITIES LLC.....           |                           | 139,433     | 140,000    |                                         |
| 247361               | ZU | 5 | DELTA AIR LINES INC.....                      |         | 10/25/2019..... | VARIOUS.....                            |                           | 497,740     | 500,000    | 8                                       |
| 247367               | BH | 7 | DELTA AIR LINES INC - ABS.....                |         | 10/29/2019..... | BAIRD, ROBERT W., & COMPANY IN.....     |                           | 614,234     | 560,789    | 8,607                                   |
| 251563               | DQ | 2 | DMSI 042 M2 - RMBS.....                       |         | 05/01/2019..... | Direct.....                             |                           | 365         | 365        |                                         |
| 25156P               | AC | 7 | DEUTSCHE TELEKOM INTERNATIONAL FINANCE B..... | C.....  | 11/18/2019..... | VARIOUS.....                            |                           | 4,115,424   | 3,070,000  | 60,156                                  |
| 25211C               | AA | 3 | DWOLF 1 E - CDO.....                          | C.....  | 01/11/2019..... | NOMURA SECURITIES/FIXED INCOME.....     |                           | 1,447,500   | 1,500,000  |                                         |
| 25277L               | AA | 4 | DIAMOND SPORTS GROUP LLC.....                 |         | 07/18/2019..... | STIFEL FINANCIAL CORP.....              |                           | 2,000,000   | 2,000,000  |                                         |
| 25277L               | AC | 0 | DIAMOND SPORTS GROUP LLC.....                 |         | 07/18/2019..... | JP MORGAN.....                          |                           | 4,000,000   | 4,000,000  |                                         |
| 25380Q               | AH | 2 | DIGICEL LTD.....                              | C.....  | 08/07/2019..... | DIRECT.....                             |                           | 158,375     | 350,000    | 10,369                                  |
| 25389J               | AU | 0 | DIGITAL REALTY TRUST INC.....                 |         | 06/10/2019..... | JP MORGAN SECURITIES LLC.....           |                           | 998,230     | 1,000,000  |                                         |
| 25470D               | AT | 6 | DISCOVERY COMMUNICATIONS LLC.....             |         | 05/02/2019..... | MERRILL LYNCH PIERCE FENNER.....        |                           | 996,850     | 1,000,000  | 6,644                                   |

SCHEDULE D - PART 3

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

| 1                    |    |   | 2                                             | 3       | 4               | 5                                       | 6                         | 7           | 8         | 9                                       |
|----------------------|----|---|-----------------------------------------------|---------|-----------------|-----------------------------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification |    |   | Description                                   | Foreign | Date Acquired   | Name of Vendor                          | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 25470D               | BG | 3 | DISCOVERY COMMUNICATIONS LLC.....             |         | 06/01/2019..... | JP MORGAN SECURITIES LLC.....           |                           | 496,960     | 500,000   |                                         |
| 25615W               | AB | 9 | DOCUFORMAS SAPI DE CV.....                    | C.....  | 07/17/2019..... | UBS SECURITIES LLC.....                 |                           | 792,368     | 800,000   |                                         |
| 26245C               | BA | 0 | DRSLF 43RR DRR - CDO.....                     | C.....  | 07/01/2019..... | BNP PARIBAS, S.A.....                   |                           | 2,100,000   | 2,100,000 |                                         |
| 26252J               | AQ | 1 | DRSLF 75R DR - CDO.....                       | C.....  | 06/20/2019..... | Jefferies.....                          |                           | 5,000,000   | 5,000,000 |                                         |
| 26252U               | AA | 1 | DRYDEN 68 CLO, LTD. - CDO.....                |         | 05/30/2019..... | RBC CAPITAL MARKETS.....                |                           | 2,146,914   | 2,600,000 |                                         |
| 26442U               | AH | 7 | DUKE ENERGY PROGRESS LLC.....                 |         | 03/04/2019..... | BARCLAYS CAPITAL INC.....               |                           | 129,464     | 130,000   |                                         |
| 26443T               | AB | 2 | DUKE ENERGY INDIANA LLC.....                  |         | 09/25/2019..... | MIZUHO SECURITIES USA/FIXED INCOME..... |                           | 107,539     | 110,000   |                                         |
| 26884T               | AS | 1 | ERAC USA FINANCE LLC.....                     |         | 06/11/2019..... | Citigroup (SSB).....                    |                           | 6,645,189   | 6,695,000 | 32,806                                  |
| 26884U               | AF | 6 | EPR PROPERTIES.....                           |         | 08/08/2019..... | CitiGroup.....                          |                           | 2,975,040   | 3,000,000 |                                         |
| 27830K               | BA | 1 | EATON 151R DR - CDO.....                      |         | 01/29/2019..... | PERSHING DIV OF DLJ SEC LNDING.....     |                           | 692,719     | 750,000   | 986                                     |
| 27831B               | AJ | 2 | EATON 181 D - CDO.....                        | C.....  | 12/17/2019..... | NOMURA SECURITIES/FIXED INCOME.....     |                           | 1,967,500   | 2,000,000 | 18,781                                  |
| 279158               | AE | 9 | ECOPETROL SA.....                             | C.....  | 12/05/2019..... | VARIOUS.....                            |                           | 9,316,875   | 7,000,000 | 64,224                                  |
| 28368E               | AA | 4 | EL PASO ENERGY CORPORATION.....               |         | 05/10/2019..... | BAIRD, ROBERT W., & COMPANY IN.....     |                           | 2,703,784   | 2,120,000 | 13,748                                  |
| 28622P               | AJ | 2 | AWPT 176 D - CDO.....                         |         | 01/29/2019..... | PERSHING DIV OF DLJ SEC LNDING.....     |                           | 2,932,575   | 3,000,000 | 8,583                                   |
| 28622Y               | AA | 2 | AWPT 189 E - CDO.....                         |         | 07/30/2019..... | PERSHING DIV OF DLJ SEC LNDING.....     |                           | 476,613     | 520,000   |                                         |
| 28623G               | AA | 0 | AWPT 131RR D1R - CDO.....                     |         | 09/09/2019..... | JP MORGAN SECURITIES LLC.....           |                           | 3,930,000   | 4,000,000 | 29,424                                  |
| 29246X               | AB | 6 | EMPRESA ELECTRICA COCHRANE SA.....            | C.....  | 10/30/2019..... | GOLDMAN.....                            |                           | 2,999,940   | 3,000,000 |                                         |
| 29247Q               | AA | 2 | EMPRESA DE TRANSMISION ELECTRICA SA.....      | C.....  | 04/29/2019..... | VARIOUS.....                            |                           | 1,627,300   | 1,600,000 |                                         |
| 29273R               | AF | 6 | ENERGY TRANSFER PARTNERS LP.....              |         | 01/28/2019..... | Stifel Nicolaus & Co.....               |                           | 203,403     | 190,000   | 3,671                                   |
| 29273R               | AJ | 8 | ENERGY TRANSFER PARTNERS LP.....              |         | 06/05/2019..... | MARKETAXESS CORPORATION.....            |                           | 369,693     | 300,000   | 9,750                                   |
| 29273R               | AR | 0 | ENERGY TRANSFER PARTNERS LP.....              |         | 05/31/2019..... | MARKETAXESS CORPORATION.....            |                           | 2,255,560   | 2,000,000 | 44,417                                  |
| 29278N               | AG | 8 | ENERGY TRANSFER OPERATING LP.....             |         | 01/08/2019..... | VARIOUS.....                            |                           | 220,538     | 220,000   |                                         |
| 29279F               | AA | 7 | ENERGY TRANSFER OPERATING LP.....             |         | 01/09/2019..... | MERRILL LYNCH PIERCE FENNER.....        |                           | 205,680     | 200,000   |                                         |
| 29357K               | AF | 0 | ENOVA INTERNATIONAL INC.....                  |         | 10/25/2019..... | VARIOUS.....                            |                           | 4,570,750   | 4,900,000 | 145,114                                 |
| 29444U               | BE | 5 | EQUINIX INC.....                              |         | 11/07/2019..... | VARIOUS.....                            |                           | 4,985,420   | 5,000,000 |                                         |
| 29717P               | AT | 4 | ESSEX PORTFOLIO LP.....                       |         | 02/04/2019..... | WELLS FARGO SECURITIES LLC.....         |                           | 2,975,640   | 3,000,000 |                                         |
| 29717P               | AU | 1 | ESSEX PORTFOLIO LP.....                       |         | 08/01/2019..... | VARIOUS.....                            |                           | 3,945,280   | 4,000,000 |                                         |
| 29736R               | AN | 0 | ESTEE LAUDER COMPANIES INC.....               |         | 11/19/2019..... | JP MORGAN SECURITIES LLC.....           |                           | 139,189     | 140,000   |                                         |
| 29736R               | AP | 5 | ESTEE LAUDER COMPANIES INC.....               |         | 11/19/2019..... | BANC OF AMERICA/FIXED INCOME.....       |                           | 59,428      | 60,000    |                                         |
| 30162R               | AA | 9 | EXELA INTERMEDIATE LLC.....                   |         | 08/08/2019..... | DIRECT.....                             |                           | 580,050     | 720,000   | 4,950                                   |
| 30297I               | AR | 7 | FREMF 19K88 B - CMBS.....                     |         | 03/01/2019..... | MERRILL LYNCH PIERCE FENNER.....        |                           | 3,304,356   | 3,250,000 | 4,494                                   |
| 30297I               | AT | 3 | FREMF 19K88 C - CMBS.....                     |         | 03/01/2019..... | MERRILL LYNCH PIERCE FENNER.....        |                           | 2,663,925   | 2,750,000 | 3,803                                   |
| 30297M               | AS | 9 | FREMF 18K733 B - CMBS.....                    |         | 05/10/2019..... | BREAN CAPITAL, LLC.....                 |                           | 276,908     | 270,000   | 411                                     |
| 302980               | AA | 5 | FWD 19INV1 A1 - CMO/RMBS.....                 |         | 06/28/2019..... | BARCLAYS CAPITAL INC.....               |                           | 4,749,627   | 4,750,000 | 11,494                                  |
| 302980               | AB | 3 | FWD 19INV1 A2 - CMO/RMBS.....                 |         | 08/01/2019..... | BARCLAYS CAPITAL INC.....               |                           | 5,878,369   | 5,879,300 | 15,533                                  |
| 30298Y               | AG | 8 | FREMF 19K101 C - CMBS.....                    |         | 11/20/2019..... | CREDIT SUISSE SECURITIES (USA).....     |                           | 1,976,364   | 2,000,000 | 4,899                                   |
| 30308Q               | AU | 2 | FREMF 19K90 C - CMBS.....                     |         | 04/02/2019..... | MERRILL LYNCH PIERCE FENNER.....        |                           | 245,344     | 250,000   | 300                                     |
| 30308R               | AN | 6 | FREMF 18K86 B - CMBS.....                     |         | 03/11/2019..... | CREDIT SUISSE SECURITIES (USA).....     |                           | 253,213     | 250,000   | 358                                     |
| 30313F               | AS | 4 | FREMF 19K93 B - CMBS.....                     |         | 06/13/2019..... | MORGAN STANLEY & COMPANY, INC.....      |                           | 1,032,711   | 1,000,000 | 2,173                                   |
| 30313P               | AU | 7 | FREMF 19K100 C - CMBS.....                    |         | 11/05/2019..... | WELLS FARGO SECURITIES LLC.....         |                           | 5,842,446   | 6,000,000 | 8,144                                   |
| 30314F               | AA | 2 | FREMF 19K99 B - CMBS.....                     |         | 10/24/2019..... | JP MORGAN SECURITIES LLC.....           |                           | 516,151     | 500,000   | 1,516                                   |
| 30314F               | AC | 8 | FREMF 19K99 C - CMBS.....                     |         | 10/24/2019..... | JP MORGAN SECURITIES LLC.....           |                           | 499,493     | 500,000   | 1,516                                   |
| 31428X               | AU | 0 | FEDEX CORP.....                               |         | 04/23/2019..... | Citigroup (SSB).....                    |                           | 2,748,390   | 3,000,000 | 3,417                                   |
| 315786               | AC | 7 | FIDELITY & GUARANTY LIFE HOLDINGS INC.....    |         | 05/30/2019..... | JANE STREET EXECUTION SERVICES LLC..... |                           | 202,738     | 200,000   | 978                                     |
| 31620M               | AU | 0 | FIDELITY NATIONAL INFORMATION SERVICES I..... |         | 10/15/2019..... | BANC OF AMERICA/FIXED INCOME.....       |                           | 2,276,760   | 2,000,000 | 15,500                                  |
| 31620M               | AZ | 9 | FIDELITY NATIONAL INFORMATION SERVICES I..... |         | 07/12/2019..... | BANC OF AMERICA/FIXED INCOME.....       |                           | 2,203,340   | 2,000,000 | 16,097                                  |

SCHEDULE D - PART 3

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

| 1                    |    |   | 2                                         |  | 3       | 4               | 5                                            | 6                         | 7           | 8         | 9                                       |
|----------------------|----|---|-------------------------------------------|--|---------|-----------------|----------------------------------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification |    |   | Description                               |  | Foreign | Date Acquired   | Name of Vendor                               | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 32027G               | AF | 3 | FFML 06FF12 M1 - RMBS.....                |  |         | 12/26/2019..... | VARIOUS.....                                 |                           | 2,755,238   | 1,826,208 | 2,705                                   |
| 32027N               | JB | 8 | FFML 04FFH2 M4 - RMBS.....                |  |         | 10/25/2019..... | Direct.....                                  |                           | 28,611      | 28,611    |                                         |
| 337738               | AU | 2 | FISERV INC.....                           |  |         | 06/10/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 998,320     | 1,000,000 |                                         |
| 337738               | AV | 0 | FISERV INC.....                           |  |         | 11/07/2019..... | VARIOUS.....                                 |                           | 2,351,240   | 2,250,000 | 17,111                                  |
| 341081               | FC | 6 | FLORIDA POWER & LIGHT CO.....             |  |         | 06/03/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |                           | 2,577,760   | 2,000,000 | 29,714                                  |
| 341081               | FX | 0 | FLORIDA POWER & LIGHT CO.....             |  |         | 09/10/2019..... | CREDIT SUISSE SECURITIES (USA).....          |                           | 59,618      | 60,000    |                                         |
| 345370               | CA | 6 | FORD MOTOR CO.....                        |  |         | 04/26/2019..... | MARKETAXESS CORPORATION.....                 |                           | 1,175,460   | 1,000,000 | 21,522                                  |
| 345370               | CQ | 1 | FORD MOTOR CO.....                        |  |         | 04/26/2019..... | MARKETAXESS CORPORATION.....                 |                           | 1,303,380   | 1,500,000 | 20,781                                  |
| 345397               | ZR | 7 | FORD MOTOR CREDIT COMPANY LLC.....        |  |         | 10/28/2019..... | MARKETAXESS CORPORATION.....                 |                           | 608,778     | 600,000   | 15,083                                  |
| 345397               | ZU | 0 | FORD MOTOR CREDIT COMPANY LLC.....        |  |         | 07/29/2019..... | CITIGROUP GLOBAL MARKETS INC.....            |                           | 659,657     | 660,000   |                                         |
| 347382               | AA | 1 | FORT GORDON HOUSING LLC.....              |  |         | 02/20/2019..... | VARIOUS.....                                 |                           | 10,196,036  | 8,679,000 | 143,210                                 |
| 34960N               | AU | 0 | FCBSL 3R DR - CDO.....                    |  | C.....  | 01/29/2019..... | PERSHING DIV OF DLJ SEC LNDING.....          |                           | 1,907,650   | 2,000,000 | 4,427                                   |
| 35137L               | AD | 7 | FOX CORP.....                             |  |         | 01/25/2019..... | VARIOUS.....                                 |                           | 348,057     | 340,000   | 116                                     |
| 35563X               | BD | 3 | STACR 18HQA2 B1 - CMO.....                |  |         | 06/12/2019..... | VARIOUS.....                                 |                           | 746,484     | 733,333   | 2,313                                   |
| 35564R               | CB | 8 | FREDDIE MAC - CMO.....                    |  |         | 06/11/2019..... | WELLS FARGO LDN CTM.....                     |                           | 380,000     | 380,000   |                                         |
| 35564R               | CC | 6 | FREDDIE MAC - CMO.....                    |  |         | 06/11/2019..... | WELLS FARGO LDN CTM.....                     |                           | 1,960,000   | 1,960,000 |                                         |
| 35640Y               | AD | 9 | FREEDOM MORTGAGE CORP.....                |  |         | 07/09/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 937,500     | 1,000,000 | 31,354                                  |
| 35671D               | BC | 8 | FREEPORT-MCMORAN COPPER & GOLD INC.....   |  |         | 06/03/2019..... | JP MORGAN SECS INC NEW YORK.....             |                           | 2,137,500   | 2,500,000 | 30,278                                  |
| 35708W               | AS | 9 | FREM F 17K71 B - CMBS.....                |  |         | 04/30/2019..... | MORGAN STANLEY CO.....                       |                           | 499,434     | 500,000   | 54                                      |
| 35709C               | AU | 7 | FREM F 19K87 C - CMBS.....                |  |         | 01/23/2019..... | MORGAN STANLEY CO.....                       |                           | 1,398,887   | 1,500,000 | 5,402                                   |
| 361841               | AL | 3 | GLP CAPITAL LP.....                       |  |         | 02/06/2019..... | MORGAN STANLEY CO.....                       |                           | 608,130     | 600,000   | 2,032                                   |
| 36228F               | 4U | 7 | GSR 047 B2 - CMO/RMBS.....                |  |         | 04/01/2019..... | Direct.....                                  |                           | 7,835       | 7,835     |                                         |
| 362334               | LL | 6 | GSAMP 06HE2 M3 - RMBS.....                |  |         | 12/26/2019..... | Direct.....                                  |                           | 865         | 865       |                                         |
| 362341               | NJ | 4 | GSR 057F B1 - CMO/RMBS.....               |  |         | 06/01/2019..... | Direct.....                                  |                           | 1,993       | 1,993     |                                         |
| 362341               | XL | 8 | GSR 05AR7 2B1 - CMO/RMBS.....             |  |         | 11/01/2019..... | Direct.....                                  |                           | 6,582       | 6,582     |                                         |
| 36258G               | AA | 5 | GERDAU HOLDINGS INC.....                  |  |         | 11/14/2019..... | BANC OF AMERICA/FIXED INCOME.....            |                           | 2,969,190   | 3,000,000 |                                         |
| 36321J               | AL | 8 | GALAXY XXVIII CLO, LTD. - CDO.....        |  | C.....  | 11/12/2019..... | DEUTSCHE BANC ALEX. BROWN INST.....          |                           | 410,625     | 450,000   | 1,875                                   |
| 36962G               | XZ | 2 | GENERAL ELECTRIC CAPITAL CORPORATION..... |  |         | 02/25/2019..... | VARIOUS.....                                 |                           | 252,465     | 220,000   | 6,683                                   |
| 37045V               | AT | 7 | GENERAL MOTORS CO.....                    |  |         | 01/11/2019..... | BNP Paribas.....                             |                           | 65,881      | 70,000    | 1,446                                   |
| 375415               | AG | 1 | GILBT 1 D - CDO.....                      |  | C.....  | 05/31/2019..... | BARCLAYS CAPITAL INC.....                    |                           | 490,625     | 500,000   | 3,852                                   |
| 378272               | AP | 3 | GLENCORE FUNDING LLC.....                 |  | C.....  | 08/01/2019..... | DEUTSCHE BANK SECURITIES, INC.....           |                           | 100,827     | 100,000   | 817                                     |
| 378272               | AT | 5 | GLENCORE FUNDING LLC.....                 |  | C.....  | 03/21/2019..... | VARIOUS.....                                 |                           | 459,817     | 460,000   | 164                                     |
| 37940X               | AB | 8 | GLOBAL PAYMENTS INC.....                  |  |         | 09/16/2019..... | VARIOUS.....                                 |                           | 5,487,210   | 5,500,000 | 6,044                                   |
| 37940X               | AC | 6 | GLOBAL PAYMENTS INC.....                  |  |         | 10/15/2019..... | BANC OF AMERICA/FIXED INCOME.....            |                           | 9,067,100   | 9,000,000 | 14,525                                  |
| 37952U               | AB | 9 | SEACO 131 NTS - ABS.....                  |  |         | 09/11/2019..... | US Bank.....                                 |                           | 358,011     | 358,333   | 30                                      |
| 37954J               | AC | 0 | GLOBAL BANK CORP.....                     |  | C.....  | 04/11/2019..... | JP MORGAN SECS INC NEW YORK.....             |                           | 2,000,000   | 2,000,000 |                                         |
| 38502J               | AA | 9 | GRAN TIERRA ENERGY INC.....               |  | C.....  | 05/20/2019..... | MERRILL LYNCH PIERCE FENNER.....             |                           | 492,715     | 500,000   |                                         |
| 39538R               | BX | 6 | GPMF 05AR3 IA2 - CMO/RMBS.....            |  |         | 11/25/2019..... | Direct.....                                  |                           | 5,709       | 5,709     |                                         |
| 39539K               | AE | 3 | GPMF 07AR1 21B - RMBS.....                |  |         | 12/26/2019..... | Direct.....                                  |                           | 1,947       | 1,947     |                                         |
| 40052V               | AG | 9 | GRUPO BIMBO SAB DE CV.....                |  | C.....  | 09/09/2019..... | VARIOUS.....                                 |                           | 3,932,520   | 4,000,000 | 556                                     |
| 404119               | BX | 6 | HCA INC.....                              |  |         | 06/05/2019..... | BANC OF AMERICA/FIXED INCOME.....            |                           | 159,195     | 160,000   |                                         |
| 404119               | BY | 4 | HCA INC.....                              |  |         | 06/05/2019..... | BANC OF AMERICA/FIXED INCOME.....            |                           | 99,086      | 100,000   |                                         |
| 404119               | BZ | 1 | HCA INC.....                              |  |         | 11/07/2019..... | VARIOUS.....                                 |                           | 1,213,048   | 1,130,000 | 22,092                                  |
| 40414L               | AR | 0 | HCP INC.....                              |  |         | 07/19/2019..... | SUNTRUST ROBINSON HUMPHREY INC.....          |                           | 3,023,460   | 3,000,000 | 5,250                                   |
| 404280               | BZ | 1 | HSBC HOLDINGS PLC.....                    |  | C.....  | 03/04/2019..... | HSBC SECURITIES.....                         |                           | 200,000     | 200,000   |                                         |
| 404280               | CC | 1 | HSBC HOLDINGS PLC.....                    |  | C.....  | 05/15/2019..... | HSBC SECURITIES.....                         |                           | 470,000     | 470,000   |                                         |

SCHEDULE D - PART 3

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

| 1                    |    |   | 2                                          | 3       | 4               | 5                                            | 6                         | 7           | 8           | 9                                       |
|----------------------|----|---|--------------------------------------------|---------|-----------------|----------------------------------------------|---------------------------|-------------|-------------|-----------------------------------------|
| CUSIP Identification |    |   | Description                                | Foreign | Date Acquired   | Name of Vendor                               | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends |
| 404280               | CE | 7 | HSBC HOLDINGS PLC.....                     | C.....  | 10/31/2019..... | JP MORGAN CHASE BANK/HSBCSI.....             |                           | 280,000     | 280,000     |                                         |
| 40538T               | AG | 8 | HLA 181 C - CDO.....                       |         | 03/15/2019..... | Citigroup (SSB).....                         |                           | 1,425,000   | 1,500,000   | 13,909                                  |
| 40573L               | AW | 6 | HALFMOON PARENT INC.....                   |         | 05/13/2019..... | GOLDMAN.....                                 |                           | 1,010,320   | 1,000,000   | 32,394                                  |
| 41161P               | L8 | 4 | HVMTL 064 X1 - CMO/RMBS.....               |         | 09/10/2019..... | Stifel Nicolaus & Co.....                    |                           | 910,602     |             | 9,657                                   |
| 41161P               | TB | 9 | HVMTL 059 B7 - CMO/RMBS.....               |         | 01/24/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |                           | 2,162,512   | 6,091,583   | 4,318                                   |
| 416515               | AS | 3 | HARTFORD FINANCIAL SERVICES GROUP INC..... |         | 05/14/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 1,250,342   | 1,035,000   | 5,303                                   |
| 42086X               | AA | 4 | HAYFIN KINGSLAND XI LTD. - CDO.....        | C.....  | 06/13/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 1,899,690   | 1,950,000   |                                         |
| 42217K               | BC | 9 | WELLTOWER INC.....                         |         | 01/31/2019..... | Amherst Pierpont Securities.....             |                           | 2,381,726   | 2,310,000   | 5,486                                   |
| 431282               | AR | 3 | HIGHWOODS REALTY LP.....                   |         | 02/26/2019..... | Jefferies.....                               |                           | 1,994,340   | 2,000,000   |                                         |
| 437076               | BY | 7 | HOME DEPOT INC.....                        |         | 11/14/2019..... | BARCLAYS CAPITAL INC.....                    |                           | 437,405     | 420,000     | 5,197                                   |
| 437084               | GA | 8 | HEAT 047 B3 - RMBS.....                    | C.....  | 11/25/2019..... | Direct.....                                  |                           | 4,047       | 4,047       |                                         |
| 43731Q               | AC | 2 | HPA 191 B - CMBS.....                      |         | 07/24/2019..... | MORGAN STANLEY CO.....                       |                           | 999,970     | 1,000,000   |                                         |
| 438516               | BU | 9 | HONEYWELL INTERNATIONAL INC.....           |         | 07/30/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 418,501     | 420,000     |                                         |
| 444859               | BK | 7 | HUMANA INC.....                            |         | 08/08/2019..... | BANC OF AMERICA/FIXED INCOME.....            |                           | 259,735     | 260,000     |                                         |
| 44962L               | AC | 1 | IHS MARKIT LTD.....                        | C.....  | 02/19/2019..... | MORGAN STANLEY CO.....                       |                           | 973,790     | 1,000,000   | 18,889                                  |
| 450636               | AD | 7 | INDIANA TOLL ROAD CONCESSION CO LLC.....   |         | 02/06/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 4,843,524   | 5,150,000   | 17,383                                  |
| 45254N               | QK | 6 | IMM 056 1M1 - RMBS.....                    |         | 10/25/2019..... | Direct.....                                  |                           | 101,039     | 101,039     |                                         |
| 456472               | AB | 5 | INDUSTRIAS PENOLES SAB DE CV.....          | C.....  | 09/05/2019..... | VARIOUS.....                                 |                           | 3,994,480   | 4,000,000   |                                         |
| 456472               | AC | 3 | INDUSTRIAS PENOLES SAB DE CV.....          | C.....  | 09/16/2019..... | BANC OF AMERICA/FIXED INCOME.....            |                           | 2,020,860   | 2,000,000   | 942                                     |
| 45660L               | RJ | 0 | INDX 05AR13 5A2 - CMO/RMBS.....            |         | 09/01/2019..... | Direct.....                                  |                           | 60,271      | 60,271      |                                         |
| 456652               | AC | 0 | IMJA 07A1 A3 - CMO/RMBS.....               |         | 10/08/2019..... | VARIOUS.....                                 |                           | 2,569,405   | 3,531,344   | 3,745                                   |
| 456681               | AE | 5 | INDX 07AR13 4A1 - CMO/RMBS.....            |         | 03/01/2019..... | Direct.....                                  |                           | 4,309       | 4,309       |                                         |
| 45670B               | AP | 4 | INDX 07AR21 7A2 - CMO/RMBS.....            |         | 05/10/2019..... | PERSHING DIV OF DLJ SEC LNDING.....          |                           | 1,453,052   | 2,218,401   | 3,224                                   |
| 459200               | KA | 8 | INTERNATIONAL BUSINESS MACHINES CORP.....  |         | 05/08/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 548,620     | 550,000     |                                         |
| 46590X               | AA | 4 | JBS USA LUX SA.....                        | C.....  | 04/01/2019..... | BARCLAYS CAPITAL INC.....                    |                           | 1,000,000   | 1,000,000   |                                         |
| 46629A               | AW | 1 | JPMMT 06S3 A21 - CMO/RMBS.....             |         | 06/25/2019..... | Direct.....                                  |                           | 10          | 10          |                                         |
| 46632T               | AB | 1 | JPMMT 08R2 1A2 - CMO/RMBS.....             |         | 10/01/2019..... | Direct.....                                  |                           | 9,007       | 9,007       |                                         |
| 46647P               | AL | 0 | JPMORGAN CHASE & CO.....                   |         | 04/16/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 87,521      | 90,000      | 1,576                                   |
| 46647P               | AU | 0 | JPMORGAN CHASE & CO.....                   |         | 12/31/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |                           | 1,226,630   | 1,162,000   | 19,609                                  |
| 46647P               | BD | 7 | JPMORGAN CHASE & CO.....                   |         | 04/29/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 2,000,000   | 2,000,000   |                                         |
| 46647P               | BE | 5 | JPMORGAN CHASE & CO.....                   |         | 09/05/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 180,000     | 180,000     |                                         |
| 46650C               | AA | 7 | JBS INVESTMENTS GMBH.....                  | C.....  | 09/06/2019..... | VARIOUS.....                                 |                           | 4,651,263   | 4,445,000   | 49,476                                  |
| 46650C               | AB | 5 | JBS INVESTMENTS II GMBH.....               | C.....  | 07/23/2019..... | BARCLAYS CAPITAL INC.....                    |                           | 2,000,000   | 2,000,000   |                                         |
| 47048X               | AJ | 1 | JTWN 14 C2A - CDO.....                     |         | 11/01/2019..... | Citigroup (SSB).....                         |                           | 4,500,000   | 4,500,000   |                                         |
| 47048Y               | AA | 8 | JTWN 14 D - CDO.....                       |         | 10/17/2019..... | Citigroup (SSB).....                         |                           | 1,096,100   | 1,130,000   |                                         |
| 47232C               | AY | 0 | JMAC 09R1E 5A6 - CMO/RMBS.....             |         | 09/01/2019..... | Direct.....                                  |                           | 67,371      | 67,371      |                                         |
| 476556               | DC | 6 | JERSEY CENTRAL POWER & LIGHT CO.....       |         | 02/05/2019..... | MORGAN STANLEY CO.....                       |                           | 324,707     | 320,000     | 879                                     |
| 48171@               | AB | 6 | JUNE LANE CLO III LLC - CLASS B - CDO..... |         | 11/15/2019..... | VARIOUS.....                                 |                           | 5,107,763   | 5,107,763   |                                         |
| 48172@               | AB | 5 | JUNE LANE CLO IV LLC- CLASS B - CDO.....   |         | 12/01/2019..... | DIRECT.....                                  |                           | 32,070,728  | 32,070,728  |                                         |
| 48172@               | AA | 7 | JUNE LANE CLO IV LLC- CLASS A - CDO.....   |         | 12/01/2019..... | DIRECT.....                                  |                           | 262,979,966 | 262,979,966 |                                         |
| 48252A               | AA | 9 | KKR GROUP FINANCE CO VI LLC.....           |         | 06/17/2019..... | Citigroup (SSB).....                         |                           | 69,803      | 70,000      |                                         |
| 48252U               | AF | 4 | KKR 25 D - CDO.....                        | C.....  | 03/28/2019..... | GREENSLEDGE CAPITAL MARKETS LLC.....         |                           | 2,750,000   | 2,750,000   |                                         |
| 48253A               | AA | 8 | KKR 25 E - CDO.....                        | C.....  | 04/01/2019..... | PERSHING DIV OF DLJ SEC LNDING.....          |                           | 1,320,550   | 1,375,000   |                                         |
| 48253P               | AA | 5 | KKR 26 E - CDO.....                        | C.....  | 07/16/2019..... | CREDIT SUISSE SECURITIES (USA).....          |                           | 2,231,000   | 2,300,000   |                                         |
| 48254A               | AA | 7 | KKR 27 E - CDO.....                        | C.....  | 10/01/2019..... | DIRECT.....                                  |                           | 2,280,000   | 2,400,000   |                                         |
| 48273L               | AC | 6 | KVK 181 B - CDO.....                       | C.....  | 04/10/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |                           | 497,000     | 500,000     | 3,041                                   |
| 48305Q               | AE | 3 | KAISER FOUNDATION HOSPITALS.....           |         | 10/25/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 60,261      | 60,000      |                                         |



SCHEDULE D - PART 3

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

| 1                    |    |   | 2                                            | 3       | 4               | 5                                   | 6                         | 7           | 8         | 9                                       |
|----------------------|----|---|----------------------------------------------|---------|-----------------|-------------------------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification |    |   | Description                                  | Foreign | Date Acquired   | Name of Vendor                      | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 49326E               | EJ | 8 | KEYCORP.....                                 |         | 09/04/2019..... | KEYBANK CAPITAL MARKETS INC.....    |                           | 119,904     | 120,000   |                                         |
| 49338L               | AF | 0 | KEYSIGHT TECHNOLOGIES INC.....               |         | 10/07/2019..... | BANC OF AMERICA/FIXED INCOME.....   |                           | 1,998,280   | 2,000,000 |                                         |
| 50189P               | AJ | 1 | LCM 25 D - CDO.....                          | C.....  | 09/26/2019..... | CITIGROUP GLOBAL MARKETS, INC.....  |                           | 3,568,125   | 3,750,000 | 26,729                                  |
| 50201P               | AA | 4 | LLPL CAPITAL PTE. LTD.....                   | C.....  | 03/27/2019..... | Citigroup (SSB).....                |                           | 2,846,625   | 2,700,000 | 17,856                                  |
| 502431               | AE | 9 | HARRIS CORP.....                             |         | 07/03/2019..... | CORPORATE ACTION.....               |                           | 253,511     | 230,000   | 506                                     |
| 502431               | AF | 6 | L3HARRIS TECHNOLOGIES INC.....               |         | 11/13/2019..... | BANC OF AMERICA/FIXED INCOME.....   |                           | 438,816     | 440,000   |                                         |
| 51461T               | AA | 9 | LANCER FINANCE CO SPV LTD.....               |         | 04/01/2019..... | DIRECT.....                         |                           | 113         |           |                                         |
| 517834               | AG | 2 | LAS VEGAS SANDS CORP.....                    |         | 07/29/2019..... | GOLDMAN.....                        |                           | 659,479     | 660,000   |                                         |
| 52520C               | AF | 2 | LMT 063 1A3 - CMO/RMBS.....                  |         | 05/22/2019..... | JANNEY MONTGOMERY SCOTT INC.....    |                           | 306,591     | 406,081   | 1,557                                   |
| 52521F               | AU | 1 | LMT 071 3A2 - CMO/RMBS.....                  |         | 12/25/2019..... | VARIOUS.....                        |                           | 1,500,392   |           | 21,811                                  |
| 52521L               | AK | 0 | LMT 074 2A6 - CMO/RMBS.....                  |         | 10/03/2019..... | BAIRD, ROBERT W., & COMPANY IN..... |                           | 2,561,388   |           | 14,184                                  |
| 52521Y               | AL | 0 | LMT 078 3A1 - CMO/RMBS.....                  |         | 04/01/2019..... | Direct.....                         |                           | 10,039      | 10,039    |                                         |
| 525227               | AJ | 3 | LXS 06GP2 A5B - RMBS.....                    |         | 02/12/2019..... | MORGAN STANLEY CO.....              |                           | 632,109     | 720,096   | 1,104                                   |
| 525228               | AP | 7 | LXS 06GP3 35B - RMBS.....                    |         | 12/26/2019..... | Direct.....                         |                           | 10,442      | 10,442    |                                         |
| 52522Q               | AE | 2 | LMT 0710 2A2 - CMO/RMBS.....                 |         | 12/01/2019..... | Direct.....                         |                           | 8           | 8         |                                         |
| 52522W               | AG | 4 | LXS 0611 2A3 - RMBS.....                     |         | 10/01/2019..... | Direct.....                         |                           | 8,163       | 8,163     |                                         |
| 526057               | CV | 4 | LENNAR CORP.....                             |         | 04/05/2019..... | GOLDMAN.....                        |                           | 648,800     | 640,000   | 10,133                                  |
| 527298               | BP | 7 | LEVEL 3 FINANCING INC.....                   |         | 11/14/2019..... | BANC OF AMERICA/FIXED INCOME.....   |                           | 1,496,700   | 1,500,000 |                                         |
| 527298               | BQ | 5 | LEVEL 3 FINANCING INC.....                   |         | 11/14/2019..... | BANC OF AMERICA/FIXED INCOME.....   |                           | 2,999,550   | 3,000,000 |                                         |
| 53117C               | AR | 3 | LIBERTY PROPERTY LP.....                     |         | 01/30/2019..... | MORGAN STANLEY CO.....              |                           | 987,110     | 1,000,000 | 12,500                                  |
| 53944Y               | AH | 6 | LLOYDS BANKING GROUP PLC.....                | C.....  | 03/05/2019..... | JP MORGAN SECURITIES LLC.....       |                           | 199,704     | 200,000   |                                         |
| 53946J               | AE | 4 | LNCR 19CRE2 B - CDO/CMBS.....                | C.....  | 05/07/2019..... | J.P. Morgan Securities LLC.....     |                           | 1,000,000   | 1,000,000 |                                         |
| 53946J               | AG | 9 | LNCR 19CRE2 C - CDO/CMBS.....                | C.....  | 07/02/2019..... | J.P. Morgan Securities LLC.....     |                           | 751,641     | 750,000   | 549                                     |
| 53947D               | AE | 6 | LNCR 2019-CRE3 B - ABS.....                  | C.....  | 05/23/2019..... | J.P. Morgan Securities LLC.....     |                           | 650,000     | 650,000   |                                         |
| 53947D               | AG | 1 | LNCR 2019-CRE3 C - ABS.....                  | C.....  | 05/23/2019..... | J.P. Morgan Securities LLC.....     |                           | 750,000     | 750,000   |                                         |
| 53947K               | AB | 6 | LOANME TRUST SBL 2019-1 - ABS.....           |         | 08/19/2019..... | PERSHING DIV OF DLJ SEC LNDING..... |                           | 500,000     | 500,000   |                                         |
| 55265K               | 7D | 5 | MASTR 041 B2 - CMO/RMBS.....                 |         | 02/05/2019..... | PERSHING DIV OF DLJ SEC LNDING..... |                           | 157,909     | 330,272   | 2,679                                   |
| 552676               | AQ | 1 | MDC HOLDINGS INC.....                        |         | 07/11/2019..... | Stifel Nicolaus & Co.....           |                           | 136,450     | 140,000   |                                         |
| 55276V               | AH | 5 | MAMOURA DIVERSIFIED GLOBAL HOLDING PJSC..... | C.....  | 10/29/2019..... | JP MORGAN SECURITIES LLC.....       |                           | 298,950     | 300,000   |                                         |
| 55283L               | AA | 3 | MAPSL 2019-1A A - ABS.....                   | C.....  | 02/20/2019..... | GOLDMAN, SACHS & CO.....            |                           | 1,999,968   | 2,000,000 |                                         |
| 55291Q               | AB | 0 | MASD 072 M1 - RMBS.....                      |         | 10/25/2019..... | Direct.....                         |                           | 18,148      | 18,148    |                                         |
| 55336V               | BG | 4 | MPLX LP.....                                 |         | 09/04/2019..... | CITIGROUP GLOBAL MARKETS, INC.....  |                           | 1,000,000   | 1,000,000 |                                         |
| 55342U               | AJ | 3 | MPT OPERATING PARTNERSHIP LP.....            |         | 07/17/2019..... | BARCLAYS CAPITAL INC.....           |                           | 79,600      | 80,000    |                                         |
| 55817C               | AC | 4 | MDPK 32 SN - CDO.....                        | C.....  | 10/09/2019..... | NOMURA SECURITIES/FIXED INCOME..... |                           | 1,053,750   | 1,500,000 |                                         |
| 55817E               | AJ | 5 | MDPK 37 D - CDO.....                         | C.....  | 06/01/2019..... | WELLS FARGO SECURITIES LLC.....     |                           | 1,000,000   | 1,000,000 |                                         |
| 55819A               | AL | 6 | MDPK 17R ER - CDO.....                       |         | 05/29/2019..... | VARIOUS.....                        |                           | 1,904,803   | 1,912,500 | 10,606                                  |
| 55819G               | AJ | 8 | MDPK 34 D - CDO.....                         | C.....  | 03/28/2019..... | CREDIT SUISSE SECURITIES (USA)..... |                           | 800,000     | 800,000   |                                         |
| 55819M               | AJ | 5 | MDPK 35 D - CDO.....                         | C.....  | 04/25/2019..... | MERRILL LYNCH PIERCE FENNER.....    |                           | 500,000     | 500,000   |                                         |
| 55819V               | AA | 4 | MDPK 22 E - CDO.....                         |         | 01/03/2019..... | BK OF NYC/NOMURA.....               |                           | 1,901,644   | 1,991,250 | 37,411                                  |
| 55819V               | AC | 0 | MDPK 22 PS - CDO.....                        |         | 06/25/2019..... | BARCLAYS CAPITAL INC.....           |                           | 1,029,600   | 1,300,000 |                                         |
| 55820Y               | AD | 9 | MDPK 27 B - CDO.....                         |         | 11/14/2019..... | SG AMERICAS SECURITIES, LLC.....    |                           | 3,146,880   | 3,300,000 | 6,732                                   |
| 56579B               | AA | 6 | MCLO D - CDO.....                            |         | 06/04/2019..... | MITSUBISHI UFJ SECURITIES.....      |                           | 3,538,750   | 3,725,000 |                                         |
| 566062               | AA | 3 | MP10 10 E - CDO.....                         | C.....  | 04/15/2019..... | NOMURA SECURITIES/FIXED INCOME..... |                           | 2,648,500   | 2,750,000 | 39,684                                  |
| 56607F               | AD | 7 | MP11 11 D - CDO.....                         | C.....  | 01/29/2019..... | PERSHING DIV OF DLJ SEC LNDING..... |                           | 4,672,125   | 5,000,000 | 10,076                                  |
| 571676               | AB | 1 | MARS INC.....                                |         | 03/26/2019..... | MERRILL LYNCH PIERCE FENNER.....    |                           | 249,263     | 250,000   |                                         |
| 571676               | AH | 8 | MARS INC.....                                |         | 04/18/2019..... | Stifel Nicolaus & Co.....           |                           | 752,700     | 750,000   | 2,100                                   |

SCHEDULE D - PART 3

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

| 1                    |    |   | 2                                       | 3       | 4               | 5                                            | 6                         | 7           | 8         | 9                                       |
|----------------------|----|---|-----------------------------------------|---------|-----------------|----------------------------------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification |    |   | Description                             | Foreign | Date Acquired   | Name of Vendor                               | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 571900               | BB | 4 | MARRIOTT INTERNATIONAL INC.....         |         | 04/03/2019..... | VARIOUS.....                                 |                           | 561,428     | 560,000   | 1,026                                   |
| 57629W               | CG | 3 | MASSMUTUAL GLOBAL FUNDING II.....       |         | 04/26/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 511,051     | 510,000   | 4,555                                   |
| 57643L               | HB | 5 | MABS 05WMC1 M6 - RMBS.....              |         | 10/25/2019..... | Direct.....                                  |                           | 11,542      | 11,542    |                                         |
| 57643L               | QE | 9 | MABS 06AM1 M2 - RMBS.....               |         | 11/25/2019..... | Direct.....                                  |                           | 111,210     | 111,210   |                                         |
| 589962               | CP | 2 | MESC 12 1M2 - ABS.....                  |         | 09/01/2019..... | CREDIT SUISSE SECURITIES (USA).....          |                           | 1,792,912   | 1,946,834 | 4,516                                   |
| 59020U               | WN | 1 | MLMI 05WMC2 M6 - RMBS.....              |         | 10/25/2019..... | Direct.....                                  |                           | 6,302       | 6,302     |                                         |
| 59023R               | AF | 6 | MLMI 06AF1 F3B - CMO/RMBS.....          |         | 07/12/2019..... | BREAN CAPITAL.....                           |                           | 427,475     | 619,529   | 1,613                                   |
| 59024B               | AC | 7 | MANA 07OAR2 A3 - RMBS.....              |         | 07/25/2019..... | VARIOUS.....                                 |                           | 1,451,854   | 8,968,984 | 7,500                                   |
| 594918               | BC | 7 | MICROSOFT CORP.....                     |         | 08/05/2019..... | GOLDMAN.....                                 |                           | 441,377     | 410,000   | 6,976                                   |
| 595620               | AT | 2 | MIDAMERICAN ENERGY CO.....              |         | 01/07/2019..... | MIZUHO SECURITIES USA/FIXED INCOME.....      |                           | 129,884     | 130,000   |                                         |
| 595620               | AV | 7 | MIDAMERICAN ENERGY CO.....              |         | 10/01/2019..... | CITIGROUP GLOBAL MARKETS INC.....            |                           | 129,267     | 130,000   |                                         |
| 598329               | AC | 4 | MIDWEST FAMILY HSG LLC.....             |         | 08/22/2019..... | Stifel Nicolaus & Co.....                    |                           | 2,185,639   | 1,920,124 | 16,225                                  |
| 61237W               | AF | 3 | MONTEFIORE MEDICAL CENTER.....          |         | 04/11/2019..... | Jefferies.....                               |                           | 5,454,000   | 5,000,000 | 185,067                                 |
| 61690T               | BC | 6 | MSRR 15R3 10B - CMO/RMBS.....           |         | 12/26/2019..... | Direct.....                                  |                           | 532,856     | 677,673   |                                         |
| 617446               | 8G | 7 | MORGAN STANLEY.....                     |         | 06/24/2019..... | MORGAN STANLEY CO.....                       |                           | 3,319,380   | 3,000,000 | 56,495                                  |
| 61746R               | CW | 9 | MSAC 03NC7 B3 - RMBS.....               |         | 05/30/2019..... | MORGAN STANLEY CO.....                       |                           | 579,360     | 140,281   | 188                                     |
| 61746W               | HZ | 6 | MSDWC 01NC2 M2 - RMBS.....              |         | 10/23/2019..... | ICBC FINANCIAL SERVICES LLC (ICBCFS).....    |                           | 1,119,323   | 527,361   |                                         |
| 61749C               | AC | 5 | MSM 066ARA 1A3 - RMBS.....              |         | 07/02/2019..... | CREDIT SUISSE SECURITIES (USA).....          |                           | 2,095,249   | 5,513,814 | 3,943                                   |
| 61750S               | AB | 8 | MSAC 06HE8 A2F - RMBS.....              |         | 06/04/2019..... | PERFORMANCE TRUST CAP.....                   |                           | 4,858,817   | 7,965,274 | 4,978                                   |
| 61751G               | AD | 9 | MSM 075AX 2A3 - RMBS.....               |         | 02/21/2019..... | PERSHING DIV OF DLJ SEC LNDING.....          |                           | 436,324     | 942,129   | 2,008                                   |
| 61751J               | AC | 5 | MSM 076XS A2M - RMBS.....               |         | 01/09/2019..... | PERSHING DIV OF DLJ SEC LNDING.....          |                           | 3,103,448   | 5,066,855 | 8,093                                   |
| 61765P               | AH | 4 | MSRR 15R7 3B - CMO.....                 |         | 12/01/2019..... | VARIOUS.....                                 |                           | 342,773     | 342,773   |                                         |
| 61768H               | BB | 1 | MSC 19L2 C - CMBS.....                  |         | 03/01/2019..... | MORGAN STANLEY CO.....                       |                           | 2,052,469   | 2,000,000 | 3,143                                   |
| 61910A               | AA | 6 | MECA 07FF1 A - ABS.....                 |         | 09/19/2019..... | GUGGENHEIM.....                              |                           | 1,038,149   | 1,134,590 | 2,136                                   |
| 62877V               | AA | 9 | NBM US HOLDINGS INC.....                | C.....  | 05/02/2019..... | HSBC SECURITIES.....                         |                           | 2,959,380   | 3,000,000 |                                         |
| 62877V               | AB | 7 | NBM US HOLDINGS INC.....                | C.....  | 07/30/2019..... | BNP PARIBAS, S.A.....                        |                           | 3,000,000   | 3,000,000 |                                         |
| 629377               | CK | 6 | NRG ENERGY INC.....                     |         | 05/20/2019..... | CREDIT SUISSE SECURITIES (USA).....          |                           | 749,783     | 750,000   |                                         |
| 629377               | CL | 4 | NRG ENERGY INC.....                     |         | 05/20/2019..... | CREDIT SUISSE SECURITIES (USA).....          |                           | 998,690     | 1,000,000 |                                         |
| 629682               | AA | 3 | NADG 2019-1 A - ABS.....                |         | 11/21/2019..... | BARCLAYS CAPITAL INC.....                    |                           | 1,750,000   | 1,750,000 |                                         |
| 63170M               | AJ | 2 | NCC 181 D - CDO.....                    |         | 05/30/2019..... | BNP Paribas.....                             |                           | 233,125     | 250,000   | 1,898                                   |
| 63172D               | AA | 9 | CFOZ 2019-1 A - ABS.....                |         | 09/27/2019..... | BARCLAYS CAPITAL INC.....                    |                           | 599,902     | 600,000   | 276                                     |
| 638612               | AM | 3 | NATIONWIDE FINANCIAL SERVICES INC.....  |         | 11/14/2019..... | Barclays Capital Inc.....                    |                           | 1,990,160   | 2,000,000 |                                         |
| 641423               | CC | 0 | NEVADA POWER CO.....                    |         | 01/28/2019..... | Citigroup (SSB).....                         |                           | 219,155     | 220,000   |                                         |
| 649322               | AF | 1 | NEW YORK AND PRESBYTERIAN HOSPITAL..... |         | 11/07/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 2,468,250   | 2,500,000 | 3,570                                   |
| 65541B               | AB | 0 | NMRR 1510R 1A2 - MBS.....               |         | 09/01/2019..... | Direct.....                                  |                           | 90,133      | 90,133    |                                         |
| 666807               | AW | 2 | NORTHROP GRUMMAN CORPORATION.....       |         | 11/13/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |                           | 3,763,248   | 2,609,000 | 50,549                                  |
| 67112D               | AA | 3 | OZLM 19 D - CDO.....                    | C.....  | 05/09/2019..... | VARIOUS.....                                 |                           | 3,549,813   | 3,575,000 | 20,591                                  |
| 67400J               | AA | 1 | OAKCL 194 E - CDO.....                  | C.....  | 10/01/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 3,150,888   | 3,300,000 |                                         |
| 674599               | CQ | 6 | OCCIDENTAL PETROLEUM CORP.....          |         | 08/06/2019..... | BANC OF AMERICA/FIXED INCOME.....            |                           | 3,000,000   | 3,000,000 |                                         |
| 674599               | CR | 4 | OCCIDENTAL PETROLEUM CORP.....          |         | 08/06/2019..... | BANC OF AMERICA/FIXED INCOME.....            |                           | 139,903     | 140,000   |                                         |
| 674599               | CS | 2 | OCCIDENTAL PETROLEUM CORP.....          |         | 08/06/2019..... | VARIOUS.....                                 |                           | 579,003     | 580,000   |                                         |
| 674599               | CV | 5 | OCCIDENTAL PETROLEUM CORP.....          |         | 08/06/2019..... | CITIGROUP GLOBAL MARKETS, INC.....           |                           | 1,000,000   | 1,000,000 |                                         |
| 674599               | CX | 1 | OCCIDENTAL PETROLEUM CORP.....          |         | 08/06/2019..... | VARIOUS.....                                 |                           | 3,990,080   | 4,000,000 |                                         |
| 674599               | CY | 9 | OCCIDENTAL PETROLEUM CORP.....          |         | 08/06/2019..... | CITIGROUP GLOBAL MARKETS, INC.....           |                           | 985,390     | 1,000,000 |                                         |
| 674599               | DB | 8 | OCCIDENTAL PETROLEUM CORP.....          |         | 09/18/2019..... | CORPORATE ACTION.....                        |                           | 526,806     | 450,000   | 6,689                                   |
| 674599               | DC | 6 | OCCIDENTAL PETROLEUM CORP.....          |         | 09/18/2019..... | CORPORATE ACTION.....                        |                           | 3,460,343   | 3,100,000 | 1,434                                   |

**SCHEDULE D - PART 3**

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

| 1                    |    |   | 2                                            | 3       | 4               | 5                                            | 6                         | 7           | 8         | 9                                       |
|----------------------|----|---|----------------------------------------------|---------|-----------------|----------------------------------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification |    |   | Description                                  | Foreign | Date Acquired   | Name of Vendor                               | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 674599               | DD | 4 | OCCIDENTAL PETROLEUM CORP.....               |         | 09/18/2019..... | CORPORATE ACTION.....                        |                           | 1,708,905   | 1,310,000 | 37,390                                  |
| 674599               | DE | 2 | OCCIDENTAL PETROLEUM CORP.....               |         | 09/18/2019..... | CORPORATE ACTION.....                        |                           | 82,116      | 60,000    | 39                                      |
| 674599               | DF | 9 | OCCIDENTAL PETROLEUM CORP.....               |         | 09/18/2019..... | CORPORATE ACTION.....                        |                           | 1,759,307   | 1,430,000 | 769                                     |
| 674599               | DH | 5 | OCCIDENTAL PETROLEUM CORP.....               |         | 09/18/2019..... | CORPORATE ACTION.....                        |                           | 67,665      | 50,000    | 1,027                                   |
| 674599               | DQ | 5 | OCCIDENTAL PETROLEUM CORP.....               |         | 09/18/2019..... | CORPORATE ACTION.....                        |                           | 605,212     | 500,000   | 15,141                                  |
| 67572Y               | BW | 1 | OCT22 22RR DRR - CDO.....                    | C.....  | 09/26/2019..... | SG AMERICAS SECURITIES, LLC.....             |                           | 1,895,400   | 2,000,000 | 19,552                                  |
| 67575N               | BP | 7 | OMART 19T1 DT1 - ABS.....                    |         | 08/09/2019..... | BARCLAYS CAPITAL INC.....                    |                           | 150,000     | 150,000   |                                         |
| 67576L               | AE | 6 | OCWEN LOAN SERVICING LLC.....                |         | 06/25/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 1,373,750   | 1,750,000 | 17,099                                  |
| 67576R               | AA | 1 | OCT42 42 E - CDO.....                        | C.....  | 12/05/2019..... | NOMURA SECURITIES/FIXED INCOME.....          |                           | 1,499,585   | 1,525,000 | 17,804                                  |
| 67576W               | AL | 6 | OCT20 20RR D - CDO.....                      |         | 04/25/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 1,000,000   | 1,000,000 |                                         |
| 67591T               | AJ | 9 | OCT35 35 C - CDO.....                        | C.....  | 05/31/2019..... | SG AMERICAS SECURITIES, LLC.....             |                           | 959,500     | 1,000,000 | 6,201                                   |
| 675922               | AJ | 7 | OCT34 34 C1 - CDO.....                       |         | 12/05/2019..... | CANTOR FITZGERALD & CO.....                  |                           | 480,000     | 500,000   | 2,495                                   |
| 67592D               | AA | 2 | OCTAGON INCOME NOTE 44 LTD. - CDO.....       | C.....  | 06/19/2019..... | MORGAN STANLEY CO.....                       |                           | 2,118,478   | 2,575,000 |                                         |
| 67592G               | AA | 5 | OCT41 41 E - CDO.....                        | C.....  | 07/01/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 1,990,400   | 2,000,000 | 41,162                                  |
| 682337               | AA | 8 | OELF 2019-3A A1 - ABS.....                   | C.....  | 05/24/2019..... | CITIGROUP GLOBAL MARKETS INC.....            |                           | 1,250,000   | 1,250,000 |                                         |
| 68233J               | BQ | 6 | ONCOR ELECTRIC DELIVERY COMPANY LLC.....     |         | 09/09/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 149,244     | 150,000   |                                         |
| 68400D               | AD | 6 | OOMLT 071 2A2 - RMBS.....                    |         | 05/14/2019..... | BREAN CAPITAL, LLC.....                      |                           | 491,117     | 751,949   | 1,130                                   |
| 68400X               | AC | 4 | MESA 015 M1 - RMBS.....                      |         | 12/26/2019..... | Direct.....                                  |                           | 11,349      | 11,349    |                                         |
| 69121K               | AB | 0 | OWL ROCK CAPITAL CORP.....                   |         | 10/01/2019..... | BANC OF AMERICA/FIXED INCOME.....            |                           | 149,214     | 150,000   |                                         |
| 69689G               | AA | 5 | PLMRS 181 D - CDO.....                       | C.....  | 05/30/2019..... | MORGAN STANLEY CO.....                       |                           | 431,009     | 465,000   | 4,605                                   |
| 69700T               | AA | 2 | PFIXD 2019-1A A - ABS.....                   |         | 02/21/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |                           | 1,000,000   | 1,000,000 |                                         |
| 69916X               | AL | 9 | PARL 191 D - CDO.....                        | C.....  | 07/24/2019..... | GOLDMAN.....                                 |                           | 1,200,000   | 1,200,000 |                                         |
| 69916Y               | AA | 1 | PARL 191 E - CDO.....                        | C.....  | 08/01/2019..... | MORGAN STANLEY CO.....                       |                           | 885,500     | 920,000   |                                         |
| 70018B               | AA | 6 | PAIA 192 D - CDO.....                        | C.....  | 10/01/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 1,930,000   | 2,000,000 |                                         |
| 70450Y               | AC | 7 | PAYPAL HOLDINGS INC.....                     |         | 09/19/2019..... | GOLDMAN.....                                 |                           | 419,744     | 420,000   |                                         |
| 713448               | EL | 8 | PEPSICO INC.....                             |         | 07/25/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 319,050     | 320,000   |                                         |
| 713448               | EM | 6 | PEPSICO INC.....                             |         | 07/30/2019..... | VARIOUS.....                                 |                           | 80,016      | 80,000    | 15                                      |
| 71647N               | AZ | 2 | PETROBRAS GLOBAL FINANCE BV.....             | C.....  | 03/12/2019..... | VARIOUS.....                                 |                           | 3,059,055   | 3,150,000 | 73,816                                  |
| 718172               | BL | 2 | PHILIP MORRIS INTERNATIONAL INC.....         |         | 10/17/2019..... | DEUTSCHE BANK SECURITIES, INC.....           |                           | 32,588      | 30,000    | 555                                     |
| 718172               | CH | 0 | PHILIP MORRIS INTERNATIONAL INC.....         |         | 04/29/2019..... | JP MORGAN CHASE BANK/HSBCSI.....             |                           | 835,355     | 840,000   |                                         |
| 722844               | AA | 5 | PINE STREET TRUST I.....                     |         | 04/02/2019..... | CREDIT SUISSE SECURITIES (USA).....          |                           | 3,000,000   | 3,000,000 |                                         |
| 72348X               | AA | 5 | PINNACLE OPERATING CORP.....                 |         | 12/30/2018..... | DIRECT.....                                  |                           | 4,800       |           |                                         |
| 74052B               | AA | 5 | PREMIER HEALTH PARTNERS.....                 |         | 05/20/2019..... | RAYMOND JAMES & ASSOCIATES.....              |                           | 4,567,488   | 5,059,000 | 31,280                                  |
| 74432Q               | AK | 1 | PRUDENTIAL FINANCIAL INC.....                |         | 04/29/2019..... | PERSHING DIV OF DLJ SEC LNDING.....          |                           | 4,095,350   | 3,500,000 | 26,386                                  |
| 74432Q               | CF | 0 | PRUDENTIAL FINANCIAL INC.....                |         | 09/10/2019..... | GOLDMAN.....                                 |                           | 3,972,720   | 4,000,000 |                                         |
| 74456Q               | BN | 5 | PUBLIC SERVICE ELECTRIC AND GAS CO.....      |         | 05/06/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |                           | 1,025,560   | 1,000,000 | 807                                     |
| 74456Q               | BZ | 8 | PUBLIC SERVICE ELECTRIC AND GAS CO.....      |         | 05/06/2019..... | MIZUHO SECURITIES USA/FIXED INCOME.....      |                           | 499,915     | 500,000   |                                         |
| 74736K               | AG | 6 | QORVO INC.....                               |         | 12/17/2019..... | BANC OF AMERICA/FIXED INCOME.....            |                           | 2,090,000   | 2,000,000 | 19,444                                  |
| 74923L               | AC | 6 | RALI 07Q04 A2 - CMO/RMBS.....                |         | 10/25/2019..... | VARIOUS.....                                 |                           |             | 197,414   |                                         |
| 74927B               | AL | 4 | RBSSP 098E 7A2 - CMO/RMBS.....               |         | 10/01/2019..... | Direct.....                                  |                           | 6,760       | 6,760     |                                         |
| 74928X               | CL | 3 | RBSSP 096L 113 - CMO/RMBS.....               |         | 01/25/2019..... | Direct.....                                  |                           | 1,056       | 1,056     |                                         |
| 74931N               | AB | 4 | RBSSP RESECURITIZATION TRUST 2012-5 - M..... |         | 01/09/2019..... | PERSHING DIV OF DLJ SEC LNDING.....          |                           | 2,462,456   | 7,027,618 | 9,450                                   |
| 74951P               | BV | 9 | RESIF 03C B5 - CMO/RMBS.....                 |         | 02/15/2019..... | Citigroup (SSB).....                         |                           | 489,055     | 978,371   | 1,309                                   |
| 74972F               | AL | 9 | RRAM 4 C - CDO.....                          |         | 01/08/2019..... | CREDIT SUISSE SECURITIES (USA).....          |                           | 1,056,550   | 1,100,000 | 14,319                                  |
| 74982L               | AS | 9 | RACEP 8R CR - CDO.....                       |         | 12/18/2019..... | MIZUHO SECURITIES USA/FIXED INCOME.....      |                           | 1,479,750   | 1,500,000 | 5,498                                   |
| 75115G               | AB | 4 | RALI 06QH1 A2 - RMBS.....                    |         | 04/25/2019..... | Direct.....                                  |                           | 48,614      | 48,614    |                                         |

SCHEDULE D - PART 3

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

| 1                    |    |   | 2                                            | 3       | 4               | 5                                            | 6                         | 7           | 8          | 9                                       |
|----------------------|----|---|----------------------------------------------|---------|-----------------|----------------------------------------------|---------------------------|-------------|------------|-----------------------------------------|
| CUSIP Identification |    |   | Description                                  | Foreign | Date Acquired   | Name of Vendor                               | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends |
| 75115Y               | AB | 5 | RALI 07Q01 A2 - RMBS.....                    |         | 12/26/2019..... | Direct.....                                  |                           | 24,140      | 24,140     |                                         |
| 75574X               | AG | 0 | RCMT 19FL3 C - CMBS.....                     |         | 03/29/2019..... | J.P. Morgan Securities LLC.....              |                           | 500,000     | 500,000    |                                         |
| 760759               | AU | 4 | REPUBLIC SERVICES INC.....                   |         | 07/29/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 69,888      | 70,000     |                                         |
| 761119               | AS | 5 | RAST 06A8 3A4 - CMO/RMBS.....                |         | 09/01/2019..... | Direct.....                                  |                           | 1,180       | 1,180      |                                         |
| 761119               | AV | 8 | RAST 06A8 3A7 - CMO/RMBS.....                |         | 09/01/2019..... | Direct.....                                  |                           | 197         | 197        |                                         |
| 76113T               | AP | 5 | RAST 06A11 3A1 - CMO/RMBS.....               |         | 12/01/2019..... | Direct.....                                  |                           | 133         | 133        |                                         |
| 761143               | AE | 6 | RAST 07A9 A5 - CMO/RMBS.....                 |         | 09/17/2019..... | MIZUHO SECURITIES USA/FIXED INCOME.....      |                           | 766,495     | 1,272,191  | 3,976                                   |
| 76114D               | AE | 4 | RAST 06A15 A5 - CMO/RMBS.....                |         | 09/11/2019..... | MIZUHO SECURITIES USA/FIXED INCOME.....      |                           | 1,362,163   | 2,102,205  | 4,380                                   |
| 76114H               | AM | 7 | RAST 07A5 2A5 - CMO/RMBS.....                |         | 02/01/2019..... | Direct.....                                  |                           | 219         | 219        |                                         |
| 773903               | AJ | 8 | ROCKWELL AUTOMATION INC.....                 |         | 02/27/2019..... | MERRILL LYNCH PIERCE FENNER.....             |                           | 2,496,175   | 2,500,000  |                                         |
| 775109               | BN | 0 | ROGERS COMMUNICATIONS INC.....               | C.....  | 06/03/2019..... | MORGAN STANLEY & COMPANY, INC.....           |                           | 770,636     | 740,000    | 3,130                                   |
| 775109               | BP | 5 | ROGERS COMMUNICATIONS INC.....               | C.....  | 11/01/2019..... | BANC OF AMERICA/FIXED INCOME.....            |                           | 1,978,520   | 2,000,000  |                                         |
| 780097               | BK | 6 | ROYAL BANK OF SCOTLAND GROUP PLC.....        | C.....  | 03/19/2019..... | CREDIT SUISSE SECURITIES (USA).....          |                           | 250,000     | 250,000    |                                         |
| 78015K               | 7C | 2 | ROYAL BANK OF CANADA.....                    | C.....  | 10/21/2019..... | RBC CAPITAL MARKETS.....                     |                           | 399,112     | 400,000    |                                         |
| 78409V               | AP | 9 | S&P GLOBAL INC.....                          |         | 11/19/2019..... | GOLDMAN.....                                 |                           | 179,699     | 180,000    |                                         |
| 78572X               | AG | 6 | SABRA HEALTH CARE LP.....                    |         | 09/26/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 2,954,700   | 3,000,000  |                                         |
| 80007R               | AB | 1 | SANDS CHINA LTD.....                         |         | 03/01/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |                           | 253,623     | 250,000    | 863                                     |
| 80007R               | AE | 5 | SANDS CHINA LTD.....                         |         | 03/25/2019..... | NOMURA SECURITIES/FIXED INCOME.....          |                           | 1,043,750   | 1,000,000  | 7,350                                   |
| 80283L               | AA | 1 | SANTANDER UK PLC.....                        | C.....  | 01/07/2019..... | BNP Paribas.....                             |                           | 283,806     | 290,000    | 2,497                                   |
| 81747C               | AA | 9 | SEMT 19CH2 A1 - CMO/RMBS.....                |         | 07/16/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 10,289,921  | 10,000,000 | 27,500                                  |
| 81747C               | AU | 5 | SEMT 19CH2 A19 - CMO/RMBS.....               |         | 07/16/2019..... | WELLS FARGO SECURITIES LLC.....              |                           | 1,282,285   | 1,250,000  | 3,438                                   |
| 817743               | AA | 5 | SPRO 191 A2 - ABS.....                       |         | 10/01/2019..... | VARIOUS.....                                 |                           | 4,014,063   | 4,000,000  | 755                                     |
| 83611K               | AG | 7 | SOUNDP22-D - CDO.....                        |         | 01/28/2019..... | MERRILL LYNCH PIERCE FENNER.....             |                           | 4,158,000   | 4,200,000  |                                         |
| 83614C               | AA | 5 | SNDPT 23 E - CDO.....                        |         | 07/01/2019..... | BARCLAYS BANK PLC.....                       |                           | 2,946,000   | 3,000,000  | 26,802                                  |
| 84265V               | AJ | 4 | SOUTHERN COPPER CORP.....                    |         | 11/05/2019..... | GOLDMAN.....                                 |                           | 1,207,000   | 1,000,000  | 2,285                                   |
| 843452               | AZ | 6 | SOUTHERN NATURAL GAS COMPANY.....            |         | 01/23/2019..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |                           | 102,536     | 80,000     | 2,560                                   |
| 84765E               | AA | 6 | SPECTRUM HEALTH SYSTEM.....                  |         | 10/22/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 280,000     | 280,000    |                                         |
| 85172F               | AP | 4 | SPRINGLEAF FINANCE CORP.....                 |         | 02/20/2019..... | VARIOUS.....                                 |                           | 2,007,500   | 2,000,000  |                                         |
| 85172F               | AQ | 2 | SPRINGLEAF FINANCE CORP.....                 |         | 12/11/2019..... | BARCLAYS CAPITAL INC.....                    |                           | 1,122,500   | 1,000,000  | 39,382                                  |
| 85571K               | AA | 3 | STAR 191 A1 - CMO/RMBS.....                  |         | 07/02/2019..... | CREDIT SUISSE SECURITIES (USA).....          |                           | 9,749,963   | 9,750,000  | 30,268                                  |
| 85817C               | AA | 5 | STCR 191 E - CDO.....                        | C.....  | 04/01/2019..... | RBC CAPITAL MARKETS.....                     |                           | 542,400     | 565,000    |                                         |
| 85817D               | AA | 3 | STEELE CREEK CLO 2019-1 LTD - CDO.....       | C.....  | 04/01/2019..... | DIRECT.....                                  |                           | 1,569,282   | 1,700,000  | (170,687)                               |
| 86212X               | AC | 4 | STR 191 A3 - ABS.....                        |         | 11/06/2019..... | CREDIT SUISSE SECURITIES (USA).....          |                           | 249,940     | 250,000    |                                         |
| 863576               | AC | 8 | SASC 055 1A3 - CMO/RMBS.....                 |         | 10/01/2019..... | Direct.....                                  |                           | 51,887      | 51,887     |                                         |
| 863576               | DV | 3 | SASC 05S7 M2 - RMBS.....                     |         | 08/26/2019..... | VARIOUS.....                                 |                           | 275,037     | 274,355    | 268                                     |
| 863587               | AF | 8 | SAIL 063 A6 - RMBS.....                      |         | 05/30/2019..... | MIZUHO SECURITIES USA/FIXED INCOME.....      |                           | 4,025,000   | 10,000,000 | 4,466                                   |
| 86358E               | HX | 7 | SAIL 044 M7 - RMBS.....                      |         | 12/26/2019..... | VARIOUS.....                                 |                           | 1,069,914   | 1,099,707  | 3,867                                   |
| 86358E               | PJ | 9 | SAIL 0410 M7 - RMBS.....                     |         | 12/26/2019..... | VARIOUS.....                                 |                           | 1,375,770   | 1,340,167  | 3,617                                   |
| 86359D               | TS | 6 | SASC 05S6 M2 - RMBS.....                     |         | 06/25/2019..... | Direct.....                                  |                           | 1,922       | 1,922      |                                         |
| 86765B               | AV | 1 | SUNOCO LOGISTICS PARTNERS OPERATIONS LP..... |         | 06/28/2019..... | MARKETAXESS CORPORATION.....                 |                           | 531,670     | 500,000    | 6,825                                   |
| 86964W               | AF | 9 | SUZANO AUSTRIA GMBH.....                     | C.....  | 09/06/2019..... | MIZUHO SECURITIES USA/FIXED INCOME.....      |                           | 1,665,000   | 1,500,000  | 13,750                                  |
| 86964W               | AG | 7 | SUZANO AUSTRIA GMBH.....                     | C.....  | 05/21/2019..... | VARIOUS.....                                 |                           | 2,167,726   | 2,200,000  |                                         |
| 87165B               | AQ | 6 | SYNCHRONY FINANCIAL.....                     |         | 07/22/2019..... | MORGAN STANLEY CO.....                       |                           | 299,811     | 300,000    |                                         |
| 87249M               | AA | 7 | WINDR 174 E - CDO.....                       | C.....  | 05/01/2019..... | JP MORGAN SECURITIES LLC.....                |                           | 1,404,688   | 1,450,000  | 24,487                                  |
| 87249V               | AL | 3 | WINDR 193 D - CDO.....                       | C.....  | 04/05/2019..... | BNP Paribas.....                             |                           | 300,000     | 300,000    |                                         |
| 87250A               | AG | 6 | TICP CLO XIII LTD - CDO.....                 | C.....  | 05/13/2019..... | GOLDMAN.....                                 |                           | 250,000     | 250,000    |                                         |
| 87250K               | AA | 7 | WINDR PSN - CDO.....                         | C.....  | 11/01/2019..... | DIRECT.....                                  |                           | 2,113,262   | 2,645,000  |                                         |

SCHEDULE D - PART 3

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

| 1                    |    |   | 2                                            | 3       | 4               | 5                                   | 6                         | 7           | 8           | 9                                       |
|----------------------|----|---|----------------------------------------------|---------|-----------------|-------------------------------------|---------------------------|-------------|-------------|-----------------------------------------|
| CUSIP Identification |    |   | Description                                  | Foreign | Date Acquired   | Name of Vendor                      | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends |
| 87250N               | AA | 1 | TCLSM-M-I-PSN - CDO.....                     |         | 03/19/2019..... | DEUTSCHE BANK SECURITIES, INC.....  |                           | 2,385,045   | 2,925,000   |                                         |
| 87261N               | AJ | 9 | TMX FINANCE LLC.....                         |         | 11/13/2019..... | JEFFERIES LLC.....                  |                           | 1,805,000   | 2,000,000   | 27,194                                  |
| 87265K               | AF | 9 | TPG SPECIALTY LENDING INC.....               |         | 10/30/2019..... | Stifel Nicolaus & Co.....           |                           | 4,976,150   | 5,000,000   |                                         |
| 87342R               | AC | 8 | BELL 161 A23 - ABS.....                      |         | 10/01/2019..... | CROSS TRADE.....                    |                           | 518,839     | 488,750     | 2,901                                   |
| 87404L               | AA | 0 | TLWND A - ABS.....                           | C.....  | 11/22/2019..... | Deutsche Bank.....                  |                           | 1,499,994   | 1,500,000   |                                         |
| 87612B               | BK | 7 | TARGA RESOURCES PARTNERS LP.....             |         | 01/10/2019..... | MERRILL LYNCH PIERCE FENNER.....    |                           | 100,000     | 100,000     |                                         |
| 87612B               | BM | 3 | TARGA RESOURCES PARTNERS LP.....             |         | 01/10/2019..... | MERRILL LYNCH PIERCE FENNER.....    |                           | 100,000     | 100,000     |                                         |
| 87612E               | BH | 8 | TARGET CORP.....                             |         | 03/18/2019..... | BARCLAYS CAPITAL INC.....           |                           | 309,969     | 310,000     |                                         |
| 87936V               | AB | 3 | TELEFONICA CELULAR DEL PARAGUAY SA.....      | C.....  | 03/28/2019..... | VARIOUS.....                        |                           | 1,490,000   | 1,490,000   |                                         |
| 881561               | HG | 2 | TMTS 046SL B3 - RMBS.....                    |         | 03/01/2019..... | Direct.....                         |                           | 28          | 28          |                                         |
| 882508               | BF | 0 | TEXAS INSTRUMENTS INC.....                   |         | 04/22/2019..... | VARIOUS.....                        |                           | 230,023     | 230,000     | 278                                     |
| 882508               | BG | 8 | TEXAS INSTRUMENTS INC.....                   |         | 08/26/2019..... | BANC OF AMERICA/FIXED INCOME.....   |                           | 687,854     | 690,000     |                                         |
| 88390A               | AZ | 3 | WINDR 142R DR - CDO.....                     | C.....  | 11/18/2019..... | WELLS FARGO SECURITIES LLC.....     |                           | 452,500     | 500,000     | 2,450                                   |
| 88579Y               | BJ | 9 | 3M CO.....                                   |         | 08/19/2019..... | BANC OF AMERICA/FIXED INCOME.....   |                           | 98,918      | 100,000     |                                         |
| 88731E               | AF | 7 | TIME WARNER ENTERTAINMENT COMPANY, L.P.....  |         | 02/01/2019..... | CREDIT SUISSE SECURITIES (USA)..... |                           | 381,652     | 330,000     | 10,748                                  |
| 88731E               | AJ | 9 | TIME WARNER ENTERTAINMENT COMPANY, L.P.....  |         | 12/03/2019..... | BAIRD, ROBERT W., & COMPANY IN..... |                           | 239,479     | 170,000     | 5,537                                   |
| 88732J               | AJ | 7 | SPECTRUM MANAGEMENT HOLDING COMPANY LLC..... |         | 11/20/2019..... | BAIRD, ROBERT W., & COMPANY IN..... |                           | 36,495      | 30,000      | 100                                     |
| 88732J               | AU | 2 | SPECTRUM MANAGEMENT HOLDING COMPANY LLC..... |         | 12/03/2019..... | VARIOUS.....                        |                           | 291,915     | 260,000     | 3,699                                   |
| 889184               | AC | 1 | TOLEDO HOSPITAL.....                         |         | 02/05/2019..... | VARIOUS.....                        |                           | 6,633,660   | 6,500,000   | 93,188                                  |
| 889184               | AD | 9 | TOLEDO HOSPITAL.....                         |         | 03/08/2019..... | WELLS FARGO SECURITIES LLC.....     |                           | 2,705,975   | 2,500,000   | 54,705                                  |
| 889184               | AE | 7 | TOLEDO HOSPITAL.....                         |         | 06/17/2019..... | MORGAN STANLEY & COMPANY, INC.....  |                           | 5,717,000   | 5,000,000   | 28,404                                  |
| 88948A               | DJ | 3 | TOLL ROAD INVESTORS PARTNERSHIP II, LP.....  | C.....  | 06/18/2019..... | WELLS FARGO SECURITIES LLC.....     |                           | 2,373,300   | 5,000,000   |                                         |
| 89079A               | AA | 4 | TOPS MARKETS LLC.....                        |         | 12/15/2019..... | DIRECT.....                         |                           | 51,924      | 51,924      |                                         |
| 89178B               | AB | 0 | TPMT 194 A2 - RMBS.....                      |         | 11/04/2019..... | BANC OF AMERICA/FIXED INCOME.....   |                           | 3,047,777   | 3,000,000   | 10,021                                  |
| 89352H               | AM | 1 | TRANSCANADA PIPELINES LTD.....               | C.....  | 08/08/2019..... | JP Morgan.....                      |                           | 2,238,100   | 2,000,000   | 41,368                                  |
| 89657B               | AA | 2 | TRL 191 A1 - ABS.....                        |         | 04/02/2019..... | WELLS FARGO SECURITIES LLC.....     |                           | 3,997,997   | 4,000,000   |                                         |
| 90265E               | AQ | 3 | UDR INC.....                                 |         | 06/25/2019..... | WELLS FARGO SECURITIES LLC.....     |                           | 1,993,240   | 2,000,000   |                                         |
| 904678               | AJ | 8 | UNICREDIT SPA.....                           | C.....  | 11/13/2019..... | VARIOUS.....                        |                           | 940,392     | 900,000     | 12,149                                  |
| 904678               | AQ | 2 | UNICREDIT SPA.....                           | C.....  | 03/26/2019..... | Citigroup (SSB).....                |                           | 310,000     | 310,000     |                                         |
| 907818               | FD | 5 | UNION PACIFIC CORP.....                      |         | 07/29/2019..... | CITIGROUP GLOBAL MARKETS, INC.....  |                           | 1,994,300   | 2,000,000   |                                         |
| 907818               | FE | 3 | UNION PACIFIC CORP.....                      |         | 07/29/2019..... | CITIGROUP GLOBAL MARKETS, INC.....  |                           | 992,030     | 1,000,000   |                                         |
| 907818               | FF | 0 | UNION PACIFIC CORP.....                      |         | 11/20/2019..... | CORPORATE ACTION.....               |                           | 513,910     | 500,000     |                                         |
| 909319               | AA | 3 | UNITED AIRLINES INC - ABS.....               |         | 10/31/2019..... | BAIRD, ROBERT W., & COMPANY IN..... |                           | 1,217,461   | 1,128,972   | 10,653                                  |
| 90931L               | AA | 6 | UNITED AIRLINES INC - ABS.....               |         | 12/18/2019..... | Barclays Captial Inc.....           |                           | 1,365,578   | 1,333,650   | 18,719                                  |
| 90932L               | AA | 5 | UNITED AIRLINES INC - ABS.....               |         | 12/20/2019..... | VARIOUS.....                        |                           | 1,911,591   | 1,828,720   | 6,499                                   |
| 91159H               | HW | 3 | U.S. BANCORP.....                            |         | 07/24/2019..... | US BANCORP INVESTMENTS INC.....     |                           | 139,987     | 140,000     |                                         |
| 91324P               | DS | 8 | UNITEDHEALTH GROUP INC.....                  |         | 07/23/2019..... | BANC OF AMERICA/FIXED INCOME.....   |                           | 629,830     | 630,000     |                                         |
| 91324P               | DT | 6 | UNITEDHEALTH GROUP INC.....                  |         | 07/23/2019..... | BANC OF AMERICA/FIXED INCOME.....   |                           | 49,508      | 50,000      |                                         |
| 91324P               | DV | 1 | UNITEDHEALTH GROUP INC.....                  |         | 07/23/2019..... | BANC OF AMERICA/FIXED INCOME.....   |                           | 2,973,360   | 3,000,000   |                                         |
| 92212C               | AA | 2 | VARAGON IFN TR II - CMO.....                 |         | 12/18/2019..... | VARIOUS.....                        |                           | 18,928,214  | 18,928,214  |                                         |
| 92212Y               | AA | 4 | VARAGON SR NT TR II - CMO.....               |         | 12/18/2019..... | VARIOUS.....                        |                           | 134,769,513 | 134,769,513 |                                         |
| 92277G               | AB | 3 | VENTAS REALTY LP.....                        |         | 12/17/2019..... | JANNEY MONTGOMERY SCOTT INC.....    |                           | 2,528,420   | 2,000,000   | 25,017                                  |
| 92277G               | AN | 7 | VENTAS REALTY LP.....                        |         | 06/03/2019..... | SUNTRUST.....                       |                           | 1,335,438   | 1,250,000   | 21,389                                  |
| 92277G               | AQ | 0 | VENTAS REALTY LP.....                        |         | 10/01/2019..... | JANNEY MONTGOMERY SCOTT INC.....    |                           | 1,199,960   | 1,000,000   | 29,385                                  |
| 92277G               | AU | 1 | VENTAS REALTY LP.....                        |         | 08/12/2019..... | VARIOUS.....                        |                           | 1,990,120   | 2,000,000   |                                         |
| 92332L               | AF | 6 | VENTURE 36 CLO LIMITED - CDO.....            | C.....  | 03/26/2019..... | BNP Paribas.....                    |                           | 12,967,500  | 13,000,000  |                                         |

SCHEDULE D - PART 3

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

| 1                    |    |   | 2                                            | 3       | 4               | 5                                       | 6                         | 7           | 8         | 9                                       |
|----------------------|----|---|----------------------------------------------|---------|-----------------|-----------------------------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification |    |   | Description                                  | Foreign | Date Acquired   | Name of Vendor                          | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 92338B               | AJ | 4 | VERDE CLO, LTD - CDO.....                    |         | 03/15/2019..... | GOLDMAN.....                            |                           | 4,000,000   | 4,000,000 |                                         |
| 92343V               | BT | 0 | VERIZON COMMUNICATIONS INC.....              |         | 06/05/2019..... | CREDIT SUISSE SECURITIES (USA).....     |                           | 296,444     | 230,000   | 975                                     |
| 92343V               | DS | 0 | VERIZON COMMUNICATIONS INC.....              |         | 09/12/2019..... | SUSQUEHANNA FIN. GRP.....               |                           | 1,245,960   | 1,000,000 | 21,023                                  |
| 92343V               | EA | 8 | VERIZON COMMUNICATIONS INC.....              |         | 01/11/2019..... | GOLDMAN.....                            |                           | 711,867     | 710,000   | 13,756                                  |
| 92343V               | EM | 2 | VERIZON COMMUNICATIONS INC.....              |         | 07/18/2019..... | CREDIT SUISSE SECURITIES (USA).....     |                           | 478,530     | 340,000   | 1,562                                   |
| 92345Y               | AE | 6 | VERISK ANALYTICS INC.....                    |         | 06/03/2019..... | MARKETAXESS CORPORATION.....            |                           | 1,216,631   | 1,050,000 | 27,278                                  |
| 92537K               | AB | 0 | VERUS 194 A2 - CMO/RMBS.....                 |         | 10/22/2019..... | CREDIT SUISSE SECURITIES (USA).....     |                           | 3,749,930   | 3,750,000 | 7,115                                   |
| 92557X               | AE | 1 | VIBR 4R ER - CDO.....                        |         | 08/07/2019..... | MORGAN STANLEY CO.....                  |                           | 2,850,000   | 3,000,000 |                                         |
| 92558D               | AA | 2 | VIBR 7 D - CDO.....                          |         | 04/17/2019..... | VARIOUS.....                            |                           | 1,175,500   | 1,225,000 | 21,010                                  |
| 92558M               | AA | 2 | VIBRANT CLO XI, LTD. - CDO.....              | C.....  | 06/21/2019..... | SG AMERICAS SECURITIES, LLC.....        |                           | 2,744,000   | 2,800,000 |                                         |
| 927320               | AA | 9 | VINCI SA.....                                | C.....  | 04/04/2019..... | VARIOUS.....                            |                           | 872,961     | 870,000   |                                         |
| 92857W               | BS | 8 | VODAFONE GROUP PLC.....                      | C.....  | 12/05/2019..... | MORGAN STANLEY & COMPANY, INC.....      |                           | 1,443,317   | 1,260,000 | 29,006                                  |
| 92857W               | BT | 6 | VODAFONE GROUP PLC.....                      | C.....  | 06/12/2019..... | BANC OF AMERICA/FIXED INCOME.....       |                           | 738,953     | 750,000   |                                         |
| 928668               | BA | 9 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC..... |         | 09/19/2019..... | Barclays Capital Inc.....               |                           | 1,996,760   | 2,000,000 |                                         |
| 92915P               | AR | 6 | INGIM 141RR CR2 - CDO.....                   |         | 08/15/2019..... | CITIGROUP GLOBAL MARKETS, INC.....      |                           | 276,750     | 300,000   | 1,360                                   |
| 92916G               | AU | 8 | INGIM 124R CRR - CDO.....                    |         | 10/11/2019..... | BNP PARIBAS, S.A.....                   |                           | 2,500,000   | 2,500,000 | 7,293                                   |
| 92917W               | AJ | 7 | VOYA 184 D - CDO.....                        |         | 01/29/2019..... | MORGAN STANLEY CO.....                  |                           | 4,950,000   | 5,000,000 |                                         |
| 92922F               | KY | 3 | WAMU 03AR12 B2 - CMO/RMBS.....               |         | 03/07/2019..... | MORGAN STANLEY CO.....                  |                           | 310,574     | 360,085   | 463                                     |
| 92926S               | AD | 8 | WMHE 07HE2 2A3 - RMBS.....                   |         | 05/10/2019..... | BREAN CAPITAL, LLC.....                 |                           | 909,314     | 1,763,519 | 2,538                                   |
| 931142               | EM | 1 | WALMART INC.....                             |         | 04/16/2019..... | MIZUHO SECURITIES USA/FIXED INCOME..... |                           | 419,446     | 420,000   |                                         |
| 931142               | EP | 4 | WALMART INC.....                             |         | 09/19/2019..... | CITIGROUP GLOBAL MARKETS INC.....       |                           | 49,264      | 50,000    |                                         |
| 931142               | EQ | 2 | WALMART INC.....                             |         | 09/19/2019..... | BARCLAYS CAPITAL INC.....               |                           | 89,905      | 90,000    |                                         |
| 931427               | AR | 9 | WALGREENS BOOTS ALLIANCE INC.....            |         | 11/19/2019..... | CitiGroup.....                          |                           | 1,983,100   | 2,000,000 | 43,917                                  |
| 93364C               | AB | 4 | WAMU 07Oa4 1AB - CMO/RMBS.....               |         | 06/18/2019..... | Amherst Securities Group LLC.....       |                           | 1,615,420   | 3,492,529 | 8,276                                   |
| 939336               | 2J | 1 | WMALT 051 1A6 - CMO/RMBS.....                |         | 07/01/2019..... | Direct.....                             |                           | 46,613      | 46,613    |                                         |
| 94106L               | BH | 1 | WASTE MANAGEMENT INC.....                    |         | 05/14/2019..... | GOLDMAN.....                            |                           | 19,995      | 20,000    |                                         |
| 94106L               | BJ | 7 | WASTE MANAGEMENT INC.....                    |         | 05/14/2019..... | JP MORGAN SECURITIES LLC.....           |                           | 5,314,467   | 5,320,000 |                                         |
| 94106L               | BK | 4 | WASTE MANAGEMENT INC.....                    |         | 05/31/2019..... | MORGAN STANLEY & COMPANY, INC.....      |                           | 792,090     | 750,000   | 1,038                                   |
| 94354K               | AA | 8 | WAAV 191 A - ABS.....                        |         | 09/30/2019..... | GOLDMAN, SACHS & CO.....                |                           | 1,499,934   | 1,500,000 |                                         |
| 95000U               | 2D | 4 | WELLS FARGO & CO.....                        |         | 01/16/2019..... | WELLS FARGO SECURITIES LLC.....         |                           | 359,359     | 360,000   |                                         |
| 95000U               | 2F | 9 | WELLS FARGO & CO.....                        |         | 06/10/2019..... | WELLS FARGO SECURITIES LLC.....         |                           | 660,000     | 660,000   |                                         |
| 95000U               | 2H | 5 | WELLS FARGO & CO.....                        |         | 10/24/2019..... | VARIOUS.....                            |                           | 3,310,000   | 3,310,000 |                                         |
| 95753T               | AL | 9 | WSTCT 1R DR - CDO.....                       | C.....  | 05/16/2019..... | WELLS FARGO SECURITIES LLC.....         |                           | 1,400,000   | 1,400,000 |                                         |
| 958254               | AB | 0 | WESTERN GAS PARTNERS LP.....                 |         | 07/18/2019..... | DAIWA CAPITAL MARKETS AMERICA.....      |                           | 51,038      | 50,000    | 117                                     |
| 958254               | AD | 6 | WESTERN GAS PARTNERS LP.....                 |         | 08/16/2019..... | BARCLAYS CAPITAL INC.....               |                           | 64,545      | 70,000    | 1,473                                   |
| 958254               | AE | 4 | WESTERN GAS PARTNERS LP.....                 |         | 05/10/2019..... | MERRILL LYNCH PIERCE FENNER.....        |                           | 242,503     | 250,000   | 4,471                                   |
| 958254               | AK | 0 | WESTERN GAS PARTNERS LP.....                 |         | 05/09/2019..... | VARIOUS.....                            |                           | 193,496     | 190,000   | 2,111                                   |
| 970648               | AK | 7 | WILLIS NORTH AMERICA INC.....                |         | 09/03/2019..... | BANC OF AMERICA/FIXED INCOME.....       |                           | 995,950     | 1,000,000 |                                         |
| 98417E               | AT | 7 | GLENCORE FINANCE CANADA LTD.....             | C.....  | 01/08/2019..... | VARIOUS.....                            |                           | 329,683     | 330,000   | 2,922                                   |
| 984245               | AS | 9 | YPF SA.....                                  | C.....  | 08/01/2019..... | SANTANDER INVESTMENT SECS.....          |                           | 983,500     | 1,000,000 |                                         |
| 98462Y               | AD | 2 | YAMANA GOLD INC.....                         | C.....  | 07/11/2019..... | Jefferies.....                          |                           | 20,672      | 20,000    | 77                                      |
| 98625R               | AE | 9 | YCLO 2R ER - CDO.....                        |         | 09/27/2019..... | VARIOUS.....                            |                           | 1,233,583   | 1,315,000 | 14,656                                  |
| 98875P               | AC | 4 | ZAIS9 9 SUB - CDO.....                       | C.....  | 03/26/2019..... | GOLDMAN.....                            |                           | 646,200     | 730,000   |                                         |
| 98887U               | AB | 1 | ZAIS6 6 SUB - CDO.....                       | C.....  | 06/03/2019..... | GOLDMAN.....                            |                           | 93,120      | 145,500   |                                         |
| 98887X               | AA | 7 | ZAIS7 7 INC - CDO.....                       | C.....  | 03/14/2019..... | VARIOUS.....                            |                           | 257,625     | 350,000   |                                         |
| BCC0HK               | QI | 0 | MORGAN STANLEY CAPITAL INC - MBS.....        |         | 03/20/2019..... | DIRECT.....                             |                           | 1,137,500   | 2,372,379 |                                         |

SCHEDULE D - PART 3

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

| 1                    |    |   | 2                                             | 3       | 4               | 5                                             | 6                         | 7           | 8          | 9                                       |
|----------------------|----|---|-----------------------------------------------|---------|-----------------|-----------------------------------------------|---------------------------|-------------|------------|-----------------------------------------|
| CUSIP Identification |    |   | Description                                   | Foreign | Date Acquired   | Name of Vendor                                | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends |
| G07268               | AW | 8 | AVOCA 20 F - CDO.....                         | B.....  | 06/18/2019..... | GOLDMAN SACHS INTL.....                       |                           | 1,096,718   | 1,121,700  | 9,456                                   |
| G131A0               | AG | 9 | BECLO 8 F - CDO.....                          | B.....  | 06/18/2019..... | CITIGROUP GLOBAL MARKETS LIMITED.....         |                           | 822,539     | 841,275    | 2,920                                   |
| G2440J               | AG | 0 | GTL TRADE FINANCE INC.....                    | D.....  | 11/22/2019..... | MARKETAXESS CORPORATION.....                  |                           | 1,476,450   | 1,200,000  | 8,257                                   |
| G2612S               | BM | 8 | CORDA 6R FR - CDO.....                        | B.....  | 08/02/2019..... | MORGAN STANLEY AND CO. INTERNATIONAL PLC..... |                           | 874,288     | 1,008,553  | 3,737                                   |
| G2613Z               | AM | 5 | CORDA 11 F - CDO.....                         | B.....  | 10/24/2019..... | MERRILL LYNCH INTERNATIONAL.....              |                           | 934,402     | 1,112,900  | 2,827                                   |
| G3040L               | AA | 0 | ENERGUATE TRUST.....                          | C.....  | 05/22/2019..... | PERSHING LLC JERSEY CITY.....                 |                           | 2,936,250   | 2,900,000  | 9,759                                   |
| G371E2               | AA | 6 | FRESNILLO PLC.....                            | D.....  | 01/11/2019..... | Jefferies.....                                |                           | 2,801,250   | 2,700,000  | 25,575                                  |
| G3925D               | AD | 2 | GERDAU TRADE INC.....                         | C.....  | 01/11/2019..... | HSBC SECURITIES.....                          |                           | 2,592,000   | 2,700,000  | 29,616                                  |
| G40360               | AV | 4 | GRAND HARBOUR CLO 2019-1 DESIGNATED ACTI..... | B.....  | 06/27/2019..... | BARCLAYS BANK PLC.....                        |                           | 1,057,224   | 1,136,800  |                                         |
| G42036               | AB | 2 | GRUPOSURA FINANCE.....                        | C.....  | 01/11/2019..... | JP MORGAN SECURITIES LTD - LONDON.....        |                           | 2,743,875   | 2,700,000  | 31,350                                  |
| G4336T               | AG | 1 | HAYFIN EMERALD CLO III DESIGNATED ACTIVI..... | B.....  | 09/01/2019..... | CITIGROUP GLOBAL MARKETS LIMITED.....         |                           | 614,145     | 659,784    |                                         |
| G4398Y               | AW | 0 | HARVT 21 F - CDO.....                         | B.....  | 06/20/2019..... | BARCLAYS BANK PLC.....                        |                           | 1,112,728   | 1,122,400  | 25,620                                  |
| G6891G               | AY | 2 | PALMP 1703 E - CDO.....                       | B.....  | 06/27/2019..... | VARIOUS.....                                  |                           | 3,009,569   | 3,103,550  | 47,455                                  |
| G7585Z               | AA | 4 | RKI OVERSEAS FINANCE 2016 B LTD.....          | D.....  | 12/18/2019..... | VARIOUS.....                                  |                           | 1,199,500   | 1,200,000  | 16,293                                  |
| G7500X               | AX | 3 | PENTA 5 F - CDO.....                          | B.....  | 06/17/2019..... | BARCLAYS BANK PLC.....                        |                           | 3,583,495   | 3,866,415  | 143,980                                 |
| G8272H               | AT | 6 | SOUND POINT EURO CLO II FUNDING DESIGNAT..... | B.....  | 07/18/2019..... | Credit Suisse Securities (Europe) LT.....     |                           | 1,141,030   | 1,234,530  |                                         |
| G9675B               | AS | 2 | WILPK 1 E - CDO.....                          |         | 07/01/2019..... | GOLDMAN SACHS INTL.....                       |                           | 1,510,779   | 1,705,200  | 24,517                                  |
| L20041               | AD | 8 | COSAN OVERSEAS LTD.....                       | C.....  | 01/11/2019..... | BARCLAYS BANK PLC, LONDON BRANCH.....         |                           | 2,774,250   | 2,700,000  | 91,875                                  |
| L5800P               | AB | 8 | JSL EUROPE SA.....                            | C.....  | 05/10/2019..... | MERRILL LYNCH PIERCE FENNER.....              |                           | 1,992,500   | 2,000,000  | 46,500                                  |
| L6388F               | BC | 5 | MILlicom INTERNATIONAL CELLULAR SA.....       | D.....  | 09/04/2019..... | MARKETAXESS CORPORATION.....                  |                           | 626,912     | 572,000    | 14,774                                  |
| L6401P               | AH | 6 | MINERVA LUXEMBOURG SA.....                    | D.....  | 08/28/2019..... | VARIOUS.....                                  |                           | 13,638,186  | 14,275,000 | 211,259                                 |
| L79090               | AA | 1 | RUMO LUXEMBOURG SARL.....                     | C.....  | 09/03/2019..... | VARIOUS.....                                  |                           | 2,697,446   | 2,507,000  | 11,437                                  |
| LX1754               | 77 | 4 | JONES DESLAURIERS INSURANCE MANAGEMENT I..... |         | 11/01/2019..... | DIRECT.....                                   |                           | 46,755      |            |                                         |
| N07060               | AG | 6 | ARESE 12X F - CDO.....                        | B.....  | 08/01/2019..... | MERRILL LYNCH INTERNATIONAL.....              |                           | 2,031,127   | 2,168,870  |                                         |
| N09703               | AU | 8 | BABSE 182 F - CDO.....                        | B.....  | 09/11/2019..... | BARCLAYS BANK PLC.....                        |                           | 1,701,191   | 1,912,918  | 12,275                                  |
| N1754X               | AB | 4 | DRYD 69 F - CDO.....                          | B.....  | 07/01/2019..... | MORGAN STANLEY AND CO. INTERNATIONAL PLC..... |                           | 541,680     | 568,400    | 3,039                                   |
| N1754Y               | AX | 4 | DRYDEN 73 EURO CLO 2018 B.V. - CDO.....       | B.....  | 10/25/2019..... | CITIGROUP GLOBAL MARKETS LIMITED.....         |                           | 2,520,245   | 2,776,000  |                                         |
| N1825P               | AV | 2 | CRNCL 10 F - CDO.....                         | B.....  | 08/05/2019..... | BARCLAYS BANK PLC.....                        |                           | 506,722     | 555,350    | 2,576                                   |
| N57445               | AA | 1 | MINEJESA CAPITAL BV.....                      | D.....  | 03/12/2019..... | Citigroup (SSB).....                          |                           | 2,559,593   | 2,700,000  | 11,516                                  |
| N84413               | CN | 6 | SYNGENTA FINANCE NV.....                      | D.....  | 03/27/2019..... | VARIOUS.....                                  |                           | 2,666,924   | 2,900,000  | 62,846                                  |
| P12651               | AB | 4 | BANCO GENERAL SA.....                         | C.....  | 02/20/2019..... | VARIOUS.....                                  |                           | 2,572,189   | 2,700,000  | 20,937                                  |
| P2253T               | JK | 6 | CEMEX SAB DE CV.....                          | C.....  | 08/27/2019..... | MARKETAXESS CORPORATION.....                  |                           | 2,902,775   | 2,700,000  | 67,834                                  |
| P2400P               | AA | 7 | CERRO DEL AGUILA SA.....                      | D.....  | 01/11/2019..... | CITIBANK, NA.....                             |                           | 2,528,550   | 2,700,000  | 45,788                                  |
| P29853               | AA | 9 | COMETA ENERGIA SA DE CV.....                  | D.....  | 03/15/2019..... | MERRILL LYNCH PIERCE FENNER.....              |                           | 952,455     | 987,000    | 25,343                                  |
| P3100S               | AC | 8 | CONTROLADORA MABE SA DE CV.....               | D.....  | 02/04/2019..... | HSBC SECS INC, NEW YORK.....                  |                           | 1,179,000   | 1,200,000  | 19,227                                  |
| P37115               | AF | 2 | EMPRESA NACIONAL DE TELECOMUNICACIONES S..... | D.....  | 05/15/2019..... | BARCLAYS BANK PLC, LONDON BRANCH.....         |                           | 2,520,000   | 2,500,000  | 34,965                                  |
| P40689               | AA | 2 | FIDEICOMISO P.A. PACIFICO TRES.....           | D.....  | 01/24/2019..... | GOLDMAN.....                                  |                           | 1,069,500   | 1,000,000  | 2,979                                   |
| P5626F               | AA | 0 | INTERCORP FINANCIAL SERVICES INC.....         | D.....  | 03/13/2019..... | VARIOUS.....                                  |                           | 2,385,700   | 2,500,000  | 39,623                                  |
| P57908               | AF | 5 | MEXICHEM SAB DE CV.....                       | D.....  | 05/31/2019..... | JEFFERIES & CO INC, NEW YORK.....             |                           | 1,296,750   | 1,300,000  | 16,336                                  |
| P5807Z               | AL | 6 | INVERSIONES CMPC SA.....                      | C.....  | 11/15/2019..... | VARIOUS.....                                  |                           | 3,692,000   | 3,700,000  | 41,563                                  |
| P69895               | AA | 1 | MULTIBANK INC.....                            | D.....  | 01/29/2019..... | JEFFERIES & CO INC, NEW YORK.....             |                           | 2,679,750   | 2,700,000  | 26,578                                  |
| P82290               | AR | 1 | SACI FALABELLA.....                           | D.....  | 01/11/2019..... | JPMorgan Chase Bank/Euroclear Bank.....       |                           | 369,000     | 400,000    | 3,125                                   |
| P93077               | AC | 2 | TRANSPORTADORA DE GAS INTERNACIONAL SA E..... | D.....  | 01/23/2019..... | HSBC SECURITIES.....                          |                           | 2,849,884   | 2,700,000  | 34,719                                  |
| P9367R               | AG | 6 | TRANSPORTADORA DE GAS DEL PERU SA.....        | C.....  | 01/14/2019..... | SANTANDER INVESTMENT SECS.....                |                           | 2,646,000   | 2,700,000  | 24,225                                  |
| P98088               | AA | 8 | VOTORANTIM CIMENTOS BRASIL SA.....            | C.....  | 09/16/2019..... | VARIOUS.....                                  |                           | 5,038,500   | 4,000,000  | 130,701                                 |
| P98118               | AA | 3 | VM HOLDING SA.....                            | C.....  | 01/11/2019..... | SANTANDER INVESTMENT SECS.....                |                           | 2,651,400   | 2,700,000  | 28,622                                  |

SCHEDULE D - PART 3

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

| 1                    |    |   | 2                                                 |  | 3       | 4               | 5                            |  | 6                         | 7             | 8             | 9                                       |
|----------------------|----|---|---------------------------------------------------|--|---------|-----------------|------------------------------|--|---------------------------|---------------|---------------|-----------------------------------------|
| CUSIP Identification |    |   | Description                                       |  | Foreign | Date Acquired   | Name of Vendor               |  | Number of Shares of Stock | Actual Cost   | Par Value     | Paid for Accrued Interest and Dividends |
| PP9J6Q               | 8P | 2 | SASNM 2003-BC2 P.....                             |  |         | 07/18/2019..... | DIRECT.....                  |  |                           | 85,000        | 100,000       |                                         |
| PPEPAT               | 68 | 1 | SAILN 2003-BC1 CERT - MBS.....                    |  |         | 08/15/2019..... | ODEON CAPITAL GROUP LLC..... |  |                           | 1,950,000     | 100,000       |                                         |
| PPEPAT               | 69 | 9 | SAILN 2003-3 CERT - MBS.....                      |  |         | 08/15/2019..... | ODEON CAPITAL GROUP LLC..... |  |                           | 250,000       | 100,000       |                                         |
| SOFSSR               | 03 | 6 | SOF RECEIVABLES 3, LLC - ABS.....                 |  |         | 03/07/2019..... | VARIOUS.....                 |  |                           | 442,083       | 442,083       |                                         |
| U1065P               | AA | 9 | BRASKEM AMERICA FINANCE CO.....                   |  |         | 11/08/2019..... | VARIOUS.....                 |  |                           | 3,513,750     | 3,000,000     | 63,333                                  |
| V96177               | AB | 2 | UPL CORPORATION LTD.....                          |  | D.....  | 03/14/2019..... | VARIOUS.....                 |  |                           | 1,006,585     | 1,050,000     | 1,038                                   |
| Y7138A               | AB | 6 | PERTAMINA (PERSERO) PT.....                       |  | C.....  | 09/03/2019..... | VARIOUS.....                 |  |                           | 5,260,450     | 4,000,000     | 69,514                                  |
| 3899999.             |    |   | Total - Bonds - Industrial and Miscellaneous..... |  |         |                 |                              |  |                           | 1,537,096,293 | 1,638,585,523 | 5,515,517                               |

Bonds - Hybrid Securities

|          |    |   |                                               |  |        |                 |                                     |  |  |           |           |        |
|----------|----|---|-----------------------------------------------|--|--------|-----------------|-------------------------------------|--|--|-----------|-----------|--------|
| 26441C   | BG | 9 | DUKE ENERGY CORP.....                         |  |        | 09/09/2019..... | BARCLAYS CAPITAL INC FIXED INC..... |  |  | 470,000   | 470,000   |        |
| 269246   | BN | 3 | E*TRADE FINANCIAL CORP.....                   |  |        | 11/01/2019..... | MARKETAXESS CORPORATION.....        |  |  | 415,728   | 400,000   | 2,024  |
| 269246   | BR | 4 | E*TRADE FINANCIAL CORP.....                   |  |        | 10/03/2019..... | CREDIT SUISSE SECURITIES (USA)..... |  |  | 950,000   | 1,000,000 | 3,239  |
| 89832Q   | 82 | 8 | TRUIST FINANCIAL CORP.....                    |  |        | 12/06/2019..... | VARIOUS.....                        |  |  | 2,658,292 | 2,655,000 | 44,958 |
| 92857W   | BQ | 2 | VODAFONE GROUP PLC.....                       |  | C..... | 03/28/2019..... | RBC CAPITAL MARKETS.....            |  |  | 3,000,000 | 3,000,000 |        |
| P1507S   | AG | 2 | BANCO SANTANDER MEXICO SA INSTITUCION DE..... |  | D..... | 10/31/2019..... | JEFFERIES & CO INC, NEW YORK.....   |  |  | 1,077,000 | 1,000,000 | 5,454  |
| 4899999. |    |   | Total - Bonds - Hybrid Securities.....        |  |        |                 |                                     |  |  | 8,571,020 | 8,525,000 | 55,675 |

Bonds - Unaffiliated Bank Loans

|        |    |   |                                               |  |  |                 |              |  |  |           |           |  |
|--------|----|---|-----------------------------------------------|--|--|-----------------|--------------|--|--|-----------|-----------|--|
| 000000 | 00 | 0 | AAAH1 ACQUISITION CORPORATION - DELAYED.....  |  |  | 11/01/2019..... | DIRECT.....  |  |  | 4,686     | 4,686     |  |
| 000000 | 00 | 0 | MRI SOFTWARE LLC - TWELFTH AMENDMENT TER..... |  |  | 11/01/2019..... | DIRECT.....  |  |  | 15,475    | 15,631    |  |
| 000000 | 00 | 0 | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  |  |  | 11/01/2019..... | DIRECT.....  |  |  | 67,512    | 66,784    |  |
| 000000 | 00 | 0 | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  |  |  | 11/01/2019..... | DIRECT.....  |  |  | 73,138    | 72,350    |  |
| 000000 | 00 | 0 | SIZZLING PLATTER, LLC - DELAYED DRAW TER..... |  |  | 11/01/2019..... | DIRECT.....  |  |  | 78,890    | 79,486    |  |
| 000000 | 00 | 0 | MC SIGN LESSOR CORP. - REVOLVING LOAN.....    |  |  | 11/01/2019..... | DIRECT.....  |  |  | 95,937    | 96,870    |  |
| 000000 | 00 | 0 | MESA AIRLINES, INC. - INCREMENTAL TERM L..... |  |  | 11/01/2019..... | DIRECT.....  |  |  | 112,857   | 114,286   |  |
| 000000 | 00 | 0 | VSS-SOUTHERN HOLDINGS, LLC - INCREMENTAL..... |  |  | 11/01/2019..... | DIRECT.....  |  |  | 149,303   | 149,303   |  |
| 000000 | 00 | 0 | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  |  |  | 11/01/2019..... | DIRECT.....  |  |  | 162,544   | 160,792   |  |
| 000000 | 00 | 0 | PPT MANAGEMENT HOLDINGS, LLC - DDTL-1.....    |  |  | 11/01/2019..... | VARIOUS..... |  |  | 192,460   | 217,696   |  |
| 000000 | 00 | 0 | RATEGAIN TECHNOLOGIES, INC. - UNSECURED.....  |  |  | 11/01/2019..... | Direct.....  |  |  | 266,667   | 266,667   |  |
| 000000 | 00 | 0 | NATIONAL CREDIT CENTER, LLC - FIRST AMEN..... |  |  | 11/01/2019..... | DIRECT.....  |  |  | 458,187   | 461,882   |  |
| 000000 | 00 | 0 | IPC CORP. - DELAYED DRAW TERM LOAN.....       |  |  | 11/01/2019..... | VARIOUS..... |  |  | 493,942   | 519,939   |  |
| 000000 | 00 | 0 | VANDER-BEND MANUFACTURING INC - REVOLVIN..... |  |  | 11/01/2019..... | DIRECT.....  |  |  | 518,682   | 540,724   |  |
| 000000 | 00 | 0 | ATRIA WEALTH SOLUTIONS, INC. - DELAYED D..... |  |  | 11/01/2019..... | VARIOUS..... |  |  | 571,937   | 571,937   |  |
| 000000 | 00 | 0 | BCHR US HOLDINGS, INC. - REVOLVING LOAN.....  |  |  | 11/01/2019..... | DIRECT.....  |  |  | 472,742   | 590,034   |  |
| 000000 | 00 | 0 | EXPERIENCE AUSTRALIA GROUP - DELAYED DRA..... |  |  | 11/01/2019..... | DIRECT.....  |  |  | 611,321   | 614,830   |  |
| 000000 | 00 | 0 | NATIONAL CREDIT CENTER, LLC - TERM LOAN.....  |  |  | 11/01/2019..... | DIRECT.....  |  |  | 766,933   | 773,118   |  |
| 000000 | 00 | 0 | TRANSOM SYMPHONY OPCO LLC - REVOLVING CR..... |  |  | 11/01/2019..... | DIRECT.....  |  |  | 846,010   | 846,010   |  |
| 000000 | 00 | 0 | DCA INVESTMENT HOLDING LLC - FOURTH AMEN..... |  |  | 11/01/2019..... | VARIOUS..... |  |  | 850,062   | 850,746   |  |
| 000000 | 00 | 0 | MESA AIRLINES, INC. - AIRCRAFT ACQUISITI..... |  |  | 11/01/2019..... | DIRECT.....  |  |  | 987,500   | 1,000,000 |  |
| 000000 | 00 | 0 | HELP AT HOME, LLC - SECOND ADDITIONAL TE..... |  |  | 11/01/2019..... | DIRECT.....  |  |  | 1,011,068 | 1,021,281 |  |
| 000000 | 00 | 0 | PRETZELS, LLC - FIRST AMENDMENT TERM LOA..... |  |  | 11/01/2019..... | DIRECT.....  |  |  | 1,044,759 | 1,066,080 |  |
| 000000 | 00 | 0 | LIVE AUCTIONEERS LLC - LAST OUT B-2 TERM..... |  |  | 11/01/2019..... | DIRECT.....  |  |  | 1,098,974 | 1,121,443 |  |
| 000000 | 00 | 0 | GATEWAY MERCURY OPCO, LLC (AKA FTD LLC).....  |  |  | 11/01/2019..... | DIRECT.....  |  |  | 1,121,726 | 1,144,900 |  |
| 000000 | 00 | 0 | PARAMEDICS LOGISTICS OPERATING COMPANY.....   |  |  | 11/01/2019..... | DIRECT.....  |  |  | 1,181,360 | 1,205,564 |  |
| 000000 | 00 | 0 | AIT WORLDWIDE LOGISTICS INC. - THIRD AME..... |  |  | 11/01/2019..... | DIRECT.....  |  |  | 1,184,153 | 1,202,186 |  |
| 000000 | 00 | 0 | MC SIGN LESSOR CORP. - TERM LOAN.....         |  |  | 11/01/2019..... | DIRECT.....  |  |  | 1,225,482 | 1,248,366 |  |
| 000000 | 00 | 0 | JONES DESLAURIERS INSURANCE MANAGEMENT I..... |  |  | 11/01/2019..... | VARIOUS..... |  |  | 1,547,240 | 1,561,997 |  |

E13.20



SCHEDULE D - PART 3

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

| 1                    | 2           |   | 3                                             | 4               | 5              | 6                         | 7           | 8         | 9                                       |
|----------------------|-------------|---|-----------------------------------------------|-----------------|----------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification | Description |   | Foreign                                       | Date Acquired   | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 000000               | 00          | 0 | WINSHUTTLE, LLC - FILO TERM LOAN (FIRST.....  | 11/01/2019..... | DIRECT.....    |                           | 1,638,570   | 1,683,983 |                                         |
| 000000               | 00          | 0 | TRANSOM SYMPHONY OPCO LLC - TERM LOAN.....    | 11/01/2019..... | DIRECT.....    |                           | 1,860,693   | 1,903,523 |                                         |
| 000000               | 00          | 0 | Munch's Supply LLC - Term Loan - Assignm..... | 11/01/2019..... | DIRECT.....    |                           | 1,925,489   | 1,965,103 |                                         |
| 000000               | 00          | 0 | MORPHE, LLC - TERM LOAN.....                  | 11/01/2019..... | DIRECT.....    |                           | 2,167,513   | 2,281,592 |                                         |
| 000000               | 00          | 0 | WOODBOLT INTERMEDIATE LLC - ADDITIONAL T..... | 11/01/2019..... | VARIOUS.....   |                           | 2,222,446   | 2,261,906 |                                         |
| 000000               | 00          | 0 | GLOBAL HOLDINGS LLC - CLOSING DATE TERM.....  | 11/01/2019..... | DIRECT.....    |                           | 2,278,423   | 2,313,120 |                                         |
| 000000               | 00          | 0 | J & D BRUSH HOLDINGS, LLC - TERM LOAN.....    | 11/01/2019..... | DIRECT.....    |                           | 2,306,510   | 2,375,687 |                                         |
| 000000               | 00          | 0 | PMC CONSOLIDATED HOLDINGS LLC - INITIAL.....  | 11/01/2019..... | DIRECT.....    |                           | 2,380,854   | 2,457,109 |                                         |
| 000000               | 00          | 0 | CLOWNFISH ACQUISITION VEHICLE, INC. - TE..... | 11/01/2019..... | DIRECT.....    |                           | 2,501,428   | 2,570,750 |                                         |
| 000000               | 00          | 0 | EXPERIENCE AUSTRALIA GROUP - TERM LOAN B..... | 11/01/2019..... | VARIOUS.....   |                           | 2,619,781   | 2,670,707 |                                         |
| 000000               | 00          | 0 | BY LIGHT PROFESSIONAL IT SERVICES LLC -.....  | 11/01/2019..... | DIRECT.....    |                           | 2,874,183   | 2,963,075 |                                         |
| 000000               | 00          | 0 | Eighth Amendment Term Loan : MRI Softwar..... | 11/01/2019..... | DIRECT.....    |                           | 3,223,706   | 3,256,268 |                                         |
| 000000               | 00          | 0 | JOKER HOLDCO 3 S.A R.L. - CAPEX FACILITY..... | 11/01/2019..... | DIRECT.....    |                           | 3,392,664   | 3,523,317 |                                         |
| 000000               | 00          | 0 | UNITED POLY SYSTEMS - TERM LOAN.....          | 11/01/2019..... | DIRECT.....    |                           | 3,537,046   | 3,609,231 |                                         |
| 000000               | 00          | 0 | HELIGEAR ACQUISITION CO - TERM LOAN.....      | 11/01/2019..... | DIRECT.....    |                           | 4,410,000   | 4,500,000 |                                         |
| 000000               | 00          | 0 | CLARKSON EYECARE, LLC - TERM LOAN SOLD O..... | 11/01/2019..... | DIRECT.....    |                           | 4,516,004   | 4,616,220 |                                         |
| 000000               | 00          | 0 | PT INTERMEDIATE HOLDINGS III, LLC - TERM..... | 11/01/2019..... | DIRECT.....    |                           | 4,890,590   | 4,967,970 |                                         |
| 000000               | 00          | 0 | HUNTER FAN COMPANY - FIRST ADDITIONAL TE..... | 11/04/2019..... | DIRECT.....    |                           | 537,592     | 576,506   |                                         |
| 000000               | 00          | 0 | PMC CONSOLIDATED HOLDINGS LLC - DELAYED.....  | 11/05/2019..... | DIRECT.....    |                           | 534,640     | 540,723   |                                         |
| 000000               | 00          | 0 | IGLOO PRODUCTS CORP. - TERM LOAN A.....       | 11/12/2019..... | DIRECT.....    |                           | 190,723     | 190,723   |                                         |
| 000000               | 00          | 0 | IGLOO PRODUCTS CORP. - ADDITIONAL TERM L..... | 11/12/2019..... | DIRECT.....    |                           | 204,945     | 204,945   |                                         |
| 000000               | 00          | 0 | IGLOO PRODUCTS CORP. - FIRST LIEN TERM L..... | 11/12/2019..... | DIRECT.....    |                           | 1,050,780   | 1,050,780 |                                         |
| 000000               | 00          | 0 | TIVO CORPORATION - TERM LOAN.....             | 11/20/2019..... | DIRECT.....    |                           | 2,205,000   | 2,250,000 |                                         |
| 000000               | 00          | 0 | SPORTECH, INC. - TERM LOAN.....               | 11/21/2019..... | DIRECT.....    |                           | 1,213,255   | 1,238,139 |                                         |
| 000000               | 00          | 0 | CITY BREWING - TERM LOAN.....                 | 11/21/2019..... | DIRECT.....    |                           | 1,292,553   | 1,308,814 |                                         |
| 000000               | 00          | 0 | SEGERDAHL CORP. - TERM LOAN.....              | 11/22/2019..... | DIRECT.....    |                           | 1,963,826   | 2,009,052 |                                         |
| 000000               | 00          | 0 | XPERIENCE RESTAURANT GROUP - TERM LOAN.....   | 11/22/2019..... | DIRECT.....    |                           | 3,022,389   | 3,104,182 |                                         |
| 000000               | 00          | 0 | US FITNESS - TERM LOAN.....                   | 11/26/2019..... | DIRECT.....    |                           | 3,014,709   | 3,053,022 |                                         |
| 000000               | 00          | 0 | IPC CORP. - TERM LOAN (SECOND LIEN).....      | 12/01/2019..... | DIRECT.....    |                           | 650,666     |           |                                         |
| 000000               | 00          | 0 | KILOWATT FINANCIAL, LLC - TERM LOAN A.....    | 12/01/2019..... | DIRECT.....    |                           | 1,260,921   | 1,260,949 |                                         |
| 000000               | 00          | 0 | WHCG MANAGEMENT, LLC - DELAYED DRAW TERM..... | 12/02/2019..... | DIRECT.....    |                           | 96,382      | 96,645    |                                         |
| 000000               | 00          | 0 | SHRIEVE CHEMICAL COMPANY - TERM LOAN.....     | 12/02/2019..... | DIRECT.....    |                           | 1,190,008   | 1,250,370 |                                         |
| 000000               | 00          | 0 | S&N COMMUNICATIONS, INC. - MAXIMUM REVOL..... | 12/03/2019..... | DIRECT.....    |                           | 86,476      | 86,476    |                                         |
| 000000               | 00          | 0 | DILIGENT CORPORATION (FKA DIAMOND MERGER..... | 12/10/2019..... | DIRECT.....    |                           | 6,785       | 6,845     |                                         |
| 000000               | 00          | 0 | POWERHOUSE INTERMEDIATE, INC. - REVOLVIN..... | 12/12/2019..... | DIRECT.....    |                           | 146,817     | 146,817   |                                         |
| 000000               | 00          | 0 | MONDEE, INC. - TERM LOAN.....                 | 12/23/2019..... | DIRECT.....    |                           | 5,057,727   | 5,181,818 |                                         |
| 000000               | 00          | 0 | NOBLE YOU GROUP HOLDING, LLC - REVOLVING..... | 12/24/2019..... | DIRECT.....    |                           | 241,122     | 241,122   |                                         |
| 000000               | 00          | 0 | UNITED POLY SYSTEMS - REVOLVING LOAN.....     | 12/27/2019..... | DIRECT.....    |                           | 446,462     | 469,200   |                                         |
| 000000               | 00          | 0 | GCOM SOFTWARE LLC - THIRD ADDITIONAL TER..... | 12/30/2019..... | DIRECT.....    |                           | 260,651     | 268,022   |                                         |
| 000000               | 00          | 0 | SHRIEVE CHEMICAL COMPANY - REVOLVER.....      | 12/31/2019..... | DIRECT.....    |                           | 18,945      | 18,945    |                                         |
| 000000               | 00          | 0 | COTTON HOLDINGS, INC. - REVOLVER.....         | 12/31/2019..... | DIRECT.....    |                           | 147,027     | 178,285   |                                         |
| 000000               | 00          | 0 | 1888 INDUSTRIAL SERVICES, LLC - PRIORITY..... | 12/31/2019..... | VARIOUS.....   |                           | 229,771     | 229,743   |                                         |
| 000000               | 00          | 0 | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  | 12/31/2019..... | DIRECT.....    |                           | 240,817     | 242,964   |                                         |
| 000000               | 00          | 0 | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  | 12/31/2019..... | DIRECT.....    |                           | 276,624     | 273,755   |                                         |
| 00095@               | AC          | 8 | ADCS CLINICS INTERMEDIATE HOLDINGS, LLC.....  | 11/01/2019..... | DIRECT.....    |                           | 30,962      | 30,962    |                                         |
| 00506@               | AC          | 1 | ACTIVE DAY, INC. - REVOLVING LOAN.....        | 12/27/2019..... | DIRECT.....    |                           | 64,560      | 64,560    |                                         |
| 00769E               | AS          | 9 | ADVANTAGE SALES & MARKETING INC. - INITI..... | 11/01/2019..... | DIRECT.....    |                           | 337,864     | 380,000   |                                         |

SCHEDULE D - PART 3

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

| 1                    | 2           |   | 3       | 4                                             | 5               | 6                         | 7           | 8         | 9                                       |
|----------------------|-------------|---|---------|-----------------------------------------------|-----------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification | Description |   | Foreign | Date Acquired                                 | Name of Vendor  | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 00769E               | AW          | 0 |         | ADVANTAGE SALES & MARKETING INC. - TERM.....  | 11/01/2019..... | DIRECT.....               | 475,108     | 538,626   |                                         |
| 02076*               | AA          | 3 |         | ALPHA MEDIA LLC (ALPHA 3E CORPORATION) -..... | 11/01/2019..... | VARIOUS.....              | 457,598     | 457,763   |                                         |
| 053120               | 16          | 8 |         | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  | 11/01/2019..... | DIRECT.....               | 93,715      | 92,705    |                                         |
| 11680U               | AB          | 3 |         | BRUNDAGE-BONE CONCRETE PUMPING HOLDINGS.....  | 11/01/2019..... | VARIOUS.....              | 617,477     | 639,872   |                                         |
| 12868T               | AF          | 9 |         | CALCEUS ACQUISITION, INC. (AKA COLE HAAN..... | 11/01/2019..... | DIRECT.....               | 1,975,000   | 2,000,000 |                                         |
| 13201F               | AQ          | 9 |         | CAMBREX CORPORATION - INITIAL DOLLAR TER..... | 12/01/2019..... | DIRECT.....               | 1,297,059   | 1,323,529 |                                         |
| 20337E               | AQ          | 4 |         | COMMSCOPE, INC. - INITIAL TERM LOAN.....      | 11/01/2019..... | VARIOUS.....              | 2,495,506   | 2,500,000 |                                         |
| 23313*               | AA          | 2 |         | DCA INVESTMENT HOLDING, LLC - REVOLVING.....  | 12/31/2019..... | DIRECT.....               | 188,344     | 188,344   |                                         |
| 23313*               | AB          | 0 |         | DCA INVESTMENT HOLDING, LLC - FOURTH AME..... | 11/08/2019..... | DIRECT.....               | 843,305     | 843,305   |                                         |
| 25403#               | AB          | 2 |         | DILIGENT CORPORATION (FKA DIAMOND MERGER..... | 11/01/2019..... | DIRECT.....               | 173,875     | 173,875   |                                         |
| 25403#               | AB          | 2 |         | DILIGENT CORPORATION (FKA DIAMOND MERGER..... | 12/10/2019..... | DIRECT.....               | 9,498       | 9,498     |                                         |
| 25471Y               | AJ          | 1 |         | DISCOVERORG, LLC - INITIAL LOAN (SECOND.....  | 11/01/2019..... | DIRECT.....               | 4,137,000   | 4,200,000 |                                         |
| 26483N               | AN          | 0 |         | DUN & BRADSTREET CORPORATION, THE - INIT..... | 11/01/2019..... | DIRECT.....               | 2,632,454   | 2,686,177 |                                         |
| 26785D               | AB          | 3 |         | DYNAMIC ENERGY SERVICES INTERNATIONAL LL..... | 05/01/2019..... | DIRECT.....               | 149,125     | 148,006   |                                         |
| 26785D               | AC          | 1 |         | DYNAMIC ENERGY SERVICES INTERNATIONAL LL..... | 11/07/2019..... | VARIOUS.....              | 1,218,989   | 3,499,568 |                                         |
| 26816D               | AL          | 4 |         | DYNCORP INTERNATIONAL INC. - TERM LOAN.....   | 11/01/2019..... | DIRECT.....               | 1,835,240   | 1,892,000 |                                         |
| 26846@               | AA          | 9 |         | EGD SECURITY SYSTEMS, LLC - FIRST AMENDM..... | 11/01/2019..... | DIRECT.....               | 208,878     | 208,878   |                                         |
| 26846@               | AB          | 7 |         | EGD SECURITY SYSTEMS, LLC - TERM LOAN A.....  | 11/01/2019..... | DIRECT.....               | 1,414,650   | 1,423,387 |                                         |
| 26846@               | AC          | 5 |         | EGD SECURITY SYSTEMS, LLC - REVOLVING LO..... | 11/18/2019..... | DIRECT.....               | 40,897      | 40,897    |                                         |
| 30162E               | AD          | 2 |         | EXELA INTERMEDIATE LLC - 2018 TERM LOAN.....  | 11/05/2019..... | DIRECT.....               | 393,622     | 466,928   |                                         |
| 31446U               | AL          | 4 |         | FENDER MUSICAL INSTRUMENTS CORPORATION -..... | 11/01/2019..... | DIRECT.....               | 4,677,750   | 4,725,000 |                                         |
| 34063G               | AB          | 3 |         | FLORIDA EAST COAST INDUSTRIES, LLC - TER..... | 12/18/2019..... | VARIOUS.....              | 1,304,920   | 1,314,780 |                                         |
| 37255Q               | AB          | 2 |         | GEO PARENT CORPORATION - INITIAL TERM LO..... | 11/01/2019..... | DIRECT.....               | 2,045,288   | 2,064,866 |                                         |
| 37363#               | AA          | 7 |         | GEORGICA PINE CLOTHIERS, LLC - REVOLVING..... | 12/31/2019..... | DIRECT.....               | 37,274      | 37,274    |                                         |
| 44932U               | AB          | 0 |         | IAA, INC. - INITIAL TERM LOAN.....            | 11/01/2019..... | DIRECT.....               | 997,500     | 1,000,000 |                                         |
| 46650K               | AB          | 7 |         | JP INTERMEDIATE B, LLC - INITIAL TERM LO..... | 11/01/2019..... | VARIOUS.....              | 333,826     | 346,947   |                                         |
| 48207H               | AB          | 8 |         | JURASSIC ACQUISITION CORP.(AKA ACTIVE MI..... | 11/01/2019..... | DIRECT.....               | 1,183,015   | 1,221,106 |                                         |
| 61022Y               | AC          | 5 |         | MONOTYPE IMAGING HOLDINGS INC. - TERM LO..... | 11/01/2019..... | DIRECT.....               | 1,178,976   | 1,281,496 |                                         |
| 68087*               | AA          | 1 |         | Adjustment.....                               | 12/31/2019..... | DIRECT.....               | 9,759       | 16,504    |                                         |
| 68087*               | AA          | 1 |         | Adjustment.....                               | 12/31/2019..... | DIRECT.....               | 12,570      | 20,550    |                                         |
| 68087*               | AA          | 1 |         | Adjustment.....                               | 12/31/2019..... | DIRECT.....               | 15,046      | 21,604    |                                         |
| 68087*               | AA          | 1 |         | Adjustment.....                               | 12/31/2019..... | DIRECT.....               | 20,434      | 27,490    |                                         |
| 68087*               | AA          | 1 |         | Adjustment.....                               | 12/31/2019..... | VARIOUS.....              | 22,712      | 37,129    |                                         |
| 68087*               | AB          | 9 |         | Adjustment.....                               | 12/31/2019..... | DIRECT.....               | 130,030     | 133,394   |                                         |
| 68087*               | AC          | 7 |         | Adjustment.....                               | 12/31/2019..... | DIRECT.....               | 81,366      | 137,598   |                                         |
| 69345U               | AC          | 6 |         | PROTECTIVE INDUSTRIAL PRODUCTS, INC. - D..... | 11/01/2019..... | DIRECT.....               | 842,486     | 849,280   |                                         |
| 69374Y               | AB          | 4 |         | PSS INDUSTRIAL GROUP CORP. - TERM LOAN (..... | 11/01/2019..... | DIRECT.....               | 2,713,669   | 2,783,250 |                                         |
| 69396@               | AA          | 3 |         | PPT MANAGEMENT HOLDINGS, LLC - DDTL-2.....    | 11/01/2019..... | VARIOUS.....              | 952         | 4,560     |                                         |
| 69396@               | AA          | 3 |         | PPT MANAGEMENT HOLDINGS, LLC - DELAYED D..... | 11/01/2019..... | VARIOUS.....              | 2,217       | 7,334     |                                         |
| 69396@               | AC          | 9 |         | PPT MANAGEMENT HOLDINGS, LLC - REVOLVING..... | 11/01/2019..... | VARIOUS.....              | 93          | 417       |                                         |
| 72347L               | AE          | 4 |         | PINNACLE OPERATING CORPORATION - TERM B.....  | 12/31/2019..... | DIRECT.....               | 29,030      | 50,321    |                                         |
| 72350*               | AB          | 1 |         | PINNACLE TREATMENT CENTERS, INC. - REVOL..... | 12/19/2019..... | DIRECT.....               | 33,286      | 33,286    |                                         |
| 72350*               | AC          | 9 |         | PINNACLE TREATMENT CENTERS, INC. - DELAY..... | 11/01/2019..... | DIRECT.....               | 32,361      | 32,361    |                                         |
| 73116*               | AD          | 0 |         | POLK ACQUISITION CORP. - REVOLVING LOAN.....  | 11/06/2019..... | VARIOUS.....              | 58,133      | 58,133    |                                         |
| 73178E               | AC          | 6 |         | POLYMER PROCESS HOLDINGS, INC. - INITIAL..... | 11/01/2019..... | DIRECT.....               | 1,812,460   | 1,868,516 |                                         |
| 74625#               | AA          | 4 |         | PURFOODS, LLC - CLOSING DATE DELAYED DRA..... | 11/01/2019..... | DIRECT.....               | 27,645      | 27,645    |                                         |

SCHEDULE D - PART 3

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

| 1                    |    |   | 2                                             | 3       | 4               | 5                      | 6                         | 7           | 8         | 9                                       |
|----------------------|----|---|-----------------------------------------------|---------|-----------------|------------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification |    |   | Description                                   | Foreign | Date Acquired   | Name of Vendor         | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 74625#               | AB | 2 | PURFOODS, LLC - REVOLVING LOAN.....           |         | 12/11/2019..... | DIRECT.....            |                           | 200,325     | 200,325   |                                         |
| 74993#               | AC | 4 | RXH BUYER CORPORATION - REVOLVING LOAN.....   |         | 11/01/2019..... | DIRECT.....            |                           | 23,911      | 23,911    |                                         |
| 75975#               | AA | 7 | RELADYNE INC. - RESTATEMENT EFFECTIVE DA..... |         | 11/01/2019..... | DIRECT.....            |                           | 535,177     | 535,177   |                                         |
| 87259B               | AG | 5 | NORTH AMERICAN LIFTING HOLDINGS, INC. (A..... |         | 11/01/2019..... | DIRECT.....            |                           | 690,985     | 837,399   |                                         |
| 90480T               | AD | 8 | COVIA HOLDINGS CORPORATION (FKA UNIMIN C..... |         | 11/01/2019..... | VARIOUS.....           |                           | 1,448,094   | 2,001,830 |                                         |
| 92855L               | AK | 2 | VIZIENT, INC. - TERM B-5 LOAN.....            |         | 11/01/2019..... | DIRECT.....            |                           | 497,500     | 500,000   |                                         |
| ADK18T               | L1 | 1 | ADK SPECTRUM II L.P. - LOAN.....              |         | 12/31/2019..... | VARIOUS.....           |                           | 8,349       | 8,349     |                                         |
| AITTN1               | 12 | 4 | AIT WORLDWIDE LOGISTICS, INC. - INCREMEN..... |         | 11/01/2019..... | DIRECT.....            |                           | 216,649     | 218,152   |                                         |
| ALLARR               | EV | 7 | Adjustment.....                               |         | 12/31/2019..... | DIRECT.....            |                           | 311,960     | 325,754   |                                         |
| AMCP85               | 31 | 9 | AMCP STAFFING INTERMEDIATE HOLDINGS III.....  |         | 12/05/2019..... | DIRECT.....            |                           | 659,129     | 703,115   |                                         |
| ATSITL               | 2L | 2 | AVIATION TECHNICAL SERVICES, INC. - INIT..... |         | 11/01/2019..... | DIRECT.....            |                           | 1,868,183   | 1,875,000 |                                         |
| AUTOAL               | ER | 9 | AUTOALERT, LLC - LOAN.....                    |         | 11/01/2019..... | VARIOUS.....           |                           | 6,207,047   | 6,320,079 |                                         |
| BLKANG               | RV | 1 | BLACK ANGUS STEAKHOUSES, LLC - REVOLVING..... |         | 11/01/2019..... | DIRECT.....            |                           | 343,750     | 343,750   |                                         |
| CREADD               | TL | 2 | KSC STUDIO, L.L.C. - DDTL TRANCHE 2.....      |         | 12/23/2019..... | DIRECT.....            |                           | 191,818     | 191,818   |                                         |
| DILCOR               | P3 | 0 | DILIGENT CORPORATION (FKA DIAMOND MERGER..... |         | 11/01/2019..... | DIRECT.....            |                           | 11,713      | 11,713    |                                         |
| ESP18D               | TL | 2 | EYECARE SERVICES PARTNERS HOLDINGS LLC -..... |         | 11/01/2019..... | DIRECT.....            |                           | 204,230     | 206,293   |                                         |
| FISHBO               | WL | 3 | FISHBOWL, INC. - COMMITMENT.....              |         | 12/31/2019..... | DIRECT.....            |                           | 460,412     | 460,412   |                                         |
| GE18TL               | 12 | 3 | GUIDON ENERGY MIDCO LLC - DELAYED DRAW T..... |         | 11/01/2019..... | VARIOUS.....           |                           | 4,654,692   | 4,675,732 |                                         |
| GHIMAA               | DF | 9 | GRUPO HIMA SAN PABLO, INC. - ADF CLAIM.....   |         | 01/01/2019..... | INTERNAL TRANSFER..... |                           | 138,227     | 191,982   |                                         |
| GKD18R               | V1 | 0 | GKD INDEX PARTNERS, LLC - REVOLVING FACI..... |         | 12/24/2019..... | DIRECT.....            |                           | 76,561      | 76,561    |                                         |
| GRETZR               | EV | 6 | GRETZKY BIDCO PTE. LTD. - ORIGINAL REVOL..... | B.....  | 11/01/2019..... | VARIOUS.....           |                           | 119,825     | 127,901   |                                         |
| GRPOPE               | RA | 7 | GRP OPERATING, LLC - FIXED RATE LOAN.....     |         | 12/23/2019..... | DIRECT.....            |                           | 246,142     | 252,453   |                                         |
| HIGHTO               | W1 | 9 | HIGHTOWER HOLDING, LLC - DELAYED DRAW TE..... |         | 11/01/2019..... | DIRECT.....            |                           | 1,507,046   | 1,524,194 |                                         |
| HYLNDA               | TA | 6 | Adjustment.....                               |         | 12/31/2019..... | DIRECT.....            |                           | 2,634,550   | 2,654,697 |                                         |
| IAG18R               | 12 | 8 | SMART CHEMICAL SOLUTIONS, LLC - REVOLVIN..... |         | 11/01/2019..... | DIRECT.....            |                           | 519,376     | 519,376   |                                         |
| INTERN               | AP | 5 | INTERNAP CORPORATION - INITIAL TERM LOAN..... |         | 12/27/2019..... | DIRECT.....            |                           | 236,658     | 379,769   |                                         |
| JD1241               | 23 | 3 | JD CLASSICS HOLDINGS LIMITED - DIP TERM.....  |         | 12/10/2019..... | DIRECT.....            |                           | 723         | 724       |                                         |
| JDCLSS               | GB | 1 | DAYTONA BIDCO LIMITED - FACILITY B.....       |         | 11/01/2019..... | DIRECT.....            |                           | 70,237      |           |                                         |
| LB9653               | 12 | 5 | LBI MEDIA, INC. - TERM LOAN.....              |         | 10/01/2019..... | DIRECT.....            |                           | 123,424     | 126,052   |                                         |
| LX1287               | 92 | 4 | GRUPO HIMA SAN PABLO, INC. - TERM A LOAN..... |         | 11/01/2019..... | DIRECT.....            |                           | 650,970     | 904,126   |                                         |
| LX1287               | 93 | 2 | GRUPO HIMA SAN PABLO, INC. - TERM B LOAN..... |         | 01/01/2019..... | INTERNAL TRANSFER..... |                           | 1,836,931   | 2,551,293 |                                         |
| LX1702               | 03 | 9 | GRP OPERATING, LLC - FLOATING RATE LOAN.....  |         | 11/01/2019..... | VARIOUS.....           |                           | 796,067     | 804,568   |                                         |
| LX1721               | 84 | 9 | BLUELINX HOLDINGS INC. - TERM LOAN.....       |         | 11/01/2019..... | DIRECT.....            |                           | 1,648,345   | 1,670,347 |                                         |
| LX1736               | 80 | 5 | BRODER BROS., CO. - INITIAL NOTE.....         |         | 11/01/2019..... | DIRECT.....            |                           | 747,343     | 747,343   |                                         |
| LX1743               | 96 | 7 | PROTECTIVE INDUSTRIAL PRODUCTS, INC. - D..... |         | 11/01/2019..... | DIRECT.....            |                           | 259,377     | 261,685   |                                         |
| LX1754               | 21 | 2 | SM WELLNESS HOLDINGS, INC. - REVOLVING L..... |         | 12/12/2019..... | DIRECT.....            |                           | 2,296,651   | 2,296,651 |                                         |
| LX1754               | 43 | 6 | FITNESS AND LIFESTYLE GROUP BIDCO PTY LT..... |         | 12/11/2019..... | DIRECT.....            |                           | 654,749     | 650,011   |                                         |
| LX1754               | 45 | 1 | FITNESS AND LIFESTYLE GROUP BIDCO PTY LT..... | B.....  | 11/01/2019..... | VARIOUS.....           |                           | 1,084,165   | 1,121,237 |                                         |
| LX1754               | 77 | 4 | JONES DESLAURIERS INSURANCE MANAGEMENT I..... |         | 11/01/2019..... | VARIOUS.....           |                           | 313,211     | 317,221   |                                         |
| LX1760               | 54 | 0 | MESA AIR GROUP, INC. - JUNIOR LOAN N908F..... |         | 11/01/2019..... | Direct.....            |                           | 216,606     | 218,241   |                                         |
| LX1760               | 55 | 7 | MESA AIR GROUP, INC. - JUNIOR LOAN N909F..... |         | 11/01/2019..... | Direct.....            |                           | 93,754      | 94,462    |                                         |
| LX1760               | 81 | 3 | MESA AIR GROUP, INC. - JUNIOR LOAN N907F..... |         | 11/01/2019..... | Direct.....            |                           | 142,707     | 143,784   |                                         |
| LX1760               | 95 | 3 | MESA AIR GROUP, INC. - JUNIOR LOAN N903F..... |         | 11/01/2019..... | Direct.....            |                           | 161,128     | 162,345   |                                         |
| LX1760               | 97 | 9 | MESA AIR GROUP, INC. - JUNIOR LOAN N904F..... |         | 11/01/2019..... | Direct.....            |                           | 183,449     | 184,834   |                                         |
| LX1760               | 98 | 7 | MESA AIR GROUP, INC. - JUNIOR LOAN N902F..... |         | 11/01/2019..... | Direct.....            |                           | 135,642     | 136,665   |                                         |
| LX1761               | 04 | 3 | MESA AIR GROUP, INC. - JUNIOR LOAN N905J..... |         | 11/01/2019..... | Direct.....            |                           | 129,575     | 130,553   |                                         |

SCHEDULE D - PART 3

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

| 1                    |    |   | 2                                             | 3       | 4               | 5              | 6                         | 7           | 8         | 9                                       |
|----------------------|----|---|-----------------------------------------------|---------|-----------------|----------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification |    |   | Description                                   | Foreign | Date Acquired   | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| LX1761               | 05 | 0 | MESA AIR GROUP, INC. - JUNIOR LOAN N906F..... |         | 11/01/2019..... | Direct.....    |                           | 136,288     | 137,317   |                                         |
| LX1761               | 22 | 5 | EXTREME PLASTICS PLUS HOLDINGS LLC - CAP..... |         | 11/01/2019..... | DIRECT.....    |                           | 321,658     | 321,658   |                                         |
| LX1762               | 37 | 1 | MERIDIAN ADHESIVES GROUP, INC. - CLOSING..... |         | 11/01/2019..... | DIRECT.....    |                           | 1,741,462   | 1,776,557 |                                         |
| LX1766               | 19 | 0 | OTG MANAGEMENT, LLC - FOURTH AMENDMENT E..... |         | 12/11/2019..... | DIRECT.....    |                           | 727,354     | 727,354   |                                         |
| LX1767               | 01 | 6 | MILLS FLEET FARM GROUP LLC - REFINANCING..... |         | 12/04/2019..... | VARIOUS.....   |                           | 36,432      | 40,058    |                                         |
| LX1772               | 53 | 7 | EZOPEN, LLC - TRANCHE B-1 TERM LOAN.....      |         | 11/01/2019..... | VARIOUS.....   |                           | 4,310,815   | 4,350,313 |                                         |
| LX1774               | 06 | 1 | CONSERVICE, LLC - INITIAL TERM LOAN.....      |         | 11/01/2019..... | DIRECT.....    |                           | 1,500,674   | 1,516,854 |                                         |
| LX1774               | 83 | 0 | ENCOMPASS DIGITAL MEDIA, INC. - REVOLVIN..... |         | 12/31/2019..... | DIRECT.....    |                           | 1,614,267   | 1,614,267 |                                         |
| LX1777               | 90 | 8 | CONSERVICE, LLC - DELAYED DRAW TERM LOAN..... |         | 11/01/2019..... | DIRECT.....    |                           | 132,816     | 133,483   |                                         |
| LX1782               | 91 | 6 | HIGHTOWER HOLDING, LLC - AMENDMENT NO. 2..... |         | 11/01/2019..... | VARIOUS.....   |                           | 1,281,918   | 1,288,359 |                                         |
| LX1784               | 52 | 4 | ACCUMEN INC. - DELAYED DRAW TERM LOAN.....    |         | 11/01/2019..... | DIRECT.....    |                           | 2,103,343   | 2,137,543 |                                         |
| LX1785               | 76 | 0 | ITI HOLDINGS, INC. - REVOLVING LOAN.....      |         | 11/01/2019..... | DIRECT.....    |                           | 404,996     | 404,996   |                                         |
| LX1786               | 32 | 1 | MRI SOFTWARE LLC - NINTH AMENDMENT TERM.....  |         | 11/01/2019..... | DIRECT.....    |                           | 2,962,365   | 2,992,288 |                                         |
| LX1791               | 12 | 3 | QUARTZ HOLDING COMPANY - TERM LOAN (SECO..... |         | 11/01/2019..... | DIRECT.....    |                           | 775,599     | 791,537   |                                         |
| LX1791               | 35 | 4 | KIBO SOFTWARE, INC. (AKA MARKETLIVE) - T..... |         | 11/01/2019..... | DIRECT.....    |                           | 697,851     | 712,000   |                                         |
| LX1791               | 47 | 9 | SPARTON CORPORATION - TERM LOAN.....          |         | 11/01/2019..... | DIRECT.....    |                           | 3,660,300   | 3,750,000 |                                         |
| LX1791               | 49 | 5 | GREENFIELD WORLD TRADE, INC. - INITIAL T..... |         | 11/01/2019..... | DIRECT.....    |                           | 3,671,875   | 3,750,000 |                                         |
| LX1792               | 33 | 7 | DCA INVESTMENT HOLDING, LLC - FOURTH AME..... |         | 11/01/2019..... | DIRECT.....    |                           | 769,368     | 778,321   |                                         |
| LX1793               | 02 | 0 | BEARCOM ACQUISITION CORP. - SIXTH AMENDM..... |         | 11/01/2019..... | VARIOUS.....   |                           | 938,743     | 944,779   |                                         |
| LX1795               | 69 | 4 | FS SQUARED HOLDING CORP. - REVOLVING CRE..... |         | 12/27/2019..... | DIRECT.....    |                           | 419,287     | 419,287   |                                         |
| LX1795               | 85 | 0 | PURFOODS, LLC - THIRD AMENDMENT INCREMEN..... |         | 11/01/2019..... | DIRECT.....    |                           | 169,320     | 169,320   |                                         |
| LX1796               | 60 | 1 | VETERINARY SPECIALISTS OF NORTH AMERICA.....  |         | 11/01/2019..... | DIRECT.....    |                           | 5,232,720   | 5,332,040 |                                         |
| LX1796               | 61 | 9 | VETERINARY SPECIALISTS OF NORTH AMERICA.....  |         | 11/04/2019..... | DIRECT.....    |                           | 479,166     | 479,166   |                                         |
| LX1796               | 62 | 7 | VETERINARY SPECIALISTS OF NORTH AMERICA.....  |         | 11/27/2019..... | DIRECT.....    |                           | 382,799     | 382,799   |                                         |
| LX1799               | 77 | 9 | LBI MEDIA, INC. - TERM LOAN.....              |         | 11/01/2019..... | DIRECT.....    |                           | 1,755,389   | 1,755,389 |                                         |
| LX1801               | 05 | 4 | AVID TECHNOLOGY, INC. - TERM A-2 LOAN.....    |         | 11/01/2019..... | DIRECT.....    |                           | 2,119,416   | 2,162,670 |                                         |
| LX1802               | 80 | 5 | CLARKSON EYECARE, LLC - DELAYED DRAW TER..... |         | 12/30/2019..... | DIRECT.....    |                           | 4,151,347   | 4,151,347 |                                         |
| LX1803               | 87 | 8 | EP PURCHASER, LLC - CLOSING DATE U.S. TE..... |         | 11/01/2019..... | DIRECT.....    |                           | 1,328,216   | 1,374,107 |                                         |
| LX1803               | 89 | 4 | ENTERTAINMENT PARTNERS CANADA ULC - CLOS..... |         | 11/01/2019..... | VARIOUS.....   |                           | 220,024     | 227,438   |                                         |
| LX1804               | 21 | 5 | KASEYA TRAVERSE INC. - INITIAL TERM LOAN..... |         | 11/01/2019..... | VARIOUS.....   |                           | 2,247,516   | 2,299,943 |                                         |
| LX1804               | 22 | 3 | KASEYA TRAVERSE INC. - REVOLVING LOAN.....    |         | 12/30/2019..... | DIRECT.....    |                           | 110,371     | 110,371   |                                         |
| LX1804               | 23 | 1 | KASEYA TRAVERSE INC. - DELAYED DRAW TERM..... |         | 11/01/2019..... | DIRECT.....    |                           | 35,933      | 35,933    |                                         |
| LX1804               | 46 | 2 | MRI SOFTWARE LLC - TENTH AMENDMENT DELAY..... |         | 11/14/2019..... | DIRECT.....    |                           | 203,355     | 204,377   |                                         |
| LX1805               | 29 | 5 | SIZZLING PLATTER, LLC - DELAYED DRAW TER..... |         | 11/01/2019..... | DIRECT.....    |                           | 777,774     | 781,615   |                                         |
| LX1808               | 60 | 4 | AKUMIN CORP. - INITIAL TERM B LOAN.....       |         | 11/01/2019..... | DIRECT.....    |                           | 5,145,000   | 5,250,000 |                                         |
| LX1811               | 35 | 0 | TORRID LLC - CLOSING DATE TERM LOAN.....      |         | 11/01/2019..... | DIRECT.....    |                           | 6,199,305   | 6,342,000 |                                         |
| LX1818               | 15 | 7 | INNERWORKINGS, INC. - TERM LOAN.....          |         | 11/01/2019..... | VARIOUS.....   |                           | 6,326,028   | 6,500,735 |                                         |
| LX1819               | 60 | 1 | VERDESIAN LIFE SCIENCES U.S., LLC - TERM..... |         | 11/01/2019..... | DIRECT.....    |                           | 3,675,000   | 3,750,000 |                                         |
| LX1822               | 22 | 5 | JUUL LABS, INC. - INITIAL TERM LOAN.....      |         | 11/01/2019..... | DIRECT.....    |                           | 4,366,478   | 4,479,671 |                                         |
| LX1823               | 19 | 9 | BJH HOLDINGS III CORP. - INITIAL TERM LO..... |         | 11/01/2019..... | VARIOUS.....   |                           | 1,222,646   | 1,247,820 |                                         |
| LX1823               | 21 | 5 | BJH HOLDINGS III CORP. - INITIAL REVOLVI..... |         | 11/29/2019..... | VARIOUS.....   |                           | 193,703     | 193,703   |                                         |
| LX1823               | 83 | 5 | BRIGHT INTERNATIONAL, LLC - INITIAL TERM..... |         | 11/01/2019..... | DIRECT.....    |                           | 1,939,687   | 1,975,090 |                                         |
| LX1824               | 28 | 8 | COLUMBIA HELICOPTERS, INC. - TERM LOAN.....   |         | 11/01/2019..... | DIRECT.....    |                           | 5,145,000   | 5,250,000 |                                         |
| LX1825               | 23 | 6 | MRI SOFTWARE LLC - DDTL-4.....                |         | 11/01/2019..... | VARIOUS.....   |                           | 626,789     | 629,813   |                                         |
| LX1828               | 95 | 8 | OMH-HEALTHEDGE HOLDINGS, LLC - INITIAL T..... |         | 11/01/2019..... | DIRECT.....    |                           | 1,534,533   | 1,562,660 |                                         |
| LX1829               | 31 | 1 | MONOTYPE IMAGING HOLDINGS INC. - TERM LO..... |         | 11/01/2019..... | DIRECT.....    |                           | 735,000     | 750,000   |                                         |

SCHEDULE D - PART 3

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

| 1                                                                                         |    |   | 2                                             |  |  | 3       | 4               | 5                               |  | 6                         | 7             |           | 8             | 9   |                                         |  |
|-------------------------------------------------------------------------------------------|----|---|-----------------------------------------------|--|--|---------|-----------------|---------------------------------|--|---------------------------|---------------|-----------|---------------|-----|-----------------------------------------|--|
| CUSIP Identification                                                                      |    |   | Description                                   |  |  | Foreign | Date Acquired   | Name of Vendor                  |  | Number of Shares of Stock | Actual Cost   |           | Par Value     |     | Paid for Accrued Interest and Dividends |  |
| LX1836                                                                                    | 18 | 3 | WDE TORCSILL HOLDINGS LLC - TERM LOAN.....    |  |  |         | 11/01/2019..... | DIRECT.....                     |  |                           | 2,430,868     |           | 2,480,478     |     |                                         |  |
| LX1836                                                                                    | 28 | 2 | DRS HOLDINGS III, INC. - INITIAL TERM LO..... |  |  |         | 11/01/2019..... | DIRECT.....                     |  |                           | 1,975,967     |           | 2,020,417     |     |                                         |  |
| LX1836                                                                                    | 39 | 9 | WDE TORCSILL HOLDINGS LLC - REVOLVING LO..... |  |  |         | 11/01/2019..... | DIRECT.....                     |  |                           | 126,364       |           | 140,404       |     |                                         |  |
| LX1837                                                                                    | 46 | 2 | BARRI FINANCIAL GROUP, LLC - TERM LOAN.....   |  |  |         | 11/01/2019..... | DIRECT.....                     |  |                           | 2,638,992     |           | 2,706,658     |     |                                         |  |
| LX1838                                                                                    | 24 | 7 | KELLERMAYER BERGENSONS SERVICES, LLC - I..... |  |  |         | 11/07/2019..... | DIRECT.....                     |  |                           | 1,719,603     |           | 1,736,972     |     |                                         |  |
| LX1839                                                                                    | 36 | 9 | N2Y HOLDING, LLC - REVOLVING CREDIT.....      |  |  |         | 11/14/2019..... | DIRECT.....                     |  |                           | 408,333       |           | 416,667       |     |                                         |  |
| LX1840                                                                                    | 87 | 0 | PRETZELS, LLC - DELAYED DRAW TERM LOAN.....   |  |  |         | 12/20/2019..... | DIRECT.....                     |  |                           | 745,310       |           | 745,310       |     |                                         |  |
| LX1849                                                                                    | 96 | 2 | FOUNDATION CONSUMER HEALTHCARE, LLC - AD..... |  |  |         | 12/19/2019..... | DIRECT.....                     |  |                           | 1,830,356     |           | 1,867,710     |     |                                         |  |
| LX1850                                                                                    | 46 | 5 | CLOVER IMAGING GROUP, LLC - TERM LOAN.....    |  |  |         | 12/16/2019..... | DIRECT.....                     |  |                           | 2,391,200     |           | 2,440,000     |     |                                         |  |
| MISCOB                                                                                    | A1 | 8 | MISSOURI COBALT, LLC - FIRST AMENDMENT T..... |  |  |         | 12/31/2019..... | DIRECT.....                     |  |                           | 265,441       |           | 271,169       |     |                                         |  |
| MISCOB                                                                                    | A1 | 8 | MISSOURI COBALT, LLC - TERM LOAN.....         |  |  |         | 12/31/2019..... | DIRECT.....                     |  |                           | 781,241       |           | 792,559       |     |                                         |  |
| NVTNDD                                                                                    | TL | 7 | NVTN LLC (AKA DLR RESTAURANTS, LLC) - TE..... |  |  |         | 12/31/2019..... | DIRECT.....                     |  |                           | 125           |           |               |     |                                         |  |
| OLIDDT                                                                                    | L7 | 6 | OLIVER STREET DERMATOLOGY HOLDINGS, LLC.....  |  |  |         | 12/31/2019..... | VARIOUS.....                    |  |                           | 2,733         |           | 1,835         |     |                                         |  |
| P10RCP                                                                                    | TL | 7 | P10 RCP HOLDCO, LLC - MULTI DRAW TERM LO..... |  |  |         | 11/01/2019..... | DIRECT.....                     |  |                           | 635,651       |           | 635,651       |     |                                         |  |
| PATPOI                                                                                    | NT | 2 | PATIENTPOINT NETWORK SOLUTIONS, LLC (PAT..... |  |  |         | 12/26/2019..... | DIRECT.....                     |  |                           | 40,564        |           | 40,564        |     |                                         |  |
| PM18TL                                                                                    | 12 | 5 | PMFC HOLDING, LLC - DELAYED DRAW TERM LO..... |  |  |         | 11/01/2019..... | DIRECT.....                     |  |                           | 177,000       |           | 179,150       |     |                                         |  |
| PRI124                                                                                    | 11 | 0 | PRIMEXX ENERGY FINANCE, LLC - INITIAL NO..... |  |  |         | 11/01/2019..... | DIRECT.....                     |  |                           | 1,034,612     |           | 1,050,367     |     |                                         |  |
| SMILDO                                                                                    | CT | 5 | SMILE DOCTORS LLC - DELAYED DRAW TERM LO..... |  |  |         | 12/23/2019..... | DIRECT.....                     |  |                           | 949,038       |           | 949,038       |     |                                         |  |
| SP1234                                                                                    | 11 | 6 | SPHERA SOLUTIONS, INC. - TRANCHE B TERM.....  |  |  |         | 11/01/2019..... | DIRECT.....                     |  |                           | 1,191,629     |           | 1,233,750     |     |                                         |  |
| TELA18                                                                                    | 12 | 1 | TELARIX, INC. - REVOLVING LOAN.....           |  |  |         | 12/26/2019..... | DIRECT.....                     |  |                           | 117,237       |           | 117,237       |     |                                         |  |
| TPC18T                                                                                    | L1 | 3 | TPC PSL HOLDINGS, LLC - DELAYED-DRAW TER..... |  |  |         | 11/01/2019..... | DIRECT.....                     |  |                           | 148,137       |           | 151,160       |     |                                         |  |
| WD19SA                                                                                    | TL | 8 | WOODBOLT DISTRIBUTION, LLC - SECOND ADDI..... |  |  |         | 11/01/2019..... | VARIOUS.....                    |  |                           | 668,357       |           | 683,522       |     |                                         |  |
| 8299999. Total - Bonds - Unaffiliated Bank Loans.....                                     |    |   |                                               |  |  |         |                 |                                 |  |                           | 270,604,633   |           | 279,227,195   |     | 0                                       |  |
| 8399997. Total - Bonds - Part 3.....                                                      |    |   |                                               |  |  |         |                 |                                 |  |                           | 2,253,110,072 |           | 2,342,024,164 |     | 8,719,417                               |  |
| 8399998. Total - Bonds - Summary Item from Part 5.....                                    |    |   |                                               |  |  |         |                 |                                 |  |                           | 1,733,901,654 |           | 1,633,641,620 |     | 3,702,300                               |  |
| 8399999. Total - Bonds.....                                                               |    |   |                                               |  |  |         |                 |                                 |  |                           | 3,987,011,727 |           | 3,975,665,784 |     | 12,421,717                              |  |
| Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred                       |    |   |                                               |  |  |         |                 |                                 |  |                           |               |           |               |     |                                         |  |
| 026874                                                                                    | 76 | 8 | AMERICAN INTERNATIONAL GROUP INC.....         |  |  |         | 07/15/2019..... | VARIOUS.....                    |  | 32,700.000                |               | 841,245   |               |     |                                         |  |
| 060505                                                                                    | FP | 4 | BANK OF AMERICA CORP.....                     |  |  |         | 07/10/2019..... | GOLDMAN.....                    |  | 2,000,000.000             |               | 2,023,764 |               |     |                                         |  |
| 14040H                                                                                    | 82 | 4 | CAPITAL ONE FINANCIAL CORP.....               |  |  |         | 09/24/2019..... | CABRERA CAPITAL MARKETS.....    |  | 3,900.000                 |               | 97,149    |               |     |                                         |  |
| 174610                                                                                    | 20 | 4 | CITIZENS FINANCIAL GROUP INC.....             |  |  |         | 01/22/2019..... | MORGAN STANLEY & CO LLC.....    |  | 25,000.000                |               | 625,000   |               |     |                                         |  |
| 26441C                                                                                    | 50 | 1 | DUKE ENERGY CORP.....                         |  |  |         | 07/15/2019..... | WELLS FARGO SECURITIES LLC..... |  | 86,000.000                |               | 2,240,660 |               |     |                                         |  |
| 316773                                                                                    | 88 | 6 | FIFTH THRD BNCRP 40 DS RP CL B PRF.....       |  |  |         | 08/27/2019..... | CORPORATE ACTION.....           |  | 10,000.000                |               | 250,000   |               |     |                                         |  |
| 416518                                                                                    | 60 | 3 | HARTFORD FINANCIAL SERVICES GROUP INC.....    |  |  |         | 11/12/2019..... | Piper Jaffray Co.....           |  | 15,000.000                |               | 402,000   |               |     |                                         |  |
| 48128B                                                                                    | AF | 8 | JPMORGAN CHASE & CO.....                      |  |  |         | 07/24/2019..... | JP Morgan.....                  |  | 690,000.000               |               | 690,000   |               |     |                                         |  |
| 649604                                                                                    | 87 | 3 | NEW YORK MORTGAGE TRUST INC.....              |  |  |         | 10/10/2019..... | UBS FINANCIAL SERVICES INC..... |  | 294,000.000               |               | 7,350,000 |               |     |                                         |  |
| 87161C                                                                                    | 70 | 9 | SYNOVUS FINANCIAL CORP.....                   |  |  |         | 08/21/2019..... | VARIOUS.....                    |  | 2,514.000                 |               | 64,869    |               |     |                                         |  |
| 8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred..... |    |   |                                               |  |  |         |                 |                                 |  |                           | 14,584,687    |           | XXX           |     | 0                                       |  |
| 8999997. Total - Preferred Stocks - Part 3.....                                           |    |   |                                               |  |  |         |                 |                                 |  |                           | 14,584,687    |           | XXX           |     | 0                                       |  |
| 8999998. Total - Preferred Stocks - Summary Item from Part 5.....                         |    |   |                                               |  |  |         |                 |                                 |  |                           | 1,591,882     |           | XXX           |     |                                         |  |
| 8999999. Total - Preferred Stocks.....                                                    |    |   |                                               |  |  |         |                 |                                 |  |                           | 16,176,569    |           | XXX           |     | 0                                       |  |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded               |    |   |                                               |  |  |         |                 |                                 |  |                           |               |           |               |     |                                         |  |
| 000000                                                                                    | 00 | 0 | UNITED POLY SYSTEMS - EQUITY.....             |  |  |         | 09/17/2019..... | VARIOUS.....                    |  | 1,344.000                 |               | 134,400   |               | XXX |                                         |  |
| 000000                                                                                    | 00 | 0 | Capstone Nutrition, Inc.....                  |  |  |         | 09/23/2019..... | DIRECT.....                     |  | 801,365.200               |               | 801,365   |               | XXX |                                         |  |
| 000000                                                                                    | 00 | 0 | WKA MANIFEST LLC - COMMON.....                |  |  |         | 10/01/2019..... | VARIOUS.....                    |  | 427,401.130               |               | 916,619   |               | XXX |                                         |  |
| 000000                                                                                    | 00 | 0 | LBI MEDIA, INC. - CLASS A COMMON STOCK.....   |  |  |         | 11/01/2019..... | DIRECT.....                     |  | 2,684.950                 |               | 268,495   |               | XXX |                                         |  |
| 000000                                                                                    | 00 | 0 | LBI MEDIA, INC. - CASH CONTRIBUTION EQUI..... |  |  |         | 11/01/2019..... | DIRECT.....                     |  | 495,173.690               |               | 495,174   |               | XXX |                                         |  |

E13.25

SCHEDULE D - PART 3

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

| 1                                | 2                                                                                        | 3       | 4               | 5                     | 6                         | 7             | 8         | 9                                       |
|----------------------------------|------------------------------------------------------------------------------------------|---------|-----------------|-----------------------|---------------------------|---------------|-----------|-----------------------------------------|
| CUSIP Identification             | Description                                                                              | Foreign | Date Acquired   | Name of Vendor        | Number of Shares of Stock | Actual Cost   | Par Value | Paid for Accrued Interest and Dividends |
| 000000 00 0                      | KILOWATT FINANCIAL, LLC - COMMON.....                                                    |         | 12/01/2019..... | DIRECT.....           | 1,804,166.380             | 1,782,499     | XXX       |                                         |
| 000000 00 0                      | LBI MEDIA, INC. - CLASS B WARRANT.....                                                   |         | 10/15/2019..... | DIRECT.....           | 3,623.310                 | 362,331       | XXX       |                                         |
| 000000 00 0                      | ENVIGO LABORATORIES, INC. (FKA BPA LABORATORIES IN.....                                  |         | 04/02/2019..... | DIRECT.....           | 5,165.000                 |               | XXX       |                                         |
| 038923 10 8                      | ARBOR REALTY REIT ORD.....                                                               |         | 01/17/2019..... | CORPORATE ACTION..... | 453.000                   | 5,065         | XXX       |                                         |
| 55336V 10 0                      | MPLX COM UNT.....                                                                        |         | 08/09/2019..... | WEEDEN + CO.....      | 865,000.000               | 26,599,234    | XXX       |                                         |
| 649604 50 1                      | NEW YORK MORTGAGE REIT ORD.....                                                          |         | 11/19/2019..... | VARIOUS.....          | 4,045,602.000             | 24,945,516    | XXX       |                                         |
| 87265K 10 2                      | TPG SPECIALTY LENDING ORD.....                                                           |         | 05/09/2019..... | VARIOUS.....          | 16,112.000                | 316,309       | XXX       |                                         |
| 90187B 40 8                      | TWO HARBORS INVESTMENT REIT ORD.....                                                     |         | 06/13/2019..... | VARIOUS.....          | 344,385.000               | 4,747,859     | XXX       |                                         |
| FHLBCH 11 9                      | FHLB CHICAGO CAPITAL STOCK.....                                                          |         | 12/18/2019..... | VARIOUS.....          | 232,000.000               | 23,200,000    | XXX       |                                         |
| JDEQUI TY 3                      | JD CLASSICS HOLDINGS LIMITED - COMMON.....                                               |         | 12/01/2019..... | VARIOUS.....          | 113,904.070               | 145,926       | XXX       |                                         |
| 9099999.                         | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded..... |         |                 |                       |                           | 84,720,792    | XXX       | 0                                       |
| Common Stocks - Closed-End Funds |                                                                                          |         |                 |                       |                           |               |           |                                         |
| 691543 10 2                      | OXFORD LANE CAPITAL ORD.....                                                             |         | 12/12/2019..... | Piper Jaffray Co..... | 120,000.000               | 999,819       | XXX       |                                         |
| 9699999.                         | Total - Common Stocks - Closed-End Funds.....                                            |         |                 |                       |                           | 999,819       | XXX       | 0                                       |
| 9799997.                         | Total - Common Stocks - Part 3.....                                                      |         |                 |                       |                           | 85,720,611    | XXX       | 0                                       |
| 9799998.                         | Total - Common Stocks - Summary Item from Part 5.....                                    |         |                 |                       |                           | 491,531       | XXX       |                                         |
| 9799999.                         | Total - Common Stocks.....                                                               |         |                 |                       |                           | 86,212,142    | XXX       | 0                                       |
| 9899999.                         | Total - Preferred and Common Stocks.....                                                 |         |                 |                       |                           | 102,388,711   | XXX       | 0                                       |
| 9999999.                         | Total - Bonds, Preferred and Common Stocks.....                                          |         |                 |                       |                           | 4,089,400,437 | XXX       | 12,421,717                              |

SCHEDULE D - PART 4

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

| 1                       |    |   | 2                                            |    | 3                               | 4                                 | 5                 | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |  |
|-------------------------|----|---|----------------------------------------------|----|---------------------------------|-----------------------------------|-------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|--|
|                         |    |   |                                              |    |                                 |                                   |                   |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |  |
| CUSIP Identification    |    |   | Description                                  |    | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date                     | Name of Purchaser | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |  |
| Bonds - U.S. Government |    |   |                                              |    |                                 |                                   |                   |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |  |
| 137001                  | AC | 7 | CANAL BARGE INC.....                         | .. | 07/01/2019.                     | VARIOUS.....                      |                   |                           | .....48,000    | .....48,000    | .....48,000    | .....48,000                             |                                          |                                           |                                                           | .....0                               |                                            | .....48,000                                   |                                          |                                  | .....0                        | .....3,064                                           | 06/30/2021.                      |  |
| 228027                  | AB | 4 | CROWLEY BLUE WATER PARTNERS LLC.....         |    | 12/10/2019.                     | Direct.....                       |                   |                           | .....33,000    | .....33,000    | .....33,686    | .....33,632                             |                                          | .....(31)                                 |                                                           | .....(31)                            |                                            | .....33,000                                   |                                          |                                  | .....0                        | .....600                                             | 01/16/2037.                      |  |
| 34554*                  | AA | 7 | ROSE COMMUNITY CAPITAL, LLC - CMO.....       |    | 01/16/2019.                     | VARIOUS.....                      |                   |                           | .....461,765   | .....460,370   | .....460,377   | .....460,370                            |                                          |                                           |                                                           | .....0                               |                                            | .....460,370                                  |                                          |                                  | .....0                        | .....3,723                                           | 10/01/2032.                      |  |
| 36178M                  | 2Q | 3 | GN AB2583 - RMBS.....                        |    | 09/16/2019.                     | VARIOUS.....                      |                   |                           | .....1,666,065 | .....1,668,272 | .....1,693,591 | .....1,680,883                          |                                          | .....(3,728)                              |                                                           | .....(3,728)                         |                                            | .....1,677,155                                |                                          | .....(11,090)                    | .....(11,090)                 | .....25,967                                          | 08/15/2023.                      |  |
| 36179R                  | LP | 2 | G2 MA3034 - RMBS.....                        |    | 12/01/2019.                     | VARIOUS.....                      |                   |                           | .....2,598,144 | .....2,673,669 | .....2,596,262 | .....2,328,442                          |                                          |                                           |                                                           | .....0                               |                                            | .....2,609,622                                |                                          | .....(11,479)                    | .....(11,479)                 | .....1,093                                           | 08/20/2045.                      |  |
| 36180B                  | C4 | 1 | GN AD0091 - RMBS.....                        |    | 09/16/2019.                     | VARIOUS.....                      |                   |                           | .....2,223,885 | .....2,206,774 | .....2,153,828 | .....2,166,516                          |                                          | .....3,264                                |                                                           | .....3,264                           |                                            | .....2,169,780                                |                                          | .....54,105                      | .....54,105                   | .....46,187                                          | 06/15/2032.                      |  |
| 36202D                  | X7 | 1 | G2 003402 - RMBS.....                        |    | 12/01/2019.                     | Paydown.....                      |                   |                           | .....11,897    | .....11,897    | .....11,428    | .....11,717                             |                                          | .....180                                  |                                                           | .....180                             |                                            | .....11,897                                   |                                          |                                  | .....0                        | .....316                                             | 06/20/2033.                      |  |
| 3620AN                  | RT | 9 | GN 734998 - RMBS.....                        |    | 12/01/2019.                     | Paydown.....                      |                   |                           | .....396,524   | .....396,524   | .....396,524   | .....396,524                            |                                          |                                           |                                                           | .....0                               |                                            | .....396,524                                  |                                          |                                  | .....0                        | .....6,454                                           | 04/15/2020.                      |  |
| 3620AN                  | RW | 2 | GN 735001 - RMBS.....                        |    | 12/01/2019.                     | Paydown.....                      |                   |                           | .....523,388   | .....523,388   | .....523,388   | .....523,388                            |                                          | .....0                                    |                                                           | .....0                               |                                            | .....523,388                                  |                                          |                                  | .....0                        | .....11,415                                          | 01/15/2029.                      |  |
| 36225C                  | TZ | 9 | G2 080567 - RMBS.....                        |    | 12/01/2019.                     | Paydown.....                      |                   |                           | .....88,179    | .....88,179    | .....87,062    | .....89,279                             |                                          | .....(1,101)                              |                                                           | .....(1,101)                         |                                            | .....88,179                                   |                                          |                                  | .....0                        | .....2,024                                           | 01/20/2032.                      |  |
| 36225C                  | U6 | 1 | G2 080604 - RMBS.....                        |    | 12/01/2019.                     | Paydown.....                      |                   |                           | .....23,171    | .....23,171    | .....22,821    | .....23,552                             |                                          | .....(381)                                |                                                           | .....(381)                           |                                            | .....23,171                                   |                                          |                                  | .....0                        | .....522                                             | 05/20/2032.                      |  |
| 36225C                  | UU | 8 | G2 080594 - RMBS.....                        |    | 12/01/2019.                     | Paydown.....                      |                   |                           | .....676       | .....676       | .....680       | .....687                                |                                          | .....(11)                                 |                                                           | .....(11)                            |                                            | .....676                                      |                                          |                                  | .....0                        | .....14                                              | 04/20/2032.                      |  |
| 36230M                  | EN | 3 | GN 752841 - RMBS.....                        |    | 12/01/2019.                     | Paydown.....                      |                   |                           | .....87,931    | .....87,931    | .....87,931    | .....87,931                             |                                          | .....(0)                                  |                                                           | .....(0)                             |                                            | .....87,931                                   |                                          |                                  | .....0                        | .....1,797                                           | 10/15/2026.                      |  |
| 38373A                  | GF | 7 | GNR 0972A LG - CMO/RMBS.....                 |    | 12/01/2019.                     | Paydown.....                      |                   |                           | .....258,262   | .....258,262   | .....261,328   | .....259,093                            |                                          | .....(832)                                |                                                           | .....(832)                           |                                            | .....258,262                                  |                                          |                                  | .....0                        | .....6,941                                           | 08/16/2039.                      |  |
| 38373V                  | QE | 3 | GNR 0267A UB - CMO/RMBS.....                 |    | 11/20/2019.                     | Paydown.....                      |                   |                           | .....12,050    | .....12,050    | .....12,911    | .....12,894                             |                                          | .....(844)                                |                                                           | .....(844)                           |                                            | .....12,050                                   |                                          |                                  | .....0                        | .....1,559                                           | 11/20/2031.                      |  |
| 38373V                  | ST | 8 | GNR 0266B SG - CMO/RMBS.....                 |    | 09/16/2019.                     | VARIOUS.....                      |                   |                           |                |                | .....90,779    | .....12,858                             |                                          | .....(12,858)                             |                                                           | .....(12,858)                        |                                            |                                               |                                          | .....0                           | .....36,124                   | 11/16/2024.                                          |                                  |  |
| 38373X                  | EK | 8 | GNR 0245E Z - CMO/RMBS.....                  |    | 10/21/2019.                     | Paydown.....                      |                   |                           | .....1,302,178 | .....1,302,178 | .....1,291,656 | .....1,291,432                          |                                          | .....10,746                               |                                                           | .....10,746                          |                                            | .....1,302,178                                |                                          |                                  | .....0                        | .....61,621                                          | 06/20/2032.                      |  |
| 38374C                  | F6 | 3 | GNR 0386C ZC - CMO/RMBS.....                 |    | 12/01/2019.                     | Paydown.....                      |                   |                           | .....345,024   | .....345,024   | .....377,333   | .....375,566                            |                                          | .....(30,542)                             |                                                           | .....(30,542)                        |                                            | .....345,024                                  |                                          |                                  | .....0                        | .....8,575                                           | 10/20/2033.                      |  |
| 38374C                  | K2 | 6 | GNR 0386F ZK - CMO/RMBS.....                 |    | 12/01/2019.                     | Paydown.....                      |                   |                           | .....359,535   | .....359,535   | .....362,649   | .....361,812                            |                                          | .....(2,277)                              |                                                           | .....(2,277)                         |                                            | .....359,535                                  |                                          |                                  | .....0                        | .....9,674                                           | 10/20/2033.                      |  |
| 38374N                  | GD | 3 | GNR 0628A VS - CMO/RMBS.....                 |    | 12/20/2019.                     | Paydown.....                      |                   |                           | .....5,263     | .....5,263     | .....9,332     | .....9,048                              |                                          | .....(3,784)                              |                                                           | .....(3,784)                         |                                            | .....5,263                                    |                                          |                                  | .....0                        | .....1,595                                           | 06/20/2036.                      |  |
| 38376V                  | TB | 3 | GNR 1021G PB - CMO/RMBS.....                 |    | 12/01/2019.                     | Paydown.....                      |                   |                           | .....288,249   | .....288,249   | .....296,582   | .....289,364                            |                                          | .....(1,115)                              |                                                           | .....(1,115)                         |                                            | .....288,249                                  |                                          |                                  | .....0                        | .....4,883                                           | 12/20/2038.                      |  |
| 38377N                  | HU | 1 | GNR 10151C DJ - CMO/RMBS.....                |    | 08/20/2019.                     | VARIOUS.....                      |                   |                           | .....951,366   | .....951,880   | .....948,385   | .....948,574                            |                                          | .....1,803                                |                                                           | .....1,803                           |                                            | .....950,377                                  |                                          | .....989                         | .....989                      | .....14,772                                          | 03/20/2038.                      |  |
| 38378B                  | VD | 8 | GNR 1272A AB - CMBS.....                     |    | 08/16/2019.                     | VARIOUS.....                      |                   |                           | .....1,051,795 | .....1,060,949 | .....1,043,211 | .....1,045,306                          |                                          | .....3,759                                |                                                           | .....3,759                           |                                            | .....1,049,065                                |                                          | .....2,730                       | .....2,730                    | .....14,514                                          | 02/16/2046.                      |  |
| 63556*                  | BY | 1 | NATIONAL CONSUMER COOPERATIVE BANK /DC/..... |    | 12/02/2019.                     | Direct.....                       |                   |                           |                |                |                |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |  |
|                         |    |   |                                              |    |                                 |                                   |                   |                           | .....184,868   | .....184,868   | .....190,183   | .....184,939                            |                                          | .....(38)                                 |                                                           | .....(38)                            |                                            | .....184,868                                  |                                          |                                  | .....0                        | .....5,812                                           | 11/01/2029.                      |  |
| 737518                  | AC | 4 | POSTAL SQUARE LIMITED PARTNERSHIP.....       |    | 12/15/2019.                     | Paydown.....                      |                   |                           | .....181,264   | .....181,264   | .....182,389   | .....181,309                            |                                          | .....(45)                                 |                                                           | .....(45)                            |                                            | .....181,264                                  |                                          |                                  | .....0                        | .....8,884                                           | 06/15/2022.                      |  |
| 759330                  | AA | 1 | REINAUER MARITIME CO LLC.....                |    | 10/18/2019.                     | Direct.....                       |                   |                           | .....197,000   | .....197,000   | .....197,000   | .....197,000                            |                                          |                                           |                                                           | .....0                               |                                            | .....197,000                                  |                                          |                                  | .....0                        | .....3,434                                           | 11/30/2026.                      |  |
| 83162C                  | JX | 2 | SBAP 9920D A - ABS.....                      |    | 04/01/2019.                     | VARIOUS.....                      |                   |                           | .....5,501     | .....5,501     | .....5,501     | .....5,501                              |                                          |                                           |                                                           | .....0                               |                                            | .....5,501                                    |                                          |                                  | .....0                        | .....169                                             | 04/01/2019.                      |  |
| 83162C                  | LD | 3 | SBAP 0020L A - ABS.....                      |    | 12/01/2019.                     | Paydown.....                      |                   |                           | .....18,951    | .....18,951    | .....18,951    | .....18,951                             |                                          | .....0                                    |                                                           | .....0                               |                                            | .....18,951                                   |                                          |                                  | .....0                        | .....1,059                                           | 12/01/2020.                      |  |
| 83162C                  | NF | 6 | SBAP 0320I A - ABS.....                      |    | 09/01/2019.                     | Paydown.....                      |                   |                           | .....53,655    | .....53,655    | .....54,192    | .....52,521                             |                                          | .....1,134                                |                                                           | .....1,134                           |                                            | .....53,655                                   |                                          |                                  | .....0                        | .....2,018                                           | 09/01/2023.                      |  |
| 83162C                  | RG | 0 | SBAP 0720I A - ABS.....                      |    | 09/01/2019.                     | Paydown.....                      |                   |                           | .....89,888    | .....89,888    | .....92,416    | .....88,776                             |                                          | .....1,112                                |                                                           | .....1,112                           |                                            | .....89,888                                   |                                          |                                  | .....0                        | .....3,943                                           | 09/01/2027.                      |  |
| 83162C                  | SE | 4 | SBAP 0820L A - ABS.....                      |    | 12/01/2019.                     | Paydown.....                      |                   |                           | .....177,440   | .....177,440   | .....177,592   | .....177,440                            |                                          | .....(0)                                  |                                                           | .....(0)                             |                                            | .....177,440                                  |                                          |                                  | .....0                        | .....7,963                                           | 12/01/2028.                      |  |
| 912810                  | SD | 1 | UNITED STATES TREASURY.....                  |    | 01/03/2019.                     | MERRILL LYNCH PIERCE FENNER.....  |                   |                           | .....61,059    | .....60,000    | .....59,597    | .....59,597                             |                                          | .....0                                    |                                                           | .....0                               |                                            | .....59,598                                   |                                          | .....1,462                       | .....1,462                    | .....709                                             | 08/15/2048.                      |  |
| 912810                  | SH | 2 | UNITED STATES TREASURY.....                  |    | 11/05/2019.                     | VARIOUS.....                      |                   |                           | .....596,155   | .....530,000   | .....629,872   |                                         |                                          | .....(350)                                |                                                           | .....(350)                           |                                            | .....629,522                                  |                                          | .....(33,366)                    | .....(33,366)                 | .....7,054                                           | 05/15/2049.                      |  |
| 912810                  | SJ | 8 | UNITED STATES TREASURY.....                  |    | 12/05/2019.                     | VARIOUS.....                      |                   |                           | .....335,921   | .....340,000   | .....338,300   |                                         |                                          | .....2                                    |                                                           | .....2                               |                                            | .....338,302                                  |                                          | .....(2,381)                     | .....(2,381)                  | .....1,988                                           | 08/15/2049.                      |  |
| 912810                  | SK | 5 | UNITED STATES TREASURY.....                  |    | 12/13/2019.                     | CITIGROUP GLOBAL MARKETS INC..... |                   |                           | .....256,445   | .....250,000   | .....253,654   |                                         |                                          |                                           |                                                           | .....0                               |                                            | .....253,654                                  |                                          | .....2,791                       | .....2,791                    | .....506                                             | 11/15/2049.                      |  |
| 912828                  | 4W | 7 | UNITED STATES TREASURY.....                  |    | 01/03/2019.                     | JP MORGAN SECURITIES LLC.....     |                   |                           | .....373,281   | .....370,000   | .....370,058   | .....370,053                            |                                          | .....1                                    |                                                           | .....1                               |                                            | .....370,054                                  |                                          | .....3,227                       | .....3,227                    | .....4,009                                           | 08/15/2021.                      |  |
| 912828                  | 5F | 3 | UNITED STATES TREASURY.....                  |    | 01/03/2019.                     | MERRILL LYNCH PIERCE FENNER.....  |                   |                           | .....81,038    | .....80,000    | .....80,000    | .....80,000                             |                                          |                                           |                                                           | .....0                               |                                            | .....80,000                                   |                                          | .....1,038                       | .....1,038                    | .....531                                             | 10/15/2021.                      |  |
| 912828                  | 5L | 0 | UNITED STATES TREASURY.....                  |    | 01/03/2019.                     | MERRILL LYNCH PIERCE FENNER.....  |                   |                           | .....152,045   | .....150,000   | .....150,164   | .....150,160                            |                                          | .....(1)                                  |                                                           | .....(1)                             |                                            | .....150,159                                  |                                          | .....1,886                       | .....1,886                    | .....631                                             | 11/15/2021.                      |  |
| 912828                  | 5M | 8 | UNITED STATES TREASURY.....                  |    | 01/03/2019.                     | MORGAN STANLEY CO.....            |                   |                           | .....94,247    | .....90,000    | .....92,475    | .....92,470                             |                                          | .....(4)                                  |                                                           | .....(4)                             |                                            | .....92,467                                   |                                          | .....1,780                       | .....1,780                    | .....412                                             | 11/15/2028.                      |  |
| 912828                  | F2 | 1 | UNITED STATES TREASURY.....                  |    | 03/26/2019.                     | COLLATERAL MOVEMENT.....          |                   |                           | .....2,851,000 | .....2,851,000 | .....2,851,000 | .....2,851,000                          |                                          |                                           |                                                           | .....0                               |                                            | .....2,851,000                                |                                          |                                  | .....0                        | .....29,460                                          | 09/30/2021.                      |  |

SCHEDULE D - PART 4

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

| 1                                                |  |  | 2                                                           |  | 3                               | 4             |  | 5                                   |  | 6                         |  | 7             |  | 8          |  | 9           |  | 10                                      |  | Change in Book/Adjusted Carrying Value   |  |                                           |  |                                                           | 16 |                                      | 17 |                                            | 18 |                                               | 19 |                                          | 20 |                                  | 21 |                               |  |                                                      |  |                                  |  |
|--------------------------------------------------|--|--|-------------------------------------------------------------|--|---------------------------------|---------------|--|-------------------------------------|--|---------------------------|--|---------------|--|------------|--|-------------|--|-----------------------------------------|--|------------------------------------------|--|-------------------------------------------|--|-----------------------------------------------------------|----|--------------------------------------|----|--------------------------------------------|----|-----------------------------------------------|----|------------------------------------------|----|----------------------------------|----|-------------------------------|--|------------------------------------------------------|--|----------------------------------|--|
|                                                  |  |  |                                                             |  |                                 |               |  |                                     |  |                           |  |               |  |            |  |             |  |                                         |  |                                          |  |                                           |  |                                                           |    |                                      |    |                                            |    |                                               |    |                                          |    |                                  |    |                               |  |                                                      |  |                                  |  |
|                                                  |  |  |                                                             |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date |  | Name of Purchaser                   |  | Number of Shares of Stock |  | Consideration |  | Par Value  |  | Actual Cost |  | Prior Year Book/Adjusted Carrying Value |  | Unrealized Valuation Increase (Decrease) |  | Current Year's (Amortization) / Accretion |  | Current Year's Other-Than-Temporary Impairment Recognized |    | Total Change in B./A.C.V. (11+12-13) |    | Total Foreign Exchange Change in B./A.C.V. |    | Book/Adjusted Carrying Value at Disposal Date |    | Foreign Exchange Gain (Loss) on Disposal |    | Realized Gain (Loss) on Disposal |    | Total Gain (Loss) on Disposal |  | Bond Interest / Stock Dividends Received During Year |  | Stated Contractual Maturity Date |  |
| CUSIP Identification                             |  |  | Description                                                 |  |                                 | Disposal Date |  | Name of Purchaser                   |  | Number of Shares of Stock |  | Consideration |  | Par Value  |  | Actual Cost |  | Prior Year Book/Adjusted Carrying Value |  | Unrealized Valuation Increase (Decrease) |  | Current Year's (Amortization) / Accretion |  | Current Year's Other-Than-Temporary Impairment Recognized |    | Total Change in B./A.C.V. (11+12-13) |    | Total Foreign Exchange Change in B./A.C.V. |    | Book/Adjusted Carrying Value at Disposal Date |    | Foreign Exchange Gain (Loss) on Disposal |    | Realized Gain (Loss) on Disposal |    | Total Gain (Loss) on Disposal |  | Bond Interest / Stock Dividends Received During Year |  | Stated Contractual Maturity Date |  |
| 912828 Y4 6                                      |  |  | UNITED STATES TREASURY.....                                 |  | ..                              | 01/03/2019.   |  | MERRILL LYNCH PIERCE FENNER.....    |  |                           |  | 360,773       |  | 360,000    |  | 359,691     |  | 359,746                                 |  |                                          |  | 3                                         |  |                                                           |    | 3                                    |    |                                            |    | 359,750                                       |    |                                          |    | 1,024                            |    | 1,024                         |  | 4,109                                                |  | 07/31/2020.                      |  |
| 912828 YS 3                                      |  |  | UNITED STATES TREASURY.....                                 |  | ..                              | 12/05/2019.   |  | VARIOUS.....                        |  |                           |  | 179,591       |  | 180,000    |  | 179,606     |  |                                         |  |                                          |  | 1                                         |  |                                                           |    | 1                                    |    |                                            |    | 179,608                                       |    |                                          |    | (16)                             |    | (16)                          |  | 198                                                  |  | 11/15/2029.                      |  |
| 938782 GE 3                                      |  |  | WASHINGTON D C MET AREA TRAN AUTH GROSS.....                |  | ..                              | 02/26/2019.   |  | VARIOUS.....                        |  |                           |  | 1,821,703     |  | 1,525,000  |  | 1,766,850   |  | 1,765,932                               |  |                                          |  | (3,933)                                   |  |                                                           |    | (3,933)                              |    |                                            |    | 1,761,999                                     |    |                                          |    | 59,704                           |    | 59,704                        |  | 14,539                                               |  | 07/01/2030.                      |  |
| 0599999.                                         |  |  | Total - Bonds - U.S. Government.....                        |  | ..                              |               |  |                                     |  |                           |  | 20,808,173    |  | 20,499,808 |  | 20,859,232  |  | 19,092,264                              |  | 0                                        |  | (39,867)                                  |  | 0                                                         |    | (39,867)                             |    | 0                                          |    | 20,734,376                                    |    | 0                                        |    | 72,402                           |    | 72,402                        |  | 360,862                                              |  | XXX                              |  |
| Bonds - All Other Government                     |  |  |                                                             |  |                                 |               |  |                                     |  |                           |  |               |  |            |  |             |  |                                         |  |                                          |  |                                           |  |                                                           |    |                                      |    |                                            |    |                                               |    |                                          |    |                                  |    |                               |  |                                                      |  |                                  |  |
| 040114 HG 8                                      |  |  | ARGENTINA, REPUBLIC OF (GOVERNMENT).....                    |  | C                               | 08/30/2019.   |  | Jefferies.....                      |  |                           |  | 760,000       |  | 2,000,000  |  | 2,027,500   |  | 2,026,533                               |  |                                          |  | (511)                                     |  |                                                           |    | (511)                                |    |                                            |    | 2,026,022                                     |    |                                          |    | (1,266,022)                      |    | (1,266,022)                   |  | 165,458                                              |  | 07/06/2036.                      |  |
| 45950V CV 6                                      |  |  | INTERNATIONAL FINANCE CORP.....                             |  | ..                              | 05/10/2019.   |  | JP MORGAN SECURITIES LLC.....       |  |                           |  | 2,715,275     |  | 2,706,938  |  | 3,136,487   |  | 2,737,066                               |  |                                          |  | (13,494)                                  |  |                                                           |    | (13,494)                             |    |                                            |    | 2,723,572                                     |    | (7,215)                                  |    | (1,082)                          |    | (8,297)                       |  | 94,685                                               |  | 06/03/2019.                      |  |
| 71654Q CC 4                                      |  |  | PETROLEOS MEXICANOS.....                                    |  | C                               | 10/23/2019.   |  | Jefferies.....                      |  |                           |  | 983,000       |  | 1,000,000  |  | 920,000     |  | 920,409                                 |  |                                          |  | 837                                       |  |                                                           |    | 837                                  |    |                                            |    | 921,246                                       |    |                                          |    | 61,754                           |    | 61,754                        |  | 73,875                                               |  | 09/21/2047.                      |  |
| 71654Q CE 0                                      |  |  | PETROLEOS MEXICANOS.....                                    |  | C                               | 09/12/2019.   |  | MARKETAXESS CORPORATION.....        |  |                           |  | 2,614,500     |  | 2,500,000  |  | 2,625,000   |  | 2,600,182                               |  |                                          |  | (20,961)                                  |  |                                                           |    | (20,961)                             |    |                                            |    | 2,579,221                                     |    |                                          |    | 35,279                           |    | 35,279                        |  | 135,495                                              |  | 03/13/2022.                      |  |
| 71654Q CP 5                                      |  |  | PETROLEOS MEXICANOS.....                                    |  | C                               | 03/22/2019.   |  | PERSHING DIV OF DLJ SEC LNDING..... |  |                           |  | 1,001,370     |  | 1,000,000  |  | 999,540     |  | 999,540                                 |  |                                          |  | 0                                         |  |                                                           |    | 0                                    |    |                                            |    | 999,540                                       |    |                                          |    | 1,830                            |    | 1,830                         |  | 27,625                                               |  | 01/23/2029.                      |  |
| P8T60M DM 2                                      |  |  | BRAZIL (FEDERATIVE REPUBLIC OF).....                        |  | B                               | 01/09/2019.   |  | JP MORGAN.....                      |  |                           |  | 7,373,921     |  | 6,793,339  |  | 7,958,668   |  | 6,675,104                               |  | (220,827)                                |  | (455)                                     |  |                                                           |    | (221,282)                            |    | 149,798                                    |    | 6,603,620                                     |    | 346,311                                  |    | 423,990                          |    | 770,301                       |  | 61,333                                               |  | 05/15/2023.                      |  |
| P8T64Z KV 1                                      |  |  | BRAZIL (FEDERATIVE REPUBLIC OF).....                        |  | B                               | 01/09/2019.   |  | JP MORGAN.....                      |  |                           |  | 37,065,553    |  | 31,246,387 |  | 30,554,041  |  | 30,299,142                              |  | (512,501)                                |  | 802                                       |  |                                                           |    | (511,698)                            |    | 3,537,330                                  |    | 33,324,773                                    |    | 1,562,169                                |    | 2,178,611                        |    | 3,740,780                     |  | 738,827                                              |  | 08/15/2022.                      |  |
| P9767G WU 1                                      |  |  | MEXICO (UNITED MEXICAN STATES).....                         |  | B                               | 06/10/2019.   |  | HSBC SECURITIES.....                |  |                           |  | 527,273       |  | 509,931    |  | 528,791     |  |                                         |  |                                          |  | (26)                                      |  |                                                           |    | (26)                                 |    |                                            |    | 528,766                                       |    | (3,622)                                  |    | 2,129                            |    | (1,493)                       |  | 20,931                                               |  | 12/07/2023.                      |  |
| Y2R832 X8 3                                      |  |  | EXPORT-IMPORT BANK OF KOREA.....                            |  | B                               | 10/22/2019.   |  | JP MORGAN SECURITIES PLC.....       |  |                           |  | 2,786,595     |  | 2,763,677  |  | 2,957,986   |  | 2,795,942                               |  |                                          |  | 2,520                                     |  |                                                           |    | 2,520                                |    |                                            |    | 2,798,462                                     |    | (39,228)                                 |    | 27,360                           |    | (11,868)                      |  | 325,232                                              |  | 02/07/2023.                      |  |
| Y2R84N T9 9                                      |  |  | EXPORT-IMPORT BANK OF KOREA.....                            |  | B                               | 10/17/2019.   |  | VARIOUS.....                        |  |                           |  | 2,405,786     |  | 2,403,717  |  | 2,205,787   |  | 2,310,469                               |  |                                          |  | 31,935                                    |  |                                                           |    | 31,935                               |    |                                            |    | 2,342,405                                     |    | 45,551                                   |    | 17,831                           |    | 63,382                        |  | 128,750                                              |  | 10/17/2019.                      |  |
| 1099999.                                         |  |  | Total - Bonds - All Other Government.....                   |  | ..                              |               |  |                                     |  |                           |  | 58,233,272    |  | 52,923,989 |  | 53,913,801  |  | 51,364,387                              |  | (733,327)                                |  | 649                                       |  | 0                                                         |    | (732,679)                            |    | 3,687,128                                  |    | 54,847,627                                    |    | 1,903,966                                |    | 1,481,678                        |    | 3,385,645                     |  | 1,772,212                                            |  | XXX                              |  |
| Bonds - U.S. States, Territories and Possessions |  |  |                                                             |  |                                 |               |  |                                     |  |                           |  |               |  |            |  |             |  |                                         |  |                                          |  |                                           |  |                                                           |    |                                      |    |                                            |    |                                               |    |                                          |    |                                  |    |                               |  |                                                      |  |                                  |  |
| 13063A 7D 0                                      |  |  | CALIFORNIA ST.....                                          |  | ..                              | 02/12/2019.   |  | VARIOUS.....                        |  |                           |  | 6,969,310     |  | 5,000,000  |  | 6,847,650   |  | 6,832,507                               |  |                                          |  | (3,301)                                   |  |                                                           |    | (3,301)                              |    |                                            |    | 6,829,206                                     |    |                                          |    | 140,104                          |    | 140,104                       |  | 114,164                                              |  | 10/01/2039.                      |  |
| 13063D GD 4                                      |  |  | CALIFORNIA ST.....                                          |  | ..                              | 04/24/2019.   |  | JANNEY MONTGOMERY SCOTT INC.....    |  |                           |  | 6,903,470     |  | 6,365,000  |  | 6,705,588   |  | 6,685,879                               |  |                                          |  | (8,952)                                   |  |                                                           |    | (8,952)                              |    |                                            |    | 6,676,927                                     |    |                                          |    | 226,544                          |    | 226,544                       |  | 163,103                                              |  | 04/01/2033.                      |  |
| 452151 LF 8                                      |  |  | ILLINOIS ST.....                                            |  | ..                              | 02/05/2019.   |  | WELLS FARGO SECURITIES LLC.....     |  |                           |  | 5,663,364     |  | 5,937,000  |  | 5,680,997   |  | 5,682,256                               |  |                                          |  | 1,269                                     |  |                                                           |    | 1,269                                |    |                                            |    | 5,683,524                                     |    |                                          |    | (20,161)                         |    | (20,161)                      |  | 55,511                                               |  | 06/01/2033.                      |  |
| 452152 Q4 6                                      |  |  | ILLINOIS ST.....                                            |  | ..                              | 02/05/2019.   |  | WELLS FARGO SECURITIES LLC.....     |  |                           |  | 3,245,250     |  | 3,000,000  |  | 3,284,700   |  | 3,248,563                               |  |                                          |  | (3,275)                                   |  |                                                           |    | (3,275)                              |    |                                            |    | 3,245,288                                     |    |                                          |    | (38)                             |    | (38)                          |  | 40,000                                               |  | 11/01/2025.                      |  |
| 452152 S2 8                                      |  |  | ILLINOIS ST.....                                            |  | ..                              | 02/07/2019.   |  | WELLS FARGO SECURITIES LLC.....     |  |                           |  | 15,002,582    |  | 14,060,000 |  | 14,935,516  |  | 14,881,099                              |  |                                          |  | (17,267)                                  |  |                                                           |    | (17,267)                             |    |                                            |    | 14,863,832                                    |    |                                          |    | 138,750                          |    | 138,750                       |  | 136,694                                              |  | 12/01/2023.                      |  |
| 57582R LK 0                                      |  |  | MASSACHUSETTS ST.....                                       |  | ..                              | 03/21/2019.   |  | Jefferies.....                      |  |                           |  | 6,214,301     |  | 6,775,000  |  | 5,909,426   |  | 5,915,872                               |  |                                          |  | 4,366                                     |  |                                                           |    | 4,366                                |    |                                            |    | 5,920,238                                     |    |                                          |    | 294,063                          |    | 294,063                       |  | 115,175                                              |  | 09/01/2046.                      |  |
| 1799999.                                         |  |  | Total - Bonds - U.S. States, Territories & Possessions..... |  | ..                              |               |  |                                     |  |                           |  | 43,998,277    |  | 41,137,000 |  | 43,363,876  |  | 43,246,176                              |  | 0                                        |  | (27,161)                                  |  | 0                                                         |    | (27,161)                             |    | 0                                          |    | 43,219,015                                    |    | 0                                        |    | 779,263                          |    | 779,263                       |  | 624,647                                              |  | XXX                              |  |
| Bonds - U.S. Political Subdivisions of States    |  |  |                                                             |  |                                 |               |  |                                     |  |                           |  |               |  |            |  |             |  |                                         |  |                                          |  |                                           |  |                                                           |    |                                      |    |                                            |    |                                               |    |                                          |    |                                  |    |                               |  |                                                      |  |                                  |  |
| 01728V UF 5                                      |  |  | ALLEGHENY CNTY PA.....                                      |  | ..                              | 02/06/2019.   |  | VARIOUS.....                        |  |                           |  | 4,371,654     |  | 3,870,000  |  | 4,414,856   |  | 4,397,080                               |  | (7)                                      |  | (4,713)                                   |  |                                                           |    | (4,720)                              |    |                                            |    | 4,392,360                                     |    |                                          |    | (20,706)                         |    | (20,706)                      |  | 51,988                                               |  | 11/01/2043.                      |  |
| 048342 EJ 4                                      |  |  | ATLANTIC CITY N J BRD ED.....                               |  | ..                              | 08/15/2019.   |  | Direct.....                         |  |                           |  | 750,000       |  | 750,000    |  | 763,058     |  | 762,463                                 |  |                                          |  | (12,463)                                  |  |                                                           |    | (12,463)                             |    |                                            |    | 750,000                                       |    |                                          |    | 0                                |    | 0                             |  | 54,375                                               |  | 08/15/2034.                      |  |
| 088281 E9 7                                      |  |  | BEXAR CNTY TEX.....                                         |  | ..                              | 01/09/2019.   |  | NATL FINANCIAL SERVICES CORP (NFS)  |  |                           |  |               |  |            |  |             |  |                                         |  |                                          |  |                                           |  |                                                           |    |                                      |    |                                            |    |                                               |    |                                          |    |                                  |    |                               |  |                                                      |  |                                  |  |
| 088281 F3 9                                      |  |  | BEXAR CNTY TEX.....                                         |  | ..                              | 01/15/2019.   |  | VARIOUS.....                        |  |                           |  | 698,985       |  | 590,000    |  | 687,716     |  | 687,602                                 |  |                                          |  | (283)                                     |  |                                                           |    | (283)                                |    |                                            |    | 687,318                                       |    |                                          |    | 11,666                           |    | 11,666                        |  | 3,278                                                |  | 06/15/2030.                      |  |
| 088281 F4 7                                      |  |  | BEXAR CNTY TEX.....                                         |  | ..                              | 01/15/2019.   |  | RAYMOND JAMES & ASSOCIATES.....     |  |                           |  | 1,906,827     |  | 1,625,000  |  | 1,874,259   |  | 1,873,970                               |  |                                          |  | (1,107)                                   |  |                                                           |    | (1,107)                              |    |                                            |    | 1,872,863                                     |    |                                          |    | 33,964                           |    | 33,964                        |  | 10,251                                               |  | 06/15/2032.                      |  |
| 088281 F6 2                                      |  |  | BEXAR CNTY TEX.....                                         |  | ..                              | 01/17/2019.   |  | PERSHING DIV OF DLJ SEC LNDING..... |  |                           |  | 1,098,597     |  | 940,000    |  | 1,079,637   |  | 1,079,476                               |  |                                          |  | (642)                                     |  |                                                           |    | (642)                                |    |                                            |    | 1,078,834                                     |    |                                          |    | 19,763                           |    | 19,763                        |  | 6,006                                                |  | 06/15/2033.                      |  |
| 088281 F7 0                                      |  |  | BEXAR CNTY TEX.....                                         |  | ..                              | 01/17/2019.   |  | PERSHING DIV OF DLJ SEC LNDING..... |  |                           |  | 543,076       |  | 470,000    |  | 535,292     |  | 535,217                                 |  |                                          |  | (392)                                     |  |                                                           |    | (392)                                |    |                                            |    | 534,826                                       |    |                                          |    | 8,250                            |    | 8,250                         |  | 3,329                                                |  | 06/15/2035.                      |  |
| 155105 NK 1                                      |  |  | CENTRAL SCH DIST CALIF SAN BERNARDINO CN                    |  | ..                              | 04/10/2019.   |  | RBC CAPITAL MARKETS.....            |  |                           |  | 540,810       |  | 470,000    |  | 533,051     |  | 532,978                                 |  |                                          |  | (377)                                     |  |                                                           |    | (377)                                |    |                                            |    | 532,601                                       |    |                                          |    | 8,209                            |    | 8,209                         |  | 3,329                                                |  | 06/15/2036.                      |  |
| 160075 UE 5                                      |  |  | CHARLESTON CNTY S C SCH DIST.....                           |  | ..                              | 03/15/2019.   |  | Maturity @ 100.00.....              |  |                           |  | 2,157,283     |  | 2,050,000  |  | 2,095,326   |  | 2,094,158                               |  |                                          |  | (1,045)                                   |  |                                                           |    | (1,045)                              |    |                                            |    | 2,093,114                                     |    |                                          |    | 64,169                           |    | 64,169                        |  | 47,509                                               |  | 08/01/2048.                      |  |
| 160075 UF 2                                      |  |  | CHARLESTON CNTY S C SCH DIST.....                           |  | ..                              | 06/15/2019.   |  | Maturity @ 100.00.....              |  |                           |  | 134,098       |  | 134,098    |  | 121,666     |  | 132,999                                 |  |                                          |  | 1,099                                     |  |                                                           |    | 1,099                                |    |                                            |    | 134,098                                       |    |                                          |    | 0                                |    | 0                             |  | 0                                                    |  | 03/15/2019.                      |  |
| 160075 UG 0                                      |  |  | CHARLESTON CNTY S C SCH DIST.....                           |  | ..                              | 09/15/2019.   |  | Maturity @ 100.00.....              |  |                           |  | 134,098       |  | 134,098    |  | 119,268     |  | 130,365                                 |  |                                          |  | 3,733                                     |  |                                                           |    | 3,733                                |    |                                            |    | 134,098                                       |    |                                          |    | 0                                |    | 0                             |  | 0                                                    |  | 09/15/2019.                      |  |
| 160075 UH 8                                      |  |  | CHARLESTON CNTY S C SCH DIST.....                           |  | ..                              | 12/15/2019.   |  | Maturity @ 100.00.....              |  |                           |  | 117,363       |  | 117,363    |  | 103,350     |  | 112,961                                 |  |                                          |  | 4,402                                     |  |                                                           |    | 4,402                                |    |                                            |    | 117,363                                       |    |                                          |    | 0                                |    | 0                             |  | 0                                                    |  | 12/15/2019.                      |  |
| 167486 MM 8                                      |  |  | CHICAGO ILL.....                                            |  | ..                              | 03/26/2019.   |  | WELLS FARGO SECURITIES LLC.....     |  |                           |  | 1,715,925     |  | 1,500,000  |  | 1,753,125   |  | 1,739,806                               |  |                                          |  | (2,134)                                   |  |                                                           |    | (2,134)                              |    |                                            |    | 1,737,672                                     |    |                                          |    | (21,747)                         |    | (21,747)                      |  | 86,564                                               |  | 01/01/2035.                      |  |
| 167486 VW 6                                      |  |  | CHICAGO ILL.....                                            |  | ..                              | 02/04/2019.   |  | CORPORATE ACTION.....               |  |                           |  | 1,746,222     |  | 1,708,000  |  | 1,755,260   |  | 1,746,716                               |  |                                          |  | (502)                                     |  |                                                           |    | (502)                                |    |                                            |    | 1,746,222                                     |    |                                          |    | 0                                |    | 0                             |  | 78,319                                               |  | 01/01/2042.                      |  |



SCHEDULE D - PART 4

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

| 1                    | 2                                             |  | 3                               | 4             | 5                                              | 6                         | 7             | 8          | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-----------------------------------------------|--|---------------------------------|---------------|------------------------------------------------|---------------------------|---------------|------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                               |  |                                 |               |                                                |                           |               |            |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                              | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 167505 LY 0          | CHICAGO ILL BRD ED .....                      |  |                                 | 03/15/2019.   | Maturity @ 100.00 .....                        | .....                     | 380,650       | 380,650    | 260,909     | 374,689                                 | .....                                    | 5,961                                     | .....                                                     | 5,961                                | .....                                      | 380,650                                       | .....                                    | .....                            | .....0                        | .....                                                | 03/15/2019.                      |
| 167505 LZ 7          | CHICAGO ILL BRD ED .....                      |  |                                 | 06/15/2019.   | Maturity @ 100.00 .....                        | .....                     | 380,650       | 380,650    | 255,884     | 367,573                                 | .....                                    | 13,077                                    | .....                                                     | 13,077                               | .....                                      | 380,650                                       | .....                                    | .....                            | .....0                        | .....                                                | 06/15/2019.                      |
| 167505 MA 1          | CHICAGO ILL BRD ED .....                      |  |                                 | 09/15/2019.   | Maturity @ 100.00 .....                        | .....                     | 380,650       | 380,650    | 250,961     | 360,600                                 | .....                                    | 20,050                                    | .....                                                     | 20,050                               | .....                                      | 380,650                                       | .....                                    | .....                            | .....0                        | .....                                                | 09/15/2019.                      |
| 167505 MB 9          | CHICAGO ILL BRD ED .....                      |  |                                 | 12/15/2019.   | Maturity @ 100.00 .....                        | .....                     | 380,650       | 380,650    | 246,137     | 353,767                                 | .....                                    | 26,883                                    | .....                                                     | 26,883                               | .....                                      | 380,650                                       | .....                                    | .....                            | .....0                        | .....                                                | 12/15/2019.                      |
| 219703 FB 6          | CORONA CALIF REDEV AGY TAX ALLOCATION .....   |  |                                 | 08/05/2019.   | Direct.....                                    | .....                     | 355,000       | 355,000    | 373,222     | 367,075                                 | .....                                    | (706)                                     | .....                                                     | (706)                                | .....                                      | 355,000                                       | .....                                    | .....                            | .....0                        | 11,392                                               | 09/01/2027.                      |
| 223093 SZ 9          | COVINA-VALLEY CALIF UNI SCH DIST .....        |  |                                 | 07/31/2019.   | Direct.....                                    | .....                     | 830,000       | 830,000    | 830,000     | 830,000                                 | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 830,000                                       | .....                                    | .....                            | .....0                        | 16,310                                               | 08/01/2024.                      |
| 26362V EW 4          | DUBLIN CALIF UNI SCH DIST .....               |  |                                 | 07/31/2019.   | Call @ 38.98.....                              | .....                     | 779,640       | 2,000,000  | 421,900     | 751,623                                 | .....                                    | 28,046                                    | .....                                                     | 28,046                               | .....                                      | 779,669                                       | .....                                    | (29)                             | (29)                          | .....                                                | 08/01/2034.                      |
| 346845 AG 5          | FORT BENNING FAMILY CMNTYS LLC .....          |  |                                 | 07/15/2019.   | Paydown.....                                   | .....                     | 25,307        | 25,307     | 27,143      | .....                                   | (1,837)                                  | .....                                     | .....                                                     | (1,837)                              | .....                                      | 25,307                                        | .....                                    | .....                            | .....0                        | 771                                                  | 01/15/2051.                      |
| 403755 H2 0          | GWINNETT CNTY GA SCH DIST .....               |  |                                 | 03/15/2019.   | Maturity @ 100.00 .....                        | .....                     | 283,276       | 283,276    | 213,205     | 280,492                                 | .....                                    | 2,784                                     | .....                                                     | 2,784                                | .....                                      | 283,276                                       | .....                                    | .....                            | .....0                        | .....                                                | 03/15/2019.                      |
| 403755 H3 8          | GWINNETT CNTY GA SCH DIST .....               |  |                                 | 06/15/2019.   | Maturity @ 100.00 .....                        | .....                     | 283,276       | 283,276    | 210,675     | 277,178                                 | .....                                    | 6,098                                     | .....                                                     | 6,098                                | .....                                      | 283,276                                       | .....                                    | .....                            | .....0                        | .....                                                | 06/15/2019.                      |
| 403755 H4 6          | GWINNETT CNTY GA SCH DIST .....               |  |                                 | 09/15/2019.   | Maturity @ 100.00 .....                        | .....                     | 283,276       | 283,276    | 208,177     | 273,898                                 | .....                                    | 9,378                                     | .....                                                     | 9,378                                | .....                                      | 283,276                                       | .....                                    | .....                            | .....0                        | .....                                                | 09/15/2019.                      |
| 403755 H5 3          | GWINNETT CNTY GA SCH DIST .....               |  |                                 | 12/15/2019.   | Maturity @ 100.00 .....                        | .....                     | 283,276       | 283,276    | 205,709     | 270,650                                 | .....                                    | 12,626                                    | .....                                                     | 12,626                               | .....                                      | 283,276                                       | .....                                    | .....                            | .....0                        | .....                                                | 12/15/2019.                      |
| 416489 VW 9          | HARTFORD CNTY CONN MET DIST .....             |  |                                 | 11/15/2019.   | RBC CAPITAL MARKETS .....                      | .....                     | 113,278       | 100,000    | 112,654     | .....                                   | (317)                                    | .....                                     | .....                                                     | (317)                                | .....                                      | 112,337                                       | .....                                    | 941                              | 941                           | 1,122                                                | 07/15/2036.                      |
| 472736 Y7 6          | JEFFERSON CNTY COLO SCH DIST NO R-001..       |  |                                 | 01/29/2019.   | JANNEY MONTGOMERY SCOTT INC....                | .....                     | 2,481,863     | 2,120,000  | 2,451,822   | 2,450,950                               | .....                                    | (2,361)                                   | .....                                                     | (2,361)                              | .....                                      | 2,448,590                                     | .....                                    | 33,273                           | 33,273                        | 12,072                                               | 12/15/2036.                      |
| 517840 5T 7          | LAS VEGAS VALLEY NEV WTR DIST .....           |  |                                 | 08/09/2019.   | WELLS FARGO SECURITIES LLC.....                | .....                     | 8,239,712     | 7,540,000  | 7,794,852   | 7,666,966                               | .....                                    | (21,204)                                  | .....                                                     | (21,204)                             | .....                                      | 7,645,762                                     | .....                                    | 593,950                          | 593,950                       | 262,853                                              | 06/01/2042.                      |
| 603789 5H 7          | MINNEAPOLIS MINN SPL SCH DIST NO 001 .....    |  |                                 | 03/15/2019.   | Maturity @ 100.00 .....                        | .....                     | 244,240       | 244,240    | 183,825     | 241,840                                 | .....                                    | 2,401                                     | .....                                                     | 2,401                                | .....                                      | 244,240                                       | .....                                    | .....                            | .....0                        | .....                                                | 03/15/2019.                      |
| 603789 5J 3          | MINNEAPOLIS MINN SPL SCH DIST NO 001 .....    |  |                                 | 06/15/2019.   | Maturity @ 100.00 .....                        | .....                     | 244,240       | 244,240    | 181,644     | 238,983                                 | .....                                    | 5,257                                     | .....                                                     | 5,257                                | .....                                      | 244,240                                       | .....                                    | .....                            | .....0                        | .....                                                | 06/15/2019.                      |
| 603789 5K 0          | MINNEAPOLIS MINN SPL SCH DIST NO 001 .....    |  |                                 | 09/15/2019.   | Maturity @ 100.00 .....                        | .....                     | 244,240       | 244,240    | 179,490     | 236,154                                 | .....                                    | 8,086                                     | .....                                                     | 8,086                                | .....                                      | 244,240                                       | .....                                    | .....                            | .....0                        | .....                                                | 09/15/2019.                      |
| 603789 5L 8          | MINNEAPOLIS MINN SPL SCH DIST NO 001 .....    |  |                                 | 12/15/2019.   | Maturity @ 100.00 .....                        | .....                     | 244,240       | 244,240    | 177,362     | 233,354                                 | .....                                    | 10,886                                    | .....                                                     | 10,886                               | .....                                      | 244,240                                       | .....                                    | .....                            | .....0                        | .....                                                | 12/15/2019.                      |
| 63165T G5 8          | NASSAU CNTY N Y .....                         |  |                                 | 01/08/2019.   | Jefferies.....                                 | .....                     | 2,159,813     | 1,860,000  | 2,123,339   | 2,122,529                               | .....                                    | (589)                                     | .....                                                     | (589)                                | .....                                      | 2,121,940                                     | .....                                    | 37,874                           | 37,874                        | 5,425                                                | 07/01/2033.                      |
| 64966M WR 6          | NEW YORK N Y .....                            |  |                                 | 07/22/2019.   | Jefferies.....                                 | .....                     | 10,746,900    | 10,000,000 | 10,000,000  | 10,000,000                              | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 10,000,000                                    | .....                                    | 746,900                          | 746,900                       | 336,458                                              | 03/01/2030.                      |
| 64966M YQ 6          | NEW YORK N Y .....                            |  |                                 | 08/27/2019.   | Jefferies.....                                 | .....                     | 5,470,200     | 5,000,000  | 4,972,400   | 4,973,650                               | .....                                    | 1,460                                     | .....                                                     | 1,460                                | .....                                      | 4,975,109                                     | .....                                    | 495,091                          | 495,091                       | 160,811                                              | 04/01/2030.                      |
| 64966Q AL 4          | NEW YORK N Y .....                            |  |                                 | 01/25/2019.   | PERSHING DIV OF DLJ SEC LNDING....             | .....                     | 725,845       | 610,000    | 710,296     | 709,982                                 | .....                                    | (672)                                     | .....                                                     | (672)                                | .....                                      | 709,310                                       | .....                                    | 16,535                           | 16,535                        | 3,474                                                | 12/01/2032.                      |
| 64966Q AN 0          | NEW YORK N Y .....                            |  |                                 | 01/30/2019.   | CITIGROUP GLOBAL MARKETS, INC./CORRESPON ..... | .....                     | 6,279,622     | 5,320,000  | 6,207,959   | 6,205,172                               | .....                                    | (6,595)                                   | .....                                                     | (6,595)                              | .....                                      | 6,198,577                                     | .....                                    | 81,045                           | 81,045                        | 31,772                                               | 12/01/2034.                      |
| 64966Q AQ 3          | NEW YORK N Y .....                            |  |                                 | 01/30/2019.   | VARIOUS.....                                   | .....                     | 2,762,693     | 2,355,000  | 2,702,998   | 2,701,917                               | .....                                    | (2,524)                                   | .....                                                     | (2,524)                              | .....                                      | 2,699,393                                     | .....                                    | 63,300                           | 63,300                        | 13,933                                               | 12/01/2035.                      |
| 672325 TS 6          | OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY ..... |  |                                 | 08/01/2019.   | Call @ 100.00 .....                            | .....                     | 15,100,000    | 15,100,000 | 18,271,000  | 15,553,279                              | .....                                    | (453,279)                                 | .....                                                     | (453,279)                            | .....                                      | 15,100,000                                    | .....                                    | .....                            | .....0                        | 1,434,500                                            | 08/01/2034.                      |
| 717883 QT 2          | PHILADELPHIA PA SCH DIST .....                |  |                                 | 09/01/2019.   | Maturity @ 100.00 .....                        | .....                     | 300,000       | 300,000    | 290,730     | 298,211                                 | .....                                    | 1,789                                     | .....                                                     | 1,789                                | .....                                      | 300,000                                       | .....                                    | .....                            | .....0                        | 8,919                                                | 09/01/2019.                      |
| 717883 QX 3          | PHILADELPHIA PA SCH DIST .....                |  |                                 | 09/18/2019.   | RAYMOND JAMES & ASSOCIATES.....                | .....                     | 2,810,129     | 2,725,000  | 2,725,000   | 2,725,000                               | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 2,725,000                                     | .....                                    | 85,129                           | 85,129                        | 107,236                                              | 09/01/2023.                      |
| 717883 VZ 2          | PHILADELPHIA PA SCH DIST .....                |  |                                 | 11/21/2019.   | RBC CAPITAL MARKETS .....                      | .....                     | 130,812       | 105,000    | 130,741     | .....                                   | (32)                                     | .....                                     | .....                                                     | (32)                                 | .....                                      | 130,708                                       | .....                                    | 104                              | 104                           | 73                                                   | 09/01/2031.                      |
| 751091 JY 6          | RALEIGH N C .....                             |  |                                 | 01/31/2019.   | Direct.....                                    | .....                     | 2,500,000     | 2,500,000  | 2,505,750   | 2,500,509                               | .....                                    | (509)                                     | .....                                                     | (509)                                | .....                                      | 2,500,000                                     | .....                                    | .....                            | .....0                        | 50,000                                               | 02/01/2028.                      |
| 754405 GQ 5          | RAVENSWOOD CALIF CITY SCH DIST .....          |  |                                 | 05/06/2019.   | Jefferies.....                                 | .....                     | 279,274       | 235,000    | 269,898     | 269,747                                 | .....                                    | (1,448)                                   | .....                                                     | (1,448)                              | .....                                      | 268,298                                       | .....                                    | 10,976                           | 10,976                        | 4,569                                                | 08/01/2031.                      |
| 754405 GR 3          | RAVENSWOOD CALIF CITY SCH DIST .....          |  |                                 | 05/06/2019.   | Jefferies.....                                 | .....                     | 276,863       | 235,000    | 267,479     | 267,339                                 | .....                                    | (1,342)                                   | .....                                                     | (1,342)                              | .....                                      | 265,998                                       | .....                                    | 10,865                           | 10,865                        | 4,569                                                | 08/01/2033.                      |
| 754405 GS 1          | RAVENSWOOD CALIF CITY SCH DIST .....          |  |                                 | 05/06/2019.   | Jefferies.....                                 | .....                     | 415,407       | 355,000    | 400,447     | 400,252                                 | .....                                    | (1,869)                                   | .....                                                     | (1,869)                              | .....                                      | 398,383                                       | .....                                    | 17,024                           | 17,024                        | 6,903                                                | 08/01/2035.                      |
| 754405 GT 9          | RAVENSWOOD CALIF CITY SCH DIST .....          |  |                                 | 02/05/2019.   | VARIOUS.....                                   | .....                     | 684,215       | 605,000    | 675,924     | 675,620                                 | .....                                    | (818)                                     | .....                                                     | (818)                                | .....                                      | 674,803                                       | .....                                    | 9,412                            | 9,412                         | 4,044                                                | 08/01/2038.                      |
| 754405 GU 6          | RAVENSWOOD CALIF CITY SCH DIST .....          |  |                                 | 05/03/2019.   | VARIOUS.....                                   | .....                     | 2,968,774     | 2,585,000  | 2,868,300   | 2,867,089                               | .....                                    | (11,184)                                  | .....                                                     | (11,184)                             | .....                                      | 2,855,905                                     | .....                                    | 112,869                          | 112,869                       | 48,770                                               | 08/01/2043.                      |
| 764464 AB 9          | RICHMOND CALIF PENSION FDG .....              |  |                                 | 08/01/2019.   | Redemption @ 100.00 .....                      | .....                     | 1,637,196     | 1,637,196  | 1,604,452   | .....                                   | 3,864                                    | .....                                     | .....                                                     | 3,864                                | .....                                      | 1,608,316                                     | .....                                    | 28,880                           | 28,880                        | 31,594                                               | 08/01/2023.                      |
| 766651 RB 1          | RILEY CNTY KANS UNI SCH DIST NO 383 .....     |  |                                 | 01/14/2019.   | Jefferies.....                                 | .....                     | 663,423       | 565,000    | 644,411     | 644,165                                 | .....                                    | (322)                                     | .....                                                     | (322)                                | .....                                      | 643,842                                       | .....                                    | 19,581                           | 19,581                        | 2,040                                                | 09/01/2031.                      |
| 766651 RC 9          | RILEY CNTY KANS UNI SCH DIST NO 383 .....     |  |                                 | 02/04/2019.   | NATL FINANCIAL SERVICES CORP (NFS) .....       | .....                     | 882,633       | 755,000    | 858,654     | 858,333                                 | .....                                    | (1,007)                                   | .....                                                     | (1,007)                              | .....                                      | 857,326                                       | .....                                    | 25,307                           | 25,307                        | 4,824                                                | 09/01/2032.                      |
| 810827 UX 1          | SCRANTON PA SCH DIST .....                    |  |                                 | 06/15/2019.   | Maturity @ 100.00 .....                        | .....                     | 2,830,000     | 2,830,000  | 2,830,000   | 2,830,000                               | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 2,830,000                                     | .....                                    | .....                            | .....0                        | 58,369                                               | 06/15/2034.                      |

**SCHEDULE D - PART 4**

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

| 1                    | 2                                                          |  | 3                               | 4             | 5                 | 6                         | 7               | 8               | 9               | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|------------------------------------------------------------|--|---------------------------------|---------------|-------------------|---------------------------|-----------------|-----------------|-----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                                            |  |                                 |               |                   |                           |                 |                 |                 |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                                                |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration   | Par Value       | Actual Cost     | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 86768M AP 7          | SUNRISE FLA SPL ASSMT.....                                 |  | ..                              | 03/26/2019.   | Direct.....       | .....                     | .....340,000    | .....340,000    | .....340,000    | .....340,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....340,000                                  | .....                                    | .....                            | .....0                        | .....3,674                                           | 05/01/2020.                      |
| 966782 QV 9          | WHITTIER CALIF UN HIGH SCH DIST.....                       |  | ..                              | 08/01/2019.   | Call @ 62.22..... | .....                     | .....718,629    | .....1,155,000  | .....407,360    | .....694,499                            | .....                                    | .....24,131                               | .....                                                     | .....24,131                          | .....                                      | .....718,629                                  | .....                                    | .....                            | .....0                        | .....                                                | 08/01/2027.                      |
| 2499999.             | Total - Bonds - U.S. Political Subdivisions of States..... |  | .....                           | .....         | .....             | .....                     | .....93,188,925 | .....88,267,823 | .....92,349,031 | .....89,170,551                         | .....(7)                                 | .....(337,840)                            | .....0                                                    | .....(337,847)                       | .....0                                     | .....90,696,333                               | .....0                                   | .....2,492,593                   | .....2,492,593                | .....2,971,426                                       | XXX                              |

**Bonds - U.S. Special Revenue and Special Assessment**

|             |                                          |             |                                          |       |                |                |                |                |          |              |       |              |        |                |              |                |              |              |              |             |
|-------------|------------------------------------------|-------------|------------------------------------------|-------|----------------|----------------|----------------|----------------|----------|--------------|-------|--------------|--------|----------------|--------------|----------------|--------------|--------------|--------------|-------------|
| 01170R BK 7 | ALASKA HOUSING FINANCE CORPORATION.....  | 12/02/2019. | Direct.....                              | ..... | .....800,000   | .....800,000   | .....805,000   | .....801,098   | .....    | .....(1,098) | ..... | .....(1,098) | .....  | .....800,000   | .....        | .....800,000   | .....        | .....0       | .....36,000  | 12/01/2035. |
| 01170R EF 5 | ALASKA HOUSING FINANCE CORPORATION.....  | 12/19/2019. | Direct.....                              | ..... | .....515,000   | .....515,000   | .....505,040   | .....507,443   | .....    | .....910     | ..... | .....910     | .....  | .....515,000   | .....        | .....515,000   | .....        | .....0       | .....6,226   | 12/01/2037. |
| 017357 E6 7 | ALLEGHENY CNTY PA SAN AUTH SWR REV.....  | 01/24/2019. | JANNEY MONTGOMERY SCOTT INC....          | ..... | .....2,100,430 | .....1,880,000 | .....2,114,173 | .....2,107,577 | .....(2) | .....(1,525) | ..... | .....(1,527) | .....  | .....2,106,050 | .....(5,620) | .....2,106,050 | .....(5,620) | .....(5,620) | .....14,883  | 06/01/2043. |
| 017357 E7 5 | ALLEGHENY CNTY PA SAN AUTH SWR REV.....  | 01/24/2019. | JANNEY MONTGOMERY SCOTT INC....          | ..... | .....2,290,750 | .....2,055,000 | .....2,301,949 | .....2,295,007 | .....(3) | .....(1,604) | ..... | .....(1,607) | .....  | .....2,293,400 | .....(2,650) | .....2,293,400 | .....(2,650) | .....(2,650) | .....16,269  | 06/01/2045. |
| 01F030 61 1 | FNCL-3N-JAN-2019 - MBS.....              | 01/04/2019. | WELLS FARGO SECURITIES LLC.....          | ..... | .....2,739,188 | .....2,800,000 | .....2,671,703 | .....2,671,703 | .....    | .....        | ..... | .....        | .....0 | .....2,671,703 | .....67,484  | .....2,671,703 | .....67,484  | .....67,484  | .....        | 01/25/2050. |
| 01F032 61 7 | FNCL-3.5N-JAN-2019 - MBS.....            | 01/14/2019. | MORGAN STANLEY CO.....                   | ..... | .....6,018,667 | .....6,000,000 | .....5,886,094 | .....5,886,094 | .....    | .....        | ..... | .....        | .....0 | .....5,886,094 | .....132,573 | .....5,886,094 | .....132,573 | .....132,573 | .....7,583   | 01/25/2050. |
| 01F040 61 0 | FNCL-4N-JAN-2019 - MBS.....              | 01/03/2019. | JP MORGAN SECURITIES LLC.....            | ..... | .....2,930,593 | .....2,875,000 | .....2,892,070 | .....2,892,070 | .....    | .....        | ..... | .....        | .....0 | .....2,892,070 | .....38,523  | .....2,892,070 | .....38,523  | .....38,523  | .....4,153   | 01/25/2050. |
| 02936T AC 5 | AMERICAN SAMOA ECONOMIC DEV AUTH GEN REV | 08/01/2019. | Direct.....                              | ..... | .....          | .....700,000   | .....700,000   | .....720,528   | .....    | .....(3,839) | ..... | .....(3,839) | .....  | .....700,000   | .....        | .....700,000   | .....        | .....0       | .....40,104  | 09/01/2024. |
| 02936T AF 8 | AMERICAN SAMOA ECONOMIC DEV AUTH GEN REV | 07/31/2019. | CITIGROUP GLOBAL MARKETS, INC....        | ..... | .....1,573,687 | .....1,410,000 | .....1,410,000 | .....1,410,000 | .....    | .....        | ..... | .....        | .....0 | .....1,410,000 | .....163,687 | .....1,410,000 | .....163,687 | .....163,687 | .....56,518  | 09/01/2028. |
| 032565 EK 5 | ANAHEIM CALIF REDEV AGY TAX ALLOCATION   | 12/12/2019. | Direct.....                              | ..... | .....1,520,000 | .....1,520,000 | .....1,573,649 | .....1,562,147 | .....    | .....(3,090) | ..... | .....(3,090) | .....  | .....1,520,000 | .....        | .....1,520,000 | .....        | .....0       | .....54,706  | 02/01/2031. |
| 04052B AL 8 | ARIZONA INDL DEV AUTH REV.....           | 12/03/2019. | RBC CAPITAL MARKETS.....                 | ..... | .....714,870   | .....650,000   | .....647,927   | .....648,073   | .....    | .....60      | ..... | .....60      | .....  | .....648,133   | .....66,737  | .....648,133   | .....66,737  | .....66,737  | .....47,563  | 07/01/2037. |
| 04052B AM 6 | ARIZONA INDL DEV AUTH REV.....           | 12/03/2019. | RBC CAPITAL MARKETS.....                 | ..... | .....1,527,204 | .....1,395,000 | .....1,384,944 | .....1,385,195 | .....    | .....130     | ..... | .....130     | .....  | .....1,385,325 | .....141,880 | .....1,385,325 | .....141,880 | .....141,880 | .....104,567 | 07/01/2047. |
| 04052B AN 4 | ARIZONA INDL DEV AUTH REV.....           | 12/03/2019. | RBC CAPITAL MARKETS.....                 | ..... | .....1,904,384 | .....1,730,000 | .....1,723,236 | .....1,723,308 | .....    | .....78      | ..... | .....78      | .....  | .....1,723,386 | .....180,998 | .....1,723,386 | .....180,998 | .....180,998 | .....132,765 | 07/01/2050. |
| 04052B AT 1 | ARIZONA INDL DEV AUTH REV.....           | 12/04/2019. | RBC CAPITAL MARKETS.....                 | ..... | .....2,909,250 | .....2,500,000 | .....2,541,550 | .....2,535,796 | .....    | .....(3,127) | ..... | .....(3,127) | .....  | .....2,532,669 | .....376,581 | .....2,532,669 | .....376,581 | .....376,581 | .....214,583 | 07/01/2037. |
| 04052B AU 8 | ARIZONA INDL DEV AUTH REV.....           | 12/04/2019. | RBC CAPITAL MARKETS.....                 | ..... | .....4,964,797 | .....4,325,000 | .....4,363,839 | .....4,358,651 | .....    | .....(2,928) | ..... | .....(2,928) | .....  | .....4,355,724 | .....609,074 | .....4,355,724 | .....609,074 | .....609,074 | .....371,229 | 07/01/2047. |
| 051687 DG 3 | AURORA ILL SINGLE FAMILY MTG REV.....    | 12/01/2019. | VARIOUS.....                             | ..... | .....96,748    | .....96,748    | .....86,339    | .....87,376    | .....    | .....154     | ..... | .....154     | .....  | .....87,866    | .....8,882   | .....87,866    | .....8,882   | .....8,882   | .....3,484   | 06/01/2045. |
| 051687 DK 4 | AURORA ILL SINGLE FAMILY MTG REV.....    | 12/01/2019. | VARIOUS.....                             | ..... | .....48,249    | .....48,249    | .....45,354    | .....45,634    | .....    | .....90      | ..... | .....90      | .....  | .....46,132    | .....2,118   | .....46,132    | .....2,118   | .....2,118   | .....1,909   | 06/01/2045. |
| 05922K H4 4 | BALTIMORE MD PROJ REV.....               | 11/13/2019. | RBC CAPITAL MARKETS.....                 | ..... | .....783,316   | .....640,000   | .....771,104   | .....771,104   | .....    | .....(4,791) | ..... | .....(4,791) | .....  | .....766,313   | .....17,003  | .....766,313   | .....17,003  | .....17,003  | .....13,400  | 07/01/2049. |
| 067054 AA 4 | BARAGA CNTY MICH MEM HOSP REV.....       | 11/20/2019. | Direct.....                              | ..... | .....140,000   | .....140,000   | .....140,000   | .....140,000   | .....    | .....        | ..... | .....        | .....0 | .....140,000   | .....        | .....140,000   | .....        | .....0       | .....4,367   | 09/20/2036. |
| 113807 BS 9 | BROOKLYN ARENA LOC DEV CORP N Y PILOT RE | 07/22/2019. | MORGAN STANLEY & COMPANY, INC..          | ..... | .....3,844,278 | .....3,825,000 | .....3,825,000 | .....3,825,000 | .....    | .....        | ..... | .....        | .....0 | .....3,825,000 | .....19,278  | .....3,825,000 | .....19,278  | .....19,278  | .....172,155 | 07/15/2041. |
| 118612 MW 7 | BUCKS CNTY PA INDL DEV AUTH REV.....     | 09/04/2019. | Direct.....                              | ..... | .....210,000   | .....210,000   | .....210,300   | .....210,245   | .....    | .....(57)    | ..... | .....(57)    | .....  | .....210,000   | .....5,623   | .....210,000   | .....5,623   | .....5,623   | .....        | 10/01/2021. |
| 13034V AC 8 | CALIFORNIA INSTITUTE OF TECHNOLOGY.....  | 09/27/2019. | WELLS FARGO SECURITIES LLC.....          | ..... | .....3,580,620 | .....3,000,000 | .....2,833,510 | .....2,833,643 | .....    | .....232     | ..... | .....232     | .....  | .....2,833,875 | .....746,745 | .....2,833,875 | .....746,745 | .....746,745 | .....139,198 | 09/01/2116. |
| 13049U EU 9 | CALIFORNIA MUN FIN AUTH LEASE REV.....   | 02/04/2019. | CITIGROUP GLOBAL MARKETS, INC./CORRESPON | ..... | .....3,144,636 | .....2,700,000 | .....3,096,576 | .....3,094,763 | .....    | .....(3,595) | ..... | .....(3,595) | .....  | .....3,091,168 | .....53,468  | .....3,091,168 | .....53,468  | .....53,468  | .....19,875  | 06/01/2035. |
| 13049U EW 5 | CALIFORNIA MUN FIN AUTH LEASE REV.....   | 01/31/2019. | PERSHING DIV OF DLJ SEC LNDING....       | ..... | .....2,716,893 | .....2,355,000 | .....2,680,249 | .....2,678,769 | .....    | .....(2,771) | ..... | .....(2,771) | .....  | .....2,675,997 | .....40,895  | .....2,675,997 | .....40,895  | .....40,895  | .....16,681  | 06/01/2037. |
| 13049U EX 3 | CALIFORNIA MUN FIN AUTH LEASE REV.....   | 01/31/2019. | CITIGROUP GLOBAL MARKETS, INC./CORRESPON | ..... | .....1,619,286 | .....1,410,000 | .....1,599,828 | .....1,598,966 | .....    | .....(1,614) | ..... | .....(1,614) | .....  | .....1,597,351 | .....21,935  | .....1,597,351 | .....21,935  | .....21,935  | .....9,988   | 06/01/2038. |
| 13049U EY 1 | CALIFORNIA MUN FIN AUTH LEASE REV.....   | 02/07/2019. | MORGAN STANLEY CO.....                   | ..... | .....535,166   | .....470,000   | .....528,806   | .....528,541   | .....    | .....(600)   | ..... | .....(600)   | .....  | .....527,941   | .....7,225   | .....527,941   | .....7,225   | .....7,225   | .....3,786   | 06/01/2043. |
| 13049Y BZ 3 | CALIFORNIA MUN FIN AUTH STUDENT HSG REV  | 01/09/2019. | Jefferies.....                           | ..... | .....1,150,840 | .....1,000,000 | .....1,131,930 | .....1,131,395 | .....    | .....(314)   | ..... | .....(314)   | .....  | .....1,131,081 | .....19,759  | .....1,131,081 | .....19,759  | .....19,759  | .....3,750   | 05/15/2032. |
| 13049Y CA 7 | CALIFORNIA MUN FIN AUTH STUDENT HSG REV  | 01/09/2019. | Jefferies.....                           | ..... | .....1,074,956 | .....940,000   | .....1,058,957 | .....1,058,476 | .....    | .....(282)   | ..... | .....(282)   | .....  | .....1,058,193 | .....16,762  | .....1,058,193 | .....16,762  | .....16,762  | .....3,525   | 05/15/2033. |
| 13049Y CB 5 | CALIFORNIA MUN FIN AUTH STUDENT HSG REV  | 01/09/2019. | Jefferies.....                           | ..... | .....676,664   | .....595,000   | .....667,114   | .....666,823   | .....    | .....(171)   | ..... | .....(171)   | .....  | .....666,652   | .....10,011  | .....666,652   | .....10,011  | .....10,011  | .....2,231   | 05/15/2034. |
| 13049Y CJ 8 | CALIFORNIA MUN FIN AUTH STUDENT HSG REV  | 04/16/2019. | VARIOUS.....                             | ..... | .....526,122   | .....470,000   | .....513,386   | .....513,213   | .....    | .....(888)   | ..... | .....(888)   | .....  | .....512,325   | .....13,797  | .....512,325   | .....13,797  | .....13,797  | .....6,874   | 05/15/2043. |

**SCHEDULE D - PART 4**

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

| 1                    | 2                                        |  | 3                               | 4             | 5                                        | 6                         | 7               | 8               | 9               | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|------------------------------------------|--|---------------------------------|---------------|------------------------------------------|---------------------------|-----------------|-----------------|-----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                          |  |                                 |               |                                          |                           |                 |                 |                 |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                        | Number of Shares of Stock | Consideration   | Par Value       | Actual Cost     | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 13080S VK 7          | CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV |  | ..                              | 01/14/2019.   | CITIGROUP GLOBAL MARKETS, INC./CORRESPON | .....                     | .....507,421    | .....470,000    | .....516,119    | .....514,704                            | .....                                    | .....(162)                                | .....                                                     | .....(162)                           | .....                                      | .....514,543                                  | .....                                    | .....(7,121)                     | .....(7,121)                  | .....3,084                                           | 12/01/2038.                      |
| 13080S VL 5          | CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV |  | ..                              | 01/29/2019.   | Jefferies.....                           | .....                     | .....500,277    | .....470,000    | .....509,189    | .....507,991                            | .....                                    | .....(272)                                | .....                                                     | .....(272)                           | .....                                      | .....507,720                                  | .....                                    | .....(7,442)                     | .....(7,442)                  | .....4,113                                           | 12/01/2043.                      |
| 13080S VM 3          | CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV |  | ..                              | 03/05/2019.   | CITIGROUP GLOBAL MARKETS, INC./CORRESPON | .....                     | .....254,268    | .....235,000    | .....253,617    | .....253,048                            | .....                                    | .....(279)                                | .....                                                     | .....(279)                           | .....                                      | .....252,769                                  | .....                                    | .....1,498                       | .....1,498                    | .....3,290                                           | 12/01/2048.                      |
| 140542 AK 7          | CAPITAL TR AGY FLA SR LIVING REV.....    |  | ..                              | 08/07/2019.   | VARIOUS.....                             | .....                     | .....2,843,485  | .....2,595,000  | .....2,778,013  | .....2,768,513                          | .....                                    | .....(11,585)                             | .....                                                     | .....(11,585)                        | .....                                      | .....2,756,928                                | .....                                    | .....86,558                      | .....86,558                   | .....142,206                                         | 07/01/2048.                      |
| 14916R AD 6          | CATHOLIC HEALTH INITIATIVES.....         |  | ..                              | 03/08/2019.   | WELLS FARGO SECURITIES LLC.....          | .....                     | .....3,626,386  | .....3,915,000  | .....3,669,539  | .....3,676,895                          | .....                                    | .....1,265                                | .....                                                     | .....1,265                           | .....                                      | .....3,678,160                                | .....                                    | .....(51,774)                    | .....(51,774)                 | .....61,971                                          | 11/01/2042.                      |
| 150214 AR 5          | CEDAR FALLS IOWA CMNTY SCH DIST SCH INFR |  | ..                              | 03/07/2019.   | RAYMOND JAMES & ASSOCIATES.....          | .....                     | .....357,915    | .....355,000    | .....354,042    | .....355,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....355,000                                  | .....                                    | .....2,915                       | .....2,915                    | .....5,300                                           | 06/01/2027.                      |
| 155498 GH 5          | CENTRAL TEX REGL MOBILITY AUTH REV.....  |  | ..                              | 02/19/2019.   | RAYMOND JAMES & ASSOCIATES.....          | .....                     | .....3,315,480  | .....3,000,000  | .....3,243,780  | .....3,241,110                          | .....                                    | .....(3,183)                              | .....                                                     | .....(3,183)                         | .....                                      | .....3,237,928                                | .....                                    | .....77,552                      | .....77,552                   | .....37,917                                          | 01/01/2043.                      |
| 161045 LB 3          | CHARLOTTE N C WTR & SWR SYS REV.....     |  | ..                              | 06/12/2019.   | RAYMOND JAMES & ASSOCIATES.....          | .....                     | .....5,183,250  | .....5,000,000  | .....5,494,050  | .....5,060,995                          | .....                                    | .....(18,043)                             | .....                                                     | .....(18,043)                        | .....                                      | .....5,042,951                                | .....                                    | .....140,299                     | .....140,299                  | .....238,194                                         | 07/01/2030.                      |
| 16265S BF 0          | CHAWANAKEE CALIF UNI SCH DIST CTFS PARTN |  | ..                              | 05/01/2019.   | Direct.....                              | .....                     | .....360,000    | .....360,000    | .....351,911    | .....356,681                            | .....                                    | .....3,319                                | .....                                                     | .....3,319                           | .....                                      | .....360,000                                  | .....                                    | .....                            | .....0                        | .....10,800                                          | 05/01/2029.                      |
| 167593 H6 2          | CHICAGO ILL O HARE INTL ARPT REV.....    |  | ..                              | 01/04/2019.   | WELLS FARGO SECURITIES LLC.....          | .....                     | .....10,272,800 | .....10,000,000 | .....10,000,000 | .....10,000,000                         | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....10,000,000                               | .....                                    | .....272,800                     | .....272,800                  | .....32,298                                          | 01/01/2049.                      |
| 167593 L5 9          | CHICAGO ILL O HARE INTL ARPT REV.....    |  | ..                              | 04/10/2019.   | Jefferies.....                           | .....                     | .....6,814,500  | .....6,000,000  | .....6,456,420  | .....6,454,333                          | .....                                    | .....(10,229)                             | .....                                                     | .....(10,229)                        | .....                                      | .....6,444,104                                | .....                                    | .....370,396                     | .....370,396                  | .....100,000                                         | 01/01/2048.                      |
| 167593 M3 3          | CHICAGO ILL O HARE INTL ARPT REV.....    |  | ..                              | 02/11/2019.   | PERSHING DIV OF DLJ SEC LNDING...        | .....                     | .....1,063,629  | .....940,000    | .....1,043,819  | .....1,043,819                          | .....                                    | .....(1,022)                              | .....                                                     | .....(1,022)                         | .....                                      | .....1,042,797                                | .....                                    | .....20,831                      | .....20,831                   | .....7,964                                           | 01/01/2039.                      |
| 167593 M5 8          | CHICAGO ILL O HARE INTL ARPT REV.....    |  | ..                              | 01/28/2019.   | VARIOUS.....                             | .....                     | .....2,084,448  | .....1,880,000  | .....2,058,769  | .....2,057,956                          | .....                                    | .....(1,138)                              | .....                                                     | .....(1,138)                         | .....                                      | .....2,056,819                                | .....                                    | .....27,629                      | .....27,629                   | .....12,338                                          | 01/01/2048.                      |
| 183596 BQ 7          | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE |  | ..                              | 03/15/2019.   | Maturity @ 100.00.....                   | .....                     | .....195,290    | .....195,290    | .....128,321    | .....192,802                            | .....                                    | .....2,488                                | .....                                                     | .....2,488                           | .....                                      | .....195,290                                  | .....                                    | .....                            | .....0                        | .....                                                | 03/15/2019.                      |
| 183596 BR 5          | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE |  | ..                              | 06/15/2019.   | Maturity @ 100.00.....                   | .....                     | .....195,290    | .....195,290    | .....126,337    | .....189,820                            | .....                                    | .....5,470                                | .....                                                     | .....5,470                           | .....                                      | .....195,290                                  | .....                                    | .....                            | .....0                        | .....                                                | 06/15/2019.                      |
| 183596 BS 3          | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE |  | ..                              | 09/15/2019.   | Maturity @ 100.00.....                   | .....                     | .....195,290    | .....195,290    | .....124,382    | .....186,883                            | .....                                    | .....8,407                                | .....                                                     | .....8,407                           | .....                                      | .....195,290                                  | .....                                    | .....                            | .....0                        | .....                                                | 09/15/2019.                      |
| 183596 BT 1          | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE |  | ..                              | 12/15/2019.   | Maturity @ 100.00.....                   | .....                     | .....195,290    | .....195,290    | .....122,459    | .....183,992                            | .....                                    | .....11,298                               | .....                                                     | .....11,298                          | .....                                      | .....195,290                                  | .....                                    | .....                            | .....0                        | .....                                                | 12/15/2019.                      |
| 19648F JZ 8          | COLORADO HEALTH FACS AUTH REV.....       |  | ..                              | 10/15/2019.   | RBC CAPITAL MARKETS.....                 | .....                     | .....87,257     | .....80,000     | .....87,265     | .....                                   | .....                                    | .....(78)                                 | .....                                                     | .....(78)                            | .....                                      | .....87,187                                   | .....                                    | .....70                          | .....70                       | .....391                                             | 08/01/2039.                      |
| 19648F KJ 2          | COLORADO HEALTH FACS AUTH REV.....       |  | ..                              | 10/09/2019.   | RBC CAPITAL MARKETS.....                 | .....                     | .....99,898     | .....80,000     | .....98,701     | .....                                   | .....                                    | .....(232)                                | .....                                                     | .....(232)                           | .....                                      | .....98,468                                   | .....                                    | .....1,429                       | .....1,429                    | .....556                                             | 08/01/2032.                      |
| 198502 AS 5          | COLUMBIA S C STORMWATER SYS REV.....     |  | ..                              | 02/20/2019.   | RBC CAPITAL MARKETS.....                 | .....                     | .....551,216    | .....470,000    | .....542,850    | .....542,614                            | .....                                    | .....(996)                                | .....                                                     | .....(996)                           | .....                                      | .....541,618                                  | .....                                    | .....9,598                       | .....9,598                    | .....4,113                                           | 02/01/2036.                      |
| 198502 AX 4          | COLUMBIA S C STORMWATER SYS REV.....     |  | ..                              | 01/31/2019.   | VARIOUS.....                             | .....                     | .....1,874,945  | .....1,645,000  | .....1,862,173  | .....1,861,474                          | .....                                    | .....(1,890)                              | .....                                                     | .....(1,890)                         | .....                                      | .....1,859,584                                | .....                                    | .....15,361                      | .....15,361                   | .....10,190                                          | 02/01/2048.                      |
| 204712 GP 2          | COMPTON CALIF CMNTY REDEV AGY.....       |  | ..                              | 06/05/2019.   | Direct.....                              | .....                     | .....1,210,000  | .....1,210,000  | .....1,228,247  | .....1,217,909                          | .....                                    | .....(2,750)                              | .....                                                     | .....(2,750)                         | .....                                      | .....1,210,000                                | .....                                    | .....                            | .....0                        | .....65,324                                          | 08/01/2020.                      |
| 20775B XW 1          | CONN ST HSG FIN AUTH HSG MTG FIN PG..... |  | ..                              | 05/15/2019.   | Direct.....                              | .....                     | .....170,000    | .....170,000    | .....170,000    | .....170,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....170,000                                  | .....                                    | .....                            | .....0                        | .....2,480                                           | 11/15/2038.                      |
| 20775D CT 7          | CONNECTICUT ST HEALTH & EDL FACS AUTH R  |  | ..                              | 12/18/2019.   | OPPENHEIMER & CO. INC.....               | .....                     | .....109,450    | .....100,000    | .....111,808    | .....                                   | .....                                    | .....(329)                                | .....                                                     | .....(329)                           | .....                                      | .....111,479                                  | .....                                    | .....(2,029)                     | .....(2,029)                  | .....1,244                                           | 07/01/2041.                      |
| 222102 AA 3          | COULEE MED FNDTN WASH REV.....           |  | ..                              | 12/03/2019.   | Direct.....                              | .....                     | .....135,000    | .....135,000    | .....135,000    | .....135,000                            | .....                                    | .....0                                    | .....                                                     | .....0                               | .....                                      | .....135,000                                  | .....                                    | .....                            | .....0                        | .....4,102                                           | 04/20/2036.                      |
| 230582 EY 0          | CUMBERLAND CNTY N C CTFS PARTN.....      |  | ..                              | 03/15/2019.   | Maturity @ 100.00.....                   | .....                     | .....239,692    | .....239,692    | .....180,402    | .....237,336                            | .....                                    | .....2,356                                | .....                                                     | .....2,356                           | .....                                      | .....239,692                                  | .....                                    | .....                            | .....0                        | .....                                                | 03/15/2019.                      |
| 230582 EZ 7          | CUMBERLAND CNTY N C CTFS PARTN.....      |  | ..                              | 06/15/2019.   | Maturity @ 100.00.....                   | .....                     | .....239,692    | .....239,692    | .....178,261    | .....234,533                            | .....                                    | .....5,159                                | .....                                                     | .....5,159                           | .....                                      | .....239,692                                  | .....                                    | .....                            | .....0                        | .....                                                | 06/15/2019.                      |
| 230582 FA 1          | CUMBERLAND CNTY N C CTFS PARTN.....      |  | ..                              | 09/15/2019.   | Maturity @ 100.00.....                   | .....                     | .....239,692    | .....239,692    | .....176,147    | .....231,757                            | .....                                    | .....7,935                                | .....                                                     | .....7,935                           | .....                                      | .....239,692                                  | .....                                    | .....                            | .....0                        | .....                                                | 09/15/2019.                      |
| 230582 FB 9          | CUMBERLAND CNTY N C CTFS PARTN.....      |  | ..                              | 12/15/2019.   | Maturity @ 100.00.....                   | .....                     | .....239,692    | .....239,692    | .....174,060    | .....229,009                            | .....                                    | .....10,683                               | .....                                                     | .....10,683                          | .....                                      | .....239,692                                  | .....                                    | .....                            | .....0                        | .....                                                | 12/15/2019.                      |
| 232265 5Q 7          | CUYAHOGA CNTY OHIO HOSP REV.....         |  | ..                              | 01/29/2019.   | WELLS FARGO SECURITIES LLC.....          | .....                     | .....11,412,390 | .....11,000,000 | .....11,800,360 | .....11,692,777                         | .....                                    | .....(5,548)                              | .....                                                     | .....(5,548)                         | .....                                      | .....11,687,228                               | .....                                    | .....(274,838)                   | .....(274,838)                | .....253,611                                         | 02/15/2042.                      |
| 232287 BZ 4          | CUYAHOGA CNTY OHIO SALES TAX REV.....    |  | ..                              | 08/01/2019.   | MORGAN STANLEY & COMPANY, INC..          | .....                     | .....1,179,245  | .....1,150,000  | .....1,150,000  | .....1,150,000                          | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....1,150,000                                | .....                                    | .....29,245                      | .....29,245                   | .....44,762                                          | 01/01/2032.                      |

**SCHEDULE D - PART 4**

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

| 1                    | 2 |                                          | 3                               | 4             | 5                                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|---|------------------------------------------|---------------------------------|---------------|-----------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |   |                                          |                                 |               |                                   |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification |   | Description                              | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                 | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 232287 CA 8          |   | CUYAHOGA CNTY OHIO SALES TAX REV.....    |                                 | 07/22/2019.   | Stifel Nicolaus & Co.....         |                           | 4,115,000     | 4,000,000 | 4,000,000   | 4,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 4,000,000                                     |                                          | 115,000                          | 115,000                       | 156,051                                              | 01/01/2035.                      |
| 246352 GU 6          |   | DELAWARE RIV PORT AUTH PA & NJ REV.....  |                                 | 01/08/2019.   | WELLS FARGO SECURITIES LLC.....   |                           | 849,377       | 705,000   | 831,089     | 830,690                                 |                                          | (270)                                     |                                                           | (270)                                |                                            | 830,420                                       |                                          | 18,957                           | 18,957                        | 2,154                                                | 01/01/2031.                      |
| 246352 GV 4          |   | DELAWARE RIV PORT AUTH PA & NJ REV.....  |                                 | 01/08/2019.   | WELLS FARGO SECURITIES LLC.....   |                           | 730,786       | 610,000   | 715,042     | 714,710                                 |                                          | (224)                                     |                                                           | (224)                                |                                            | 714,486                                       |                                          | 16,301                           | 16,301                        | 1,864                                                | 01/01/2032.                      |
| 246352 GW 2          |   | DELAWARE RIV PORT AUTH PA & NJ REV.....  |                                 | 01/08/2019.   | WELLS FARGO SECURITIES LLC.....   |                           | 589,199       | 495,000   | 577,437     | 577,177                                 |                                          | (176)                                     |                                                           | (176)                                |                                            | 577,002                                       |                                          | 12,197                           | 12,197                        | 1,513                                                | 01/01/2033.                      |
| 246395 VJ 3          |   | DELAWARE ST HSG AUTH REV.....            |                                 | 07/01/2019.   | Direct.....                       |                           | 165,000       | 165,000   | 168,694     | 165,382                                 |                                          | (382)                                     |                                                           | (382)                                |                                            | 165,000                                       |                                          |                                  | 0                             | 8,597                                                | 07/01/2035.                      |
| 249182 AP 1          |   | DENVER COLO CITY & CNTY ARPT REV.....    |                                 | 11/15/2019.   | Direct.....                       |                           | 500,000       | 500,000   | 493,410     | 497,524                                 |                                          | 2,476                                     |                                                           | 2,476                                |                                            | 500,000                                       |                                          |                                  | 0                             | 25,000                                               | 11/15/2031.                      |
| 249182 LS 3          |   | DENVER COLO CITY & CNTY ARPT REV.....    |                                 | 01/29/2019.   | RBC CAPITAL MARKETS.....          |                           | 801,240       | 705,000   | 790,918     | 788,489                                 |                                          | (582)                                     |                                                           | (582)                                |                                            | 787,907                                       |                                          | 13,333                           | 13,333                        | 5,875                                                | 12/01/2036.                      |
| 250419 DS 4          |   | DESERT HOT SPRINGS CALIF REDEV AGY TAX A |                                 | 08/05/2019.   | Direct.....                       |                           |               |           |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                      |   |                                          |                                 |               |                                   |                           | 430,000       | 430,000   | 441,610     |                                         |                                          | (902)                                     |                                                           | (902)                                |                                            | 430,000                                       |                                          |                                  | 0                             | 2,625                                                | 09/01/2023.                      |
| 25477P FT 7          |   | DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL |                                 | 11/13/2019.   | Direct.....                       |                           |               |           |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                      |   |                                          |                                 |               |                                   |                           | 130,000       | 130,000   | 123,500     | 126,607                                 |                                          | 90                                        |                                                           | 90                                   |                                            | 130,000                                       |                                          |                                  | 0                             | 44                                                   | 06/01/2038.                      |
| 3128HJ AH 9          |   | FG W30008 - RMBS.....                    |                                 | 12/01/2019.   | Paydown.....                      |                           | 346,245       | 346,241   | 397,168     | 368,435                                 |                                          | (22,190)                                  |                                                           | (22,190)                             |                                            | 346,245                                       |                                          |                                  | 0                             | 14,514                                               | 05/01/2025.                      |
| 3128ME A3 5          |   | FH G15226 - RMBS.....                    |                                 | 12/01/2019.   | Paydown.....                      |                           | 1,175         | 1,175     | 1,189       | 1,175                                   |                                          |                                           |                                                           | 0                                    |                                            | 1,175                                         |                                          |                                  | 0                             | 11                                                   | 08/01/2020.                      |
| 312945 DS 4          |   | FH A96413 - RMBS.....                    |                                 | 12/01/2019.   | Paydown.....                      |                           | 15,738        | 15,738    | 15,737      | 15,736                                  |                                          | 2                                         |                                                           | 2                                    |                                            | 15,738                                        |                                          |                                  | 0                             | 380                                                  | 01/01/2041.                      |
| 3132HP NB 6          |   | FH Q13086 - RMBS.....                    |                                 | 12/01/2019.   | Paydown.....                      |                           | 11,488        | 11,488    | 12,042      | 11,891                                  |                                          | (404)                                     |                                                           | (404)                                |                                            | 11,488                                        |                                          |                                  | 0                             | 206                                                  | 11/01/2042.                      |
| 3133T4 GM 2          |   | FHG G27 SD - CMO/RMBS.....               |                                 | 12/01/2019.   | Paydown.....                      |                           | 27,864        | 27,864    | 22,613      | 23,603                                  |                                          | 4,261                                     |                                                           | 4,261                                |                                            | 27,864                                        |                                          |                                  | 0                             | 2,858                                                | 03/25/2024.                      |
| 3133TD SX 5          |   | FHR 2060 Z - CMO/RMBS.....               |                                 | 12/01/2019.   | Paydown.....                      |                           | 109,720       | 109,720   | 114,438     | 113,732                                 |                                          | (4,012)                                   |                                                           | (4,012)                              |                                            | 109,720                                       |                                          |                                  | 0                             | 4,221                                                | 05/15/2028.                      |
| 3133TG ZW 2          |   | FHR 2107 Z - CMO/RMBS.....               |                                 | 12/01/2019.   | Paydown.....                      |                           | 40,626        | 40,626    | 38,908      | 39,767                                  |                                          | 859                                       |                                                           | 859                                  |                                            | 40,626                                        |                                          |                                  | 0                             | 1,471                                                | 12/15/2028.                      |
| 31349T E4 9          |   | FH 781955 - RMBS.....                    |                                 | 12/01/2019.   | Paydown.....                      |                           | 52,719        | 52,719    | 53,393      | 55,792                                  |                                          | (1,393)                                   |                                                           | (1,393)                              |                                            | 52,719                                        |                                          |                                  | 0                             | 1,246                                                | 05/01/2034.                      |
| 31358Q SY 2          |   | FNR G9252 SQ - CMO/RMBS.....             |                                 | 12/25/2019.   | Paydown.....                      |                           | 15            | 15        | 3,482       | 3,110                                   |                                          | (3,095)                                   |                                                           | (3,095)                              |                                            | 15                                            |                                          |                                  | 0                             | 1,003                                                | 09/25/2022.                      |
| 31358U B5 4          |   | FNR 9351 E - CMO/RMBS.....               |                                 | 12/01/2019.   | Paydown.....                      |                           | 4,547         | 4,547     | 4,001       | 4,341                                   |                                          | 206                                       |                                                           | 206                                  |                                            | 4,547                                         |                                          |                                  | 0                             |                                                      | 02/25/2023.                      |
| 31359F DD 7          |   | FNR 93202 SZ - CMO/RMBS.....             |                                 | 12/01/2019.   | Paydown.....                      |                           | 14,517        | 14,517    | 15,209      | 15,141                                  |                                          | (624)                                     |                                                           | (624)                                |                                            | 14,517                                        |                                          |                                  | 0                             | 737                                                  | 11/25/2023.                      |
| 31359U G6 6          |   | FNR 9857B ZE - CMO/RMBS.....             |                                 | 12/01/2019.   | Paydown.....                      |                           | 24,834        | 24,834    | 24,457      | 24,827                                  |                                          | 7                                         |                                                           | 7                                    |                                            | 24,834                                        |                                          |                                  | 0                             | 895                                                  | 10/25/2028.                      |
| 31364J LN 1          |   | FNS T285 PO - CMO/RMBS.....              |                                 | 12/01/2019.   | Paydown.....                      |                           | 12,711        | 12,711    | 10,374      | 12,711                                  |                                          | 0                                         |                                                           | 0                                    |                                            | 12,711                                        |                                          |                                  | 0                             |                                                      | 02/25/2027.                      |
| 3136A2 5F 6          |   | FNR 11141D EA - CMO/RMBS.....            |                                 | 08/26/2019.   | Paydown.....                      |                           | 602,600       | 602,600   | 608,155     | 603,543                                 |                                          | (944)                                     |                                                           | (944)                                |                                            | 602,600                                       |                                          |                                  | 0                             | 3,656                                                | 07/25/2021.                      |
| 3136AE 7B 7          |   | FNA 13M10 AFL - CMBS.....                |                                 | 09/10/2019.   | VARIOUS.....                      |                           | 1,212,552     | 1,215,725 | 1,200,528   | 1,220,987                               |                                          | (1,438)                                   |                                                           | (1,438)                              |                                            | 1,219,548                                     |                                          | (6,996)                          | (6,996)                       | 23,691                                               | 06/25/2023.                      |
| 3136AE QF 7          |   | FNR 1355B KS - CMO/RMBS.....             |                                 | 02/04/2019.   | Bank of America.....              |                           | 2,753,241     | 3,438,865 | 3,281,967   | 3,326,531                               |                                          | 583                                       |                                                           | 583                                  |                                            | 3,327,115                                     |                                          | (573,873)                        | (573,873)                     | 7,702                                                | 06/25/2043.                      |
| 3136AE XK 8          |   | FNR 1364B SH - CMO/RMBS.....             |                                 | 12/25/2019.   | Paydown.....                      |                           | 4,740         | 4,740     | 4,532       | 4,604                                   |                                          | 135                                       |                                                           | 135                                  |                                            | 4,740                                         |                                          |                                  | 0                             | 123                                                  | 06/25/2043.                      |
| 3136AN LH 8          |   | FNA 15M07B AB2 - CMBS.....               |                                 | 08/26/2019.   | Paydown.....                      |                           | 1,170,427     | 1,170,427 | 1,129,892   | 1,143,782                               |                                          | 26,645                                    |                                                           | 26,645                               |                                            | 1,170,427                                     |                                          |                                  | 0                             | 25,934                                               | 12/25/2024.                      |
| 3136AP 3Z 3          |   | FNA 15M12A FA - CMBS.....                |                                 | 08/26/2019.   | Paydown.....                      |                           | 338,914       | 338,914   | 339,530     | 339,364                                 |                                          | (450)                                     |                                                           | (450)                                |                                            | 338,914                                       |                                          |                                  | 0                             | 3,030                                                | 04/25/2020.                      |
| 3136AQ 5J 5          |   | FNA 16M02C AL - CMBS.....                |                                 | 12/01/2019.   | Paydown.....                      |                           | 108,971       | 108,971   | 106,247     | 106,377                                 |                                          | 2,570                                     |                                                           | 2,570                                |                                            | 108,971                                       |                                          |                                  | 0                             | 986                                                  | 04/25/2036.                      |
| 3136AS 4S 2          |   | FNA 16M07C AB1 - CMBS.....               |                                 | 09/25/2019.   | VARIOUS.....                      |                           | 2,325,301     | 2,320,407 | 2,314,605   | 2,315,662                               |                                          | 2,563                                     |                                                           | 2,563                                |                                            | 2,318,225                                     |                                          | 7,076                            | 7,076                         | 82,368                                               | 09/25/2026.                      |
| 3136AS 4T 0          |   | FNA 16M07C AB2 - CMBS.....               |                                 | 09/25/2019.   | SUNTRUST ROBINSON HUMPHREY        |                           | 2,420,250     | 2,400,000 | 2,317,969   | 2,330,991                               |                                          | 5,614                                     |                                                           | 5,614                                |                                            | 2,336,605                                     |                                          | 83,645                           | 83,645                        | 44,832                                               | 09/25/2026.                      |
| 3136AT 5G 5          |   | FNA 16M11B AL - CMBS.....                |                                 | 09/25/2019.   | VARIOUS.....                      |                           | 2,630,193     | 2,611,362 | 2,546,577   | 2,583,220                               |                                          | 6,320                                     |                                                           | 6,320                                |                                            | 2,589,540                                     |                                          | 40,653                           | 40,653                        | 55,918                                               | 07/25/2039.                      |
| 3136AT X4 1          |   | FNA 16M10C AV1 - CMBS.....               |                                 | 09/25/2019.   | VARIOUS.....                      |                           | 3,936,542     | 3,885,450 | 3,833,239   | 3,839,127                               |                                          | 4,881                                     |                                                           | 4,881                                |                                            | 3,844,008                                     |                                          | 92,534                           | 92,534                        | 69,605                                               | 11/25/2045.                      |
| 3136AT YV 0          |   | FNA 16M09B AB2 - CMBS.....               |                                 | 09/25/2019.   | VARIOUS.....                      |                           | 2,169,058     | 2,156,144 | 1,998,139   | 2,037,187                               |                                          | 27,874                                    |                                                           | 27,874                               |                                            | 2,065,062                                     |                                          | 103,996                          | 103,996                       | 35,685                                               | 06/25/2026.                      |
| 3136AU KY 6          |   | FNA 16M12B AB1 - CMBS.....               |                                 | 08/26/2019.   | VARIOUS.....                      |                           | 141,044       | 140,932   | 136,704     | 136,928                                 |                                          | 2,851                                     |                                                           | 2,851                                |                                            | 139,779                                       |                                          | 1,265                            | 1,265                         | 2,944                                                | 09/25/2026.                      |
| 3136AV QQ 5          |   | FNA 17M03B A1 - CMBS.....                |                                 | 08/26/2019.   | VARIOUS.....                      |                           | 744,414       | 730,879   | 725,048     | 726,170                                 |                                          | 1,499                                     |                                                           | 1,499                                |                                            | 727,669                                       |                                          | 16,745                           | 16,745                        | 12,540                                               | 12/25/2026.                      |
| 3136AW WE 3          |   | FNA 17M05C A1 - CMBS.....                |                                 | 08/26/2019.   | VARIOUS.....                      |                           | 2,027,506     | 1,942,716 | 1,940,326   | 1,942,299                               |                                          | (412)                                     |                                                           | (412)                                |                                            | 1,941,887                                     |                                          | 85,619                           | 85,619                        | 37,949                                               | 04/25/2029.                      |
| 3136AX 4T 9          |   | FNA 17M12 A1 - CMBS.....                 |                                 | 08/26/2019.   | VARIOUS.....                      |                           | 1,696,726     | 1,650,837 | 1,628,653   | 1,630,883                               |                                          | 2,054                                     |                                                           | 2,054                                |                                            | 1,632,937                                     |                                          | 63,789                           | 63,789                        | 32,252                                               | 06/25/2027.                      |
| 3136AY 6S 7          |   | FNA 17M15A AV2 - CMBS.....               |                                 | 10/01/2019.   | PERSHING DIV OF DLJ SEC LNDING... |                           | 1,210,837     | 1,180,000 | 1,149,071   | 1,149,239                               |                                          | 2,968                                     |                                                           | 2,968                                |                                            | 1,152,207                                     |                                          | 58,629                           | 58,629                        | 24,699                                               | 11/25/2024.                      |
| 3136AY 7K 3          |   | FNA 18M1 A1 - CMBS.....                  |                                 | 10/22/2019.   | VARIOUS.....                      |                           | 2,304,082     | 2,219,028 | 2,185,743   | 2,186,625                               |                                          | 6,531                                     |                                                           | 6,531                                |                                            | 2,193,155                                     |                                          | 110,926                          | 110,926                       | 60,296                                               | 12/25/2027.                      |

SCHEDULE D - PART 4

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

E14.6

| 1                    | 2                            |  | 3                               | 4             | 5                                   | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|------------------------------|--|---------------------------------|---------------|-------------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                              |  |                                 |               |                                     |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                   | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 31371M LB 1          | FN 256022 - RMBS.....        |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 1,490         | 1,490     | 1,616       | 1,620                                   | .....                                    | .....                                     | (130)                                                     | (130)                                | .....                                      | 1,490                                         | .....                                    | .....                            | .....0                        | .....46                                              | 12/01/2035.                      |
| 31377E 2Q 1          | FN 375283 - CMBS/RMBS.....   |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 46,011        | 46,011    | 46,488      | 46,583                                  | .....                                    | .....                                     | (550)                                                     | (550)                                | .....                                      | 46,011                                        | .....                                    | .....                            | .....0                        | .....1,068                                           | 07/01/2027.                      |
| 31377T FQ 4          | FN 386375 - CMBS/RMBS.....   |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 66,763        | 66,763    | 66,538      | 66,764                                  | .....                                    | .....                                     | (1)                                                       | (1)                                  | .....                                      | 66,763                                        | .....                                    | .....                            | .....0                        | .....1,747                                           | 08/01/2028.                      |
| 31377T UW 4          | FN 386797 - CMBS/RMBS.....   |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 16,112        | 16,112    | 16,471      | 16,112                                  | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 16,112                                        | .....                                    | .....                            | .....0                        | .....468                                             | 01/01/2022.                      |
| 31377U FH 1          | FN 387268 - CMBS/RMBS.....   |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 91,255        | 91,255    | 92,946      | 92,149                                  | .....                                    | .....                                     | (895)                                                     | (895)                                | .....                                      | 91,255                                        | .....                                    | .....                            | .....0                        | .....2,723                                           | 02/01/2025.                      |
| 31377U PU 1          | FN 387535 - CMBS/RMBS.....   |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 86,720        | 86,720    | 86,740      | 86,890                                  | .....                                    | .....                                     | (170)                                                     | (170)                                | .....                                      | 86,720                                        | .....                                    | .....                            | .....0                        | .....2,447                                           | 08/01/2025.                      |
| 31377U TV 5          | FN 387664 - CMBS/RMBS.....   |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 225,393       | 225,393   | 225,068     | 225,386                                 | .....                                    | .....                                     | 7                                                         | 7                                    | .....                                      | 225,393                                       | .....                                    | .....                            | .....0                        | .....6,279                                           | 10/01/2025.                      |
| 31377U TZ 6          | FN 387668 - CMBS/RMBS.....   |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 37,256        | 37,256    | 38,616      | 37,456                                  | .....                                    | .....                                     | (200)                                                     | (200)                                | .....                                      | 37,256                                        | .....                                    | .....                            | .....0                        | .....1,092                                           | 10/01/2035.                      |
| 3137A6 T6 9          | FHR 3812C EY - CMO/RMBS..... |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 676,809       | 676,809   | 585,705     | 643,304                                 | .....                                    | .....                                     | 33,505                                                    | 33,505                               | .....                                      | 676,809                                       | .....                                    | .....                            | .....0                        | .....13,313                                          | 02/15/2031.                      |
| 3137A6 US 9          | FHR 3808B DB - CMO/RMBS..... |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 734,797       | 734,797   | 636,748     | 699,691                                 | .....                                    | .....                                     | 35,106                                                    | 35,106                               | .....                                      | 734,797                                       | .....                                    | .....                            | .....0                        | .....16,398                                          | 02/15/2031.                      |
| 3137AF UM 2          | FHR 3942D JZ - CMO/RMBS..... |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 170,183       | 170,183   | 161,546     | 165,554                                 | .....                                    | .....                                     | 4,629                                                     | 4,629                                | .....                                      | 170,183                                       | .....                                    | .....                            | .....0                        | .....812                                             | 10/15/2041.                      |
| 3137AJ 3V 4          | FHR 3954D PD - CMO/RMBS..... |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 45,076        | 45,076    | 45,175      | 45,138                                  | .....                                    | .....                                     | (62)                                                      | (62)                                 | .....                                      | 45,076                                        | .....                                    | .....                            | .....0                        | .....526                                             | 07/15/2041.                      |
| 3137AM XJ 1          | FHR 4011A DA - CMO/RMBS..... |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 4             | 4         | 4           | 4                                       | .....                                    | .....                                     | (0)                                                       | (0)                                  | .....                                      | 4                                             | .....                                    | .....                            | .....0                        | .....0                                               | 09/15/2041.                      |
| 3137AM XL 6          | FHR 4011P DC - CMO/RMBS..... |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 13            | 13        | 14          | 14                                      | .....                                    | .....                                     | (0)                                                       | (0)                                  | .....                                      | 13                                            | .....                                    | .....                            | .....0                        | .....0                                               | 09/15/2041.                      |
| 3137BE RD 8          | FHR 4399B A - CMO/RMBS.....  |  | ..                              | 09/16/2019.   | VARIOUS.....                        | .....                     | 25,417        | 25,422    | 25,716      | 25,601                                  | .....                                    | .....                                     | (149)                                                     | (149)                                | .....                                      | 25,452                                        | .....                                    | (36)                             | (36)                          | 326                                                  | 07/15/2024.                      |
| 31381K 4L 0          | FN 463527 - CMBS/RMBS.....   |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 37,542        | 37,542    | 38,868      | 38,102                                  | .....                                    | .....                                     | (560)                                                     | (560)                                | .....                                      | 37,542                                        | .....                                    | .....                            | .....0                        | .....1,039                                           | 10/01/2024.                      |
| 31381K 6Z 7          | FN 463588 - CMBS/RMBS.....   |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 46,906        | 46,906    | 48,656      | 47,672                                  | .....                                    | .....                                     | (767)                                                     | (767)                                | .....                                      | 46,906                                        | .....                                    | .....                            | .....0                        | .....1,307                                           | 12/01/2024.                      |
| 31384L NJ 9          | FN 526993 - RMBS.....        |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 28,106        | 28,106    | 27,122      | 27,309                                  | .....                                    | .....                                     | 797                                                       | 797                                  | .....                                      | 28,106                                        | .....                                    | .....                            | .....0                        | .....750                                             | 11/01/2028.                      |
| 31389L 4B 2          | FN 629118 - RMBS.....        |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 22,064        | 22,064    | 21,795      | 22,298                                  | .....                                    | .....                                     | (235)                                                     | (235)                                | .....                                      | 22,064                                        | .....                                    | .....                            | .....0                        | .....745                                             | 02/01/2032.                      |
| 3138A1 JB 8          | FN AH0257 - RMBS.....        |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 7,819         | 7,819     | 7,597       | 7,647                                   | .....                                    | .....                                     | 172                                                       | 172                                  | .....                                      | 7,819                                         | .....                                    | .....                            | .....0                        | .....198                                             | 12/01/2040.                      |
| 3138A2 EC 9          | FN AH1030 - RMBS.....        |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 16,104        | 16,104    | 16,094      | 16,464                                  | .....                                    | .....                                     | (360)                                                     | (360)                                | .....                                      | 16,104                                        | .....                                    | .....                            | .....0                        | .....483                                             | 12/01/2040.                      |
| 3138A4 6Y 6          | FN AH3586 - RMBS.....        |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 18,003        | 18,003    | 17,867      | 18,143                                  | .....                                    | .....                                     | (140)                                                     | (140)                                | .....                                      | 18,003                                        | .....                                    | .....                            | .....0                        | .....404                                             | 01/01/2041.                      |
| 3138A5 NC 2          | FN AH3986 - RMBS.....        |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 37,964        | 37,964    | 38,248      | 38,836                                  | .....                                    | .....                                     | (872)                                                     | (872)                                | .....                                      | 37,964                                        | .....                                    | .....                            | .....0                        | .....1,102                                           | 02/01/2041.                      |
| 3138A9 CW 2          | FN AH7284 - RMBS.....        |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 15,046        | 15,046    | 15,230      | 15,536                                  | .....                                    | .....                                     | (490)                                                     | (490)                                | .....                                      | 15,046                                        | .....                                    | .....                            | .....0                        | .....362                                             | 03/01/2041.                      |
| 3138AB YR 4          | FN AH9719 - RMBS.....        |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 16,618        | 16,618    | 16,890      | 17,131                                  | .....                                    | .....                                     | (512)                                                     | (512)                                | .....                                      | 16,618                                        | .....                                    | .....                            | .....0                        | .....473                                             | 04/01/2041.                      |
| 3138AK RJ 0          | FN AI5888 - RMBS.....        |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 9,326         | 9,326     | 9,456       | 9,431                                   | .....                                    | .....                                     | (105)                                                     | (105)                                | .....                                      | 9,326                                         | .....                                    | .....                            | .....0                        | .....218                                             | 07/01/2041.                      |
| 3138E0 6C 8          | FN AJ8066 - RMBS.....        |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 529,935       | 529,935   | 535,525     | 537,945                                 | .....                                    | .....                                     | (8,010)                                                   | (8,010)                              | .....                                      | 529,935                                       | .....                                    | .....                            | .....0                        | .....11,162                                          | 12/01/2041.                      |
| 3138E9 PJ 0          | FN AK4940 - RMBS.....        |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 16,405        | 16,405    | 16,689      | 16,825                                  | .....                                    | .....                                     | (420)                                                     | (420)                                | .....                                      | 16,405                                        | .....                                    | .....                            | .....0                        | .....307                                             | 03/01/2042.                      |
| 3138EL JW 4          | FN AL3876 - CMBS/RMBS.....   |  | ..                              | 08/26/2019.   | VARIOUS.....                        | .....                     | 3,898,214     | 3,828,114 | 3,798,805   | 3,803,089                               | .....                                    | .....                                     | 5,508                                                     | 5,508                                | .....                                      | 3,808,597                                     | .....                                    | .....                            | .....89,617                   | .....89,617                                          | 06/01/2023.                      |
| 3138ER 2B 5          | FN AL9769 - CMBS/RMBS.....   |  | ..                              | 08/26/2019.   | VARIOUS.....                        | .....                     | 788,821       | 780,551   | 739,999     | 742,255                                 | .....                                    | .....                                     | 3,009                                                     | 3,009                                | .....                                      | 745,263                                       | .....                                    | 43,558                           | 43,558                        | 43,558                                               | 12/01/2026.                      |
| 3138L1 6X 2          | FN AM1785 - CMBS/RMBS.....   |  | ..                              | 06/25/2019.   | VARIOUS.....                        | .....                     | 3,558,006     | 3,539,963 | 3,488,523   | 3,492,002                               | .....                                    | .....                                     | 2,020                                                     | 2,020                                | .....                                      | 3,494,022                                     | .....                                    | 63,984                           | 63,984                        | 49,040                                               | 12/01/2027.                      |
| 3138L3 JU 0          | FN AM2974 - CMBS/RMBS.....   |  | ..                              | 08/26/2019.   | VARIOUS.....                        | .....                     | 984,511       | 899,749   | 890,470     | 890,788                                 | .....                                    | .....                                     | 106                                                       | 106                                  | .....                                      | 890,893                                       | .....                                    | 93,617                           | 93,617                        | 26,575                                               | 04/01/2043.                      |
| 3138L3 ND 3          | FN AM3087 - CMBS/RMBS.....   |  | ..                              | 08/26/2019.   | VARIOUS.....                        | .....                     | 1,623,673     | 1,628,379 | 1,602,682   | 1,606,015                               | .....                                    | .....                                     | 10,298                                                    | 10,298                               | .....                                      | 1,616,314                                     | .....                                    | 7,360                            | 7,360                         | 23,282                                               | 04/01/2020.                      |
| 3138L6 Z6 8          | FN AM6164 - CMBS/RMBS.....   |  | ..                              | 08/26/2019.   | VARIOUS.....                        | .....                     | 1,480,279     | 1,480,279 | 1,472,877   | 1,475,022                               | .....                                    | .....                                     | 5,257                                                     | 5,257                                | .....                                      | 1,480,279                                     | .....                                    | .....                            | .....0                        | .....22,619                                          | 08/01/2019.                      |
| 3138L6 Z8 4          | FN AM6166 - CMBS/RMBS.....   |  | ..                              | 08/26/2019.   | VARIOUS.....                        | .....                     | 1,836,676     | 1,836,676 | 1,828,487   | 1,830,740                               | .....                                    | .....                                     | 5,936                                                     | 5,936                                | .....                                      | 1,836,676                                     | .....                                    | .....                            | .....0                        | .....28,065                                          | 08/01/2019.                      |
| 3138LE P2 1          | FN AN2240 - CMBS/RMBS.....   |  | ..                              | 08/16/2019.   | JPM/INTL FCSTONE FINANCIAL INC..... | .....                     | 2,552,800     | 2,560,000 | 2,446,587   | 2,456,842                               | .....                                    | .....                                     | 12,943                                                    | 12,943                               | .....                                      | 2,469,786                                     | .....                                    | 83,015                           | 83,015                        | 38,527                                               | 08/01/2023.                      |
| 3138LE WS 6          | FN AN2456 - CMBS/RMBS.....   |  | ..                              | 08/26/2019.   | VARIOUS.....                        | .....                     | 799,919       | 768,695   | 694,345     | 695,289                                 | .....                                    | .....                                     | 3,482                                                     | 3,482                                | .....                                      | 698,771                                       | .....                                    | 101,149                          | 101,149                       | 15,302                                               | 08/01/2031.                      |
| 3138LE YS 4          | FN AN2520 - CMBS/RMBS.....   |  | ..                              | 06/25/2019.   | VARIOUS.....                        | .....                     | 3,858,176     | 3,855,790 | 3,661,147   | 3,690,315                               | .....                                    | .....                                     | 7,549                                                     | 7,549                                | .....                                      | 3,697,864                                     | .....                                    | 160,313                          | 160,313                       | 54,694                                               | 08/01/2028.                      |
| 3138LF 5C 8          | FN AN3542 - CMBS/RMBS.....   |  | ..                              | 08/26/2019.   | VARIOUS.....                        | .....                     | 1,639,098     | 1,563,887 | 1,444,518   | 1,445,356                               | .....                                    | .....                                     | 3,221                                                     | 3,221                                | .....                                      | 1,448,577                                     | .....                                    | 190,521                          | 190,521                       | 38,296                                               | 11/01/2046.                      |
| 3138LF B7 2          | FN AN2761 - CMBS/RMBS.....   |  | ..                              | 09/25/2019.   | VARIOUS.....                        | .....                     | 2,054,593     | 1,988,005 | 1,947,919   | 1,949,763                               | .....                                    | .....                                     | 2,142                                                     | 2,142                                | .....                                      | 1,951,905                                     | .....                                    | 102,688                          | 102,688                       | 43,631                                               | 09/01/2036.                      |
| 3138LF QX 9          | FN AN3169 - CMBS/RMBS.....   |  | ..                              | 08/26/2019.   | VARIOUS.....                        | .....                     | 1,950,573     | 1,852,722 | 1,785,756   | 1,795,199                               | .....                                    | .....                                     | 3,176                                                     | 3,176                                | .....                                      | 1,798,376                                     | .....                                    | 152,198                          | 152,198                       | 37,962                                               | 10/01/2036.                      |
| 3138LJ U3 2          | FN AN6001 - CMBS/RMBS.....   |  | ..                              | 09/25/2019.   | MORGAN STANLEY CO.....              | .....                     | 1,680,611     | 1,605,000 | 1,561,803   | 1,564,211                               | .....                                    | .....                                     | 2,800                                                     | 2,800                                | .....                                      | 1,567,011                                     | .....                                    | 113,599                          | 113,599                       | 40,293                                               | 07/01/2027.                      |

**SCHEDULE D - PART 4**

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

| 1                    | 2           |   | 3                               | 4             | 5                                   | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                        |
|----------------------|-------------|---|---------------------------------|---------------|-------------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|---------------------------|
|                      |             |   |                                 |               |                                     |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                           |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                   | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Contractual Maturity Date |
| 3138LK               | ZZ          | 6 |                                 | 08/21/2019.   | JPM/INTL FCSTONE FINANCIAL INC..... |                           | 1,676,608     | 1,630,000 | 1,547,099   | 1,549,957                               |                                          | 4,920                                     |                                                           | 4,920                                |                                            | 1,554,877                                     |                                          | 121,731                          | 121,731                       | 35,554                                               | 10/01/2027.               |
| 3138LL               | E2          | 7 |                                 | 09/25/2019.   | JP MORGAN SECURITIES LLC.....       |                           | 2,048,203     | 2,000,000 | 1,900,391   | 1,905,802                               |                                          | 6,467                                     |                                                           | 6,467                                |                                            | 1,912,268                                     |                                          | 135,935                          | 135,935                       | 47,905                                               | 12/01/2027.               |
| 3138LY               | 5E          | 3 |                                 | 12/01/2019.   | Paydown.....                        |                           | 8,152         | 8,152     | 8,605       | 8,640                                   |                                          | (489)                                     |                                                           | (489)                                |                                            | 8,152                                         |                                          | 0                                | 0                             | 161                                                  | 07/01/2042.               |
| 3138M6               | N2          | 9 |                                 | 12/01/2019.   | Paydown.....                        |                           | 24,594        | 24,594    | 26,200      | 25,943                                  |                                          | (1,349)                                   |                                                           | (1,349)                              |                                            | 24,594                                        |                                          | 0                                | 0                             | 372                                                  | 10/01/2042.               |
| 3138MB               | MB          | 9 |                                 | 12/01/2019.   | Paydown.....                        |                           | 16,933        | 16,933    | 17,538      | 17,527                                  |                                          | (595)                                     |                                                           | (595)                                |                                            | 16,933                                        |                                          | 0                                | 0                             | 290                                                  | 09/01/2042.               |
| 31393B               | R8          | 0 |                                 | 12/01/2019.   | Paydown.....                        |                           | 8,939         | 8,939     | 7,433       | 7,519                                   |                                          | 1,420                                     |                                                           | 1,420                                |                                            | 8,939                                         |                                          | 0                                | 0                             | 382                                                  | 05/25/2033.               |
| 31393D               | JL          | 6 |                                 | 12/01/2019.   | Paydown.....                        |                           | 232,030       | 232,030   | 247,692     | 248,336                                 |                                          | (16,306)                                  |                                                           | (16,306)                             |                                            | 232,030                                       |                                          | 0                                | 0                             | 6,981                                                | 07/25/2033.               |
| 31394N               | HE          | 1 |                                 | 12/01/2019.   | Paydown.....                        |                           | 350,582       | 350,582   | 357,594     | 352,003                                 |                                          | (1,421)                                   |                                                           | (1,421)                              |                                            | 350,582                                       |                                          | 0                                | 0                             | 10,645                                               | 01/15/2034.               |
| 31394R               | NN          | 5 |                                 | 12/01/2019.   | Paydown.....                        |                           | 173,116       | 173,116   | 176,558     | 173,853                                 |                                          | (737)                                     |                                                           | (737)                                |                                            | 173,116                                       |                                          | 0                                | 0                             | 4,985                                                | 02/15/2034.               |
| 31396E               | 3H          | 7 |                                 | 12/01/2019.   | Paydown.....                        |                           | 351,893       | 351,893   | 411,892     | 385,922                                 |                                          | (34,029)                                  |                                                           | (34,029)                             |                                            | 351,893                                       |                                          | 0                                | 0                             | 9,482                                                | 02/15/2035.               |
| 31396N               | GF          | 5 |                                 | 12/01/2019.   | Paydown.....                        |                           | 639,791       | 639,791   | 657,985     | 655,355                                 |                                          | (15,564)                                  |                                                           | (15,564)                             |                                            | 639,791                                       |                                          | 0                                | 0                             | 19,337                                               | 02/15/2036.               |
| 31396N               | R7          | 5 |                                 | 12/01/2019.   | Paydown.....                        |                           | 479,456       | 479,456   | 517,077     | 512,167                                 |                                          | (32,712)                                  |                                                           | (32,712)                             |                                            | 479,456                                       |                                          | 0                                | 0                             | 15,042                                               | 05/15/2036.               |
| 31396W               | D8          | 6 |                                 | 12/01/2019.   | Paydown.....                        |                           | 88,017        | 88,017    | 93,842      | 100,847                                 |                                          | (12,831)                                  |                                                           | (12,831)                             |                                            | 88,017                                        |                                          | 0                                | 0                             | 1,771                                                | 07/25/2037.               |
| 31396Y               | F7          | 2 |                                 | 12/01/2019.   | Paydown.....                        |                           | 101,192       | 101,192   | 111,932     | 112,264                                 |                                          | (11,072)                                  |                                                           | (11,072)                             |                                            | 101,192                                       |                                          | 0                                | 0                             | 2,611                                                | 04/25/2038.               |
| 31397A               | RJ          | 4 |                                 | 12/01/2019.   | Paydown.....                        |                           | 282,008       | 282,008   | 285,068     | 284,489                                 |                                          | (2,481)                                   |                                                           | (2,481)                              |                                            | 282,008                                       |                                          | 0                                | 0                             | 6,871                                                | 07/15/2036.               |
| 31397Q               | UQ          | 9 |                                 | 12/01/2019.   | Paydown.....                        |                           | 1,674         | 1,674     | 1,570       | 1,675                                   |                                          | (1)                                       |                                                           | (1)                                  |                                            | 1,674                                         |                                          | 0                                | 0                             | 17                                                   | 06/25/2020.               |
| 31397S               | SR          | 6 |                                 | 12/01/2019.   | Paydown.....                        |                           | 560,318       | 560,318   | 489,577     | 533,522                                 |                                          | 26,796                                    |                                                           | 26,796                               |                                            | 560,318                                       |                                          | 0                                | 0                             | 14,858                                               | 04/25/2031.               |
| 31398F               | ER          | 8 |                                 | 12/01/2019.   | Paydown.....                        |                           | 278,304       | 278,304   | 237,727     | 261,497                                 |                                          | 16,807                                    |                                                           | 16,807                               |                                            | 278,304                                       |                                          | 0                                | 0                             | 6,664                                                | 10/25/2039.               |
| 31398J               | VX          | 8 |                                 | 12/01/2019.   | Paydown.....                        |                           | 2,188         | 2,188     | 1,717       | 1,930                                   |                                          | 258                                       |                                                           | 258                                  |                                            | 2,188                                         |                                          | 0                                | 0                             | 1,013                                                | 10/15/2036.               |
| 31398S               | KG          | 7 |                                 | 12/01/2019.   | Paydown.....                        |                           | 832,610       | 832,610   | 701,994     | 779,909                                 |                                          | 52,701                                    |                                                           | 52,701                               |                                            | 832,610                                       |                                          | 0                                | 0                             | 17,652                                               | 12/25/2040.               |
| 31401C               | TK          | 9 |                                 | 12/01/2019.   | Paydown.....                        |                           | 31,483        | 31,483    | 31,378      | 31,801                                  |                                          | (318)                                     |                                                           | (318)                                |                                            | 31,483                                        |                                          | 0                                | 0                             | 1,095                                                | 05/01/2033.               |
| 31402G               | RN          | 5 |                                 | 12/01/2019.   | Paydown.....                        |                           | 90,739        | 90,739    | 91,382      | 92,169                                  |                                          | (1,430)                                   |                                                           | (1,430)                              |                                            | 90,739                                        |                                          | 0                                | 0                             | 2,149                                                | 07/01/2033.               |
| 31402Q               | WH          | 0 |                                 | 12/01/2019.   | Paydown.....                        |                           | 58,676        | 58,676    | 52,761      | 59,380                                  |                                          | (704)                                     |                                                           | (704)                                |                                            | 58,676                                        |                                          | 0                                | 0                             | 1,227                                                | 07/01/2034.               |
| 31402R               | K9          | 9 |                                 | 12/01/2019.   | Paydown.....                        |                           | 407,427       | 407,427   | 421,686     | 408,408                                 |                                          | (981)                                     |                                                           | (981)                                |                                            | 407,427                                       |                                          | 0                                | 0                             | 13,968                                               | 06/01/2023.               |
| 31409L               | 7J          | 8 |                                 | 12/01/2019.   | Paydown.....                        |                           | 29,332        | 29,332    | 32,495      | 30,425                                  |                                          | (1,093)                                   |                                                           | (1,093)                              |                                            | 29,332                                        |                                          | 0                                | 0                             | 1,013                                                | 10/01/2037.               |
| 31412Q               | 2W          | 8 |                                 | 12/01/2019.   | Paydown.....                        |                           | 19,629        | 19,629    | 19,441      | 19,714                                  |                                          | (85)                                      |                                                           | (85)                                 |                                            | 19,629                                        |                                          | 0                                | 0                             | 568                                                  | 01/01/2040.               |
| 31416N               | YV          | 8 |                                 | 12/01/2019.   | Paydown.....                        |                           | 13,398        | 13,398    | 13,827      | 13,864                                  |                                          | (466)                                     |                                                           | (466)                                |                                            | 13,398                                        |                                          | 0                                | 0                             | 356                                                  | 03/01/2039.               |
| 31416W               | TJ          | 3 |                                 | 12/01/2019.   | Paydown.....                        |                           | 16,082        | 16,082    | 16,462      | 16,663                                  |                                          | (581)                                     |                                                           | (581)                                |                                            | 16,082                                        |                                          | 0                                | 0                             | 422                                                  | 09/01/2040.               |
| 31417A               | JK          | 6 |                                 | 12/01/2019.   | Paydown.....                        |                           | 15,328        | 15,328    | 15,424      | 15,585                                  |                                          | (257)                                     |                                                           | (257)                                |                                            | 15,328                                        |                                          | 0                                | 0                             | 288                                                  | 11/01/2041.               |
| 31417D               | KX          | 0 |                                 | 12/01/2019.   | Paydown.....                        |                           | 601,997       | 601,997   | 607,068     | 615,166                                 |                                          | (13,169)                                  |                                                           | (13,169)                             |                                            | 601,997                                       |                                          | 0                                | 0                             | 13,249                                               | 10/01/2042.               |
| 31417Y               | SC          | 2 |                                 | 12/01/2019.   | Paydown.....                        |                           | 8,286         | 8,286     | 8,595       | 8,629                                   |                                          | (343)                                     |                                                           | (343)                                |                                            | 8,286                                         |                                          | 0                                | 0                             | 185                                                  | 09/01/2040.               |
| 31418A               | FD          | 5 |                                 | 12/01/2019.   | Paydown.....                        |                           | 12,379        | 12,378    | 12,650      | 12,602                                  |                                          | (223)                                     |                                                           | (223)                                |                                            | 12,379                                        |                                          | 0                                | 0                             | 191                                                  | 05/01/2022.               |
| 31418U               | WW          | 0 |                                 | 12/01/2019.   | Paydown.....                        |                           | 12,715        | 12,715    | 12,840      | 13,013                                  |                                          | (298)                                     |                                                           | (298)                                |                                            | 12,715                                        |                                          | 0                                | 0                             | 367                                                  | 07/01/2040.               |
| 31418W               | FJ          | 4 |                                 | 12/01/2019.   | Paydown.....                        |                           | 15,346        | 15,346    | 15,665      | 15,646                                  |                                          | (300)                                     |                                                           | (300)                                |                                            | 15,346                                        |                                          | 0                                | 0                             | 418                                                  | 09/01/2040.               |
| 31419J               | M8          | 8 |                                 | 12/01/2019.   | Paydown.....                        |                           | 23,770        | 23,770    | 24,239      | 23,983                                  |                                          | (213)                                     |                                                           | (213)                                |                                            | 23,770                                        |                                          | 0                                | 0                             | 584                                                  | 11/01/2040.               |
| 31419L               | C7          | 6 |                                 | 12/01/2019.   | Paydown.....                        |                           | 20,061        | 20,061    | 20,374      | 20,568                                  |                                          | (507)                                     |                                                           | (507)                                |                                            | 20,061                                        |                                          | 0                                | 0                             | 448                                                  | 12/01/2040.               |
| 34061Y               | AB          | 6 |                                 | 10/30/2019.   | WELLS FARGO SECURITIES LLC.....     |                           | 147,250       | 155,000   | 144,538     |                                         |                                          | 212                                       |                                                           | 212                                  |                                            | 144,750                                       |                                          | 2,500                            | 2,500                         | 3,229                                                | 01/01/2049.               |
| 34061Y               | AD          | 2 |                                 | 10/30/2019.   | MORGAN STANLEY CO.....              |                           | 150,000       | 160,000   | 152,400     |                                         |                                          | 199                                       |                                                           | 199                                  |                                            | 152,599                                       |                                          | (2,599)                          | (2,599)                       | 5,576                                                | 01/01/2049.               |
| 34074M               | BN          | 0 |                                 | 07/01/2019.   | Direct.....                         |                           | 185,000       | 185,000   | 185,000     | 185,000                                 |                                          |                                           |                                                           | 0                                    |                                            | 185,000                                       |                                          | 0                                | 0                             | 9,063                                                | 07/01/2039.               |
| 34074M               | CJ          | 8 |                                 | 12/12/2019.   | Direct.....                         |                           | 85,000        | 85,000    | 85,000      | 85,000                                  |                                          |                                           |                                                           | 0                                    |                                            | 85,000                                        |                                          | 0                                | 0                             | 3,212                                                | 01/01/2029.               |

SCHEDULE D - PART 4

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

| 1                    | 2           |   |                                          | 3                               | 4             | 5                                        | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------|---|------------------------------------------|---------------------------------|---------------|------------------------------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |             |   |                                          |                                 |               |                                          |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description |   |                                          | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                        | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 34074M               | HW          | 4 | FLORIDA HSG FIN CORP REV.....            | ..                              | 12/12/2019.   | Direct.....                              | .....                     | .....25,000    | .....25,000    | .....25,000    | .....25,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....25,000                                   | .....                                    | .....                            | .....0                        | .....813                                             | 01/01/2030.                      |
| 34074M               | SH          | 5 | FLORIDA HSG FIN CORP REV.....            | ..                              | 12/13/2019.   | Direct.....                              | .....                     | .....10,000    | .....10,000    | .....10,000    | .....10,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....10,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 01/01/2045.                      |
| 342814               | DS          | 6 | FLORIDA ST MID-BAY BRIDGE AUTH REV.....  | ..                              | 08/12/2019.   | Direct.....                              | .....                     | .....955,000   | .....955,000   | .....955,000   | .....955,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....955,000                                  | .....                                    | .....                            | .....0                        | .....24,188                                          | 10/01/2021.                      |
| 36005F               | GA          | 7 | FULTON CNTY GA DEV AUTH REV.....         | ..                              | 11/27/2019.   | VARIOUS.....                             | .....                     | .....382,048   | .....340,000   | .....381,310   | .....                                   | .....                                    | .....(35)                                 | .....                                                     | .....(35)                            | .....                                      | .....381,275                                  | .....                                    | .....772                         | .....772                      | .....125                                             | 07/01/2037.                      |
| 373539               | 3C          | 7 | GEORGIA ST HSG & FIN AUTH REV.....       | ..                              | 12/01/2019.   | Direct.....                              | .....                     | .....25,000    | .....25,000    | .....24,938    | .....24,943                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....25,000                                   | .....                                    | .....                            | .....0                        | .....10                                              | 12/01/2034.                      |
| 373539               | 6S          | 9 | GEORGIA ST HSG & FIN AUTH REV.....       | ..                              | 12/19/2019.   | SUNTRUST CAPITAL MARKETS.....            | .....                     | .....265,500   | .....250,000   | .....250,000   | .....250,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....250,000                                  | .....                                    | .....15,500                      | .....15,500                   | .....10,876                                          | 12/01/2044.                      |
| 373539               | D9          | 3 | GEORGIA ST HSG & FIN AUTH REV.....       | ..                              | 12/01/2019.   | Direct.....                              | .....                     | .....40,000    | .....40,000    | .....40,000    | .....25,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....40,000                                   | .....                                    | .....                            | .....0                        | .....549                                             | 12/01/2042.                      |
| 37353P               | BK          | 4 | GEORGIA ST HSG & FIN AUTH REV.....       | ..                              | 08/05/2019.   | Direct.....                              | .....                     | .....35,000    | .....35,000    | .....35,000    | .....35,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....35,000                                   | .....                                    | .....                            | .....0                        | .....674                                             | 12/01/2038.                      |
| 38122N               | ZD          | 7 | GOLDEN ST TOB SECURITIZATION CORP CALIF  | ..                              | 01/17/2019.   | Jefferies.....                           | .....                     | .....          | .....          | .....          | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | .....                                      | .....                                         | .....                                    | .....                            | .....                         | .....                                                | .....                            |
| 38122N               | ZM          | 7 | GOLDEN ST TOB SECURITIZATION CORP CALIF  | ..                              | 09/30/2019.   | VARIOUS.....                             | .....                     | .....531,594   | .....470,000   | .....521,658   | .....521,364                            | .....                                    | .....(305)                                | .....                                                     | .....(305)                           | .....                                      | .....521,059                                  | .....                                    | .....10,534                      | .....10,534                   | .....3,329                                           | 06/01/2029.                      |
| 38122N               | ZN          | 5 | GOLDEN ST TOB SECURITIZATION CORP CALIF  | ..                              | 06/05/2019.   | VARIOUS.....                             | .....                     | .....829,252   | .....680,000   | .....750,559   | .....750,094                            | .....                                    | .....(4,129)                              | .....                                                     | .....(4,129)                         | .....                                      | .....745,965                                  | .....                                    | .....83,287                      | .....83,287                   | .....25,178                                          | 06/01/2030.                      |
| 38122N               | ZP          | 0 | GOLDEN ST TOB SECURITIZATION CORP CALIF  | ..                              | 07/03/2019.   | Jefferies.....                           | .....                     | .....4,678,656 | .....4,050,000 | .....4,454,664 | .....4,451,888                          | .....                                    | .....(10,581)                             | .....                                                     | .....(10,581)                        | .....                                      | .....4,441,307                                | .....                                    | .....237,349                     | .....237,349                  | .....73,553                                          | 06/01/2031.                      |
| 381276               | AC          | 8 | GOLDEN VY MINN SR LIVING MULTIFAMILY HSG | ..                              | 11/21/2019.   | Direct.....                              | .....                     | .....2,857,536 | .....2,420,000 | .....2,629,154 | .....2,627,604                          | .....                                    | .....(9,497)                              | .....                                                     | .....(9,497)                         | .....                                      | .....2,618,107                                | .....                                    | .....239,429                     | .....239,429                  | .....72,936                                          | 06/01/2032.                      |
| 45201Y               | R2          | 5 | ILLINOIS HSG DEV AUTH REV.....           | ..                              | 09/04/2019.   | Direct.....                              | .....                     | .....40,000    | .....40,000    | .....38,240    | .....38,616                             | .....                                    | .....11                                   | .....                                                     | .....11                              | .....                                      | .....40,000                                   | .....                                    | .....                            | .....0                        | .....10                                              | 12/20/2041.                      |
| 452252               | JF          | 7 | ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R | ..                              | 05/03/2019.   | WELLS FARGO SECURITIES LLC.....          | .....                     | .....20,000    | .....20,000    | .....20,000    | .....20,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....20,000                                   | .....                                    | .....                            | .....0                        | .....8                                               | 04/01/2041.                      |
| 454624               | B9          | 7 | INDIANA BD BK REV.....                   | ..                              | 02/01/2019.   | Call @ 100.00.....                       | .....                     | .....2,227,440 | .....2,000,000 | .....2,187,700 | .....2,106,499                          | .....                                    | .....(6,799)                              | .....                                                     | .....(6,799)                         | .....                                      | .....2,099,701                                | .....                                    | .....127,739                     | .....127,739                  | .....85,000                                          | 01/01/2036.                      |
| 45734T               | AJ          | 3 | INLAND EMPIRE TOBACCO SECURITIZATION AUT | ..                              | 11/11/2019.   | Direct.....                              | .....                     | .....500,000   | .....500,000   | .....507,155   | .....500,246                            | .....                                    | .....(246)                                | .....                                                     | .....(246)                           | .....                                      | .....500,000                                  | .....                                    | .....                            | .....0                        | .....13,750                                          | 08/01/2029.                      |
| 462590               | HH          | 6 | IOWA STUDENT LN LIQUIDITY CORP STUDENT L | ..                              | 06/13/2019.   | Direct.....                              | .....                     | .....10,000    | .....10,000    | .....10,100    | .....                                   | .....                                    | .....(2)                                  | .....                                                     | .....(2)                             | .....                                      | .....10,000                                   | .....                                    | .....                            | .....0                        | .....0                                               | 06/01/2038.                      |
| 47325R               | AU          | 3 | JEFFERSON COUNTY CIVIC FACILITY DEVELOPM | ..                              | 10/02/2019.   | Direct.....                              | .....                     | .....60,000    | .....60,000    | .....58,618    | .....59,688                             | .....                                    | .....312                                  | .....                                                     | .....312                             | .....                                      | .....60,000                                   | .....                                    | .....                            | .....0                        | .....1,575                                           | 12/01/2022.                      |
| 48542A               | EP          | 2 | KANSAS ST DEV FIN AUTH HOSP REV.....     | ..                              | 11/15/2019.   | Direct.....                              | .....                     | .....460,000   | .....460,000   | .....460,000   | .....460,000                            | .....                                    | .....21                                   | .....                                                     | .....21                              | .....                                      | .....460,000                                  | .....                                    | .....                            | .....0                        | .....10,582                                          | 11/01/2028.                      |
| 494762               | LW          | 5 | KING CNTY WASH HSG AUTH REV.....         | ..                              | 01/31/2019.   | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....                     | .....490,000   | .....490,000   | .....494,349   | .....492,433                            | .....                                    | .....(2,433)                              | .....                                                     | .....(2,433)                         | .....                                      | .....490,000                                  | .....                                    | .....                            | .....0                        | .....26,950                                          | 11/15/2029.                      |
| 507476               | AW          | 9 | LAKE ARROWHEAD CALIF CMNTY SVCS DIST WTR | ..                              | 10/01/2019.   | Call @ 100.00.....                       | .....                     | .....968,750   | .....1,000,000 | .....965,060   | .....965,843                            | .....                                    | .....125                                  | .....                                                     | .....125                             | .....                                      | .....965,968                                  | .....                                    | .....2,782                       | .....2,782                    | .....9,042                                           | 05/01/2038.                      |
| 513887               | AL          | 3 | LANCASTER CNTY NEB HOSP AUTH NO 1 HEALTH | ..                              | 11/01/2019.   | CALL.....                                | .....                     | .....500,000   | .....500,000   | .....492,460   | .....496,566                            | .....                                    | .....3,434                                | .....                                                     | .....3,434                           | .....                                      | .....500,000                                  | .....                                    | .....                            | .....0                        | .....26,250                                          | 10/01/2034.                      |
| 528819               | MS          | 1 | LEWISVILLE TEX COMBINATION CONTRACT REV  | ..                              | 12/09/2019.   | Direct.....                              | .....                     | .....          | .....          | .....          | .....                                   | .....                                    | .....124                                  | .....                                                     | .....124                             | .....                                      | .....124                                      | .....                                    | .....(124)                       | .....(124)                    | .....                                                | 01/01/2030.                      |
| 544445               | CZ          | 0 | LOS ANGELES CALIF DEPT ARPTS ARPT REV.   | ..                              | 05/20/2019.   | VARIOUS.....                             | .....                     | .....5,000     | .....5,000     | .....4,850     | .....                                   | .....                                    | .....5                                    | .....                                                     | .....5                               | .....                                      | .....5,000                                    | .....                                    | .....                            | .....0                        | .....145                                             | 09/01/2039.                      |
| 544445               | ET          | 2 | LOS ANGELES CALIF DEPT ARPTS ARPT REV.   | ..                              | 11/27/2019.   | RBC CAPITAL MARKETS.....                 | .....                     | .....726,593   | .....630,000   | .....694,550   | .....692,779                            | .....                                    | .....(2,133)                              | .....                                                     | .....(2,133)                         | .....                                      | .....690,646                                  | .....                                    | .....35,947                      | .....35,947                   | .....14,494                                          | 05/15/2047.                      |
| 544445               | FC          | 8 | LOS ANGELES CALIF DEPT ARPTS ARPT REV.   | ..                              | 12/10/2019.   | RBC CAPITAL MARKETS.....                 | .....                     | .....2,843,444 | .....2,355,000 | .....2,675,421 | .....2,673,745                          | .....                                    | .....(12,850)                             | .....                                                     | .....(12,850)                        | .....                                      | .....2,660,895                                | .....                                    | .....182,549                     | .....182,549                  | .....71,086                                          | 05/15/2048.                      |
| 544445               | FY          | 0 | LOS ANGELES CALIF DEPT ARPTS ARPT REV.   | ..                              | 09/26/2019.   | VARIOUS.....                             | .....                     | .....99,303    | .....80,000    | .....93,095    | .....                                   | .....                                    | .....(934)                                | .....                                                     | .....(934)                           | .....                                      | .....92,162                                   | .....                                    | .....7,142                       | .....7,142                    | .....3,867                                           | 05/15/2032.                      |
| 544445               | FZ          | 7 | LOS ANGELES CALIF DEPT ARPTS ARPT REV.   | ..                              | 03/08/2019.   | VARIOUS.....                             | .....                     | .....5,505,676 | .....4,705,000 | .....5,403,834 | .....5,377,620                          | .....                                    | .....(23,753)                             | .....                                                     | .....(23,753)                        | .....                                      | .....5,353,867                                | .....                                    | .....151,810                     | .....151,810                  | .....114,001                                         | 05/15/2036.                      |
| 544445               | FZ          | 7 | LOS ANGELES CALIF DEPT ARPTS ARPT REV.   | ..                              | 03/08/2019.   | VARIOUS.....                             | .....                     | .....2,335,148 | .....2,035,000 | .....2,331,968 | .....2,320,823                          | .....                                    | .....(5,410)                              | .....                                                     | .....(5,410)                         | .....                                      | .....2,315,413                                | .....                                    | .....19,735                      | .....19,735                   | .....33,016                                          | 05/15/2037.                      |

SCHEDULE D - PART 4

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

| 1                    | 2 |                                          | 3                               | 4             | 5                                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|---|------------------------------------------|---------------------------------|---------------|-----------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |   |                                          |                                 |               |                                   |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
|                      |   |                                          | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                 | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| CUSIP Identification |   | Description                              |                                 |               |                                   |                           |               |           |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 544445 GA 1          |   | LOS ANGELES CALIF DEPT ARPTS ARPT REV.   |                                 | 07/12/2019.   | VARIOUS.....                      |                           | 792,478       | 675,000   | 753,678     | 751,603                                 |                                          | (2,642)                                   |                                                           | (2,642)                              |                                            | 748,961                                       |                                          | 43,517                           | 43,517                        | 16,374                                               | 05/15/2038.                      |
| 544445 LT 4          |   | LOS ANGELES CALIF DEPT ARPTS ARPT REV.   |                                 | 12/09/2019.   | VARIOUS.....                      |                           | 162,928       | 130,000   | 161,651     |                                         |                                          | (865)                                     |                                                           | (865)                                |                                            | 160,786                                       |                                          | 2,142                            | 2,142                         | 2,449                                                | 05/15/2032.                      |
| 544445 LY 3          |   | LOS ANGELES CALIF DEPT ARPTS ARPT REV.   |                                 | 12/05/2019.   | VARIOUS.....                      |                           | 160,727       | 130,000   | 157,392     |                                         |                                          | (946)                                     |                                                           | (946)                                |                                            | 156,446                                       |                                          | 4,281                            | 4,281                         | 2,353                                                | 05/15/2037.                      |
| 546395 H6 4          |   | LOUISIANA PUB FACS AUTH HOSP REV.....    |                                 | 07/01/2019.   | Direct.....                       |                           | 405,000       | 405,000   | 451,530     | 408,365                                 |                                          | (3,365)                                   |                                                           | (3,365)                              |                                            | 405,000                                       |                                          |                                  |                               | 26,831                                               | 07/01/2033.                      |
| 56052F CD 5          |   | MAINE ST HSG AUTH MTG PUR.....           |                                 | 11/19/2019.   | Direct.....                       |                           | 350,000       | 350,000   | 350,000     | 350,000                                 |                                          |                                           |                                                           | 0                                    |                                            | 350,000                                       |                                          |                                  | 0                             | 14,156                                               | 11/15/2030.                      |
| 57563R GR 4          |   | MASSACHUSETTS EDL FING AUTH.....         |                                 | 12/16/2019.   | Direct.....                       |                           | 30,000        | 30,000    | 30,810      | 30,162                                  |                                          | (117)                                     |                                                           | (117)                                |                                            | 30,000                                        |                                          |                                  | 0                             | 1,350                                                | 01/01/2028.                      |
| 57563R HM 4          |   | MASSACHUSETTS EDL FING AUTH.....         |                                 | 12/16/2019.   | Direct.....                       |                           | 40,000        | 40,000    | 40,396      | 40,105                                  |                                          | (71)                                      |                                                           | (71)                                 |                                            | 40,000                                        |                                          |                                  | 0                             | 1,495                                                | 01/01/2027.                      |
| 57563R HN 2          |   | MASSACHUSETTS EDL FING AUTH.....         |                                 | 12/16/2019.   | Direct.....                       |                           | 70,000        | 70,000    | 70,000      | 70,000                                  |                                          |                                           |                                                           | 0                                    |                                            | 70,000                                        |                                          |                                  | 0                             | 2,710                                                | 01/01/2028.                      |
| 575718 AF 8          |   | MASSACHUSETTS INSTITUTE OF TECHNOLOGY    |                                 | 05/23/2019.   | WELLS FARGO SECURITIES LLC.....   |                           |               |           |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 575829 FM 3          |   | MASSACHUSETTS ST CLEAN WTR TR.....       |                                 | 12/18/2019.   | RBC CAPITAL MARKETS.....          |                           | 1,017,850     | 1,000,000 | 1,011,740   | 1,011,688                               |                                          | (5)                                       |                                                           | (5)                                  |                                            | 1,011,684                                     |                                          | 6,166                            | 6,166                         | 35,289                                               | 07/01/2116.                      |
| 57586P V3 7          |   | MASSACHUSETTS ST HSG FIN AGY HSG REV.    |                                 | 12/18/2019.   | Direct.....                       |                           | 1,094,896     | 855,000   | 1,086,791   |                                         |                                          | (3,155)                                   |                                                           | (3,155)                              |                                            | 1,083,636                                     |                                          | 11,260                           | 11,260                        | 6,286                                                | 08/01/2036.                      |
| 57586P WJ 1          |   | MASSACHUSETTS ST HSG FIN AGY HSG REV.    |                                 | 11/14/2019.   | Call @ 100.00.....                |                           | 40,000        | 40,000    | 40,000      | 40,000                                  |                                          |                                           |                                                           | 0                                    |                                            | 40,000                                        |                                          |                                  | 0                             | 1,233                                                | 12/01/2032.                      |
| 57587A GY 8          |   | MASSACHUSETTS ST HSG FIN AGY HSG REV.    |                                 | 05/02/2019.   | Direct.....                       |                           | 440,000       | 440,000   | 440,000     | 440,000                                 |                                          |                                           |                                                           | 0                                    |                                            | 440,000                                       |                                          |                                  | 0                             | 21,171                                               | 06/01/2040.                      |
| 58611Y AB 0          |   | INDUSTRIAL DEVELOPMENT BOARD OF THE CITY |                                 | 12/16/2019.   | CITIGROUP GLOBAL MARKETS, INC.... |                           | 55,000        | 55,000    | 55,000      | 55,000                                  |                                          |                                           |                                                           | 0                                    |                                            | 55,000                                        |                                          |                                  | 0                             | 175                                                  | 12/01/2045.                      |
| 58611Y AC 8          |   | INDUSTRIAL DEVELOPMENT BOARD OF THE CITY |                                 | 12/16/2019.   | CITIGROUP GLOBAL MARKETS, INC.... |                           |               |           |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                      |   |                                          |                                 |               |                                   |                           | 757,559       | 675,000   | 688,964     | 687,512                                 |                                          | (1,293)                                   |                                                           | (1,293)                              |                                            | 686,219                                       |                                          | 71,340                           | 71,340                        | 54,347                                               | 07/01/2037.                      |
| 592647 FD 8          |   | METROPOLITAN WASH D C ARPTS AUTH ARPT SY |                                 | 04/10/2019.   | BARCLAYS CAPITAL INC.....         |                           | 557,220       | 500,000   | 502,645     | 502,049                                 |                                          | (518)                                     |                                                           | (518)                                |                                            | 501,531                                       |                                          | 55,689                           | 55,689                        | 41,172                                               | 01/01/2046.                      |
| 59334D LS 1          |   | MIAMI-DADE CNTY FLA WTR & SWR REV.....   |                                 | 12/12/2019.   | Jefferies.....                    |                           | 6,120,728     | 5,060,000 | 5,976,012   | 5,937,532                               |                                          | (21,669)                                  |                                                           | (21,669)                             |                                            | 5,915,863                                     |                                          | 204,865                          | 204,865                       | 134,231                                              | 10/01/2030.                      |
| 59447T EA 7          |   | MICHIGAN FIN AUTH REV.....               |                                 | 09/04/2019.   | VARIOUS.....                      |                           | 2,022,960     | 2,000,000 | 1,999,000   |                                         |                                          | (6)                                       |                                                           | (6)                                  |                                            | 1,998,994                                     |                                          | 23,966                           | 23,966                        | 7,756                                                | 10/01/2042.                      |
| 59447T SB 0          |   | MICHIGAN FIN AUTH REV.....               |                                 | 01/28/2019.   | GOLDMAN.....                      |                           | 1,059,289     | 1,055,000 | 1,068,356   | 1,061,314                               |                                          | (1,183)                                   |                                                           | (1,183)                              |                                            | 1,055,000                                     |                                          |                                  | 0                             | 28,065                                               | 10/01/2022.                      |
| 59447T SC 8          |   | MICHIGAN FIN AUTH REV.....               |                                 | 01/28/2019.   | GOLDMAN.....                      |                           | 842,517       | 705,000   | 826,133     | 822,271                                 |                                          | (823)                                     |                                                           | (823)                                |                                            | 821,448                                       |                                          | 21,070                           | 21,070                        | 8,715                                                | 11/01/2029.                      |
| 59447T SD 6          |   | MICHIGAN FIN AUTH REV.....               |                                 | 01/28/2019.   | GOLDMAN.....                      |                           | 674,749       | 570,000   | 664,124     | 661,132                                 |                                          | (637)                                     |                                                           | (637)                                |                                            | 660,495                                       |                                          | 14,254                           | 14,254                        | 7,046                                                | 11/01/2030.                      |
| 59447T SE 4          |   | MICHIGAN FIN AUTH REV.....               |                                 | 01/28/2019.   | GOLDMAN.....                      |                           | 828,643       | 705,000   | 818,961     | 815,343                                 |                                          | (770)                                     |                                                           | (770)                                |                                            | 814,574                                       |                                          | 14,069                           | 14,069                        | 8,715                                                | 11/01/2031.                      |
| 59447T SK 0          |   | MICHIGAN FIN AUTH REV.....               |                                 | 05/02/2019.   | VARIOUS.....                      |                           | 549,815       | 470,000   | 543,156     | 540,839                                 |                                          | (492)                                     |                                                           | (492)                                |                                            | 540,347                                       |                                          | 9,468                            | 9,468                         | 5,810                                                | 11/01/2032.                      |
| 59447T SP 9          |   | MICHIGAN FIN AUTH REV.....               |                                 | 02/20/2019.   | VARIOUS.....                      |                           | 829,795       | 705,000   | 798,314     | 795,389                                 |                                          | (2,355)                                   |                                                           | (2,355)                              |                                            | 793,033                                       |                                          | 36,761                           | 36,761                        | 16,715                                               | 11/01/2037.                      |
| 594650 SH 7          |   | MICHIGAN ST HSG DEV AUTH MULTI-FAMILY RE |                                 | 09/23/2019.   | Direct.....                       |                           | 2,210,397     | 2,120,000 | 2,120,000   | 2,120,000                               |                                          |                                           |                                                           | 0                                    |                                            | 2,120,000                                     |                                          | 90,397                           | 90,397                        | 16,080                                               | 11/01/2039.                      |
| 594653 7J 0          |   | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M |                                 | 12/01/2019.   | Direct.....                       |                           | 180,000       | 180,000   | 177,750     | 179,065                                 |                                          | 42                                        |                                                           | 42                                   |                                            | 180,000                                       |                                          |                                  | 0                             | 2,334                                                | 10/20/2035.                      |
| 594653 8A 8          |   | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M |                                 | 06/11/2019.   | VARIOUS.....                      |                           | 230,000       | 230,000   | 230,000     |                                         |                                          |                                           |                                                           | 0                                    |                                            | 230,000                                       |                                          |                                  | 0                             | 5,406                                                | 12/01/2038.                      |
| 59465H LD 6          |   | MICHIGAN ST HOSP FIN AUTH REV.....       |                                 | 06/01/2019.   | Call @ 100.00.....                |                           | 105,852       | 105,000   | 105,000     | 105,000                                 |                                          |                                           |                                                           | 0                                    |                                            | 105,000                                       |                                          | 852                              | 852                           | 2,041                                                | 12/01/2045.                      |
| 594698 PT 3          |   | MICHIGAN ST STRATEGIC FD LTD OBLIG REV.  |                                 | 09/09/2019.   | Direct.....                       |                           | 500,000       | 500,000   | 524,390     | 501,872                                 |                                          | (1,872)                                   |                                                           | (1,872)                              |                                            | 500,000                                       |                                          |                                  | 0                             | 15,313                                               | 06/01/2034.                      |
| 59524E AC 6          |   | MIDATL 0508 3 - ABS.....                 |                                 | 08/01/2019.   | Paydown.....                      |                           | 105,000       | 105,000   | 105,000     | 105,000                                 |                                          |                                           |                                                           | 0                                    |                                            | 105,000                                       |                                          |                                  | 0                             | 1,630                                                | 04/01/2038.                      |
| 602248 FS 0          |   | MILWAUKEE CNTY WIS ARPT REV.....         |                                 | 12/02/2019.   | Direct.....                       |                           | 174,256       | 174,256   | 160,171     | 160,180                                 |                                          | 14,076                                    |                                                           | 14,076                               |                                            | 174,256                                       |                                          |                                  | 0                             | 6,757                                                | 08/01/2050.                      |
| 60374V EA 7          |   | MINNEAPOLIS MINN HEALTH CARE SYS REV..   |                                 | 02/08/2019.   | RBC CAPITAL MARKETS.....          |                           | 1,000,000     | 1,000,000 | 993,730     | 999,707                                 |                                          | 293                                       |                                                           | 293                                  |                                            | 1,000,000                                     |                                          |                                  | 0                             | 50,000                                               | 12/01/2029.                      |
| 60374V EB 5          |   | MINNEAPOLIS MINN HEALTH CARE SYS REV..   |                                 | 02/08/2019.   | RBC CAPITAL MARKETS.....          |                           | 596,955       | 520,000   | 580,689     | 579,542                                 |                                          | (584)                                     |                                                           | (584)                                |                                            | 578,958                                       |                                          | 17,996                           | 17,996                        | 6,283                                                | 11/15/2035.                      |
| 603798 AE 9          |   | MINNEAPOLIS ST PAUL MINN HSG FIN BRD     |                                 | 11/29/2019.   | VARIOUS.....                      |                           | 679,841       | 595,000   | 661,777     | 660,517                                 |                                          | (640)                                     |                                                           | (640)                                |                                            | 659,877                                       |                                          | 19,964                           | 19,964                        | 7,190                                                | 11/15/2036.                      |
| 60415N 4Z 2          |   | MINNESOTA ST HSG FIN AGY.....            |                                 | 07/01/2019.   | Direct.....                       |                           | 61,074        | 61,074    | 58,631      | 59,050                                  |                                          | 392                                       |                                                           | 392                                  |                                            | 61,045                                        |                                          | 29                               | 29                            | 1,484                                                | 11/01/2038.                      |
| 60415N 5G 3          |   | MINNESOTA ST HSG FIN AGY.....            |                                 | 07/01/2019.   | Direct.....                       |                           | 430,000       | 430,000   | 430,000     | 430,000                                 |                                          |                                           |                                                           | 0                                    |                                            | 430,000                                       |                                          |                                  | 0                             | 21,084                                               | 07/01/2034.                      |
|                      |   |                                          |                                 |               |                                   |                           | 180,000       | 180,000   | 180,000     | 180,000                                 |                                          |                                           |                                                           | 0                                    |                                            | 180,000                                       |                                          |                                  | 0                             | 8,925                                                | 01/01/2040.                      |



**SCHEDULE D - PART 4**

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

E14.10

| 1                    | 2                                         |  | 3                               | 4             | 5                                        | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------------------------------------|--|---------------------------------|---------------|------------------------------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                           |  |                                 |               |                                          |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                               |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                        | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 605279 KJ 6          | MISSISSIPPI BUSINESS FIN CORP MISS REV... |  | ..                              | 06/01/2019.   | Call @ 100.00.....                       | .....                     | .....500,000   | .....500,000   | .....500,000   | .....500,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....500,000                                  | .....                                    | .....                            | .....0                        | .....12,500                                          | 06/01/2039.                      |
| 605360 SE 7          | MISSISSIPPI HOSP EQUIP & FACS AUTH REV... |  | ..                              | 09/26/2019.   | GOLDMAN.....                             | .....                     | .....2,032,440 | .....2,000,000 | .....2,000,000 | .....2,000,000                          | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....2,000,000                                | .....                                    | .....32,440                      | .....32,440                   | .....80,393                                          | 09/01/2026.                      |
| 60637B RG 7          | MISSOURI ST HSG DEV COMMN SINGLE FAMILY   |  | ..                              | 12/04/2019.   | Direct.....                              | .....                     | .....          | .....30,000    | .....30,000    | .....30,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....30,000                                   | .....                                    | .....                            | .....0                        | .....486                                             | 11/01/2048.                      |
| 60637B SM 3          | MISSOURI ST HSG DEV COMMN SINGLE FAMILY   |  | ..                              | 12/04/2019.   | VARIOUS.....                             | .....                     | .....          | .....30,000    | .....30,000    | .....30,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....30,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 11/01/2043.                      |
| 61212W AL 9          | MONTANA ST BRD HSG SINGLE FAMILY MTG..    |  | ..                              | 12/01/2019.   | Direct.....                              | .....                     | .....40,000    | .....40,000    | .....40,157    | .....40,113                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....40,000                                   | .....                                    | .....                            | .....0                        | .....38                                              | 12/01/2038.                      |
| 626207 MW 1          | MUNICIPAL ELEC AUTH GA.....               |  | ..                              | 12/04/2019.   | Direct.....                              | .....                     | .....135,000   | .....135,000   | .....151,513   | .....148,964                            | .....                                    | .....(941)                                | .....                                                     | .....(941)                           | .....                                      | .....135,000                                  | .....                                    | .....                            | .....0                        | .....5,533                                           | 01/01/2030.                      |
| 626207 V6 8          | MUNICIPAL ELEC AUTH GA IAM COML PAPER NT  |  | ..                              | 03/15/2019.   | Direct.....                              | .....                     | .....          | .....34,000    | .....34,000    | .....43,588                             | .....                                    | .....                                     | .....                                                     | .....(18)                            | .....                                      | .....34,000                                   | .....                                    | .....                            | .....0                        | .....8                                               | 04/01/2057.                      |
| 626207 YM 0          | MUNICIPAL ELEC AUTH GA IAM COML PAPER NT  |  | ..                              | 03/20/2019.   | VARIOUS.....                             | .....                     | .....          | .....34,000    | .....34,000    | .....43,534                             | .....                                    | .....(18)                                 | .....                                                     | .....(18)                            | .....                                      | .....34,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 04/01/2057.                      |
| 641279 GB 4          | NEVADA HSG DIV SINGLE FAMILY MTG REV....  |  | ..                              | 08/01/2019.   | Direct.....                              | .....                     | .....3,404,798 | .....3,006,000 | .....3,664,183 | .....3,653,060                          | .....                                    | .....(299)                                | .....                                                     | .....(299)                           | .....                                      | .....3,652,159                                | .....                                    | .....(247,360)                   | .....(247,360)                | .....64,952                                          | 04/01/2057.                      |
| 641279 GD 0          | NEVADA HSG DIV SINGLE FAMILY MTG REV....  |  | ..                              | 08/01/2019.   | Direct.....                              | .....                     | .....30,000    | .....30,000    | .....30,000    | .....30,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....30,000                                   | .....                                    | .....                            | .....0                        | .....1,250                                           | 10/01/2034.                      |
| 641279 LQ 5          | NEVADA HSG DIV SINGLE FAMILY MTG REV....  |  | ..                              | 09/03/2019.   | Direct.....                              | .....                     | .....50,000    | .....50,000    | .....50,000    | .....50,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....50,000                                   | .....                                    | .....                            | .....0                        | .....2,040                                           | 10/01/2040.                      |
| 64577B 5F 7          | NEW JERSEY ECONOMIC DEV AUTH REV.....     |  | ..                              | 02/15/2019.   | MORGAN STANLEY CO.....                   | .....                     | .....60,000    | .....60,000    | .....60,000    | .....60,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....60,000                                   | .....                                    | .....                            | .....0                        | .....1,200                                           | 10/01/2044.                      |
| 64577B HX 5          | NEW JERSEY ECONOMIC DEV AUTH REV.....     |  | ..                              | 12/04/2019.   | Direct.....                              | .....                     | .....8,199,186 | .....7,780,000 | .....8,167,288 | .....8,165,846                          | .....                                    | .....(4,167)                              | .....                                                     | .....(4,167)                         | .....                                      | .....8,161,679                                | .....                                    | .....37,508                      | .....37,508                   | .....88,606                                          | 06/15/2043.                      |
| 64603R SM 0          | NEW JERSEY SPORTS & EXPOSITION AUTH ST C  |  | ..                              | 04/01/2019.   | Direct.....                              | .....                     | .....1,790,000 | .....1,790,000 | .....1,778,705 | .....1,786,198                          | .....                                    | .....1,923                                | .....                                                     | .....1,923                           | .....                                      | .....1,790,000                                | .....                                    | .....                            | .....0                        | .....55,700                                          | 01/01/2021.                      |
| 646080 JZ 5          | NJSHGR 101 A28.....                       |  | ..                              | 12/24/2019.   | Direct.....                              | .....                     | .....530,000   | .....530,000   | .....561,456   | .....554,457                            | .....                                    | .....(654)                                | .....                                                     | .....(654)                           | .....                                      | .....530,000                                  | .....                                    | .....                            | .....0                        | .....2,712                                           | 03/01/2024.                      |
| 646129 3K 0          | NEW JERSEY ST HSG & MTG FIN AGY REV.....  |  | ..                              | 04/01/2019.   | Direct.....                              | .....                     | .....30,000    | .....30,000    | .....30,000    | .....30,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....30,000                                   | .....                                    | .....                            | .....0                        | .....1,061                                           | 12/01/2028.                      |
| 646129 4T 0          | NEW JERSEY ST HSG & MTG FIN AGY REV.....  |  | ..                              | 04/01/2019.   | Direct.....                              | .....                     | .....175,000   | .....175,000   | .....175,000   | .....175,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....175,000                                  | .....                                    | .....                            | .....0                        | .....4,375                                           | 10/01/2034.                      |
| 646129 5R 3          | NEW JERSEY ST HSG & MTG FIN AGY REV.....  |  | ..                              | 04/01/2019.   | Direct.....                              | .....                     | .....60,000    | .....60,000    | .....60,000    | .....60,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....60,000                                   | .....                                    | .....                            | .....0                        | .....1,515                                           | 10/01/2039.                      |
| 646129 7A 8          | NEW JERSEY ST HSG & MTG FIN AGY REV.....  |  | ..                              | 03/04/2019.   | Direct.....                              | .....                     | .....320,000   | .....320,000   | .....320,000   | .....320,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....320,000                                  | .....                                    | .....                            | .....0                        | .....8,000                                           | 10/01/2035.                      |
| 646136 3X 7          | NEW JERSEY ST TRANSN TR FD AUTH.....      |  | ..                              | 04/02/2019.   | VARIOUS.....                             | .....                     | .....10,000    | .....10,000    | .....10,000    | .....10,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....10,000                                   | .....                                    | .....                            | .....0                        | .....6                                               | 10/01/2030.                      |
| 646136 3Y 5          | NEW JERSEY ST TRANSN TR FD AUTH.....      |  | ..                              | 05/06/2019.   | VARIOUS.....                             | .....                     | .....1,696,735 | .....1,485,000 | .....1,636,336 | .....1,633,047                          | .....                                    | .....(3,793)                              | .....                                                     | .....(3,793)                         | .....                                      | .....1,629,254                                | .....                                    | .....67,481                      | .....67,481                   | .....33,211                                          | 12/15/2026.                      |
| 646136 4B 4          | NEW JERSEY ST TRANSN TR FD AUTH.....      |  | ..                              | 05/08/2019.   | OPPENHEIMER & CO. INC.....               | .....                     | .....5,396,368 | .....4,615,000 | .....5,135,306 | .....5,129,295                          | .....                                    | .....(16,697)                             | .....                                                     | .....(16,697)                        | .....                                      | .....5,112,598                                | .....                                    | .....283,770                     | .....283,770                  | .....128,293                                         | 12/15/2027.                      |
| 646136 4E 8          | NEW JERSEY ST TRANSN TR FD AUTH.....      |  | ..                              | 05/06/2019.   | NATL FINANCIAL SERVICES CORP (NFS)       | .....                     | .....1,094,884 | .....940,000   | .....1,010,777 | .....1,009,784                          | .....                                    | .....(1,929)                              | .....                                                     | .....(1,929)                         | .....                                      | .....1,007,855                                | .....                                    | .....87,029                      | .....87,029                   | .....26,503                                          | 12/15/2030.                      |
| 646136 4F 5          | NEW JERSEY ST TRANSN TR FD AUTH.....      |  | ..                              | 01/10/2019.   | MORGAN STANLEY CO.....                   | .....                     | .....2,142,786 | .....1,880,000 | .....2,012,897 | .....2,010,759                          | .....                                    | .....(3,529)                              | .....                                                     | .....(3,529)                         | .....                                      | .....2,007,230                                | .....                                    | .....135,557                     | .....135,557                  | .....52,483                                          | 12/15/2033.                      |
| 646136 4J 7          | NEW JERSEY ST TRANSN TR FD AUTH.....      |  | ..                              | 01/11/2019.   | RBC CAPITAL MARKETS.....                 | .....                     | .....5,427,250 | .....5,000,000 | .....5,353,400 | .....5,347,715                          | .....                                    | .....(961)                                | .....                                                     | .....(961)                           | .....                                      | .....5,346,754                                | .....                                    | .....80,496                      | .....80,496                   | .....60,417                                          | 12/15/2034.                      |
| 646136 5W 7          | NEW JERSEY ST TRANSN TR FD AUTH.....      |  | ..                              | 12/09/2019.   | VARIOUS.....                             | .....                     | .....952,667   | .....940,000   | .....927,564   | .....927,677                            | .....                                    | .....27                                   | .....                                                     | .....27                              | .....                                      | .....927,705                                  | .....                                    | .....24,962                      | .....24,962                   | .....9,191                                           | 12/15/2037.                      |
| 646136 6R 7          | NEW JERSEY ST TRANSN TR FD AUTH.....      |  | ..                              | 12/12/2019.   | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....                     | .....2,076,808 | .....1,750,000 | .....2,069,620 | .....                                   | .....                                    | .....(1,525)                              | .....                                                     | .....(1,525)                         | .....                                      | .....2,068,095                                | .....                                    | .....8,713                       | .....8,713                    | .....4,338                                           | 06/15/2033.                      |
| 64613A BS 0          | NEW JERSEY ST HSG & MTG FIN AGY REV.....  |  | ..                              | 09/05/2019.   | Direct.....                              | .....                     | .....4,025,260 | .....4,000,000 | .....4,000,000 | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....4,000,000                                | .....                                    | .....25,260                      | .....25,260                   | .....                                                | 06/15/2039.                      |
| 647200 3J 1          | NEW MEXICO MTG FIN AUTH.....              |  | ..                              | 04/01/2019.   | Direct.....                              | .....                     | .....40,000    | .....40,000    | .....40,120    | .....                                   | .....                                    | .....0                                    | .....                                                     | .....0                               | .....                                      | .....40,000                                   | .....                                    | .....                            | .....0                        | .....34                                              | 04/01/2049.                      |
| 647200 7U 2          | NEW MEXICO MTG FIN AUTH.....              |  | ..                              | 12/04/2019.   | Direct.....                              | .....                     | .....5,000     | .....5,000     | .....5,000     | .....5,000                              | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....5,000                                    | .....                                    | .....                            | .....0                        | .....1                                               | 09/01/2045.                      |
| 647200 M3 5          | NEW MEXICO MTG FIN AUTH.....              |  | ..                              | 09/01/2019.   | VARIOUS.....                             | .....                     | .....15,000    | .....15,000    | .....15,000    | .....15,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....15,000                                   | .....                                    | .....                            | .....0                        | .....390                                             | 07/01/2048.                      |
| 647200 M4 3          | NEW MEXICO MTG FIN AUTH.....              |  | ..                              | 09/01/2019.   | Call @ 100.00.....                       | .....                     | .....220,000   | .....220,000   | .....220,000   | .....220,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....220,000                                  | .....                                    | .....                            | .....0                        | .....10,440                                          | 09/01/2029.                      |
| 647200 T4 6          | NEW MEXICO MTG FIN AUTH.....              |  | ..                              | 12/01/2019.   | Direct.....                              | .....                     | .....200,000   | .....200,000   | .....198,719   | .....199,360                            | .....                                    | .....25                                   | .....                                                     | .....25                              | .....                                      | .....199,385                                  | .....                                    | .....615                         | .....615                      | .....10,000                                          | 09/01/2034.                      |
| 647201 BC 5          | NEW MEXICO MTG FIN AUTH.....              |  | ..                              | 04/01/2019.   | Direct.....                              | .....                     | .....20,000    | .....20,000    | .....20,000    | .....15,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....20,000                                   | .....                                    | .....                            | .....0                        | .....316                                             | 09/01/2042.                      |
| 64971X GJ 1          | NEW YORK N Y CITY TRANSITIONAL FIN AUTH   |  | ..                              | 03/19/2019.   | Jefferies.....                           | .....                     | .....5,000     | .....5,000     | .....5,000     | .....5,000                              | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....5,000                                    | .....                                    | .....                            | .....0                        | .....92                                              | 07/01/2048.                      |
|                      | NEW YORK N Y CITY TRANSITIONAL FIN AUTH   |  | ..                              | 03/19/2019.   | Jefferies.....                           | .....                     | .....5,618,800 | .....5,500,000 | .....5,451,600 | .....5,452,066                          | .....                                    | .....569                                  | .....                                                     | .....569                             | .....                                      | .....5,452,635                                | .....                                    | .....166,165                     | .....166,165                  | .....107,556                                         | 08/01/2033.                      |

SCHEDULE D - PART 4

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

E14.11

| 1                    | 2                                        |  | 3                               | 4             | 5                                       | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|------------------------------------------|--|---------------------------------|---------------|-----------------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                          |  |                                 |               |                                         |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                       | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 64971X HJ 0          | NEW YORK N Y CITY TRANSITIONAL FIN AUTH  |  | ..                              | 01/09/2019.   | GOLDMAN.....                            | .....                     | 1,659,415     | 1,410,000 | 1,639,745   | 1,634,343                               | .....                                    | .....                                     | .....                                                     | (539)                                | .....                                      | 1,633,803                                     | .....                                    | 25,611                           | 25,611                        | 20,758                                               | 08/01/2034.                      |
| 64972G UX 0          | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & |  | ..                              | 12/18/2019.   | NATL FINANCIAL SERVICES CORP (NFS)..... | .....                     | 52,076        | 40,000    | 51,802      | .....                                   | .....                                    | .....                                     | .....                                                     | (24)                                 | .....                                      | 51,779                                        | .....                                    | 297                              | 297                           | 44                                                   | 06/15/2032.                      |
| 64986M 5K 7          | NEW YORK ST HSG FIN AGY REV.....         |  | ..                              | 05/01/2019.   | Direct.....                             | .....                     | 735,000       | 735,000   | 737,742     | 735,538                                 | .....                                    | .....                                     | .....                                                     | (538)                                | .....                                      | 735,000                                       | .....                                    | .....                            | 0                             | 18,375                                               | 11/01/2045.                      |
| 64986M 6L 4          | NEW YORK ST HSG FIN AGY REV.....         |  | ..                              | 05/01/2019.   | Direct.....                             | .....                     | 490,000       | 490,000   | 486,938     | 489,611                                 | .....                                    | .....                                     | .....                                                     | 389                                  | .....                                      | 490,000                                       | .....                                    | .....                            | 0                             | 12,005                                               | 11/01/2038.                      |
| 64986U BF 3          | NEW YORK ST HSG FIN AGY REV.....         |  | ..                              | 05/01/2019.   | Direct.....                             | .....                     | 250,000       | 250,000   | 250,000     | 250,000                                 | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 250,000                                       | .....                                    | .....                            | 0                             | 6,188                                                | 11/01/2035.                      |
| 649905 UG 9          | NEW YORK STATE DORMITORY AUTHORITY...    |  | ..                              | 08/15/2019.   | Call @ 100.00.....                      | .....                     | 500,000       | 500,000   | 531,295     | 503,075                                 | .....                                    | .....                                     | .....                                                     | (3,075)                              | .....                                      | 500,000                                       | .....                                    | .....                            | 0                             | 30,000                                               | 08/15/2038.                      |
| 64990F HY 3          | NEW YORK STATE DORMITORY AUTHORITY...    |  | ..                              | 01/28/2019.   | Jefferies.....                          | .....                     | 2,795,785     | 2,355,000 | 2,760,767   | 2,759,750                               | .....                                    | .....                                     | .....                                                     | (2,986)                              | .....                                      | 2,756,764                                     | .....                                    | 39,021                           | 39,021                        | 12,756                                               | 03/15/2032.                      |
| 64990F JE 5          | NEW YORK STATE DORMITORY AUTHORITY...    |  | ..                              | 01/30/2019.   | Jefferies.....                          | .....                     | 834,050       | 705,000   | 823,088     | 822,795                                 | .....                                    | .....                                     | .....                                                     | (918)                                | .....                                      | 821,877                                       | .....                                    | 12,173                           | 12,173                        | 4,113                                                | 03/15/2037.                      |
| 64990F JH 8          | NEW YORK STATE DORMITORY AUTHORITY...    |  | ..                              | 01/31/2019.   | VARIOUS.....                            | .....                     | 538,991       | 470,000   | 532,261     | 532,107                                 | .....                                    | .....                                     | .....                                                     | (524)                                | .....                                      | 531,583                                       | .....                                    | 7,408                            | 7,408                         | 2,788                                                | 03/15/2040.                      |
| 650346 BY 4          | NEWARK HIGHER ED FIN CORP TEX ED REV...  |  | ..                              | 08/15/2019.   | Maturity @ 100.00.....                  | .....                     | 110,000       | 110,000   | 110,000     | 110,000                                 | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 110,000                                       | .....                                    | .....                            | 0                             | 6,600                                                | 08/15/2019.                      |
| 65819G FT 0          | NORTH CAROLINA CAP FACS FIN AGY REV....  |  | ..                              | 04/01/2019.   | VARIOUS.....                            | .....                     | 5,000,000     | 5,000,000 | 5,359,900   | 5,013,218                               | .....                                    | .....                                     | .....                                                     | (13,218)                             | .....                                      | 5,000,000                                     | .....                                    | .....                            | 0                             | 125,000                                              | 10/01/2038.                      |
| 658207 TY 1          | NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP |  | ..                              | 12/04/2019.   | Direct.....                             | .....                     | 20,000        | 20,000    | 20,000      | 20,000                                  | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 20,000                                        | .....                                    | .....                            | 0                             | .....                                                | 01/01/2041.                      |
| 658207 VC 6          | NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP |  | ..                              | 12/04/2019.   | Direct.....                             | .....                     | 65,000        | 65,000    | 65,000      | 65,000                                  | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 65,000                                        | .....                                    | .....                            | 0                             | 536                                                  | 01/01/2048.                      |
| 65830R CA 5          | NORTH CAROLINA TPK AUTH TRIANGLE EXPWY S |  | ..                              | 01/09/2019.   | PERSHING DIV OF DLJ SEC LNDING....      | .....                     | 1,100,101     | 940,000   | 1,069,711   | 1,069,121                               | .....                                    | .....                                     | .....                                                     | (301)                                | .....                                      | 1,068,821                                     | .....                                    | 31,280                           | 31,280                        | 3,786                                                | 01/01/2032.                      |
| 66285W XU 5          | NORTH TEX TWY AUTH REV.....              |  | ..                              | 01/14/2019.   | PERSHING DIV OF DLJ SEC LNDING....      | .....                     | 816,003       | 710,000   | 787,333     | 786,351                                 | .....                                    | .....                                     | .....                                                     | (301)                                | .....                                      | 786,050                                       | .....                                    | 29,953                           | 29,953                        | 6,213                                                | 01/01/2034.                      |
| 664175 AA 4          | NORTHEAST HSG LLC.....                   |  | ..                              | 03/21/2019.   | Direct.....                             | .....                     | 100,000       | 100,000   | 105,251     | 105,244                                 | .....                                    | .....                                     | .....                                                     | (7)                                  | .....                                      | 100,000                                       | .....                                    | .....                            | 0                             | 23                                                   | 10/15/2049.                      |
| 67085K AA 0          | OFFUTT AFB AMER FIRST CMNTYS LLC NEB MIL |  | ..                              | 09/01/2019.   | Paydown.....                            | .....                     | 32,900        | 32,900    | 34,034      | 34,029                                  | .....                                    | .....                                     | .....                                                     | (1,129)                              | .....                                      | 32,900                                        | .....                                    | .....                            | 0                             | 1,294                                                | 09/01/2050.                      |
| 67178K AA 8          | OAK RIDGE TENN INDL DEV BRD LEASE REV..  |  | ..                              | 12/15/2019.   | Paydown.....                            | .....                     | 591,189       | 591,189   | 679,129     | 662,142                                 | .....                                    | .....                                     | .....                                                     | (69,180)                             | .....                                      | 591,189                                       | .....                                    | .....                            | 0                             | 17,085                                               | 12/15/2032.                      |
| 676900 PB 3          | OHIO HSG FIN AGY MULTIFAMILY HSG REV.... |  | ..                              | 08/20/2019.   | VARIOUS.....                            | .....                     | 55,000        | 55,000    | 55,000      | 55,000                                  | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 55,000                                        | .....                                    | .....                            | 0                             | 1,396                                                | 08/20/2034.                      |
| 67756Q XL 6          | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV  |  | ..                              | 12/01/2019.   | Direct.....                             | .....                     | 20,000        | 20,000    | 20,000      | 20,000                                  | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 20,000                                        | .....                                    | .....                            | 0                             | 0                                                    | 09/01/2043.                      |
| 684518 BR 3          | ORANGE CNTY FLA SCH BRD LEASING CORP.    |  | ..                              | 03/15/2019.   | Maturity @ 100.00.....                  | .....                     | 529,240       | 529,240   | 398,327     | 524,038                                 | .....                                    | .....                                     | .....                                                     | 5,202                                | .....                                      | 529,240                                       | .....                                    | .....                            | 0                             | .....                                                | 03/15/2019.                      |
| 684518 BS 1          | ORANGE CNTY FLA SCH BRD LEASING CORP.    |  | ..                              | 06/15/2019.   | Maturity @ 100.00.....                  | .....                     | 529,240       | 529,240   | 393,601     | 517,848                                 | .....                                    | .....                                     | .....                                                     | 11,392                               | .....                                      | 529,240                                       | .....                                    | .....                            | 0                             | .....                                                | 06/15/2019.                      |
| 684518 BT 9          | ORANGE CNTY FLA SCH BRD LEASING CORP.    |  | ..                              | 09/15/2019.   | Maturity @ 100.00.....                  | .....                     | 529,240       | 529,240   | 388,933     | 511,719                                 | .....                                    | .....                                     | .....                                                     | 17,521                               | .....                                      | 529,240                                       | .....                                    | .....                            | 0                             | .....                                                | 09/15/2019.                      |
| 684518 BU 6          | ORANGE CNTY FLA SCH BRD LEASING CORP.    |  | ..                              | 12/15/2019.   | Maturity @ 100.00.....                  | .....                     | 529,240       | 529,240   | 384,324     | 505,651                                 | .....                                    | .....                                     | .....                                                     | 23,589                               | .....                                      | 529,240                                       | .....                                    | .....                            | 0                             | .....                                                | 12/15/2019.                      |
| 68608W AH 5          | OREGON ST UNIV GEN REV.....              |  | ..                              | 03/04/2019.   | MERRILL LYNCH PIERCE FENNER.....        | .....                     | 5,808,060     | 6,195,000 | 5,867,470   | 5,872,552                               | .....                                    | .....                                     | .....                                                     | 1,184                                | .....                                      | 5,873,736                                     | .....                                    | (65,675)                         | (65,675)                      | 100,023                                              | 04/01/2049.                      |
| 708796 8E 0          | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M |  | ..                              | 11/27/2019.   | Direct.....                             | .....                     | 15,000        | 15,000    | 15,000      | 15,000                                  | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 15,000                                        | .....                                    | .....                            | 0                             | 463                                                  | 10/01/2037.                      |
| 70879Q DF 7          | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M |  | ..                              | 08/29/2019.   | Direct.....                             | .....                     | 5,000         | 5,000     | 5,000       | .....                                   | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 5,000                                         | .....                                    | .....                            | 0                             | 1                                                    | 10/01/2047.                      |
| 709221 VF 9          | PENNSYLVANIA ST TPK COMMN OIL FRANCHISE  |  | ..                              | 03/07/2019.   | VARIOUS.....                            | .....                     | 815,378       | 720,000   | 826,394     | 821,481                                 | .....                                    | .....                                     | .....                                                     | (1,140)                              | .....                                      | 820,340                                       | .....                                    | (4,963)                          | (4,963)                       | 7,824                                                | 12/01/2048.                      |
| 709224 K7 3          | PENNSYLVANIA ST TPK COMMN TPK REV.....   |  | ..                              | 01/23/2019.   | BARCLAYS CAPITAL INC.....               | .....                     | 6,101,025     | 5,770,000 | 6,042,113   | 6,042,113                               | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 6,042,113                                     | .....                                    | 58,912                           | 58,912                        | .....                                                | 12/01/2021.                      |
| 709224 K8 1          | PENNSYLVANIA ST TPK COMMN TPK REV.....   |  | ..                              | 02/01/2019.   | PERSHING DIV OF DLJ SEC LNDING....      | .....                     | 2,677,628     | 2,470,000 | 2,632,872   | 2,632,872                               | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 2,632,872                                     | .....                                    | 44,756                           | 44,756                        | .....                                                | 12/01/2022.                      |
| 709224 K9 9          | PENNSYLVANIA ST TPK COMMN TPK REV.....   |  | ..                              | 05/02/2019.   | RBC CAPITAL MARKETS.....                | .....                     | 2,244,000     | 2,000,000 | 2,163,540   | 2,163,540                               | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 2,163,540                                     | .....                                    | 80,460                           | 80,460                        | .....                                                | 12/01/2023.                      |
| 709224 L2 3          | PENNSYLVANIA ST TPK COMMN TPK REV.....   |  | ..                              | 07/10/2019.   | VARIOUS.....                            | .....                     | 2,201,020     | 1,880,000 | 2,057,359   | 2,057,359                               | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 2,057,359                                     | .....                                    | 143,661                          | 143,661                       | .....                                                | 12/01/2024.                      |
| 709224 L3 1          | PENNSYLVANIA ST TPK COMMN TPK REV.....   |  | ..                              | 07/10/2019.   | Loop Capital Markets.....               | .....                     | 2,141,216     | 1,790,000 | 1,976,840   | 1,976,840                               | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 1,976,840                                     | .....                                    | 164,376                          | 164,376                       | .....                                                | 12/01/2025.                      |

**SCHEDULE D - PART 4**

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

E14.12

| 1                    | 2                                         |  | 3                               | 4             | 5                                        | 6                         | 7             | 8          | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |             |
|----------------------|-------------------------------------------|--|---------------------------------|---------------|------------------------------------------|---------------------------|---------------|------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|-------------|
|                      |                                           |  |                                 |               |                                          |                           |               |            |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |             |
| CUSIP Identification | Description                               |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                        | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |             |
| 71783D BP 9          | PHILADELPHIA PA AUTH FOR INDL DEV CITY S  |  | ..                              | 02/13/2019.   | VARIOUS.....                             | .....                     | 1,557,707     | 1,340,000  | 1,502,381   | 1,501,068                               | .....                                    | .....                                     | (1,818)                                                   | .....                                | (1,818)                                    | .....                                         | 1,499,250                                | .....                            | 58,458                        | 58,458                                               | 14,056                           | 05/01/2030. |
| 71783D BQ 7          | PHILADELPHIA PA AUTH FOR INDL DEV CITY S  |  | ..                              | 02/13/2019.   | PERSHING DIV OF DLJ SEC LNDING....       | .....                     | 541,464       | 470,000    | 523,759     | 523,325                                 | .....                                    | .....                                     | (606)                                                     | .....                                | (606)                                      | .....                                         | 522,719                                  | .....                            | 18,744                        | 18,744                                               | 4,961                            | 05/01/2031. |
| 72601F AA 6          | PLACER CNTY CALIF PUB FING AUTH REV.....  |  | ..                              | 09/18/2019.   | VARIOUS.....                             | .....                     | 2,438,500     | 2,380,000  | 2,481,150   | 2,478,540                               | .....                                    | .....                                     | (4,344)                                                   | .....                                | (4,344)                                    | .....                                         | 2,444,382                                | .....                            | (5,882)                       | (5,882)                                              | 38,137                           | 10/01/2038. |
| 73043P AC 4          | POCONO MTNS PA INDL PK AUTH HOSP REV..    |  | ..                              | 01/03/2019.   | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....                     | 4,258,320     | 4,000,000  | 4,016,400   | 4,016,295                               | .....                                    | .....                                     | (2)                                                       | .....                                | (2)                                        | .....                                         | 4,016,294                                | .....                            | 242,026                       | 242,026                                              | 52,744                           | 08/15/2049. |
| 731126 BQ 0          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR  |  | ..                              | 03/15/2019.   | Maturity @ 100.00.....                   | .....                     | 311,226       | 311,226    | 234,241     | 308,167                                 | .....                                    | .....                                     | 3,059                                                     | .....                                | 3,059                                      | .....                                         | 311,226                                  | .....                            | .....                         | 0                                                    | .....                            | 03/15/2019. |
| 731126 BR 8          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR  |  | ..                              | 06/15/2019.   | Maturity @ 100.00.....                   | .....                     | 311,226       | 311,226    | 231,462     | 304,527                                 | .....                                    | .....                                     | 6,699                                                     | .....                                | 6,699                                      | .....                                         | 311,226                                  | .....                            | .....                         | 0                                                    | .....                            | 06/15/2019. |
| 731126 BS 6          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR  |  | ..                              | 09/16/2019.   | Maturity @ 100.00.....                   | .....                     | 311,226       | 311,226    | 228,717     | 300,923                                 | .....                                    | .....                                     | 10,303                                                    | .....                                | 10,303                                     | .....                                         | 311,226                                  | .....                            | .....                         | 0                                                    | .....                            | 09/15/2019. |
| 731126 BT 4          | POLK CNTY FLA SCH BRD FING CORP CTFS PAR  |  | ..                              | 12/15/2019.   | Maturity @ 100.00.....                   | .....                     | 311,226       | 311,226    | 226,006     | 297,354                                 | .....                                    | .....                                     | 13,872                                                    | .....                                | 13,872                                     | .....                                         | 311,226                                  | .....                            | .....                         | 0                                                    | .....                            | 12/15/2019. |
| 73358W 4N 1          | PORT AUTH N Y & N J.....                  |  | ..                              | 12/17/2019.   | RBC CAPITAL MARKETS.....                 | .....                     | 46,624        | 40,000     | 45,957      | .....                                   | .....                                    | .....                                     | (24)                                                      | .....                                | (24)                                       | .....                                         | 45,933                                   | .....                            | 690                           | 690                                                  | 71                               | 11/01/2037. |
| 73358W X3 3          | PORT AUTH N Y & N J.....                  |  | ..                              | 01/09/2019.   | PERSHING DIV OF DLJ SEC LNDING....       | .....                     | 594,067       | 505,000    | 589,835     | 587,355                                 | .....                                    | .....                                     | (204)                                                     | .....                                | (204)                                      | .....                                         | 587,151                                  | .....                            | 6,916                         | 6,916                                                | 9,258                            | 09/01/2035. |
| 740816 AL 7          | PRESIDENT & FELLOWS OF HARVARD COLLEGE    |  | ..                              | 10/29/2019.   | RAYMOND JAMES & ASSOCIATES.....          | .....                     | 21,634        | 20,000     | 20,000      | 20,000                                  | .....                                    | .....                                     | .....                                                     | .....                                | 0                                          | .....                                         | 20,000                                   | .....                            | 1,634                         | 1,634                                                | 784                              | 10/01/2037. |
| 74265L K2 3          | PRIVATE COLLEGES & UNIVS AUTH GA REV..... |  | ..                              | 01/31/2019.   | VARIOUS.....                             | .....                     | 6,548,742     | 5,795,000  | 6,666,678   | 6,612,487                               | .....                                    | .....                                     | (8,776)                                                   | .....                                | (8,776)                                    | .....                                         | 6,603,712                                | .....                            | (54,969)                      | (54,969)                                             | 98,898                           | 10/01/2046. |
| 74439Y BF 7          | PUBLIC FIN AUTH WIS STUDENT HSG REV.....  |  | ..                              | 04/08/2019.   | RBC CAPITAL MARKETS.....                 | .....                     | 11,015,800    | 10,000,000 | 10,622,800  | 10,621,024                              | .....                                    | .....                                     | (14,568)                                                  | .....                                | (14,568)                                   | .....                                         | 10,606,456                               | .....                            | 409,344                       | 409,344                                              | 152,778                          | 07/01/2053. |
| 74442E BW 9          | PUBLIC FIN AUTH WIS ED REV.....           |  | ..                              | 12/04/2019.   | BB&T SECURITIES, LLC.....                | .....                     | 589,126       | 565,000    | 556,299     | 556,679                                 | .....                                    | .....                                     | 274                                                       | .....                                | 274                                        | .....                                         | 556,953                                  | .....                            | 32,172                        | 32,172                                               | 27,544                           | 06/15/2037. |
| 74442E BX 7          | PUBLIC FIN AUTH WIS ED REV.....           |  | ..                              | 12/04/2019.   | BB&T SECURITIES, LLC.....                | .....                     | 1,106,088     | 1,065,000  | 1,045,053   | 1,045,447                               | .....                                    | .....                                     | 315                                                       | .....                                | 315                                        | .....                                         | 1,045,762                                | .....                            | 60,326                        | 60,326                                               | 53,217                           | 06/15/2047. |
| 74442P DE 2          | PUBLIC FIN AUTH WIS REV.....              |  | ..                              | 11/26/2019.   | Loop Capital Markets.....                | .....                     | 1,133,310     | 1,000,000  | 981,370     | 981,981                                 | .....                                    | .....                                     | 331                                                       | .....                                | 331                                        | .....                                         | 982,311                                  | .....                            | 150,999                       | 150,999                                              | 73,828                           | 11/01/2046. |
| 74442P LN 3          | PUBLIC FIN AUTH WIS REV.....              |  | ..                              | 12/01/2019.   | VARIOUS.....                             | .....                     | 893,440       | 893,440    | 893,440     | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | 0                                          | .....                                         | 893,440                                  | .....                            | .....                         | 0                                                    | 33,305                           | 12/01/2048. |
| 74442P LP 8          | PUBLIC FIN AUTH WIS REV.....              |  | ..                              | 12/01/2019.   | VARIOUS.....                             | .....                     | 944,069       | 935,046    | 935,046     | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | 0                                          | .....                                         | 935,046                                  | .....                            | 9,023                         | 9,023                                                | 40,844                           | 12/01/2048. |
| 744434 CW 9          | PUBLIC PWR GENERATION AGY NEB REV.....    |  | ..                              | 12/04/2019.   | Direct.....                              | .....                     | 800,000       | 800,000    | 958,124     | 941,329                                 | .....                                    | .....                                     | (3,560)                                                   | .....                                | (3,560)                                    | .....                                         | 800,000                                  | .....                            | .....                         | 0                                                    | 43,814                           | 01/01/2041. |
| 74446F AA 1          | PUBLIC FIN AUTH WIS LTD OBLIG REV.....    |  | ..                              | 09/03/2019.   | Redemption @ 100.00.....                 | .....                     | 70,000        | 70,000     | 70,000      | 70,000                                  | .....                                    | .....                                     | .....                                                     | .....                                | 0                                          | .....                                         | 70,000                                   | .....                            | .....                         | 0                                                    | 4,623                            | 03/01/2038. |
| 74752P BR 9          | QUAKERTOWN PA GEN AUTH HEALTH FACS REV    |  | ..                              | 07/01/2019.   | Maturity @ 100.00.....                   | .....                     | 100,000       | 100,000    | 100,000     | 100,000                                 | .....                                    | .....                                     | .....                                                     | .....                                | 0                                          | .....                                         | 100,000                                  | .....                            | .....                         | 0                                                    | 4,625                            | 07/01/2019. |
| 752123 JH 3          | RANCHO CUCAMONGA CALIF REDEV AGY TAX ALL  |  | ..                              | 08/05/2019.   | Direct.....                              | .....                     | 130,000       | 130,000    | 143,909     | 140,624                                 | .....                                    | .....                                     | (391)                                                     | .....                                | (391)                                      | .....                                         | 130,000                                  | .....                            | .....                         | 0                                                    | 4,244                            | 09/01/2031. |
| 759831 BC 3          | RENO NEV CAP IMPT REV.....                |  | ..                              | 03/13/2019.   | CORPORATE ACTION.....                    | .....                     | 1,560,691     | 4,580,000  | 1,128,558   | 1,540,106                               | .....                                    | .....                                     | 20,752                                                    | .....                                | 20,752                                     | .....                                         | 1,560,691                                | .....                            | .....                         | 0                                                    | .....                            | 06/01/2035. |
| 76221R XP 3          | RHODE ISLAND HSG & MTG FIN CORP.....      |  | ..                              | 02/20/2019.   | FIRST TENNESSEE BANK N A BOND...         | .....                     | 885,384       | 900,000    | 900,000     | 900,000                                 | .....                                    | .....                                     | .....                                                     | .....                                | 0                                          | .....                                         | 900,000                                  | .....                            | (14,616)                      | (14,616)                                             | 11,985                           | 10/01/2035. |
| 762315 KC 2          | RHODE ISLAND ST STUDENT LN AUTH STUDENT   |  | ..                              | 12/02/2019.   | Direct.....                              | .....                     | 200,000       | 200,000    | 204,450     | 200,897                                 | .....                                    | .....                                     | (897)                                                     | .....                                | (897)                                      | .....                                         | 200,000                                  | .....                            | .....                         | 0                                                    | 12,700                           | 12/01/2030. |
| 775080 FW 9          | ROGERS ARK SALES & USE TAX REV.....       |  | ..                              | 02/06/2019.   | NATL FINANCIAL SERVICES CORP (NFS)       | .....                     | 1,717,566     | 1,465,000  | 1,673,717   | 1,672,464                               | .....                                    | .....                                     | (2,501)                                                   | .....                                | (2,501)                                    | .....                                         | 1,669,963                                | .....                            | 47,603                        | 47,603                                               | 13,022                           | 11/01/2029. |
| 775080 FX 7          | ROGERS ARK SALES & USE TAX REV.....       |  | ..                              | 03/07/2019.   | WELLS FARGO SECURITIES LLC.....          | .....                     | 948,154       | 810,000    | 912,335     | 911,480                                 | .....                                    | .....                                     | (2,202)                                                   | .....                                | (2,202)                                    | .....                                         | 909,277                                  | .....                            | 38,876                        | 38,876                                               | 10,913                           | 11/01/2030. |
| 775080 FY 5          | ROGERS ARK SALES & USE TAX REV.....       |  | ..                              | 03/07/2019.   | WELLS FARGO SECURITIES LLC.....          | .....                     | 680,800       | 585,000    | 656,739     | 656,140                                 | .....                                    | .....                                     | (1,541)                                                   | .....                                | (1,541)                                    | .....                                         | 654,599                                  | .....                            | 26,201                        | 26,201                                               | 7,881                            | 11/01/2031. |
| 775080 FZ 2          | ROGERS ARK SALES & USE TAX REV.....       |  | ..                              | 02/22/2019.   | PERSHING DIV OF DLJ SEC LNDING....       | .....                     | 543,452       | 470,000    | 526,240     | 525,772                                 | .....                                    | .....                                     | (979)                                                     | .....                                | (979)                                      | .....                                         | 524,793                                  | .....                            | 18,659                        | 18,659                                               | 5,353                            | 11/01/2032. |
| 786106 EP 5          | SACRAMENTO CNTY CALIF.....                |  | ..                              | 08/15/2019.   | VARIOUS.....                             | .....                     | 2,670,000     | 2,670,000  | 3,009,637   | 2,810,881                               | .....                                    | .....                                     | (31,444)                                                  | .....                                | (31,444)                                   | .....                                         | 2,681,628                                | .....                            | (11,628)                      | (11,628)                                             | 138,661                          | 08/15/2021. |
| 79467B AZ 8          | SALES TAX SECURITIZATION CORP ILL.....    |  | ..                              | 09/13/2019.   | Jefferies.....                           | .....                     | 6,151,680     | 6,000,000  | 5,994,360   | 5,994,887                               | .....                                    | .....                                     | 312                                                       | .....                                | 312                                        | .....                                         | 5,995,199                                | .....                            | 156,481                       | 156,481                                              | 238,347                          | 01/01/2029. |
| 79467B BN 4          | SALES TAX SECURITIZATION CORP ILL.....    |  | ..                              | 05/28/2019.   | CITIGROUP GLOBAL MARKETS, INC....        | .....                     | 1,663,025     | 1,700,000  | 1,630,351   | 1,631,521                               | .....                                    | .....                                     | 519                                                       | .....                                | 519                                        | .....                                         | 1,632,039                                | .....                            | 30,986                        | 30,986                                               | 59,348                           | 01/01/2048. |
| 794891 DN 8          | SALINAS CALIF REDEV AGY TAX ALLOCATION    |  | ..                              | 10/02/2019.   | Direct.....                              | .....                     | 24,510        | 30,000     | 13,723      | 22,501                                  | .....                                    | .....                                     | 1,452                                                     | .....                                | 1,452                                      | .....                                         | 24,510                                   | .....                            | .....                         | 0                                                    | .....                            | 11/01/2022. |

**SCHEDULE D - PART 4**

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

E14.13

| 1                    | 2           |   | 3                               | 4             | 5                               | 6                         | 7             | 8          | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------|---|---------------------------------|---------------|---------------------------------|---------------------------|---------------|------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |             |   |                                 |               |                                 |                           |               |            |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser               | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 795576               | HB          | 6 |                                 | 02/06/2019.   | Stifel Nicolaus & Co.....       |                           | 1,644,413     | 1,410,000  | 1,577,212   | 1,574,676                               |                                          | (1,505)                                   |                                                           | (1,505)                              |                                            | 1,573,171                                     |                                          | 71,242                           | 71,242                        | 19,192                                               | 07/01/2031.                      |
| 796815               | NQ          | 7 |                                 | 08/01/2019.   | Call @ 100.00.....              |                           | 250,000       | 250,000    | 231,550     | 240,354                                 |                                          | 615                                       |                                                           | 615                                  |                                            | 240,970                                       |                                          | 9,030                            | 9,030                         | 12,500                                               | 08/01/2026.                      |
| 796815               | YD          | 4 |                                 | 08/01/2019.   | Call @ 100.00.....              |                           | 1,000,000     | 1,000,000  | 1,023,180   | 1,002,801                               |                                          | (2,801)                                   |                                                           | (2,801)                              |                                            | 1,000,000                                     |                                          | 0                                | 0                             | 55,000                                               | 08/01/2022.                      |
| 796886               | AW          | 9 |                                 | 03/25/2019.   | Direct.....                     |                           | 250,000       | 250,000    | 251,000     | 250,000                                 |                                          |                                           |                                                           | 0                                    |                                            | 250,000                                       |                                          | 0                                | 0                             | 8,531                                                | 02/01/2027.                      |
| 79730C               | JB          | 1 |                                 | 01/09/2019.   | MORGAN STANLEY CO.....          |                           |               |            |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                      |             |   |                                 |               |                                 |                           | 2,975,755     | 2,590,000  | 2,930,792   | 2,930,792                               |                                          | (584)                                     |                                                           | (584)                                |                                            | 2,930,209                                     |                                          | 45,546                           | 45,546                        | 2,878                                                | 08/01/2043.                      |
| 79766D               | LH          | 0 |                                 | 01/22/2019.   | GOLDMAN.....                    |                           |               |            |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                      |             |   |                                 |               |                                 |                           | 5,632,400     | 5,000,000  | 5,782,300   | 5,742,749                               |                                          | (4,309)                                   |                                                           | (4,309)                              |                                            | 5,738,439                                     |                                          | (106,039)                        | (106,039)                     | 60,521                                               | 05/01/2048.                      |
| 79766D               | LM          | 9 |                                 | 01/01/2019.   | EXCHANGE.....                   |                           | 80,181        | 80,000     | 80,434      | 80,181                                  |                                          |                                           |                                                           | 0                                    |                                            | 80,181                                        |                                          | 0                                | 0                             |                                                      | 05/01/2039.                      |
| 79766D               | LN          | 7 |                                 | 01/01/2019.   | EXCHANGE.....                   |                           |               |            |             |                                         |                                          |                                           |                                                           | 0                                    |                                            |                                               |                                          |                                  | 0                             |                                                      |                                  |
|                      |             |   |                                 |               |                                 |                           | 922,083       | 920,000    | 924,995     | 922,083                                 |                                          |                                           |                                                           | 0                                    |                                            | 922,083                                       |                                          | 0                                | 0                             |                                                      | 05/01/2039.                      |
| 81080L               | AH          | 9 |                                 | 10/18/2019.   | Direct.....                     |                           | 325,000       | 325,000    | 319,137     | 319,137                                 |                                          | 553                                       |                                                           | 553                                  |                                            | 325,000                                       |                                          | 0                                | 0                             | 9,406                                                | 11/15/2026.                      |
| 833221               | TJ          | 3 |                                 | 03/15/2019.   | Maturity @ 100.00.....          |                           | 258,622       | 258,622    | 194,649     | 256,080                                 |                                          | 2,542                                     |                                                           | 2,542                                |                                            | 258,622                                       |                                          | 0                                | 0                             |                                                      | 03/15/2019.                      |
| 833221               | TK          | 0 |                                 | 06/15/2019.   | Maturity @ 100.00.....          |                           | 258,622       | 258,622    | 192,340     | 253,055                                 |                                          | 5,567                                     |                                                           | 5,567                                |                                            | 258,622                                       |                                          | 0                                | 0                             |                                                      | 06/15/2019.                      |
| 833221               | TL          | 8 |                                 | 09/15/2019.   | Maturity @ 100.00.....          |                           | 258,622       | 258,622    | 190,059     | 250,060                                 |                                          | 8,562                                     |                                                           | 8,562                                |                                            | 258,622                                       |                                          | 0                                | 0                             |                                                      | 09/15/2019.                      |
| 833221               | TM          | 6 |                                 | 12/15/2019.   | Maturity @ 100.00.....          |                           | 258,622       | 258,622    | 187,806     | 247,095                                 |                                          | 11,527                                    |                                                           | 11,527                               |                                            | 258,622                                       |                                          | 0                                | 0                             |                                                      | 12/15/2019.                      |
| 837031               | XM          | 0 |                                 | 11/14/2019.   | Jefferies.....                  |                           |               |            |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  | 0                             |                                                      |                                  |
|                      |             |   |                                 |               |                                 |                           | 3,976,404     | 3,530,000  | 3,681,543   | 3,678,123                               |                                          | (7,388)                                   |                                                           | (7,388)                              |                                            | 3,670,735                                     |                                          | 305,669                          | 305,669                       | 212,168                                              | 08/15/2036.                      |
| 837031               | XN          | 8 |                                 | 11/14/2019.   | Jefferies.....                  |                           |               |            |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  | 0                             |                                                      |                                  |
|                      |             |   |                                 |               |                                 |                           | 2,186,243     | 1,960,000  | 2,024,347   | 2,023,003                               |                                          | (2,448)                                   |                                                           | (2,448)                              |                                            | 2,020,555                                     |                                          | 165,688                          | 165,688                       | 117,804                                              | 08/15/2041.                      |
| 837114               | HG          | 5 |                                 | 09/19/2019.   | Direct.....                     |                           | 90,000        | 90,000     | 88,888      | 89,641                                  |                                          | 46                                        |                                                           | 46                                   |                                            | 90,000                                        |                                          | 0                                | 0                             | 1,626                                                | 10/01/2029.                      |
| 84251K               | BV          | 6 |                                 | 01/31/2019.   | Jefferies.....                  |                           |               |            |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  | 0                             |                                                      |                                  |
|                      |             |   |                                 |               |                                 |                           | 1,082,542     | 940,000    | 1,069,927   | 1,069,501                               |                                          | (1,078)                                   |                                                           | (1,078)                              |                                            | 1,068,423                                     |                                          | 14,119                           | 14,119                        | 6,006                                                | 08/01/2043.                      |
| 880443               | BT          | 2 |                                 | 05/07/2019.   | DAINMUNI.....                   |                           |               |            |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  | 0                             |                                                      |                                  |
|                      |             |   |                                 |               |                                 |                           | 5,939,750     | 5,000,000  | 5,708,600   | 5,584,293                               |                                          | (23,184)                                  |                                                           | (23,184)                             |                                            | 5,561,109                                     |                                          | 378,641                          | 378,641                       | 193,750                                              | 09/01/2026.                      |
| 88045R               | B6          | 8 |                                 | 12/03/2019.   | Direct.....                     |                           | 20,000        | 20,000     | 20,000      | 20,000                                  |                                          |                                           |                                                           | 0                                    |                                            | 20,000                                        |                                          | 0                                | 0                             | 585                                                  | 01/01/2035.                      |
| 880461               | GW          | 2 |                                 | 12/02/2019.   | Direct.....                     |                           | 70,000        | 70,000     | 70,000      | 65,221                                  |                                          |                                           |                                                           | 0                                    |                                            | 70,000                                        |                                          | 0                                | 0                             | 2,261                                                | 07/01/2035.                      |
| 880461               | XE          | 3 |                                 | 08/22/2019.   | Direct.....                     |                           |               |            |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  | 0                             |                                                      |                                  |
|                      |             |   |                                 |               |                                 |                           | 25,000        | 25,000     | 25,000      | 25,000                                  |                                          |                                           |                                                           | 0                                    |                                            | 25,000                                        |                                          | 0                                | 0                             | 180                                                  | 01/01/2049.                      |
| 882117               | 5V          | 2 |                                 | 03/12/2019.   | RAYMOND JAMES & ASSOCIATES..... |                           | 9,776,500     | 10,000,000 | 9,961,400   | 9,962,217                               |                                          | 151                                       |                                                           | 151                                  |                                            | 9,962,369                                     |                                          | (185,869)                        | (185,869)                     | 257,217                                              | 07/01/2047.                      |
| 882756               | 2Q          | 1 |                                 | 05/30/2019.   | Direct.....                     |                           | 2,400,000     | 2,400,000  | 2,453,100   | 2,416,774                               |                                          | (16,774)                                  |                                                           | (16,774)                             |                                            | 2,400,000                                     |                                          | 0                                | 0                             | 112,055                                              | 07/01/2024.                      |
| 88948A               | BG          | 1 |                                 | 06/05/2019.   | WELLS FARGO SECURITIES LLC..... |                           | 662,950       | 1,250,000  | 457,650     | 557,030                                 |                                          | 16,329                                    |                                                           | 16,329                               |                                            | 573,359                                       |                                          | 89,591                           | 89,591                        |                                                      | 02/15/2031.                      |
| 91412H               | AZ          | 6 |                                 | 05/06/2019.   | VARIOUS.....                    |                           | 14,999,585    | 12,550,000 | 14,630,936  | 14,530,988                              |                                          | (64,821)                                  |                                                           | (64,821)                             |                                            | 14,466,167                                    |                                          | 533,418                          | 533,418                       | 302,756                                              | 05/15/2043.                      |
| 91412H               | CT          | 8 |                                 | 02/11/2019.   | RBC CAPITAL MARKETS.....        |                           | 389,113       | 330,000    | 388,865     | 385,910                                 |                                          | (620)                                     |                                                           | (620)                                |                                            | 385,290                                       |                                          | 3,823                            | 3,823                         | 4,033                                                | 05/15/2035.                      |
| 91412H               | CV          | 3 |                                 | 02/06/2019.   | VARIOUS.....                    |                           | 839,483       | 720,000    | 842,125     | 837,231                                 |                                          | (848)                                     |                                                           | (848)                                |                                            | 836,383                                       |                                          | 3,100                            | 3,100                         | 7,386                                                | 05/15/2037.                      |
| 91412H               | DA          | 8 |                                 | 05/20/2019.   | VARIOUS.....                    |                           |               |            |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  | 0                             |                                                      |                                  |
|                      |             |   |                                 |               |                                 |                           | 12,986,597    | 10,845,000 | 12,676,612  | 12,585,920                              |                                          | (59,763)                                  |                                                           | (59,763)                             |                                            | 12,526,157                                    |                                          | 460,440                          | 460,440                       | 270,863                                              | 05/15/2043.                      |
| 91412H               | DB          | 6 |                                 | 03/08/2019.   | VARIOUS.....                    |                           | 3,514,585     | 3,060,000  | 3,537,860   | 3,514,154                               |                                          | (7,435)                                   |                                                           | (7,435)                              |                                            | 3,506,718                                     |                                          | 7,866                            | 7,866                         | 47,226                                               | 05/15/2048.                      |
| 917436               | 2C          | 0 |                                 | 12/12/2019.   | Direct.....                     |                           | 15,000        | 15,000     | 15,000      | 15,000                                  |                                          |                                           |                                                           | 0                                    |                                            | 15,000                                        |                                          | 0                                | 0                             | 563                                                  | 01/01/2025.                      |

SCHEDULE D - PART 4

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

| 1                                    | 2                                                                 |  | 3                               | 4             | 5                                  | 6                         | 7                | 8                | 9                | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|--------------------------------------|-------------------------------------------------------------------|--|---------------------------------|---------------|------------------------------------|---------------------------|------------------|------------------|------------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                                      |                                                                   |  |                                 |               |                                    |                           |                  |                  |                  |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification                 | Description                                                       |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                  | Number of Shares of Stock | Consideration    | Par Value        | Actual Cost      | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 917436 P6 8                          | UTAH HSG CORP SINGLE FAMILY MTG REV.....                          |  | ..                              | 12/04/2019.   | Direct.....                        | .....                     | .....50,000      | .....50,000      | .....50,000      | .....50,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....50,000                                   | .....                                    | .....                            | .....0                        | .....1,670                                           | 07/01/2031.                      |
| 917436 W3 7                          | UTAH HSG CORP SINGLE FAMILY MTG REV.....                          |  | ..                              | 12/04/2019.   | Direct.....                        | .....                     | .....20,000      | .....20,000      | .....20,000      | .....20,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....20,000                                   | .....                                    | .....                            | .....0                        | .....594                                             | 07/01/2034.                      |
| 924397 BT 8                          | VERNON CALIF ELEC SYS REV.....                                    |  | ..                              | 03/21/2019.   | MERRILL LYNCH PIERCE FENNER.....   | .....                     | .....6,923,400   | .....5,000,000   | .....6,431,200   | .....6,183,567                          | .....                                    | .....(7,156)                              | .....                                                     | .....(7,156)                         | .....                                      | .....6,176,411                                | .....                                    | .....746,989                     | .....746,989                  | .....314,967                                         | 07/01/2038.                      |
| 924397 CU 4                          | VERNON CALIF ELEC SYS REV.....                                    |  | ..                              | 07/01/2019.   | Redemption @ 100.00.....           | .....                     | .....180,000     | .....180,000     | .....240,075     | .....229,469                            | .....                                    | .....(674)                                | .....                                                     | .....(674)                           | .....                                      | .....228,795                                  | .....                                    | .....(48,795)                    | .....(48,795)                 | .....15,462                                          | 07/01/2038.                      |
| 927676 RZ 1                          | VIRGIN ISLANDS PUB FIN AUTH REV.....                              |  | ..                              | 09/11/2019.   | Direct.....                        | .....                     | .....85,000      | .....85,000      | .....86,670      | .....86,428                             | .....                                    | .....(93)                                 | .....                                                     | .....(93)                            | .....                                      | .....85,000                                   | .....                                    | .....                            | .....0                        | .....2,414                                           | 10/01/2027.                      |
| 92812Q ZF 7                          | VIRGINIA ST HSG DEV AUTH.....                                     |  | ..                              | 05/31/2019.   | Direct.....                        | .....                     | .....1,000,000   | .....1,000,000   | .....1,000,000   | .....1,000,000                          | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....1,000,000                                | .....                                    | .....                            | .....0                        | .....25,000                                          | 12/01/2039.                      |
| 93978H WC 5                          | WASHINGTON ST HEALTH CARE FACS AUTH REV                           |  | ..                              | 10/09/2019.   | RBC CAPITAL MARKETS.....           | .....                     | .....            | .....            | .....            | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | .....                                      | .....                                         | .....                                    | .....                            | .....                         | .....                                                | .....                            |
| 93978X AX 8                          | WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI                          |  | ..                              | 10/01/2019.   | Direct.....                        | .....                     | .....206,156     | .....165,000     | .....202,422     | .....                                   | .....                                    | .....(314)                                | .....                                                     | .....(314)                           | .....                                      | .....202,108                                  | .....                                    | .....4,047                       | .....4,047                    | .....768                                             | 08/01/2033.                      |
| 976904 A3 6                          | WISCONSIN HSG & ECONOMIC DEV AUTH HSG RE                          |  | ..                              | 06/03/2019.   | Direct.....                        | .....                     | .....35,000      | .....35,000      | .....35,000      | .....35,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....35,000                                   | .....                                    | .....                            | .....0                        | .....1,188                                           | 04/01/2028.                      |
| 977100 FL 5                          | WISCONSIN ST GEN FD ANNUAL APPROPRIATION                          |  | ..                              | 05/01/2019.   | Direct.....                        | .....                     | .....115,000     | .....115,000     | .....115,000     | .....115,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....115,000                                  | .....                                    | .....                            | .....0                        | .....2,300                                           | 11/01/2030.                      |
| 977100 FU 5                          | WISCONSIN ST GEN FD ANNUAL APPROPRIATION                          |  | ..                              | 05/01/2019.   | Direct.....                        | .....                     | .....50,000      | .....50,000      | .....51,299      | .....50,202                             | .....                                    | .....(202)                                | .....                                                     | .....(202)                           | .....                                      | .....50,000                                   | .....                                    | .....                            | .....0                        | .....1,500                                           | 05/01/2033.                      |
| 977100 GN 0                          | WISCONSIN ST GEN FD ANNUAL APPROPRIATION                          |  | ..                              | 01/08/2019.   | WELLS FARGO SECURITIES LLC.....    | .....                     | .....250,000     | .....250,000     | .....256,496     | .....251,010                            | .....                                    | .....(1,010)                              | .....                                                     | .....(1,010)                         | .....                                      | .....250,000                                  | .....                                    | .....                            | .....0                        | .....7,500                                           | 05/01/2033.                      |
| 97710B MS 8                          | WISCONSIN ST HEALTH & EDL FACS AUTH REV                           |  | ..                              | 04/01/2019.   | Direct.....                        | .....                     | .....2,762,015   | .....2,355,000   | .....2,660,137   | .....2,660,137                          | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....2,660,137                                | .....                                    | .....101,877                     | .....101,877                  | .....                                                | 05/01/2025.                      |
| 982788 FJ 5                          | WYANDOTTE MICH ELEC REV.....                                      |  | ..                              | 08/12/2019.   | Direct.....                        | .....                     | .....260,000     | .....260,000     | .....264,880     | .....260,309                            | .....                                    | .....(309)                                | .....                                                     | .....(309)                           | .....                                      | .....260,000                                  | .....                                    | .....                            | .....0                        | .....6,825                                           | 04/01/2039.                      |
| 98322Q DW 4                          | WYOMING CMNTY DEV AUTH HSG REV.....                               |  | ..                              | 06/12/2019.   | AGP ALLIANCE GLOBAL PARTNERS....   | .....                     | .....575,000     | .....575,000     | .....575,000     | .....575,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....575,000                                  | .....                                    | .....                            | .....0                        | .....16,053                                          | 10/01/2026.                      |
| 98322Q JR 9                          | WYOMING CMNTY DEV AUTH HSG REV.....                               |  | ..                              | 03/01/2019.   | Direct.....                        | .....                     | .....61,608      | .....60,000      | .....60,000      | .....60,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....60,000                                   | .....                                    | .....1,608                       | .....1,608                    | .....1,367                                           | 12/01/2037.                      |
| 98322Q QN 0                          | WYOMING CMNTY DEV AUTH HSG REV.....                               |  | ..                              | 12/01/2019.   | Direct.....                        | .....                     | .....185,000     | .....185,000     | .....185,000     | .....95,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....185,000                                  | .....                                    | .....                            | .....0                        | .....4,203                                           | 12/01/2038.                      |
| 3199999.                             | Total - Bonds - U.S. Special Revenue and Special Assessments..... |  | .....                           | .....         | .....                              | .....                     | .....463,866,117 | .....434,625,767 | .....452,228,455 | .....437,428,002                        | .....(5)                                 | .....(224,743)                            | .....0                                                    | .....(224,747)                       | .....0                                     | .....451,826,285                              | .....0                                   | .....12,035,543                  | .....12,035,543               | .....9,767,427                                       | XXX                              |
| Bonds - Industrial and Miscellaneous |                                                                   |  |                                 |               |                                    |                           |                  |                  |                  |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 000000 00 0                          | Steamboat III Warehouse Income Preferenc.....                     |  | ..                              | 11/01/2019.   | DIRECT.....                        | .....                     | .....212,500     | .....212,500     | .....212,500     | .....212,500                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....212,500                                  | .....                                    | .....                            | .....0                        | .....20,190                                          | 06/06/2029.                      |
| 000366 AA 2                          | AASET 171 A - ABS.....                                            |  | ..                              | 12/16/2019.   | Paydown.....                       | .....                     | .....802,592     | .....802,592     | .....795,569     | .....                                   | .....                                    | .....7,023                                | .....                                                     | .....7,023                           | .....                                      | .....802,592                                  | .....                                    | .....                            | .....0                        | .....10,351                                          | 05/16/2042.                      |
| 00037U AA 8                          | AASET 2018-3 A - ABS.....                                         |  | D                               | 12/16/2019.   | Paydown.....                       | .....                     | .....184,357     | .....184,357     | .....185,645     | .....185,645                            | .....                                    | .....(1,288)                              | .....                                                     | .....(1,288)                         | .....                                      | .....184,357                                  | .....                                    | .....                            | .....0                        | .....4,357                                           | 12/15/2038.                      |
| 000780 PA 8                          | AMAC 0313 A4 - CMO/RMBS.....                                      |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....30,324      | .....30,324      | .....30,779      | .....                                   | .....                                    | .....(156)                                | .....                                                     | .....(156)                           | .....                                      | .....30,324                                   | .....                                    | .....                            | .....0                        | .....551                                             | 01/25/2034.                      |
| 000823 AA 2                          | ABPCI 2 A1 - CDO.....                                             |  | C                               | 06/24/2019.   | BARCLAYS CAPITAL INC.....          | .....                     | .....2,998,500   | .....3,000,000   | .....3,000,000   | .....3,000,000                          | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....3,000,000                                | .....                                    | .....(1,500)                     | .....(1,500)                  | .....90,326                                          | 07/20/2029.                      |
| 00105H EA 0                          | AFC 992 2A - RMBS.....                                            |  | ..                              | 12/26/2019.   | Paydown.....                       | .....                     | .....220,640     | .....220,640     | .....183,131     | .....181,255                            | .....                                    | .....(1,671)                              | .....                                                     | .....(1,671)                         | .....                                      | .....220,640                                  | .....                                    | .....                            | .....0                        | .....3,291                                           | 06/24/2029.                      |
| 00105H EJ 1                          | AFC 002 1A - RMBS.....                                            |  | ..                              | 12/26/2019.   | Paydown.....                       | .....                     | .....7,727       | .....7,727       | .....6,413       | .....6,619                              | .....                                    | .....73                                   | .....                                                     | .....73                              | .....                                      | .....7,727                                    | .....                                    | .....                            | .....0                        | .....102                                             | 06/25/2030.                      |
| 00110A AE 4                          | AEP A A5 - ABS.....                                               |  | ..                              | 07/01/2019.   | Paydown.....                       | .....                     | .....759,886     | .....759,886     | .....703,845     | .....752,778                            | .....                                    | .....2,078                                | .....                                                     | .....2,078                           | .....                                      | .....759,886                                  | .....                                    | .....                            | .....0                        | .....29,218                                          | 07/01/2021.                      |
| 001406 AA 5                          | DCAL 2015 A1 - ABS.....                                           |  | C                               | 12/15/2019.   | Paydown.....                       | .....                     | .....311,509     | .....311,509     | .....310,730     | .....                                   | .....                                    | .....779                                  | .....                                                     | .....779                             | .....                                      | .....311,509                                  | .....                                    | .....                            | .....0                        | .....7,232                                           | 02/15/2040.                      |
| 00184A AG 0                          | TIME WARNER INC.....                                              |  | ..                              | 05/14/2019.   | VARIOUS.....                       | .....                     | .....2,455,556   | .....1,825,000   | .....2,491,211   | .....2,430,377                          | .....                                    | .....(14,370)                             | .....                                                     | .....(14,370)                        | .....                                      | .....2,416,007                                | .....                                    | .....39,549                      | .....39,549                   | .....138,284                                         | 05/01/2032.                      |
| 00191P AB 9                          | APS 141 1M - CMO/RMBS.....                                        |  | ..                              | 12/01/2019.   | Citigroup (SSB).....               | .....                     | .....3,286,244   | .....14,239,648  | .....3,545,840   | .....3,339,693                          | .....                                    | .....(179,134)                            | .....                                                     | .....(179,134)                       | .....                                      | .....3,366,706                                | .....                                    | .....(80,462)                    | .....(80,462)                 | .....225,307                                         | 08/28/2054.                      |
| 00206R AZ 5                          | AT&T INC.....                                                     |  | ..                              | 08/13/2019.   | SUMRIDGE PARTNERS LLC.....         | .....                     | .....41,278      | .....40,000      | .....42,547      | .....41,023                             | .....                                    | .....(235)                                | .....                                                     | .....(235)                           | .....                                      | .....40,788                                   | .....                                    | .....490                         | .....490                      | .....1,550                                           | 08/15/2021.                      |
| 00206R CE 0                          | AT&T INC.....                                                     |  | ..                              | 01/23/2019.   | BARCLAYS CAPITAL INC.....          | .....                     | .....343,570     | .....340,000     | .....335,835     | .....335,878                            | .....                                    | .....54                                   | .....                                                     | .....54                              | .....                                      | .....335,932                                  | .....                                    | .....7,638                       | .....7,638                    | .....4,936                                           | 03/11/2024.                      |
| 00206R CG 5                          | AT&T INC.....                                                     |  | ..                              | 12/04/2019.   | BANC OF AMERICA/FIXED INCOME.....  | .....                     | .....325,844     | .....290,000     | .....267,769     | .....268,508                            | .....                                    | .....388                                  | .....                                                     | .....388                             | .....                                      | .....268,896                                  | .....                                    | .....56,948                      | .....56,948                   | .....13,495                                          | 06/15/2044.                      |
| 00206R CM 2                          | AT&T INC.....                                                     |  | ..                              | 07/15/2019.   | CREDIT SUISSE SECURITIES (USA).... | .....                     | .....91,383      | .....90,000      | .....92,439      | .....91,486                             | .....                                    | .....(233)                                | .....                                                     | .....(233)                           | .....                                      | .....91,253                                   | .....                                    | .....130                         | .....130                      | .....1,470                                           | 06/30/2022.                      |
| 00206R CN 0                          | AT&T INC.....                                                     |  | ..                              | 01/23/2019.   | GOLDMAN.....                       | .....                     | .....135,779     | .....140,000     | .....135,442     | .....135,658                            | .....                                    | .....40                                   | .....                                                     | .....40                              | .....                                      | .....135,699                                  | .....                                    | .....80                          | .....80                       | .....926                                             | 05/15/2025.                      |

E14.14

SCHEDULE D - PART 4

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

E14.15

| 1                    | 2                                           |  | 3                               | 4             | 5                                  | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|---------------------------------------------|--|---------------------------------|---------------|------------------------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                             |  |                                 |               |                                    |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                                 |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                  | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 00206R DJ 8          | AT&T INC.....                               |  | ..                              | 01/23/2019.   | PERSHING DIV OF DLJ SEC LNDING.... | .....                     | .....1,783     | .....2,000     | .....1,752     | .....1,753                              | .....                                    | .....0                                    | .....                                                     | .....0                               | .....                                      | .....1,754                                    | .....                                    | .....29                          | .....29                       | .....34                                              | 03/09/2048.                      |
| 00206R DQ 2          | AT&T INC.....                               |  | ..                              | 09/24/2019.   | JP MORGAN SECURITIES LLC.....      | .....                     | .....546,325   | .....500,000   | .....512,115   | .....510,813                            | .....                                    | .....(847)                                | .....                                                     | .....(847)                           | .....                                      | .....509,965                                  | .....                                    | .....36,360                      | .....36,360                   | .....22,726                                          | 03/01/2027.                      |
| 00206R GL 0          | AT&T INC.....                               |  | ..                              | 01/24/2019.   | MORGAN STANLEY CO.....             | .....                     | .....1,477,575 | .....1,500,000 | .....1,434,840 | .....1,437,615                          | .....                                    | .....443                                  | .....                                                     | .....443                             | .....                                      | .....1,438,058                                | .....                                    | .....39,517                      | .....39,517                   | .....27,846                                          | 02/15/2028.                      |
| 00206R GQ 9          | AT&T INC.....                               |  | ..                              | 01/23/2019.   | Stifel Nicolaus & Co.....          | .....                     | .....263,539   | .....270,000   | .....253,614   | .....253,683                            | .....                                    | .....79                                   | .....                                                     | .....79                              | .....                                      | .....253,762                                  | .....                                    | .....9,777                       | .....9,777                    | .....5,160                                           | 02/15/2030.                      |
| 00209T AB 1          | COMCAST CABLE COMMUNICATIONS HOLDINGS IN    |  | ..                              | 12/20/2019.   | BARCLAYS CAPITAL INC.....          | .....                     | .....          | .....          | .....          | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | .....                                      | .....                                         | .....                                    | .....                            | .....                         | .....                                                | .....                            |
| 00214C BF 1          | ASG 132 230 - RMBS.....                     |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....12,092    | .....10,000    | .....14,420    | .....11,840                             | .....                                    | .....(432)                                | .....                                                     | .....(432)                           | .....                                      | .....11,408                                   | .....                                    | .....684                         | .....684                      | .....1,037                                           | 11/15/2022.                      |
| 00248P AP 1          | AVOCE 1R A1R - CDO.....                     |  | ..                              | 06/13/2019.   | Paydown.....                       | .....                     | .....2,892,520 | .....2,892,520 | .....2,892,520 | .....2,892,520                          | .....                                    | .....(0)                                  | .....                                                     | .....(0)                             | .....                                      | .....2,892,520                                | .....                                    | .....0                           | .....0                        | .....636                                             | 11/25/2035.                      |
| 00249* AA 9          | AXA EQUITABLE LIFE INS. (POWELL-WHITE) - .. |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....2,400     | .....2,400     | .....1,006     | .....1,421                              | .....                                    | .....979                                  | .....                                                     | .....979                             | .....                                      | .....2,400                                    | .....                                    | .....0                           | .....0                        | .....68,700                                          | 07/15/2026.                      |
| 00249* AD 3          | AXA EQUITABLE LIFE INSUR CO                 |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....6,608     | .....6,612     | .....4,574     | .....5,020                              | .....                                    | .....1,588                                | .....                                                     | .....1,588                           | .....                                      | .....6,608                                    | .....                                    | .....0                           | .....0                        | .....                                                | 12/05/2026.                      |
| 00249* AE 1          | AXA EQUITABLE LIFE INS CO (SCHWARZER) - ..  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....8,912     | .....8,916     | .....5,224     | .....6,731                              | .....                                    | .....2,181                                | .....                                                     | .....2,181                           | .....                                      | .....8,912                                    | .....                                    | .....0                           | .....0                        | .....                                                | 12/05/2026.                      |
| 00256D AB 8          | AASET 191 B - ABS.....                      |  | ..                              | 12/15/2019.   | Paydown.....                       | .....                     | .....26,500    | .....26,500    | .....26,499    | .....                                   | .....                                    | .....1                                    | .....                                                     | .....1                               | .....                                      | .....26,500                                   | .....                                    | .....0                           | .....0                        | .....310                                             | 05/15/2039.                      |
| 00289L AA 3          | ABENGOA TRANSMISSION SUR SA.....            |  | C                               | 10/31/2019.   | Paydown.....                       | .....                     | .....10,530    | .....10,530    | .....10,753    | .....10,730                             | .....                                    | .....(200)                                | .....                                                     | .....(200)                           | .....                                      | .....10,530                                   | .....                                    | .....0                           | .....0                        | .....563                                             | 04/30/2043.                      |
| 00441Y AD 4          | ACE 06OP2 A2C - RMBS.....                   |  | ..                              | 12/26/2019.   | Paydown.....                       | .....                     | .....368,099   | .....368,099   | .....230,522   | .....321,727                            | .....                                    | .....46,372                               | .....                                                     | .....46,372                          | .....                                      | .....368,099                                  | .....                                    | .....0                           | .....0                        | .....5,970                                           | 08/25/2036.                      |
| 004421 MJ 9          | ACE 05HE2 M7 - RMBS.....                    |  | ..                              | 12/26/2019.   | Paydown.....                       | .....                     | .....          | .....89,512    | .....18,256    | .....17,570                             | .....                                    | .....(190)                                | .....                                                     | .....(190)                           | .....                                      | .....                                         | .....                                    | .....0                           | .....0                        | .....766                                             | 04/25/2035.                      |
| 004421 VE 0          | ACE 06SL1 A - RMBS.....                     |  | ..                              | 12/26/2019.   | Paydown.....                       | .....                     | .....25,379    | .....25,379    | .....14,307    | .....                                   | .....                                    | .....18                                   | .....                                                     | .....18                              | .....                                      | .....25,379                                   | .....                                    | .....0                           | .....0                        | .....215                                             | 09/25/2035.                      |
| 004422 AE 1          | ACE 06ASP5 A2C - RMBS.....                  |  | ..                              | 12/26/2019.   | Paydown.....                       | .....                     | .....645,864   | .....645,864   | .....356,501   | .....343,660                            | .....                                    | .....2,671                                | .....                                                     | .....2,671                           | .....                                      | .....645,864                                  | .....                                    | .....0                           | .....0                        | .....7,177                                           | 10/25/2036.                      |
| 00442B AB 7          | ACE 06HE4 A2A - RMBS.....                   |  | ..                              | 12/26/2019.   | Paydown.....                       | .....                     | .....222,090   | .....222,090   | .....126,126   | .....122,521                            | .....                                    | .....423                                  | .....                                                     | .....423                             | .....                                      | .....222,090                                  | .....                                    | .....0                           | .....0                        | .....2,085                                           | 10/25/2036.                      |
| 00442K AC 5          | ACE 07WM2 A2B - RMBS.....                   |  | ..                              | 12/26/2019.   | Paydown.....                       | .....                     | .....33,211    | .....33,211    | .....18,598    | .....                                   | .....                                    | .....29                                   | .....                                                     | .....29                              | .....                                      | .....33,211                                   | .....                                    | .....0                           | .....0                        | .....162                                             | 02/25/2037.                      |
| 004446 AD 2          | ACETO CORP.....                             |  | ..                              | 05/14/2019.   | VARIOUS.....                       | .....                     | .....1,128,000 | .....1,300,000 | .....753,948   | .....1,059,395                          | .....                                    | .....                                     | .....305,447                                              | .....(305,447)                       | .....                                      | .....753,948                                  | .....                                    | .....374,052                     | .....374,052                  | .....                                                | 11/01/2020.                      |
| 00507U AR 2          | ACTAVIS FUNDING SCS.....                    |  | C                               | 07/15/2019.   | JP MORGAN SECURITIES LLC.....      | .....                     | .....101,972   | .....100,000   | .....105,620   | .....103,206                            | .....                                    | .....(551)                                | .....                                                     | .....(551)                           | .....                                      | .....102,655                                  | .....                                    | .....(683)                       | .....(683)                    | .....2,885                                           | 03/15/2022.                      |
| 00507U AT 8          | ACTAVIS FUNDING SCS.....                    |  | C                               | 05/03/2019.   | VARIOUS.....                       | .....                     | .....196,407   | .....200,000   | .....199,140   | .....199,250                            | .....                                    | .....22                                   | .....                                                     | .....22                              | .....                                      | .....199,272                                  | .....                                    | .....(2,865)                     | .....(2,865)                  | .....5,313                                           | 03/15/2035.                      |
| 00507U AU 5          | ACTAVIS FUNDING SCS.....                    |  | C                               | 04/03/2019.   | CREDIT SUISSE SECURITIES (USA).... | .....                     | .....40,084    | .....41,000    | .....40,066    | .....40,083                             | .....                                    | .....7                                    | .....                                                     | .....7                               | .....                                      | .....40,090                                   | .....                                    | .....(6)                         | .....(6)                      | .....1,082                                           | 03/15/2045.                      |
| 007034 AJ 0          | ARMT 062B 3A1 - CMO/RMBS.....               |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....680,738   | .....680,719   | .....451,827   | .....400,812                            | .....                                    | .....36,947                               | .....                                                     | .....36,947                          | .....                                      | .....680,738                                  | .....                                    | .....0                           | .....0                        | .....17,531                                          | 05/25/2036.                      |
| 007036 LX 2          | ARMT 055A 621 - RMBS.....                   |  | ..                              | 12/26/2019.   | Paydown.....                       | .....                     | .....23,324    | .....23,325    | .....8,222     | .....18,563                             | .....                                    | .....4,761                                | .....                                                     | .....4,761                           | .....                                      | .....23,324                                   | .....                                    | .....0                           | .....0                        | .....368                                             | 09/25/2035.                      |
| 007036 TH 9          | ARMT 0510A 331 - CMO/RMBS.....              |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....576,151   | .....579,737   | .....495,675   | .....412,292                            | .....                                    | .....26,596                               | .....                                                     | .....26,596                          | .....                                      | .....576,151                                  | .....                                    | .....0                           | .....0                        | .....14,420                                          | 01/25/2036.                      |
| 007037 AE 4          | ARMT 071A 51 - RMBS.....                    |  | ..                              | 12/26/2019.   | Paydown.....                       | .....                     | .....118,558   | .....138,962   | .....105,090   | .....112,399                            | .....                                    | .....7,359                                | .....                                                     | .....7,359                           | .....                                      | .....118,558                                  | .....                                    | .....0                           | .....0                        | .....2,091                                           | 03/25/2037.                      |
| 007037 BJ 2          | ARMT 071A 531 - RMBS.....                   |  | ..                              | 12/26/2019.   | Paydown.....                       | .....                     | .....126,747   | .....148,562   | .....112,350   | .....120,009                            | .....                                    | .....7,884                                | .....                                                     | .....7,884                           | .....                                      | .....126,747                                  | .....                                    | .....0                           | .....0                        | .....2,218                                           | 03/25/2037.                      |
| 00703R AE 0          | ARMT 073 2A1 - CMO/RMBS.....                |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....477,877   | .....469,528   | .....245,573   | .....245,573                            | .....                                    | .....(5,890)                              | .....                                                     | .....(5,890)                         | .....                                      | .....477,877                                  | .....                                    | .....0                           | .....0                        | .....13,298                                          | 11/25/2037.                      |
| 00856L AA 6          | AGROMERCANTIL SENIOR TRUST.....             |  | C                               | 04/10/2019.   | Maturity @ 100.00.....             | .....                     | .....1,000,000 | .....1,000,000 | .....1,010,200 | .....1,001,136                          | .....                                    | .....(1,136)                              | .....                                                     | .....(1,136)                         | .....                                      | .....1,000,000                                | .....                                    | .....0                           | .....0                        | .....31,250                                          | 04/10/2019.                      |
| 00928Q AR 2          | AIRCATTLE LTD.....                          |  | ..                              | 07/23/2019.   | MARKETAXESS CORPORATION.....       | .....                     | .....510,159   | .....490,000   | .....489,172   | .....489,212                            | .....                                    | .....112                                  | .....                                                     | .....112                             | .....                                      | .....489,324                                  | .....                                    | .....20,835                      | .....20,835                   | .....17,967                                          | 09/25/2023.                      |
| 016269 AD 4          | ALINE 1 D - CDO.....                        |  | ..                              | 12/13/2019.   | SG AMERICAS SECURITIES, LLC.....   | .....                     | .....983,000   | .....1,000,000 | .....1,000,000 | .....1,000,000                          | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....1,000,000                                | .....                                    | .....(17,000)                    | .....(17,000)                 | .....78,262                                          | 07/21/2031.                      |
| 01748N AE 4          | ALLEGION US HOLDING COMPANY INC.....        |  | C                               | 04/24/2019.   | MARKETAXESS CORPORATION.....       | .....                     | .....236,328   | .....250,000   | .....249,395   | .....249,459                            | .....                                    | .....26                                   | .....                                                     | .....26                              | .....                                      | .....249,486                                  | .....                                    | .....(13,158)                    | .....(13,158)                 | .....5,054                                           | 10/01/2027.                      |
| 019736 AE 7          | ALLISON TRANSMISSION INC.....               |  | ..                              | 11/12/2019.   | BANC OF AMERICA/FIXED INCOME.....  | .....                     | .....2,052,500 | .....2,000,000 | .....1,923,750 | .....1,926,708                          | .....                                    | .....5,963                                | .....                                                     | .....5,963                           | .....                                      | .....1,932,671                                | .....                                    | .....119,829                     | .....119,829                  | .....106,347                                         | 10/01/2027.                      |
| 02001@ AE 3          | ALLSTATE LIFE INSURANCE (HOSPEDALES) - C    |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....          | .....          | .....          | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | .....                                      | .....                                         | .....                                    | .....                            | .....                         | .....                                                | .....                            |
| 02001@ AF 0          | ALLSTATE LIFE INSURANCE (MINER) - CMO.....  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....39,600    | .....39,600    | .....22,521    | .....33,933                             | .....                                    | .....5,667                                | .....                                                     | .....5,667                           | .....                                      | .....39,600                                   | .....                                    | .....0                           | .....0                        | .....                                                | 03/15/2025.                      |
| 02001@ AG 8          | ALLSTATE LIFE INS CO OF NEW YORK (MINER)    |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....8,667     | .....8,664     | .....5,093     | .....7,215                              | .....                                    | .....1,452                                | .....                                                     | .....1,452                           | .....                                      | .....8,667                                    | .....                                    | .....0                           | .....0                        | .....                                                | 04/01/2024.                      |
| 02001@ AH 6          | ALLSTATE LIFE INS CO (MERCEDES) - CMO.....  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....9,600     | .....9,600     | .....6,584     | .....8,057                              | .....                                    | .....1,543                                | .....                                                     | .....1,543                           | .....                                      | .....9,600                                    | .....                                    | .....0                           | .....0                        | .....                                                | 04/01/2024.                      |
| 02001@ AJ 2          | ALLSTATE LIFE INS CO NEW YORK (MCGRADY)     |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....2,585     | .....2,826     | .....1,263     | .....1,423                              | .....                                    | .....1,099                                | .....                                                     | .....1,099                           | .....                                      | .....2,585                                    | .....                                    | .....0                           | .....0                        | .....                                                | 07/30/2033.                      |
|                      |                                             |  |                                 |               |                                    |                           | .....7,200     | .....7,200     | .....4,518     | .....5,597                              | .....                                    | .....1,603                                | .....                                                     | .....1,603                           | .....                                      | .....7,200                                    | .....                                    | .....0                           | .....0                        | .....                                                | 12/22/2027.                      |

**SCHEDULE D - PART 4**

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

E14.16

| 1                    | 2 |                                             | 3                               | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|---|---------------------------------------------|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |   |                                             |                                 |               |                   |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification |   | Description                                 | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 02001@ AK 9          |   | ALLSTATE LIFE INS CO (LEWIS) - CMO.....     | ..                              | 11/01/2019.   | Paydown.....      | .....                     | 14,505        | 14,505    | 11,097      | 13,652                                  | .....                                    | .....852                                  | .....                                                     | .....852                             | .....                                      | .....14,505                                   | .....                                    | .....                            | .....0                        | .....                                                | 11/02/2019.                      |
| 02001@ AM 5          |   | ALLSTATE LIFE INS CO OF NY (MERCEDES) - ..  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 7,532         | 7,533     | 4,005       | 5,331                                   | .....                                    | .....2,200                                | .....                                                     | .....2,200                           | .....                                      | .....7,532                                    | .....                                    | .....                            | .....0                        | .....                                                | 09/15/2028.                      |
| 02001@ AN 3          |   | ALLSTATE LIFE INS CO NEW YORK (BESNER) - .. | ..                              | 09/01/2019.   | Paydown.....      | .....                     | 40,000        | 40,000    | 20,194      | 30,648                                  | .....                                    | .....9,352                                | .....                                                     | .....9,352                           | .....                                      | .....40,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 08/27/2024.                      |
| 02001@ AQ 6          |   | ALLSTATE LIFE INS CO OF NEW YORK (RIVAS)    | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 12,036        | 12,036    | 4,781       | 5,841                                   | .....                                    | .....6,195                                | .....                                                     | .....6,195                           | .....                                      | .....12,036                                   | .....                                    | .....                            | .....0                        | .....                                                | 01/09/2043.                      |
| 02001@ AR 4          |   | ALLSTATE LIFE INS CO OF NY (LABOSSIERE)..   | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,600         | 6,600     | 3,973       | 4,510                                   | .....                                    | .....2,090                                | .....                                                     | .....2,090                           | .....                                      | .....6,600                                    | .....                                    | .....                            | .....0                        | .....                                                | 10/17/2031.                      |
| 02001@ AT 0          |   | ALLSTATE LIFE INSUR CO OF NY (OVERBY) - ..  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 27,049        | 27,049    | 12,709      | 18,081                                  | .....                                    | .....8,968                                | .....                                                     | .....8,968                           | .....                                      | .....27,049                                   | .....                                    | .....                            | .....0                        | .....                                                | 11/19/2030.                      |
| 02001@ AU 7          |   | ALLSTATE LIFE INSURANCE CO OF NY (FURSE)    | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 24,000        | 24,000    | 14,603      | 19,222                                  | .....                                    | .....4,778                                | .....                                                     | .....4,778                           | .....                                      | .....24,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 08/18/2025.                      |
| 02001@ AX 1          |   | ALLSTATE LIFE INS CO OF NY (HERNANDEZ) -    | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 2,809         | 2,768     | 1,690       | 1,946                                   | .....                                    | .....862                                  | .....                                                     | .....862                             | .....                                      | .....2,809                                    | .....                                    | .....                            | .....0                        | .....                                                | 01/07/2029.                      |
| 02001@ AY 9          |   | ALLSTATE SETTLEMENT CORP (ACOSTA) - CMO     | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 11,127        | 11,127    | 5,409       | 6,339                                   | .....                                    | .....4,788                                | .....                                                     | .....4,788                           | .....                                      | .....11,127                                   | .....                                    | .....                            | .....0                        | .....                                                | 03/12/2035.                      |
| 02001@ AZ 6          |   | ALLSTATE ASSIGNMENT CO (MIKA) - CMO.....    | ..                              | 05/14/2019.   | Paydown.....      | .....                     | 15,000        | 15,000    | 9,183       | 11,864                                  | .....                                    | .....3,136                                | .....                                                     | .....3,136                           | .....                                      | .....15,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 05/14/2024.                      |
| 02003@ AG 6          |   | ALLSTATE LIFE INSURANCE (MCCRAY) - CMO..    | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 4,638         | 4,632     | 1,645       | 2,419                                   | .....                                    | .....2,219                                | .....                                                     | .....2,219                           | .....                                      | .....4,638                                    | .....                                    | .....                            | .....0                        | .....                                                | 08/27/2035.                      |
| 02003@ AH 4          |   | ALLSTATE LIFE INSURANCE (TURNER) - CMO..    | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 15,240        | 15,240    | 10,664      | 14,233                                  | .....                                    | .....1,874                                | .....                                                     | .....1,874                           | .....                                      | .....15,240                                   | .....                                    | .....                            | .....0                        | .....                                                | 11/03/2022.                      |
| 02003@ AN 1          |   | ALLSTATE LIFE INSURANCE (MOORE) - CMO...    | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 3,215         | 3,216     | 1,772       | 2,241                                   | .....                                    | .....974                                  | .....                                                     | .....974                             | .....                                      | .....3,215                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2028.                      |
| 02003@ AS 0          |   | ALLSTATE LIFE INSURANCE COMPANY - CMO..     | ..                              | 02/28/2019.   | VARIOUS.....      | .....                     | 80,431        | 80,431    | 48,439      | 79,523                                  | .....                                    | .....908                                  | .....                                                     | .....908                             | .....                                      | .....80,431                                   | .....                                    | .....                            | .....0                        | .....                                                | 02/28/2019.                      |
| 02003@ AT 8          |   | ALLSTATE LIFE INSURANCE (MCGRADY) -         | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 4,996         | 4,944     | 2,737       | 3,533                                   | .....                                    | .....1,463                                | .....                                                     | .....1,463                           | .....                                      | .....4,996                                    | .....                                    | .....                            | .....0                        | .....                                                | 04/22/2028.                      |
| 02003@ AU 5          |   | ALLSTATE LIFE INSURANCE (DUNN) - CMO.....   | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,008         | 6,012     | 2,864       | 4,039                                   | .....                                    | .....1,968                                | .....                                                     | .....1,968                           | .....                                      | .....6,008                                    | .....                                    | .....                            | .....0                        | .....                                                | 02/15/2030.                      |
| 02003@ AV 3          |   | ALLSTATE LIFE INSURANCE (DELONEY) - CMO     | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 1,200         | 1,200     | 398         | 487                                     | .....                                    | .....713                                  | .....                                                     | .....713                             | .....                                      | .....1,200                                    | .....                                    | .....                            | .....0                        | .....                                                | 11/26/2039.                      |
| 02003@ AY 7          |   | ALLSTATE LIFE INSURANCE (DEANE) - CMO...    | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 10,769        | 10,772    | 6,839       | 9,769                                   | .....                                    | .....999                                  | .....                                                     | .....999                             | .....                                      | .....10,769                                   | .....                                    | .....                            | .....0                        | .....                                                | 08/19/2021.                      |
| 02003@ AZ 4          |   | ALLSTATE LIFE INSURANCE (MONROE, JR.) - ..  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 7,128         | 7,092     | 4,853       | 6,210                                   | .....                                    | .....917                                  | .....                                                     | .....917                             | .....                                      | .....7,128                                    | .....                                    | .....                            | .....0                        | .....                                                | 04/07/2022.                      |
| 02003@ BA 8          |   | ALLSTATE LIFE INSURANCE (GUERRERO) - CMO    | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 3,600         | 3,576     | 1,872       | 2,237                                   | .....                                    | .....1,363                                | .....                                                     | .....1,363                           | .....                                      | .....3,600                                    | .....                                    | .....                            | .....0                        | .....                                                | 06/01/2033.                      |
| 02003@ BB 6          |   | ALLSTATE LIFE INSURANCE (MOORE) - CMO...    | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 4,200         | 4,200     | 2,570       | 3,158                                   | .....                                    | .....1,042                                | .....                                                     | .....1,042                           | .....                                      | .....4,200                                    | .....                                    | .....                            | .....0                        | .....                                                | 05/01/2027.                      |
| 02003@ BC 4          |   | ALLSTATE LIFE INSURANCE (BEASLEY) - CMO     | ..                              | 09/18/2019.   | Paydown.....      | .....                     | 25,000        | 25,000    | 13,859      | 21,182                                  | .....                                    | .....3,818                                | .....                                                     | .....3,818                           | .....                                      | .....25,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 09/18/2022.                      |
| 02003@ BE 0          |   | ALLSTATE LIFE INSURANCE (BURFORD) - CMO     | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 4,125         | 4,128     | 2,272       | 2,660                                   | .....                                    | .....1,465                                | .....                                                     | .....1,465                           | .....                                      | .....4,125                                    | .....                                    | .....                            | .....0                        | .....                                                | 07/18/2031.                      |
| 02003@ BF 7          |   | ALLSTATE LIFE INSURANCE (MOORE) - CMO...    | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 4,920         | 4,920     | 3,053       | 3,716                                   | .....                                    | .....1,204                                | .....                                                     | .....1,204                           | .....                                      | .....4,920                                    | .....                                    | .....                            | .....0                        | .....                                                | 08/01/2027.                      |
| 02003@ BH 3          |   | ALLSTATE LIFE INSURANCE (TAYLOR) - CMO..    | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 19,680        | 19,680    | 9,473       | 13,004                                  | .....                                    | .....6,676                                | .....                                                     | .....6,676                           | .....                                      | .....19,680                                   | .....                                    | .....                            | .....0                        | .....                                                | 06/01/2031.                      |
| 02003@ BJ 9          |   | ALLSTATE LIFE INSURANCE COMPANY - CMO..     | ..                              | 01/25/2019.   | Paydown.....      | .....                     | 40,000        | 40,000    | 15,495      | 24,164                                  | .....                                    | .....15,836                               | .....                                                     | .....15,836                          | .....                                      | .....40,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 05/25/2033.                      |
| 02003@ BK 6          |   | ALLSTATE LIFE INSURANCE (GALINDO) - CMO     | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 7,750         | 7,755     | 3,776       | 5,607                                   | .....                                    | .....2,144                                | .....                                                     | .....2,144                           | .....                                      | .....7,750                                    | .....                                    | .....                            | .....0                        | .....                                                | 03/16/2028.                      |
| 02003@ BM 2          |   | ALLSTATE LIFE INSURANCE (MCGRADY) -         | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 4,940         | 4,944     | 2,880       | 3,589                                   | .....                                    | .....1,351                                | .....                                                     | .....1,351                           | .....                                      | .....4,940                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2027.                      |
| 02003@ BQ 3          |   | ALLSTATE LIFE INSURANCE CO (TURNER-POPE)    | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 12,622        | 12,624    | 8,639       | 11,807                                  | .....                                    | .....816                                  | .....                                                     | .....816                             | .....                                      | .....12,622                                   | .....                                    | .....                            | .....0                        | .....                                                | 10/01/2020.                      |
| 02003@ BR 1          |   | ALLSTATE LIFE INSURANCE COMPANY (KIMBLE)    | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,000         | 6,000     | 3,679       | 4,592                                   | .....                                    | .....1,408                                | .....                                                     | .....1,408                           | .....                                      | .....6,000                                    | .....                                    | .....                            | .....0                        | .....                                                | 01/13/2028.                      |
| 02003@ BT 7          |   | ALLSTATE LIFE INSURANCE COMPANY - CMO..     | ..                              | 04/28/2019.   | Paydown.....      | .....                     | 25,880        | 25,880    | 13,716      | 20,948                                  | .....                                    | .....4,932                                | .....                                                     | .....4,932                           | .....                                      | .....25,880                                   | .....                                    | .....                            | .....0                        | .....                                                | 04/28/2024.                      |
| 02003@ BU 4          |   | ALLSTATE LIFE INS CO (ORTIZ) - CMO.....     | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 1,800         | 1,800     | 1,050       | 1,361                                   | .....                                    | .....439                                  | .....                                                     | .....439                             | .....                                      | .....1,800                                    | .....                                    | .....                            | .....0                        | .....                                                | 01/01/2029.                      |
| 02003@ BX 8          |   | ALLSTATE LIFE INS CO (RODRIGUES) - CMO...   | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 5,820         | 5,820     | 3,237       | 3,847                                   | .....                                    | .....1,973                                | .....                                                     | .....1,973                           | .....                                      | .....5,820                                    | .....                                    | .....                            | .....0                        | .....                                                | 05/05/2031.                      |
| 02003@ CC 7          |   | ALLSTATE LIFE INS CO (FARREN) - CMO.....    | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 1,200         | 1,200     | 741         | 1,088                                   | .....                                    | .....112                                  | .....                                                     | .....112                             | .....                                      | .....1,200                                    | .....                                    | .....                            | .....0                        | .....                                                | 06/22/2020.                      |
| 02003@ CA 3          |   | ALLSTATE LIFE INS CO (COWART) - CMO.....    | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 12,000        | 12,000    | 4,752       | 6,681                                   | .....                                    | .....5,319                                | .....                                                     | .....5,319                           | .....                                      | .....12,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 10/02/2036.                      |
| 02003@ CF 6          |   | ALLSTATE LIFE INS CO (WILLIAMS) - CMO.....  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 9,547         | 9,552     | 5,636       | 7,459                                   | .....                                    | .....2,087                                | .....                                                     | .....2,087                           | .....                                      | .....9,547                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/11/2025.                      |
| 02003@ CG 4          |   | ALLSTATE LIFE INS CO (ISEMAN) - CMO.....    | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 3,606         | 3,600     | 1,972       | 2,369                                   | .....                                    | .....1,237                                | .....                                                     | .....1,237                           | .....                                      | .....3,606                                    | .....                                    | .....                            | .....0                        | .....                                                | 08/22/2029.                      |
| 02003@ CJ 8          |   | ALLSTATE LIFE INS CO (KANNADAY) - CMO.....  | ..                              | 06/19/2019.   | VARIOUS.....      | .....                     | 45,000        | 45,000    | 31,774      | 43,552                                  | .....                                    | .....1,448                                | .....                                                     | .....1,448                           | .....                                      | .....45,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 06/19/2019.                      |

SCHEDULE D - PART 4

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

| 1                    | 2                                         |  | 3                               | 4                | 5                 | 6                            | 7             | 8           | 9           | 10                                            | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                                  | 21                                        |
|----------------------|-------------------------------------------|--|---------------------------------|------------------|-------------------|------------------------------|---------------|-------------|-------------|-----------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                      |                                           |  |                                 |                  |                   |                              |               |             |             |                                               | 11                                                | 12                                                 | 13                                                                        | 14                                         | 15                                                  |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP Identification | Description                               |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of Stock | Consideration | Par Value   | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 02003@ CN 9          | ALLSTATE LIFE INSURANCE COMPANY (YBARRA)  |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....9,600    | .....9,600  | .....5,342  | .....6,509                                    | .....                                             | .....3,091                                         | .....                                                                     | .....3,091                                 | .....                                               | .....9,600                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/01/2030.                               |
| 02003@ CP 4          | ALLSTATE LIFE INSURANCE CO (HAMILTON) -   |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....5,389    | .....5,387  | .....3,621  | .....4,292                                    | .....                                             | .....1,097                                         | .....                                                                     | .....1,097                                 | .....                                               | .....5,389                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 01/10/2026.                               |
| 02003@ CQ 2          | ALLSTATE LIFE INSUR CO (ALVARADO-MEDINA)  |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....         | .....7,301  | .....7,296  | .....4,328                                    | .....                                             | .....2,361                                         | .....                                                                     | .....2,361                                 | .....                                               | .....7,301                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/10/2031.                               |
| 02003@ CS 8          | ALLSTATE LIFE INSURANCE CO (BEAUFORD) -   |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....26,908   | .....26,904 | .....16,382 | .....18,858                                   | .....                                             | .....8,050                                         | .....                                                                     | .....8,050                                 | .....                                               | .....26,908                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 03/01/2031.                               |
| 02003@ CU 3          | ALLSTATE LIFE INSURANCE COMPANY (GEROW)   |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....4,200    | .....4,200  | .....2,277  | .....3,058                                    | .....                                             | .....1,363                                         | .....                                                                     | .....1,363                                 | .....                                               | .....4,200                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 04/03/2031.                               |
| 02003@ CV 1          | ALLSTATE LIFE INSURANCE COMPANY (YBARRA)  |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....8,616    | .....8,616  | .....4,682  | .....5,771                                    | .....                                             | .....2,845                                         | .....                                                                     | .....2,845                                 | .....                                               | .....8,616                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 04/01/2031.                               |
| 02003@ CW 9          | ALLSTATE LIFE INSURANCE COMPANY (ORTIZ)   |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....6,000    | .....6,000  | .....2,157  | .....2,788                                    | .....                                             | .....3,212                                         | .....                                                                     | .....3,212                                 | .....                                               | .....6,000                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 11/01/2037.                               |
| 02003@ CX 7          | ALLSTATE LIFE INSURANCE CO (WATKINS) - C  |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....8,382    | .....8,388  | .....3,689  | .....4,339                                    | .....                                             | .....4,043                                         | .....                                                                     | .....4,043                                 | .....                                               | .....8,382                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/18/2039.                               |
| 02003@ CY 5          | ALLSTATE LIFE INSURANCE CO (ANDERSON) -   |  | ..                              | 05/06/2019.      | VARIOUS.....      | .....                        | .....65,000   | .....65,000 | .....45,453 | .....63,605                                   | .....                                             | .....1,395                                         | .....                                                                     | .....1,395                                 | .....                                               | .....65,000                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 05/06/2019.                               |
| 02003@ DD 0          | ALLSTATE LIFE INSURANCE COMPANY (BROWN)   |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....         | .....14,549 | .....14,544 | .....5,504                                    | .....6,683                                        | .....                                              | .....7,865                                                                | .....                                      | .....7,865                                          | .....                                               | .....14,549                                       | .....                                  | .....0                              | .....                                                               | 09/01/2038.                               |
| 02003@ DE 8          | ALLSTATE LIFE INSURANCE CO (SEDILLO) - C. |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....9,784    | .....9,780  | .....6,438  | .....7,545                                    | .....                                             | .....2,240                                         | .....                                                                     | .....2,240                                 | .....                                               | .....9,784                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/15/2025.                               |
| 02003@ DF 5          | ALLSTATE LIFE INSURANCE CO (KINONEN) - C  |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....19,800   | .....19,800 | .....12,010 | .....16,199                                   | .....                                             | .....3,601                                         | .....                                                                     | .....3,601                                 | .....                                               | .....19,800                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 01/30/2024.                               |
| 02003@ DG 3          | ALLSTATE LIFE INSURANCE COMPANY (YBARRA)  |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....6,000    | .....6,000  | .....3,465  | .....4,021                                    | .....                                             | .....1,979                                         | .....                                                                     | .....1,979                                 | .....                                               | .....6,000                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/01/2030.                               |
| 02003@ DH 1          | ALLSTATE LIFE INSURANCE CO (WATKINS) - C  |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....1,769    | .....1,764  | .....807    | .....1,182                                    | .....                                             | .....677                                           | .....                                                                     | .....677                                   | .....                                               | .....1,769                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/03/2034.                               |
| 02003@ DN 8          | ALLSTATE LIFE INSURANCE COMPANY (JONES)   |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....10,344   | .....10,344 | .....6,049  | .....7,271                                    | .....                                             | .....3,073                                         | .....                                                                     | .....3,073                                 | .....                                               | .....10,344                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 12/01/2029.                               |
| 02003@ DP 3          | ALLSTATE LIFE INSURANCE COMPANY (FLOYD)   |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....55,248   | .....55,244 | .....37,086 | .....50,314                                   | .....                                             | .....5,058                                         | .....                                                                     | .....5,058                                 | .....                                               | .....55,248                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 08/03/2024.                               |
| 02003@ DS 7          | ALLSTATE LIFE INSURANCE COMPANY (HALL) -  |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....10,000   | .....10,000 | .....4,964  | .....6,471                                    | .....                                             | .....3,529                                         | .....                                                                     | .....3,529                                 | .....                                               | .....10,000                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 12/13/2029.                               |
| 02003@ DT 5          | ALLSTATE LIFE INSURANCE COMPANY (REED) -  |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....3,892    | .....3,888  | .....2,184  | .....3,051                                    | .....                                             | .....841                                           | .....                                                                     | .....841                                   | .....                                               | .....3,892                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/15/2022.                               |
| 02003@ DV 0          | ALLSTATE LIFE INSURANCE CO (VELASQUEZ) -  |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....8,592    | .....8,592  | .....3,050  | .....4,269                                    | .....                                             | .....4,323                                         | .....                                                                     | .....4,323                                 | .....                                               | .....8,592                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/01/2041.                               |
| 02003@ DW 8          | ALLSTATE LIFE INSURANCE CO (PARRISH) - C  |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....8,800    | .....9,600  | .....6,524  | .....8,221                                    | .....                                             | .....280                                           | .....                                                                     | .....280                                   | .....                                               | .....8,800                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/28/2021.                               |
| 02003@ DX 6          | ALLSTATE LIFE INSURANCE COMPANY (SCOTT)   |  | ..                              | 10/01/2019.      | Paydown.....      | .....                        | .....10,000   | .....10,000 | .....5,432  | .....7,067                                    | .....                                             | .....2,933                                         | .....                                                                     | .....2,933                                 | .....                                               | .....10,000                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 10/18/2024.                               |
| 02003@ DZ 1          | ALLSTATE LIFE INSURANCE CO OF NY (RIVAS)  |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....7,208    | .....7,212  | .....3,667  | .....4,182                                    | .....                                             | .....3,026                                         | .....                                                                     | .....3,026                                 | .....                                               | .....7,208                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/09/2043.                               |
| 02003@ EA 5          | ALLSTATE LIFE INSURANCE COMPANY (JONES)   |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....12,515   | .....12,515 | .....6,514  | .....8,814                                    | .....                                             | .....3,701                                         | .....                                                                     | .....3,701                                 | .....                                               | .....12,515                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 07/15/2027.                               |
| 02003@ EC 1          | ALLSTATE LIFE INSURANCE CO                |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....6,948    | .....6,948  | .....4,049  | .....5,411                                    | .....                                             | .....1,537                                         | .....                                                                     | .....1,537                                 | .....                                               | .....6,948                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 07/01/2026.                               |
| 02003@ ED 9          | ALLSTATE LIFE INSURANCE COMPANY (HALL) -  |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....5,000    | .....5,000  | .....1,963  | .....2,722                                    | .....                                             | .....2,278                                         | .....                                                                     | .....2,278                                 | .....                                               | .....5,000                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/13/2031.                               |
| 02003@ EG 2          | ALLSTATE LIFE INSURANCE COMPANY (SHAUD)   |  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....4,108    | .....4,484  | .....2,687  | .....3,123                                    | .....                                             | .....856                                           | .....                                                                     | .....856                                   | .....                                               | .....4,108                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 08/28/2028.                               |



SCHEDULE D - PART 4

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

E14.18

| 1                    | 2                                        |  | 3                               | 4             | 5                 | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|------------------------------------------|--|---------------------------------|---------------|-------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                          |  |                                 |               |                   |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 02003@ EJ 6          | ALLSTATE LIFE INSURANCE CO (SCHMOYER) -  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....2,400     | .....2,400     | .....1,632     | .....2,163                              | .....                                    | .....237                                  | .....                                                     | .....237                             | .....                                      | .....2,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 08/15/2020.                      |
| 02003@ EK 3          | ALLSTATE ASSIGNMENT CO (YBARRA) - CMO.   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....2,400     | .....2,400     | .....1,404     | .....1,637                              | .....                                    | .....763                                  | .....                                                     | .....763                             | .....                                      | .....2,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2030.                      |
| 02003@ EN 7          | ALLSTATE ASSIGNMENT CO (STEPHENS) - CMO  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....          | .....3,169     | .....3,168     | .....2,197                              | .....                                    | .....539                                  | .....                                                     | .....539                             | .....                                      | .....3,169                                    | .....                                    | .....                            | .....0                        | .....                                                | 07/12/2024.                      |
| 02003@ ER 8          | ALLSTATE LIFE INSURANCE COMPANY (BAKER)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....          | .....6,187     | .....6,192     | .....4,833                              | .....                                    | .....424                                  | .....                                                     | .....424                             | .....                                      | .....6,187                                    | .....                                    | .....                            | .....0                        | .....                                                | 09/29/2020.                      |
| 02003@ ES 6          | ALLSTATE ASSIGNMENT CO (QUINONES) - CMO  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....          | .....4,555     | .....4,560     | .....3,031                              | .....                                    | .....1,004                                | .....                                                     | .....1,004                           | .....                                      | .....4,555                                    | .....                                    | .....                            | .....0                        | .....                                                | 06/01/2026.                      |
| 02003@ ET 4          | ALLSTATE SETTLEMENT CORP (THOMAS) - CMO  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....          | .....5,400     | .....5,400     | .....3,071                              | .....                                    | .....1,613                                | .....                                                     | .....1,613                           | .....                                      | .....5,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/02/2030.                      |
| 02003@ EV 9          | ALLSTATE ASSIGNMENT CO (WILLIAMS) - CMO  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....13,800    | .....13,800    | .....9,323     | .....10,635                             | .....                                    | .....3,165                                | .....                                                     | .....3,165                           | .....                                      | .....13,800                                   | .....                                    | .....                            | .....0                        | .....                                                | 01/01/2028.                      |
| 02003@ EW 7          | ALLSTATE SETTLEMENT CORP (ANDERSON) - CM |  | ..                              | 05/06/2019.   | Paydown.....      | .....                     | .....          | .....10,000    | .....10,000    | .....5,679                              | .....                                    | .....2,596                                | .....                                                     | .....2,596                           | .....                                      | .....10,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 05/06/2024.                      |
| 02003@ EX 5          | ALLSTATE ASSIGNMENT CO (REED) - CMO..... |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....8,750     | .....8,748     | .....6,836     | .....8,129                              | .....                                    | .....621                                  | .....                                                     | .....621                             | .....                                      | .....8,750                                    | .....                                    | .....                            | .....0                        | .....                                                | 03/01/2021.                      |
| 02003@ FA 4          | ALLSTATE ASSIGNMENT CO (CARMICHAEL) - CM |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....          | .....6,000     | .....6,000     | .....3,795                              | .....                                    | .....1,248                                | .....                                                     | .....1,248                           | .....                                      | .....6,000                                    | .....                                    | .....                            | .....0                        | .....                                                | 07/01/2026.                      |
| 02003@ FB 2          | ALLSTATE SETTLEMENT CORP (BETTINIERI) -  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....39,506    | .....39,258    | .....22,778    | .....25,474                             | .....                                    | .....14,032                               | .....                                                     | .....14,032                          | .....                                      | .....39,506                                   | .....                                    | .....                            | .....0                        | .....                                                | 11/01/2033.                      |
| 02003@ FC 0          | ALLSTATE SETTLEMENT CORP (WATKINS) - CMO |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....          | .....11,449    | .....11,448    | .....4,721                              | .....                                    | .....5,729                                | .....                                                     | .....5,729                           | .....                                      | .....11,449                                   | .....                                    | .....                            | .....0                        | .....                                                | 01/03/2040.                      |
| 02003@ FF 3          | ALLSTATE SETTLEMENT CORP (WHEELER) - CMO |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....          | .....27,936    | .....27,936    | .....17,779                             | .....                                    | .....7,579                                | .....                                                     | .....7,579                           | .....                                      | .....27,936                                   | .....                                    | .....                            | .....0                        | .....                                                | 05/06/2031.                      |
| 02003K 36 3          | ALLSTATE LIFE INSURANCE (MCGRADY).....   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....5,749     | .....5,000     | .....2,523     | .....3,674                              | .....                                    | .....2,075                                | .....                                                     | .....2,075                           | .....                                      | .....5,749                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/22/2025.                      |
| 02146T AL 1          | CWALT 0624CB A11 - CMO/RMBS.....         |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....103,132   | .....117,904   | .....96,682    | .....71,910                             | .....                                    | .....738                                  | .....                                                     | .....738                             | .....                                      | .....103,132                                  | .....                                    | .....                            | .....0                        | .....3,568                                           | 08/25/2036.                      |
| 02146T AR 8          | CWALT 0624CB A16 - CMO/RMBS.....         |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....121,974   | .....139,445   | .....114,345   | .....91,581                             | .....                                    | .....467                                  | .....                                                     | .....467                             | .....                                      | .....121,974                                  | .....                                    | .....                            | .....0                        | .....4,219                                           | 08/25/2036.                      |
| 02146V AC 6          | CWALT 0630T1 1A3 - CMO/RMBS.....         |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....112,431   | .....206,646   | .....144,029   | .....140,910                            | .....                                    | .....(2,185)                              | .....                                                     | .....(2,185)                         | .....                                      | .....112,431                                  | .....                                    | .....                            | .....0                        | .....8,049                                           | 11/25/2036.                      |
| 02147B AH 8          | CWALT 077T2 A8 - CMO/RMBS.....           |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....273,542   | .....376,883   | .....236,121   | .....212,552                            | .....                                    | .....(4,472)                              | .....                                                     | .....(4,472)                         | .....                                      | .....273,542                                  | .....                                    | .....                            | .....0                        | .....11,628                                          | 04/25/2037.                      |
| 02147C AB 9          | CWALT 060A8 1A2 - RMBS.....              |  | ..                              | 12/26/2019.   | Paydown.....      | .....                     | .....206,125   | .....348,951   | .....167,496   | .....158,323                            | .....                                    | .....7,814                                | .....                                                     | .....7,814                           | .....                                      | .....206,125                                  | .....                                    | .....                            | .....0                        | .....5,169                                           | 07/25/2046.                      |
| 02147J AH 1          | CWALT 0646 A8 - CMO/RMBS.....            |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....823,451   | .....854,639   | .....734,990   | .....605,157                            | .....                                    | .....(2,571)                              | .....                                                     | .....(2,571)                         | .....                                      | .....823,451                                  | .....                                    | .....                            | .....0                        | .....31,179                                          | 02/25/2047.                      |
| 02147P BX 1          | CWALT 0629T1 223 - CMO/RMBS.....         |  | ..                              | 12/25/2019.   | Paydown.....      | .....                     | .....22,346    | .....49,177    | .....75,240    | .....56,743                             | .....                                    | .....(3,607)                              | .....                                                     | .....(3,607)                         | .....                                      | .....22,346                                   | .....                                    | .....                            | .....0                        | .....7,644                                           | 10/25/2036.                      |
| 02147Q AQ 5          | CWALT 0619CB A15 - CMO/RMBS.....         |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....64,355    | .....76,163    | .....48,244    | .....29,480                             | .....                                    | .....34,875                               | .....                                                     | .....34,875                          | .....                                      | .....64,355                                   | .....                                    | .....                            | .....0                        | .....2,430                                           | 08/25/2036.                      |
| 02147Q AW 2          | CWALT 0619CB A21 - CMO/RMBS.....         |  | ..                              | 04/25/2019.   | VARIOUS.....      | .....                     | .....3,765,210 | .....4,347,489 | .....3,626,896 | .....3,626,896                          | .....                                    | .....(12,821)                             | .....                                                     | .....(12,821)                        | .....                                      | .....3,614,075                                | .....                                    | .....151,135                     | .....151,135                  | .....96,327                                          | 08/25/2036.                      |
| 02147R AG 5          | CWALT 0623CB 1A7 - CMO/RMBS.....         |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....479,381   | .....527,602   | .....465,609   | .....393,139                            | .....                                    | .....7,077                                | .....                                                     | .....7,077                           | .....                                      | .....479,381                                  | .....                                    | .....                            | .....0                        | .....16,632                                          | 08/25/2036.                      |
| 02148A AF 3          | CWALT 0634 A6 - CMO/RMBS.....            |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....133,144   | .....165,344   | .....104,660   | .....104,414                            | .....                                    | .....(2,887)                              | .....                                                     | .....(2,887)                         | .....                                      | .....133,144                                  | .....                                    | .....                            | .....0                        | .....                                                | 11/25/2046.                      |
| 02148B AC 8          | CWALT 0633CB 2A1 - CMO/RMBS.....         |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....205,592   | .....256,248   | .....201,511   | .....157,994                            | .....                                    | .....(3,071)                              | .....                                                     | .....(3,071)                         | .....                                      | .....205,592                                  | .....                                    | .....                            | .....0                        | .....8,889                                           | 11/25/2036.                      |
| 02149C AC 5          | CWALT 0641CB 1A3 - CMO/RMBS.....         |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....57,112    | .....76,954    | .....53,483    | .....30,640                             | .....                                    | .....26,472                               | .....                                                     | .....26,472                          | .....                                      | .....57,112                                   | .....                                    | .....                            | .....0                        | .....2,212                                           | 01/25/2037.                      |
| 02149M AY 5          | CWALT 07J1B 210 - CMO/RMBS.....          |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....34,566    | .....59,080    | .....26,743    | .....14,014                             | .....                                    | .....(241)                                | .....                                                     | .....(241)                           | .....                                      | .....34,566                                   | .....                                    | .....                            | .....0                        | .....1,831                                           | 11/25/2036.                      |
| 02149V AJ 8          | CWALT 073T1 1A9 - CMO/RMBS.....          |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....394,653   | .....661,421   | .....384,451   | .....236,830                            | .....                                    | .....6,296                                | .....                                                     | .....6,296                           | .....                                      | .....394,653                                  | .....                                    | .....                            | .....0                        | .....24,309                                          | 04/25/2037.                      |
| 02150D AB 1          | CWALT 070A4 A2 - RMBS.....               |  | ..                              | 12/26/2019.   | Paydown.....      | .....                     | .....245,388   | .....452,499   | .....124,160   | .....219,579                            | .....                                    | .....11,461                               | .....                                                     | .....11,461                          | .....                                      | .....245,388                                  | .....                                    | .....                            | .....0                        | .....6,202                                           | 05/25/2047.                      |
| 02150G AX 6          | CWALT 0711T1 A21 - CMO/RMBS.....         |  | ..                              | 11/01/2019.   | Paydown.....      | .....                     | .....417,637   | .....498,351   | .....333,899   | .....213,064                            | .....                                    | .....6,707                                | .....                                                     | .....6,707                           | .....                                      | .....417,637                                  | .....                                    | .....                            | .....0                        | .....15,671                                          | 05/26/2037.                      |
| 02150J AD 4          | CWALT 079T1 1A4 - CMO/RMBS.....          |  | ..                              | 12/25/2019.   | Paydown.....      | .....                     | .....153,657   | .....287,031   | .....97,590    | .....44,910                             | .....                                    | .....(3,623)                              | .....                                                     | .....(3,623)                         | .....                                      | .....153,657                                  | .....                                    | .....                            | .....0                        | .....4,388                                           | 05/26/2037.                      |
| 02150M AD 7          | CWALT 0713 A4 - CMO/RMBS.....            |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....217,570   | .....355,102   | .....286,798   | .....286,534                            | .....                                    | .....(2,704)                              | .....                                                     | .....(2,704)                         | .....                                      | .....217,570                                  | .....                                    | .....                            | .....0                        | .....13,824                                          | 06/25/2047.                      |
| 02150N AY 9          | CWALT 07AL1 XP - CMO/RMBS.....           |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....10,036    | .....375,410   | .....28,185    | .....15,083                             | .....                                    | .....3,345                                | .....                                                     | .....(802)                           | .....                                      | .....10,036                                   | .....                                    | .....                            | .....0                        | .....1,204                                           | 06/25/2037.                      |
| 02150Q AK 2          | CWALT 07HY4 4A1 - CMO/RMBS.....          |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....7,420     | .....9,460     | .....3,329     | .....2,517                              | .....                                    | .....(163)                                | .....                                                     | .....(163)                           | .....                                      | .....7,420                                    | .....                                    | .....                            | .....0                        | .....240                                             | 06/25/2037.                      |

SCHEDULE D - PART 4

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

E14.19

| 1                    | 2                                             |  | 3                               | 4             | 5                                   | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-----------------------------------------------|--|---------------------------------|---------------|-------------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                               |  |                                 |               |                                     |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                   | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 02150T AE 0          | CWALT 070A3 2A2 - RMBS.....                   |  | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 165,900       | 910,439   | 255,538     | 179,100                                 | .....                                    | 7,559                                     | .....                                                     | 7,559                                | .....                                      | 165,900                                       | .....                                    | .....                            | .....0                        | 13,555                                               | 04/25/2047.                      |
| 02151C BK 1          | CWALT 0715CB A25 - CMO/RMBS.....              |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 44,917        | 54,792    | 38,665      | 38,665                                  | .....                                    | (495)                                     | .....                                                     | (495)                                | .....                                      | 44,917                                        | .....                                    | .....                            | .....0                        | 1,800                                                | 07/25/2037.                      |
| 02151F AH 2          | CWALT 0721CB 2A2 - CMO/RMBS.....              |  | ..                              | 12/25/2019.   | Paydown.....                        | .....                     | 147,386       | 142,361   | 172,060     | 172,060                                 | .....                                    | (24,674)                                  | .....                                                     | (24,674)                             | .....                                      | 147,386                                       | .....                                    | .....                            | .....0                        | 14,874                                               | 09/25/2037.                      |
| 02151G AD 9          | CWALT 0724 A4 - CMO/RMBS.....                 |  | ..                              | 12/25/2019.   | Paydown.....                        | .....                     | 17,968        | 40,816    | 13,469      | 4,223                                   | .....                                    | (658)                                     | .....                                                     | (658)                                | .....                                      | 17,968                                        | .....                                    | .....                            | .....0                        | 738                                                  | 10/25/2037.                      |
| 02152A AG 4          | CWALT 0716CB 1A7 - CMO/RMBS.....              |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 476,286       | 526,289   | 436,163     | 436,163                                 | .....                                    | (2,864)                                   | .....                                                     | (2,864)                              | .....                                      | 476,286                                       | .....                                    | .....                            | .....0                        | 17,892                                               | 08/25/2037.                      |
| 02152A BS 7          | CWALT 0716CB 4A7 - CMO/RMBS.....              |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 293,007       | 314,778   | 283,300     | 239,468                                 | .....                                    | 2,836                                     | .....                                                     | 2,836                                | .....                                      | 293,007                                       | .....                                    | .....                            | .....0                        | 10,789                                               | 08/25/2037.                      |
| 02209S BB 8          | ALTRIA GROUP INC.....                         |  | ..                              | 07/31/2019.   | BANC OF AMERICA/FIXED INCOME.....   | .....                     | 41,681        | 40,000    | 39,919      | .....                                   | .....                                    | 7                                         | .....                                                     | 7                                    | .....                                      | 39,926                                        | .....                                    | 1,755                            | 1,755                         | 709                                                  | 02/14/2024.                      |
| 02313S BC 9          | AMAZON.COM INC.....                           |  | ..                              | 05/13/2019.   | DEUTSCHE BANK SECURITIES, INC.....  | .....                     | 373,404       | 370,000   | 369,338     | 369,416                                 | .....                                    | 31                                        | .....                                                     | 31                                   | .....                                      | 369,447                                       | .....                                    | 3,957                            | 3,957                         | 8,515                                                | 08/22/2027.                      |
| 02313S BF 2          | AMAZON.COM INC.....                           |  | ..                              | 05/13/2019.   | DEUTSCHE BANK SECURITIES, INC.....  | .....                     | 113,438       | 110,000   | 109,726     | 109,739                                 | .....                                    | 8                                         | .....                                                     | 8                                    | .....                                      | 109,746                                       | .....                                    | 3,691                            | 3,691                         | 3,114                                                | 08/22/2037.                      |
| 02315Q AA 6          | AMBAC LSNi LLC.....                           |  | ..                              | 12/31/2019.   | Paydown.....                        | .....                     | 13,703        | 13,703    | .....       | 262                                     | .....                                    | 13,441                                    | .....                                                     | 13,441                               | .....                                      | 13,703                                        | .....                                    | .....                            | .....0                        | 932                                                  | 02/12/2023.                      |
| 02376S AA 8          | AMERICAN AIRLINES 2016-2 PASS THROUGH TR..... |  | ..                              | 12/15/2019.   | Paydown.....                        | .....                     | .....         | .....     | .....       | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....                                                | .....                            |
| 02376A AA 7          | AMERICAN AIRLINES INC - ABS.....              |  | ..                              | 10/15/2019.   | Paydown.....                        | .....                     | 97,875        | 97,875    | 96,597      | 84,593                                  | .....                                    | 1,172                                     | .....                                                     | 1,172                                | .....                                      | 97,875                                        | .....                                    | .....                            | .....0                        | 2,349                                                | 12/15/2029.                      |
| 02376T AC 2          | AMERICAN AIRLINES INC - ABS.....              |  | ..                              | 07/15/2019.   | Paydown.....                        | .....                     | 108,244       | 108,244   | 108,244     | 108,244                                 | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 108,244                                       | .....                                    | .....                            | .....0                        | 2,720                                                | 04/15/2031.                      |
| 02376X AA 7          | AMERICAN AIRLINES INC - ABS.....              |  | ..                              | 10/01/2019.   | Paydown.....                        | .....                     | 98,284        | 98,284    | 99,390      | 98,783                                  | .....                                    | (499)                                     | .....                                                     | (499)                                | .....                                      | 98,284                                        | .....                                    | .....                            | .....0                        | 3,470                                                | 01/15/2022.                      |
| 023770 AA 8          | AMERICAN AIRLINES INC - ABS.....              |  | ..                              | 11/01/2019.   | Paydown.....                        | .....                     | 15,070        | 15,070    | 15,070      | 15,070                                  | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 15,070                                        | .....                                    | .....                            | .....0                        | 492                                                  | 04/01/2024.                      |
| 023770 AB 6          | AMERICAN AIRLINES INC - ABS.....              |  | ..                              | 11/01/2019.   | Paydown.....                        | .....                     | 123,901       | 123,901   | 121,475     | 50,834                                  | .....                                    | 2,454                                     | .....                                                     | 2,454                                | .....                                      | 123,901                                       | .....                                    | .....                            | .....0                        | 3,136                                                | 11/01/2028.                      |
| 023771 R9 1          | AMERICAN AIRLINES 2016-3 PASS THROUGH TR..... |  | ..                              | 10/15/2019.   | Paydown.....                        | .....                     | 9,117         | 9,117     | 9,117       | 9,117                                   | .....                                    | (0)                                       | .....                                                     | (0)                                  | .....                                      | 9,117                                         | .....                                    | .....                            | .....0                        | 253                                                  | 11/01/2024.                      |
| 02377A AA 6          | AMERICAN AIRLINES PASS THROUGH TRUST SER..... |  | ..                              | 10/01/2019.   | Paydown.....                        | .....                     | 201,250       | 201,250   | 199,830     | 199,974                                 | .....                                    | 1,275                                     | .....                                                     | 1,275                                | .....                                      | 201,250                                       | .....                                    | .....                            | .....0                        | 4,526                                                | 04/15/2030.                      |
| 025816 BY 4          | AMERICAN EXPRESS CO.....                      |  | ..                              | 01/11/2019.   | PERSHING DIV OF DLJ SEC LNDING..... | .....                     | 16,389        | 16,389    | 16,389      | 16,389                                  | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 16,389                                        | .....                                    | .....                            | .....0                        | 454                                                  | 04/01/2028.                      |
| 02582J HG 8          | AMXCA 174 A - ABS.....                        |  | ..                              | 05/15/2019.   | VARIOUS.....                        | .....                     | 161,709       | 160,000   | 159,965     | 159,966                                 | .....                                    | 1                                         | .....                                                     | 1                                    | .....                                      | 159,967                                       | .....                                    | 1,741                            | 1,741                         | 1,135                                                | 11/05/2021.                      |
| 02587A AJ 3          | AMXCA 171 A - ABS.....                        |  | ..                              | 08/15/2019.   | MITSUBISHI UFJ SECURITIES.....      | .....                     | 1,497,000     | 1,497,000 | 1,482,439   | 1,492,965                               | .....                                    | 4,035                                     | .....                                                     | 4,035                                | .....                                      | 1,497,000                                     | .....                                    | .....                            | .....0                        | 10,230                                               | 12/15/2021.                      |
| 02639# AB 7          | AMERICAN GENERAL LIFE INS.(JANKOWSKI) - ..    |  | ..                              | 03/18/2019.   | VARIOUS.....                        | .....                     | 784,233       | 785,000   | 773,838     | 775,992                                 | .....                                    | 4,732                                     | .....                                                     | 4,732                                | .....                                      | 780,724                                       | .....                                    | 3,509                            | 3,509                         | 10,269                                               | 09/15/2022.                      |
| 02639# AE 1          | AMERICAN GENERAL LIFE INSURANCE (SCHWART..... |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 25,000        | 25,000    | 16,140      | 24,604                                  | .....                                    | 396                                       | .....                                                     | 396                                  | .....                                      | 25,000                                        | .....                                    | .....                            | .....0                        | .....                                                | 03/18/2019.                      |
| 02639# AH 4          | AMERICAN GENERAL LIFE INS. (HARPER) - CM..... |  | ..                              | 08/29/2019.   | VARIOUS.....                        | .....                     | 6,005         | 6,000     | 2,983       | 4,149                                   | .....                                    | 1,856                                     | .....                                                     | 1,856                                | .....                                      | 6,005                                         | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2029.                      |
| 02639# AM 3          | AMERICAN GENERAL LIFE INSURANCE (WALLS).....  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 25,000        | 25,000    | 16,063      | 23,861                                  | .....                                    | 1,139                                     | .....                                                     | 1,139                                | .....                                      | 25,000                                        | .....                                    | .....                            | .....0                        | .....                                                | 08/29/2019.                      |
| 02639# AN 1          | AMERICAN GENERAL LIFE INS. (MARTIN) - CM..... |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 7,568         | 7,572     | 3,758       | 5,652                                   | .....                                    | 1,917                                     | .....                                                     | 1,917                                | .....                                      | 7,568                                         | .....                                    | .....                            | .....0                        | .....                                                | 07/25/2027.                      |
| 02639# AP 6          | AMERICAN GENERAL ANNUITY SVC (SANCHEZ) - ..   |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 2,204         | 2,208     | 1,141       | 1,291                                   | .....                                    | 858                                       | .....                                                     | 858                                  | .....                                      | 2,204                                         | .....                                    | .....                            | .....0                        | .....                                                | 03/28/2033.                      |
| 02639# AQ 4          | TRANSAMERICA LIFE INSURANCE (FERNANDES).....  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 6,600         | 6,600     | 2,268       | 2,921                                   | .....                                    | 3,679                                     | .....                                                     | 3,679                                | .....                                      | 6,600                                         | .....                                    | .....                            | .....0                        | .....                                                | 04/01/2038.                      |
| 02639# AS 0          | AMERICAN GENERAL LIFE INS CO (FERNANDES)..... |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 10,141        | 10,336    | 5,655       | 8,173                                   | .....                                    | 1,967                                     | .....                                                     | 1,967                                | .....                                      | 10,141                                        | .....                                    | .....                            | .....0                        | .....                                                | 08/30/2025.                      |
| 02639# AU 5          | AMERICAN GENERAL LIFE INS CO (STONE) - C..... |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 4,082         | 4,456     | 2,357       | 2,992                                   | .....                                    | 1,089                                     | .....                                                     | 1,089                                | .....                                      | 4,082                                         | .....                                    | .....                            | .....0                        | .....                                                | 04/30/2030.                      |
| 02639# AW 1          | AMERICAN GENERAL LIFE INS CO (BOLDS) - C..... |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 7,000         | 7,000     | 3,150       | 4,729                                   | .....                                    | 2,271                                     | .....                                                     | 2,271                                | .....                                      | 7,000                                         | .....                                    | .....                            | .....0                        | .....                                                | 08/01/2030.                      |
| 02639# AY 7          | AMERICAN GENERAL LIFE INS CO (RIOBE) - C..... |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 53,624        | 53,625    | 27,424      | 41,133                                  | .....                                    | 12,491                                    | .....                                                     | 12,491                               | .....                                      | 53,624                                        | .....                                    | .....                            | .....0                        | .....                                                | 11/01/2026.                      |
| 02639# AZ 4          | AIG ANNUITY INS CO (SERCYE) - CMO.....        |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 35,911        | 35,910    | 19,714      | 24,608                                  | .....                                    | 11,303                                    | .....                                                     | 11,303                               | .....                                      | 35,911                                        | .....                                    | .....                            | .....0                        | .....                                                | 07/10/2029.                      |
| 02639# BD 2          | AMERICAN GENERAL LIFE INS CO (DAVIS) - C..... |  | ..                              | 04/17/2019.   | VARIOUS.....                        | .....                     | 3,600         | 3,600     | 2,312       | 2,535                                   | .....                                    | 1,065                                     | .....                                                     | 1,065                                | .....                                      | 3,600                                         | .....                                    | .....                            | .....0                        | .....                                                | 12/15/2029.                      |
| 02639#               | .....                                         |  | ..                              | .....         | .....                               | .....                     | 37,500        | 37,500    | 23,997      | 36,730                                  | .....                                    | 770                                       | .....                                                     | 770                                  | .....                                      | 37,500                                        | .....                                    | .....                            | .....0                        | .....                                                | 04/17/2019.                      |

SCHEDULE D - PART 4

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

| 1                    | 2                                        |  | 3                               | 4             | 5                 | 6                         | 7             | 8           | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|------------------------------------------|--|---------------------------------|---------------|-------------------|---------------------------|---------------|-------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                          |  |                                 |               |                   |                           |               |             |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value   | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 02639# BE 0          | AMERICAN GENERAL LIFE INS CO (WALLS) - C |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....13,440   | .....13,440 | .....7,325  | .....10,216                             | .....                                    | .....3,224                                | .....                                                     | .....3,224                           | .....                                      | .....13,440                                   | .....                                    | .....                            | .....0                        | .....                                                | 07/25/2027.                      |
| 02639# BF 7          | AMERICAN GENERAL LIFE INS CO(FERNANDES)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....1,835    | .....2,007  | .....753    | .....921                                | .....                                    | .....875                                  | .....                                                     | .....875                             | .....                                      | .....1,835                                    | .....                                    | .....                            | .....0                        | .....                                                | 04/30/2036.                      |
| 02639# BG 5          | AMERICAN GENERAL LIFE INS CO(BLACKWELL)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....3,733    | .....3,732  | .....2,024  | .....2,397                              | .....                                    | .....1,336                                | .....                                                     | .....1,336                           | .....                                      | .....3,733                                    | .....                                    | .....                            | .....0                        | .....                                                | 09/15/2031.                      |
| 02639# BH 3          | AMERICAN GENERAL LIFE INSUR CO           |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....900      | .....900    | .....453    | .....668                                | .....                                    | .....232                                  | .....                                                     | .....232                             | .....                                      | .....900                                      | .....                                    | .....                            | .....0                        | .....                                                | 12/15/2029.                      |
| 02639# BJ 9          | WESTERN NATIONAL LIFE INS CO (CROCKETT)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....12,135   | .....12,134 | .....6,778  | .....9,010                              | .....                                    | .....3,125                                | .....                                                     | .....3,125                           | .....                                      | .....12,135                                   | .....                                    | .....                            | .....0                        | .....                                                | 06/22/2029.                      |
| 02639# BK 6          | AMER GEN LIFE INS CO OF DELAWARE (JONES) |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....13,051   | .....12,864 | .....9,461  | .....11,228                             | .....                                    | .....1,823                                | .....                                                     | .....1,823                           | .....                                      | .....13,051                                   | .....                                    | .....                            | .....0                        | .....                                                | 05/01/2023.                      |
| 02639# BM 2          | AMERICAN GENERAL LIFE INS CO (ONEAL),867 |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....54,000   | .....54,004 | .....27,960 | .....34,628                             | .....                                    | .....19,372                               | .....                                                     | .....19,372                          | .....                                      | .....54,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 11/08/2034.                      |
| 02639# BN 0          | WESTERN NATIONAL LIFE INS CO (DANDIGNAC) |  | ..                              | 05/20/2019.   | VARIOUS.....      | .....                     | .....45,000   | .....45,000 | .....33,693 | .....44,199                             | .....                                    | .....801                                  | .....                                                     | .....801                             | .....                                      | .....45,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 05/20/2019.                      |
| 02639# BP 5          | AMERICAN GENERAL LIFE INS CO (KANE) - CM |  | ..                              | 01/09/2019.   | Paydown.....      | .....                     | .....18,000   | .....18,000 | .....6,841  | .....9,603                              | .....                                    | .....8,397                                | .....                                                     | .....8,397                           | .....                                      | .....18,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 01/09/2039.                      |
| 02639# BR 1          | AMERICAN GENERAL LIFE INS CO (MUDZWOVA)  |  | ..                              | 07/10/2019.   | Paydown.....      | .....                     | .....35,000   | .....35,000 | .....20,631 | .....29,307                             | .....                                    | .....5,693                                | .....                                                     | .....5,693                           | .....                                      | .....35,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 07/10/2024.                      |
| 02639# BS 9          | AMERICAN GENERAL LIFE INS CO (BLACKWELL) |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,431    | .....4,431  | .....1,959  | .....2,595                              | .....                                    | .....1,836                                | .....                                                     | .....1,836                           | .....                                      | .....4,431                                    | .....                                    | .....                            | .....0                        | .....                                                | 09/15/2031.                      |
| 02639# BT 7          | AMERICAN GENERAL LIFE INSUR CO (SHAW) -  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....33,490   | .....33,336 | .....17,349 | .....19,880                             | .....                                    | .....13,610                               | .....                                                     | .....13,610                          | .....                                      | .....33,490                                   | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2034.                      |
| 02639# BU 4          | AMERICAN GENERAL LIFE INSUR CO (HEARD)   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,300    | .....4,300  | .....2,033  | .....2,704                              | .....                                    | .....1,596                                | .....                                                     | .....1,596                           | .....                                      | .....4,300                                    | .....                                    | .....                            | .....0                        | .....                                                | 01/01/2026.                      |
| 02639# BV 2          | AMERICAN GENERAL LIFE INSUR CO (CUTINO)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....3,756    | .....3,756  | .....2,317  | .....2,772                              | .....                                    | .....984                                  | .....                                                     | .....984                             | .....                                      | .....3,756                                    | .....                                    | .....                            | .....0                        | .....                                                | 06/01/2027.                      |
| 02639# BX 8          | AMERICAN GENERAL LIFE INSUR CO (ONEAL),8 |  | ..                              | 11/01/2019.   | Paydown.....      | .....                     | .....35,000   | .....35,000 | .....20,213 | .....25,671                             | .....                                    | .....9,329                                | .....                                                     | .....9,329                           | .....                                      | .....35,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 10/08/2027.                      |
| 02639# BY 6          | AMERICAN GENERAL LIFE INS CO (WALTERS)   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....8,124    | .....8,124  | .....5,047  | .....5,886                              | .....                                    | .....2,238                                | .....                                                     | .....2,238                           | .....                                      | .....8,124                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2028.                      |
| 02639# BZ 3          | AMERICAN GENERAL LIFE INSUR CO (BECK) -  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....26,400   | .....26,400 | .....15,526 | .....18,015                             | .....                                    | .....8,385                                | .....                                                     | .....8,385                           | .....                                      | .....26,400                                   | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2030.                      |
| 02639# CB 5          | AMERICAN GENERAL LIFE INS CO (CUTINO) -  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....3,060    | .....3,060  | .....1,931  | .....2,271                              | .....                                    | .....789                                  | .....                                                     | .....789                             | .....                                      | .....3,060                                    | .....                                    | .....                            | .....0                        | .....                                                | 06/01/2027.                      |
| 02639# CC 3          | AMERICAN GENERAL LIFE INS CO (CUTINO) -  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,506    | .....4,512  | .....2,745  | .....3,351                              | .....                                    | .....1,155                                | .....                                                     | .....1,155                           | .....                                      | .....4,506                                    | .....                                    | .....                            | .....0                        | .....                                                | 06/01/2027.                      |
| 02639# CE 9          | AMERICAN GENERAL LIFE INS CO (MUDZWOVA)  |  | ..                              | 07/10/2019.   | Paydown.....      | .....                     | .....20,000   | .....20,000 | .....10,789 | .....15,429                             | .....                                    | .....4,571                                | .....                                                     | .....4,571                           | .....                                      | .....20,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 09/10/2024.                      |
| 02639# CF 6          | AMERICAN GENERAL LIFE INS CO (CUTINO) -  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....7,146    | .....7,152  | .....4,539  | .....5,373                              | .....                                    | .....1,773                                | .....                                                     | .....1,773                           | .....                                      | .....7,146                                    | .....                                    | .....                            | .....0                        | .....                                                | 06/01/2027.                      |
| 02639# CJ 8          | AMERICAN GENERAL LIFE INSUR CO           |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....600      | .....600    | .....263    | .....347                                | .....                                    | .....253                                  | .....                                                     | .....253                             | .....                                      | .....600                                      | .....                                    | .....                            | .....0                        | .....                                                | 03/15/2030.                      |
| 02639# CK 5          | AMERICAN GENERAL LIFE INSUR CO (JONES)   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....21,595   | .....21,540 | .....9,402  | .....10,852                             | .....                                    | .....10,743                               | .....                                                     | .....10,743                          | .....                                      | .....21,595                                   | .....                                    | .....                            | .....0                        | .....                                                | 09/01/2041.                      |
| 02639# CL 3          | AMERICAN GENERAL LIFE INSUR CO (LEWIS) - |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....6,706    | .....6,702  | .....4,093  | .....5,111                              | .....                                    | .....1,595                                | .....                                                     | .....1,595                           | .....                                      | .....6,706                                    | .....                                    | .....                            | .....0                        | .....                                                | 02/01/2027.                      |
| 02639# CM 1          | AMERICAN GENERAL LIFE INSUR CO (CUTINO)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,554    | .....4,560  | .....2,929  | .....3,451                              | .....                                    | .....1,103                                | .....                                                     | .....1,103                           | .....                                      | .....4,554                                    | .....                                    | .....                            | .....0                        | .....                                                | 06/01/2027.                      |
| 02639# CN 9          | AMERICAN GENERAL LIFE INSUR CO (DAVIS) - |  | ..                              | 04/17/2019.   | VARIOUS.....      | .....                     | .....62,500   | .....62,500 | .....44,798 | .....61,311                             | .....                                    | .....1,189                                | .....                                                     | .....1,189                           | .....                                      | .....62,500                                   | .....                                    | .....                            | .....0                        | .....                                                | 04/17/2019.                      |
| 02639# CP 4          | AMERICAN GENERAL LIFE INS CO (POURCIAU)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....36,000   | .....36,000 | .....17,899 | .....21,855                             | .....                                    | .....14,145                               | .....                                                     | .....14,145                          | .....                                      | .....36,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 09/15/2036.                      |
| 02639# CR 0          | AMERICAN GENERAL LIFE INS CO (LEWIS) - C |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,145    | .....4,148  | .....2,703  | .....3,126                              | .....                                    | .....1,019                                | .....                                                     | .....1,019                           | .....                                      | .....4,145                                    | .....                                    | .....                            | .....0                        | .....                                                | 02/01/2027.                      |
| 02639# CS 8          | AMERICAN GENERAL LIFE INSURANCE CO (LEE) |  | ..                              | 08/01/2019.   | Paydown.....      | .....                     | .....15,000   | .....15,000 | .....9,112  | .....12,460                             | .....                                    | .....2,540                                | .....                                                     | .....2,540                           | .....                                      | .....15,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 08/01/2023.                      |
| 02639# CT 6          | AMERICAN GENERAL A S COR (POURCIAU) - CM |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....18,480   | .....18,480 | .....7,206  | .....7,987                              | .....                                    | .....10,493                               | .....                                                     | .....10,493                          | .....                                      | .....18,480                                   | .....                                    | .....                            | .....0                        | .....                                                | 10/15/2042.                      |
| 02639# CU 3          | AMERICAN GENERAL ANNUITY SVC COR (WALLS) |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,560    | .....4,560  | .....2,661  | .....3,433                              | .....                                    | .....1,127                                | .....                                                     | .....1,127                           | .....                                      | .....4,560                                    | .....                                    | .....                            | .....0                        | .....                                                | 07/25/2027.                      |

SCHEDULE D - PART 4

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

| 1                    | 2                                         |  | 3                               | 4             | 5                                 | 6                         | 7             | 8            | 9            | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------------------------------------|--|---------------------------------|---------------|-----------------------------------|---------------------------|---------------|--------------|--------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                           |  |                                 |               |                                   |                           |               |              |              |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                               |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                 | Number of Shares of Stock | Consideration | Par Value    | Actual Cost  | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 02639# CV 1          | AMERICAN GENERAL ANNUITY SVC CO (SERCYE)  |  | ..                              | 12/01/2019.   | Paydown.....                      |                           | .....6,600    | .....6,600   | .....4,112   | .....4,973                              | .....                                    | .....1,627                                | .....                                                     | .....1,627                           | .....                                      | .....6,600                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/15/2027.                      |
| 02639# CW 9          | AMERICAN GENERAL LIFE INS CO (HENRY) - C  |  | ..                              | 12/01/2019.   | Paydown.....                      |                           | .....4,200    | .....4,200   | .....2,702   | .....3,208                              | .....                                    | .....992                                  | .....                                                     | .....992                             | .....                                      | .....4,200                                    | .....                                    | .....                            | .....0                        | .....                                                | 02/15/2027.                      |
| 02639# CY 5          | AMERICAN GENERAL LIFE INSURANCE (LINZ)    |  | ..                              | 12/01/2019.   | Paydown.....                      |                           | .....12,985   | .....12,988  | .....8,863   | .....10,890                             | .....                                    | .....2,095                                | .....                                                     | .....2,095                           | .....                                      | .....12,985                                   | .....                                    | .....                            | .....0                        | .....                                                | 04/15/2024.                      |
| 02639# DB 4          | AMERICAN GENERAL LIFE INS CO (SERCYE) -   |  | ..                              | 12/01/2019.   | Paydown.....                      |                           | .....1,200    | .....1,200   | .....484     | .....641                                | .....                                    | .....559                                  | .....                                                     | .....559                             | .....                                      | .....1,200                                    | .....                                    | .....                            | .....0                        | .....                                                | 02/15/2033.                      |
| 02639# DE 8          | AMERICAN GEN ANN SERVICE COR (SERCYE)     |  | ..                              | 12/01/2019.   | Paydown.....                      |                           | .....9,600    | .....9,600   | .....4,506   | .....5,237                              | .....                                    | .....4,363                                | .....                                                     | .....4,363                           | .....                                      | .....9,600                                    | .....                                    | .....                            | .....0                        | .....                                                | 03/15/2033.                      |
| 02639# DG 3          | AMERICAN GEN ANN SERVICE COR (RAGLIN)     |  | ..                              | 12/01/2019.   | Paydown.....                      |                           | .....7,200    | .....7,200   | .....5,473   | .....6,302                              | .....                                    | .....898                                  | .....                                                     | .....898                             | .....                                      | .....7,200                                    | .....                                    | .....                            | .....0                        | .....                                                | 03/01/2023.                      |
| 02639# DJ 7          | NTNL UNION FIRE INS CO PITTSB (CAMPBELL)  |  | ..                              | 12/01/2019.   | Paydown.....                      |                           | .....8,400    | .....8,400   | .....6,374   | .....7,787                              | .....                                    | .....613                                  | .....                                                     | .....613                             | .....                                      | .....8,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 04/15/2021.                      |
| 02639# DK 4          | AMER GEN ANNUITY SERVICE COR (CUSTER)     |  | ..                              | 12/01/2019.   | Paydown.....                      |                           | .....4,800    | .....4,800   | .....2,527   | .....2,971                              | .....                                    | .....1,829                                | .....                                                     | .....1,829                           | .....                                      | .....4,800                                    | .....                                    | .....                            | .....0                        | .....                                                | 01/18/2036.                      |
| 02639# DL 2          | AMERICAN GENERAL ANN SVC COR (LINZ) -     |  | ..                              | 12/01/2019.   | Paydown.....                      |                           | .....11,396   | .....11,396  | .....6,227   | .....6,993                              | .....                                    | .....4,403                                | .....                                                     | .....4,403                           | .....                                      | .....11,396                                   | .....                                    | .....                            | .....0                        | .....                                                | 04/15/2033.                      |
| 02639# DN 8          | AMERICAN GEN ANN SVCE (JACKSON GREEN) -   |  | ..                              | 04/12/2019.   | Paydown.....                      |                           |               |              |              |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 02639# DP 3          | AMERICAN GEN ASSNMNT CORP (DANDIGNAC) -   |  | ..                              | 05/20/2019.   | VARIOUS.....                      |                           | .....25,000   | .....25,000  | .....16,132  | .....20,596                             | .....                                    | .....4,404                                | .....                                                     | .....4,404                           | .....                                      | .....25,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 04/12/2024.                      |
| 02639# DQ 1          | AMERICAN GENERAL ANN SRVC (GIBSON) - CMO  |  | ..                              | 12/01/2019.   | Paydown.....                      |                           | .....90,000   | .....90,000  | .....68,863  | .....87,930                             | .....                                    | .....2,070                                | .....                                                     | .....2,070                           | .....                                      | .....90,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 05/20/2019.                      |
| 02639# DS 7          | AMERICAN GENERAL ANN SRVC (HARPER) - CMO  |  | ..                              | 08/29/2019.   | VARIOUS.....                      |                           | .....18,526   | .....18,524  | .....11,639  | .....13,043                             | .....                                    | .....5,483                                | .....                                                     | .....5,483                           | .....                                      | .....18,526                                   | .....                                    | .....                            | .....0                        | .....                                                | 10/20/2030.                      |
| 02640* AA 0          | AMERICAN GENERAL LIFE INSURANCE (GIBSON)  |  | ..                              | 12/01/2019.   | Paydown.....                      |                           | .....88,000   | .....88,000  | .....69,294  | .....84,761                             | .....                                    | .....3,239                                | .....                                                     | .....3,239                           | .....                                      | .....88,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 08/29/2019.                      |
| 02645@ AA 3          | AMERICAN GENERAL LIFE INS. (MANN'S) - CMO |  | ..                              | 08/13/2019.   | VARIOUS.....                      |                           | .....21,460   | .....21,456  | .....8,834   | .....11,416                             | .....                                    | .....10,045                               | .....                                                     | .....10,045                          | .....                                      | .....21,460                                   | .....                                    | .....                            | .....0                        | .....                                                | 10/16/2036.                      |
| 02645@ AB 1          | AMERICAN GEN LIFE INS CO OF DE (JACKSON)  |  | ..                              | 01/15/2019.   | Paydown.....                      |                           |               |              | .....20,000  | .....13,589                             | .....                                    | .....901                                  | .....                                                     | .....901                             | .....                                      | .....20,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 08/13/2019.                      |
| 02645@ AC 9          | AMERICAN GEN LIFE INS CO OF DE (JACKSON)  |  | ..                              | 01/15/2019.   | Paydown.....                      |                           | .....7,167    | .....7,167   | .....3,103   | .....4,790                              | .....                                    | .....2,377                                | .....                                                     | .....2,377                           | .....                                      | .....7,167                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/15/2029.                      |
| 02645@ AD 7          | AMERICAN HOME ASSURANCE CO (REYNAGA) - C  |  | ..                              | 12/01/2019.   | Paydown.....                      |                           | .....7,167    | .....7,167   | .....3,626   | .....5,008                              | .....                                    | .....2,159                                | .....                                                     | .....2,159                           | .....                                      | .....7,167                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/15/2029.                      |
| 02660L AC 4          | AHMA 064 A21 - RMBS.....                  |  | ..                              | 12/26/2019.   | Paydown.....                      |                           | .....77,436   | .....77,430  | .....51,112  | .....68,988                             | .....                                    | .....8,448                                | .....                                                     | .....8,448                           | .....                                      | .....77,436                                   | .....                                    | .....                            | .....0                        | .....                                                | 07/01/2029.                      |
| 02660T BQ 5          | AHM 043 6A1 - RMBS.....                   |  | ..                              | 12/01/2019.   | Paydown.....                      |                           | .....373,994  | .....944,015 | .....229,360 | .....126,392                            | .....                                    | .....25,871                               | .....                                                     | .....25,871                          | .....                                      | .....373,994                                  | .....                                    | .....                            | .....0                        | .....14,031                                          | 10/25/2046.                      |
| 02660T GA 5          | AHM 053 2A4 - RMBS.....                   |  | ..                              | 12/01/2019.   | Paydown.....                      |                           | .....54,575   | .....54,575  | .....49,732  | .....50,393                             | .....                                    | .....4,182                                | .....                                                     | .....4,182                           | .....                                      | .....54,575                                   | .....                                    | .....                            | .....0                        | .....1,272                                           | 10/25/2034.                      |
| 02660T GP 2          | AHM 054A 1A2 - RMBS.....                  |  | ..                              | 12/26/2019.   | Paydown.....                      |                           | .....522,678  | .....522,678 | .....349,750 | .....349,844                            | .....                                    | .....8,504                                | .....                                                     | .....8,504                           | .....                                      | .....522,678                                  | .....                                    | .....                            | .....0                        | .....7,217                                           | 09/25/2035.                      |
| 02660T GT 4          | AHM 054A 3A2 - RMBS.....                  |  | ..                              | 12/26/2019.   | Paydown.....                      |                           | .....441,331  | .....572,168 | .....466,389 | .....487,445                            | .....                                    | .....12,989                               | .....                                                     | .....12,989                          | .....                                      | .....441,331                                  | .....                                    | .....                            | .....0                        | .....14,892                                          | 11/25/2045.                      |
| 02660T GW 7          | AHM 054A 5A - RMBS.....                   |  | ..                              | 12/01/2019.   | Paydown.....                      |                           | .....213,634  | .....530,991 | .....179,076 | .....139,860                            | .....                                    | .....17,918                               | .....                                                     | .....17,918                          | .....                                      | .....213,634                                  | .....                                    | .....                            | .....0                        | .....27,909                                          | 11/25/2045.                      |
| 02660T HL 0          | AHM 05SD1 1A1 - RMBS.....                 |  | ..                              | 12/26/2019.   | Paydown.....                      |                           | .....58,510   | .....58,510  | .....27,719  | .....20,673                             | .....                                    | .....37,837                               | .....                                                     | .....37,837                          | .....                                      | .....58,510                                   | .....                                    | .....                            | .....0                        | .....934                                             | 11/25/2045.                      |
| 02660T HZ 9          | AHM 061A 1A2 - RMBS.....                  |  | ..                              | 12/26/2019.   | Paydown.....                      |                           | .....85,191   | .....92,618  | .....65,990  | .....63,839                             | .....                                    | .....974                                  | .....                                                     | .....974                             | .....                                      | .....85,191                                   | .....                                    | .....                            | .....0                        | .....1,024                                           | 09/25/2035.                      |
| 02660V AE 8          | AHMA 051B 311 - RMBS.....                 |  | ..                              | 12/26/2019.   | Paydown.....                      |                           | .....273,816  | .....503,570 | .....373,825 | .....353,552                            | .....74,496                              | .....1,520                                | .....31,548                                               | .....44,468                          | .....                                      | .....273,816                                  | .....                                    | .....                            | .....0                        | .....7,470                                           | 03/25/2046.                      |
| 02660W AD 8          | AHMA 061 2A2 - CMO/RMBS.....              |  | ..                              | 12/26/2019.   | Paydown.....                      |                           | .....312,353  | .....312,353 | .....193,854 | .....213,925                            | .....                                    | .....98,429                               | .....                                                     | .....98,429                          | .....                                      | .....312,353                                  | .....                                    | .....                            | .....0                        | .....5,767                                           | 11/25/2035.                      |
| 02660Y AU 6          | AHM 062A 3A2 - RMBS.....                  |  | ..                              | 12/01/2019.   | Paydown.....                      |                           | .....310,934  | .....751,526 | .....294,924 | .....322,877                            | .....                                    | .....6,199                                | .....                                                     | .....6,199                           | .....                                      | .....310,934                                  | .....                                    | .....                            | .....0                        | .....6,677                                           | 05/25/2046.                      |
| 02660Y AX 0          | AHM 062A 3A5 - RMBS.....                  |  | ..                              | 12/01/2019.   | Paydown.....                      |                           | .....18,204   | .....18,204  | .....6,599   | .....6,599                              | .....                                    | .....(550)                                | .....                                                     | .....(550)                           | .....                                      | .....18,204                                   | .....                                    | .....                            | .....0                        | .....885                                             | 06/25/2036.                      |
| 026874 DD 6          | AMERICAN INTERNATIONAL GROUP INC.....     |  | ..                              | 08/21/2019.   | CITIGROUP GLOBAL MARKETS INC..... |                           | .....6,638    | .....6,639   | .....2,406   | .....2,406                              | .....                                    | .....(201)                                | .....                                                     | .....(201)                           | .....                                      | .....302                                      | .....                                    | .....                            | .....0                        | .....302                                             | 06/25/2036.                      |
| 026874 DL 8          | AMERICAN INTERNATIONAL GROUP INC.....     |  | ..                              | 07/09/2019.   | MORGAN STANLEY CO.....            |                           | .....137,920  | .....130,000 | .....129,549 | .....129,687                            | .....                                    | .....29                                   | .....                                                     | .....29                              | .....                                      | .....129,715                                  | .....                                    | .....8,204                       | .....8,204                    | .....5,444                                           | 07/10/2025.                      |
| 026929 AB 5          | AHM 063A 112 - RMBS.....                  |  | ..                              | 12/26/2019.   | Paydown.....                      |                           | .....22,022   | .....20,000  | .....19,883  | .....19,884                             | .....                                    | .....2                                    | .....                                                     | .....2                               | .....                                      | .....19,887                                   | .....                                    | .....2,136                       | .....2,136                    | .....739                                             | 04/01/2048.                      |
|                      |                                           |  |                                 |               |                                   |                           | .....231,239  | .....522,299 | .....368,436 | .....362,469                            | .....                                    | .....2,081                                | .....                                                     | .....2,081                           | .....                                      | .....231,239                                  | .....                                    | .....                            | .....0                        | .....6,947                                           | 12/25/2046.                      |

**SCHEDULE D - PART 4**

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

| 1                    | 2  |                                           | 3                               | 4             | 5                                   | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|----|-------------------------------------------|---------------------------------|---------------|-------------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |    |                                           |                                 |               |                                     |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification |    | Description                               | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                   | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 026935               | AC | 0 AHMA 073 12A - RMBS.....                | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 136,008       | 179,006   | 94,873      | 89,085                                  | .....                                    | 4,297                                     | .....                                                     | 4,297                                | .....                                      | 136,008                                       | .....                                    | .....                            | 0                             | 1,548                                                | 06/25/2037.                      |
| 03065J               | AF | 1 AMCAR 144 C - ABS.....                  | ..                              | 04/08/2019.   | Paydown.....                        | .....                     | 374,114       | 374,114   | 373,734     | 374,049                                 | .....                                    | 64                                        | .....                                                     | 64                                   | .....                                      | 374,114                                       | .....                                    | .....                            | 0                             | 1,775                                                | 11/09/2020.                      |
| 03065T               | AD | 4 AMCAR 164 A3 - ABS.....                 | ..                              | 08/19/2019.   | VARIOUS.....                        | .....                     | 714,139       | 714,236   | 710,372     | 712,130                                 | .....                                    | 1,992                                     | .....                                                     | 1,992                                | .....                                      | 714,122                                       | .....                                    | 17                               | 17                            | 4,486                                                | 07/08/2021.                      |
| 03072S               | Q2 | 4 AMSI 05R9 AF6 - RMBS.....               | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 1,916         | 1,916     | 1,855       | 1,905                                   | .....                                    | 11                                        | .....                                                     | 11                                   | .....                                      | 1,916                                         | .....                                    | .....                            | 0                             | 23                                                   | 11/25/2035.                      |
| 03073E               | AP | 0 AMERISOURCEBERGEN CORP.....             | ..                              | 07/15/2019.   | US BANCORP INVESTMENTS INC.....     | .....                     | 213,792       | 210,000   | 209,486     | 209,534                                 | .....                                    | 26                                        | .....                                                     | 26                                   | .....                                      | 209,560                                       | .....                                    | 4,232                            | 4,232                         | 4,166                                                | 12/15/2027.                      |
| 03099A               | EE | 9 AMSI 2003-7 CE - CMO.....               | ..                              | 11/01/2019.   | Direct.....                         | .....                     | 40,099        | 40,099    | 16,038      | 11,094                                  | .....                                    | (749)                                     | .....                                                     | (749)                                | .....                                      | 40,099                                        | .....                                    | .....                            | 0                             | 1,243                                                | 08/25/2033.                      |
| 031162               | AZ | 3 AMGEN INC.....                          | ..                              | 02/01/2019.   | Maturity @ 100.00.....              | .....                     | 5,000,000     | 5,000,000 | 5,263,250   | 5,004,306                               | .....                                    | (4,306)                                   | .....                                                     | (4,306)                              | .....                                      | 5,000,000                                     | .....                                    | .....                            | 0                             | 142,500                                              | 02/01/2019.                      |
| 03149*               | AB | 2 AMICA MUTUAL INS CO (CHERRY) - CMO..... | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 5,959         | 5,959     | 5,007       | 5,757                                   | .....                                    | 202                                       | .....                                                     | 202                                  | .....                                      | 5,959                                         | .....                                    | .....                            | 0                             | .....                                                | 12/15/2019.                      |
| 032479               | AD | 9 ANADARKO FINANCE COMPANY.....           | ..                              | 09/18/2019.   | CORPORATE ACTION.....               | .....                     | 1,710,215     | 1,310,000 | 1,714,921   | 1,664,486                               | .....                                    | (15,452)                                  | .....                                                     | (15,452)                             | .....                                      | 1,649,034                                     | .....                                    | 61,181                           | 61,181                        | 86,515                                               | 05/01/2031.                      |
| 032511               | AY | 3 ANADARKO PETROLEUM CORP.....            | ..                              | 09/18/2019.   | CORPORATE ACTION.....               | .....                     | 3,533,676     | 2,868,000 | 3,063,119   | 3,059,957                               | .....                                    | (4,432)                                   | .....                                                     | (4,432)                              | .....                                      | 3,055,525                                     | .....                                    | 478,150                          | 478,150                       | 186,528                                              | 09/15/2036.                      |
| 032511               | BG | 1 ANADARKO PETROLEUM CORP.....            | ..                              | 09/18/2019.   | CORPORATE ACTION.....               | .....                     | 67,715        | 50,000    | 73,119      | 71,036                                  | .....                                    | (446)                                     | .....                                                     | (446)                                | .....                                      | 70,590                                        | .....                                    | (2,875)                          | (2,875)                       | 3,014                                                | 06/15/2039.                      |
| 032511               | BN | 6 ANADARKO PETROLEUM CORP.....            | ..                              | 09/18/2019.   | CORPORATE ACTION.....               | .....                     | 3,463,443     | 3,100,000 | 3,425,485   | 3,363,498                               | .....                                    | (23,638)                                  | .....                                                     | (23,638)                             | .....                                      | 3,339,859                                     | .....                                    | 123,584                          | 123,584                       | 173,484                                              | 03/15/2026.                      |
| 03463U               | AA | 5 AOMT 194 A1 - CMO/RMBS.....             | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 372,869       | 372,869   | 372,865     | .....                                   | .....                                    | 4                                         | .....                                                     | 4                                    | .....                                      | 372,869                                       | .....                                    | .....                            | 0                             | 2,819                                                | 07/26/2049.                      |
| 03522A               | AF | 7 ANHEUSER-BUSCH COMPANIES LLC.....       | C                               | 04/03/2019.   | Citigroup (SSB).....                | .....                     | 325,951       | 330,000   | 313,863     | 313,915                                 | .....                                    | 85                                        | .....                                                     | 85                                   | .....                                      | 314,000                                       | .....                                    | 11,951                           | 11,951                        | 10,960                                               | 02/01/2046.                      |
| 03522A               | AJ | 9 ANHEUSER-BUSCH COMPANIES LLC.....       | C                               | 06/24/2019.   | DEUTSCHE BANK SECURITIES, INC.....  | .....                     | 2,202,060     | 2,000,000 | 1,902,198   | 1,902,514                               | .....                                    | 978                                       | .....                                                     | 978                                  | .....                                      | 1,903,491                                     | .....                                    | 298,569                          | 298,569                       | 88,472                                               | 02/01/2046.                      |
| 03523T               | BX | 5 ANHEUSER-BUSCH INBEV WORLDWIDE INC..... | ..                              | 11/14/2019.   | VARIOUS.....                        | .....                     | 597,052       | 550,000   | 549,450     | .....                                   | 62                                       | .....                                     | 62                                                        | .....                                | 62                                         | 549,512                                       | .....                                    | 47,540                           | 47,540                        | 17,130                                               | 01/23/2025.                      |
| 035240               | AL | 4 ANHEUSER-BUSCH INBEV WORLDWIDE INC..... | C                               | 04/03/2019.   | VARIOUS.....                        | .....                     | 381,481       | 380,000   | 377,021     | 377,206                                 | .....                                    | 73                                        | .....                                                     | 73                                   | .....                                      | 377,279                                       | .....                                    | 4,202                            | 4,202                         | 6,822                                                | 04/13/2028.                      |
| 035242               | AA | 4 ANHEUSER-BUSCH INBEV FINANCE INC.....   | ..                              | 10/29/2019.   | GOLDMAN.....                        | .....                     | 50,952        | 50,000    | 49,674      | 49,889                                  | .....                                    | 22                                        | .....                                                     | 22                                   | .....                                      | 49,911                                        | .....                                    | 1,041                            | 1,041                         | 1,688                                                | 01/17/2023.                      |
| 035242               | AL | 0 ANHEUSER-BUSCH INBEV FINANCE INC.....   | C                               | 03/06/2019.   | JP MORGAN SECURITIES LLC.....       | .....                     | 100,731       | 100,000   | 99,621      | 99,769                                  | .....                                    | 11                                        | .....                                                     | 11                                   | .....                                      | 99,780                                        | .....                                    | 951                              | 951                           | 1,989                                                | 02/01/2023.                      |
| 036752               | AB | 9 ANTHEM INC.....                         | ..                              | 10/04/2019.   | CITIGROUP GLOBAL MARKETS INC.....   | .....                     | 21,167        | 20,000    | 19,960      | 19,964                                  | .....                                    | 3                                         | .....                                                     | 3                                    | .....                                      | 19,967                                        | .....                                    | 1,200                            | 1,200                         | 623                                                  | 12/01/2027.                      |
| 036752               | AC | 7 ANTHEM INC.....                         | ..                              | 11/14/2019.   | BARCLAYS CAPITAL INC.....           | .....                     | 198,447       | 190,000   | 189,939     | 189,949                                 | .....                                    | 10                                        | .....                                                     | 10                                   | .....                                      | 189,959                                       | .....                                    | 8,488                            | 8,488                         | 6,082                                                | 12/01/2024.                      |
| 036752               | AD | 5 ANTHEM INC.....                         | ..                              | 06/27/2019.   | Jefferies.....                      | .....                     | 106,025       | 100,000   | 100,246     | 100,242                                 | .....                                    | (2)                                       | .....                                                     | (2)                                  | .....                                      | 100,240                                       | .....                                    | 5,785                            | 5,785                         | 2,552                                                | 12/01/2047.                      |
| 036752               | AH | 6 ANTHEM INC.....                         | ..                              | 06/27/2019.   | VARIOUS.....                        | .....                     | 187,488       | 180,000   | 179,386     | 179,394                                 | .....                                    | 14                                        | .....                                                     | 14                                   | .....                                      | 179,408                                       | .....                                    | 8,080                            | 8,080                         | 5,506                                                | 03/01/2048.                      |
| 037411               | BE | 4 APACHE CORP.....                        | ..                              | 02/28/2019.   | BARCLAYS CAPITAL INC.....           | .....                     | 1,966,260     | 2,000,000 | 1,996,900   | 1,997,078                               | .....                                    | 201                                       | .....                                                     | 201                                  | .....                                      | 1,997,279                                     | .....                                    | (31,019)                         | (31,019)                      | 46,424                                               | 10/15/2028.                      |
| 03761U               | AG | 1 APOLLO INVESTMENT CORP.....             | ..                              | 04/02/2019.   | Stifel Nicolaus & Co.....           | .....                     | 4,928,140     | 5,000,000 | 4,977,170   | 4,984,535                               | .....                                    | 864                                       | .....                                                     | 864                                  | .....                                      | 4,985,399                                     | .....                                    | (57,259)                         | (57,259)                      | 145,396                                              | 03/03/2025.                      |
| 03763Y               | AU | 0 APID 11R DR - CDO.....                  | ..                              | 09/12/2019.   | Direct.....                         | .....                     | 2,000,000     | 2,000,000 | 1,979,400   | 1,985,191                               | .....                                    | 14,809                                    | .....                                                     | 14,809                               | .....                                      | 2,000,000                                     | .....                                    | .....                            | 0                             | 121,011                                              | 10/17/2028.                      |
| 03764U               | AW | 3 APID 16R CR - CDO.....                  | ..                              | 03/29/2019.   | RBC CAPITAL MARKETS.....            | .....                     | 5,002,500     | 5,000,000 | 4,992,330   | 4,992,768                               | .....                                    | 419                                       | .....                                                     | 419                                  | .....                                      | 4,993,188                                     | .....                                    | 9,312                            | 9,312                         | 127,915                                              | 01/21/2025.                      |
| 03766#               | AA | 2 AASET 2014-1 AR - ABS.....              | ..                              | 12/16/2019.   | Paydown.....                        | .....                     | 875,395       | 875,395   | 881,942     | 881,942                                 | .....                                    | (6,547)                                   | .....                                                     | (6,547)                              | .....                                      | 875,395                                       | .....                                    | .....                            | 0                             | 21,403                                               | 01/15/2043.                      |
| 03766K               | AA | 1 AASET 161 A - ABS.....                  | ..                              | 06/20/2019.   | Paydown.....                        | .....                     | 227,767       | 227,767   | 232,785     | 230,682                                 | .....                                    | (2,914)                                   | .....                                                     | (2,914)                              | .....                                      | 227,767                                       | .....                                    | .....                            | 0                             | 5,454                                                | 03/17/2036.                      |
| 03767M               | AJ | 7 APID 29 B - CDO.....                    | C                               | 09/13/2019.   | SG AMERICAS SECURITIES, LLC.....    | .....                     | 963,500       | 1,000,000 | 1,000,000   | 1,000,000                               | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 1,000,000                                     | .....                                    | (36,500)                         | (36,500)                      | 55,505                                               | 07/25/2030.                      |
| 03768C               | AJ | 8 APID 30 B - CDO.....                    | ..                              | 07/11/2019.   | SG AMERICAS SECURITIES, LLC.....    | .....                     | 1,950,000     | 2,000,000 | 2,000,000   | 2,000,000                               | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 2,000,000                                     | .....                                    | (50,000)                         | (50,000)                      | 78,072                                               | 10/20/2031.                      |
| 037833               | BZ | 2 APPLE INC.....                          | ..                              | 01/11/2019.   | BNP Paribas.....                    | .....                     | 573,946       | 620,000   | 618,307     | 618,678                                 | .....                                    | 9                                         | .....                                                     | 9                                    | .....                                      | 618,687                                       | .....                                    | (44,740)                         | (44,740)                      | 6,793                                                | 08/04/2026.                      |
| 037833               | CJ | 7 APPLE INC.....                          | ..                              | 01/11/2019.   | WELLS FARGO SECURITIES LLC.....     | .....                     | 352,580       | 360,000   | 360,000     | 360,000                                 | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 360,000                                       | .....                                    | (7,420)                          | (7,420)                       | 5,226                                                | 02/09/2027.                      |
| 038522               | AK | 4 ARAMARK.....                            | ..                              | 01/08/2019.   | PERSHING DIV OF DLJ SEC LNDING..... | .....                     | 1,005,110     | 1,000,000 | 1,020,625   | 1,016,697                               | .....                                    | (60)                                      | .....                                                     | (60)                                 | .....                                      | 1,016,638                                     | .....                                    | (11,528)                         | (11,528)                      | 24,913                                               | 01/15/2024.                      |
| 038522               | AN | 8 ARAMARK SERVICES INC.....               | ..                              | 11/12/2019.   | UBS FINANCIAL SERVICES INC.....     | .....                     | 1,030,000     | 1,000,000 | 988,750     | 989,757                                 | .....                                    | 1,056                                     | .....                                                     | 1,056                                | .....                                      | 990,813                                       | .....                                    | 39,187                           | 39,187                        | 45,257                                               | 06/01/2026.                      |
| 038522               | AQ | 1 ARAMARK SERVICES INC.....               | ..                              | 11/12/2019.   | VARIOUS.....                        | .....                     | 3,297,915     | 3,250,000 | 3,237,500   | 3,238,560                               | .....                                    | 696                                       | .....                                                     | 696                                  | .....                                      | 3,239,257                                     | .....                                    | 58,658                           | 58,658                        | 170,104                                              | 02/01/2028.                      |
| 03938L               | AQ | 7 ARCELORMITTAL SA.....                   | C                               | 08/30/2019.   | Direct.....                         | .....                     | 123,378       | 120,000   | 123,900     | 123,032                                 | .....                                    | 346                                       | .....                                                     | 346                                  | .....                                      | 123,378                                       | .....                                    | .....                            | 0                             | 6,738                                                | 08/05/2020.                      |
| 039483               | BL | 5 ARCHER DANIELS MIDLAND CO.....          | ..                              | 09/25/2019.   | Jefferies.....                      | .....                     | 201,720       | 200,000   | 199,420     | 199,546                                 | .....                                    | 43                                        | .....                                                     | 43                                   | .....                                      | 199,589                                       | .....                                    | 2,131                            | 2,131                         | 5,639                                                | 08/11/2026.                      |
| 040104               | EK | 3 ARSI 03W9 M6 - RMBS.....                | ..                              | 11/01/2019.   | Paydown.....                        | .....                     | 1,810,983     | 1,581,485 | 987,955     | 987,955                                 | .....                                    | 823,027                                   | .....                                                     | 823,027                              | .....                                      | 1,810,983                                     | .....                                    | .....                            | 0                             | 532,230                                              | 01/25/2034.                      |
| 040104               | RF | 0 ARSI 06W1 A2C - RMBS.....               | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 280,672       | 280,672   | 177,485     | 186,269                                 | .....                                    | 3,107                                     | .....                                                     | 3,107                                | .....                                      | 280,672                                       | .....                                    | .....                            | 0                             | 4,685                                                | 03/25/2036.                      |
| 040104               | RG | 8 ARSI 06W1 A2D - RMBS.....               | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 325,626       | 325,626   | 209,016     | 219,133                                 | .....                                    | 3,422                                     | .....                                                     | 3,422                                | .....                                      | 325,626                                       | .....                                    | .....                            | 0                             | 5,865                                                | 03/25/2036.                      |
| 04010L               | AR | 4 ARES CAPITAL CORP.....                  | ..                              | 11/14/2019.   | MARKETAXESS CORPORATION.....        | .....                     | 1,016,150     | 1,000,000 | 996,390     | 997,828                                 | .....                                    | 615                                       | .....                                                     | 615                                  | .....                                      | 998,443                                       | .....                                    | 17,707                           | 17,707                        | 48,233                                               | 01/19/2022.                      |

SCHEDULE D - PART 4

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

E14.23

| 1                    | 2                                             |  | 3                               | 4                | 5                                     | 6                            | 7             | 8         | 9           | 10                                            | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                                  | 21                                        |
|----------------------|-----------------------------------------------|--|---------------------------------|------------------|---------------------------------------|------------------------------|---------------|-----------|-------------|-----------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                      |                                               |  |                                 |                  |                                       |                              |               |           |             |                                               | 11                                                | 12                                                 | 13                                                                        | 14                                         | 15                                                  |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser                     | Number of<br>Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 04015W AL 8          | ARES 39 D - CDO.....                          |  | C                               | 04/18/2019.      | Paydown.....                          | .....                        | 1,000,000     | 1,000,000 | 989,200     | 992,372                                       | .....                                             | 7,628                                              | .....                                                                     | 7,628                                      | .....                                               | 1,000,000                                           | .....                                             | .....                                  | .....0                              | 34,937                                                              | 07/18/2028.                               |
| 04248N AA 1          | ARMYHW 051 1A - ABS.....                      |  | ..                              | 12/15/2019.      | Paydown.....                          | .....                        | 50,612        | 50,612    | 56,351      | 56,310                                        | .....                                             | (5,698)                                            | .....                                                                     | (5,698)                                    | .....                                               | 50,612                                              | .....                                             | .....                                  | .....0                              | 2,107                                                               | 06/15/2050.                               |
| 042856 AC 8          | ARRW 181 A3 - CMO/RMBS.....                   |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 6,364,706     | 6,364,706 | 6,364,652   | 6,387,353                                     | .....                                             | (22,647)                                           | .....                                                                     | (22,647)                                   | .....                                               | 6,364,706                                           | .....                                             | .....                                  | .....0                              | 155,012                                                             | 04/27/2048.                               |
| 045054 AD 5          | ASHTeAD CAPITAL INC.....                      |  | ..                              | 09/18/2019.      | VARIOUS.....                          | .....                        | 2,194,523     | 2,250,000 | 2,255,000   | 2,253,974                                     | .....                                             | (9)                                                | .....                                                                     | (9)                                        | .....                                               | 2,253,965                                           | .....                                             | (59,443)                               | (59,443)                            | 56,232                                                              | 08/15/2025.                               |
| 045054 AF 0          | ASHTeAD CAPITAL INC.....                      |  | C                               | 03/12/2019.      | VARIOUS.....                          | .....                        | 5,461,638     | 5,750,000 | 5,866,250   | 5,850,169                                     | .....                                             | (786)                                              | .....                                                                     | (786)                                      | .....                                               | 5,849,383                                           | .....                                             | (387,746)                              | (387,746)                           | 132,799                                                             | 08/15/2027.                               |
| 04541G CU 4          | ABSHE 02HE3 M4 - RMBS.....                    |  | ..                              | 10/15/2019.      | Paydown.....                          | .....                        | .....         | 154,069   | 96,293      | 97,200                                        | .....                                             | (1,426)                                            | .....                                                                     | (1,426)                                    | .....                                               | .....                                               | .....                                             | .....                                  | .....0                              | 6,460                                                               | 10/15/2032.                               |
| 04541G GB 2          | ABSHE 03HE6 M1 - RMBS.....                    |  | ..                              | 12/26/2019.      | Paydown.....                          | .....                        | 457,933       | 457,933   | 321,698     | 365,123                                       | .....                                             | 92,810                                             | .....                                                                     | 92,810                                     | .....                                               | 457,933                                             | .....                                             | .....                                  | .....0                              | 7,765                                                               | 11/25/2033.                               |
| 04541G QF 2          | ABSHE 05HE2 M5 - RMBS.....                    |  | ..                              | 11/01/2019.      | MIZUHO SECURITIES USA/FIXED<br>INCOME | .....                        | 1,036,638     | 989,631   | 437,050     | 431,317                                       | .....                                             | 10,361                                             | .....                                                                     | 10,361                                     | .....                                               | 441,924                                             | .....                                             | 594,714                                | 594,714                             | 24,559                                                              | 02/25/2035.                               |
| 04542B MS 8          | ABFC 05AQ1 A4 - RMBS.....                     |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 410,330       | 410,330   | 412,125     | 407,923                                       | .....                                             | 2,407                                              | .....                                                                     | 2,407                                      | .....                                               | 410,330                                             | .....                                             | .....                                  | .....0                              | 11,369                                                              | 01/25/2034.                               |
| 04544T AE 1          | ABSHE 07HE2 A5 - RMBS.....                    |  | ..                              | 12/26/2019.      | Paydown.....                          | .....                        | 313,235       | 313,235   | 158,575     | 159,622                                       | .....                                             | 153,614                                            | .....                                                                     | 153,614                                    | .....                                               | 313,235                                             | .....                                             | .....                                  | .....0                              | 4,744                                                               | 05/25/2037.                               |
| 04546K AA 6          | AASET 182 A - ABS.....                        |  | ..                              | 12/16/2019.      | Paydown.....                          | .....                        | 237,078       | 237,078   | 237,070     | 237,276                                       | .....                                             | (199)                                              | .....                                                                     | (199)                                      | .....                                               | 237,078                                             | .....                                             | .....                                  | .....0                              | 5,635                                                               | 11/18/2038.                               |
| 048677 AC 2          | ATLANTIC MARINE CORPS CMNTYS LLC.....         |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 14,077        | 14,077    | 14,378      | 11,533                                        | .....                                             | (299)                                              | .....                                                                     | (299)                                      | .....                                               | 14,077                                              | .....                                             | .....                                  | .....0                              | 575                                                                 | 12/01/2050.                               |
| 05259* AA 5          | AUTO-OWNERS LIFE INSURANCE COMPANY -<br>CMO   |  | ..                              | 04/11/2019.      | Paydown.....                          | .....                        | 11,054        | 11,054    | 6,598       | 7,781                                         | .....                                             | 3,274                                              | .....                                                                     | 3,274                                      | .....                                               | 11,054                                              | .....                                             | .....                                  | .....0                              | .....                                                               | 04/11/2029.                               |
| 05363L AW 3          | AVERY 6R BR - CDO.....                        |  | ..                              | 06/25/2019.      | GOLDMAN, SACHS & CO.....              | .....                        | 496,525       | 500,000   | 485,500     | 485,652                                       | .....                                             | 14,348                                             | .....                                                                     | 14,348                                     | .....                                               | 500,000                                             | .....                                             | (3,475)                                | (3,475)                             | 13,442                                                              | 08/05/2027.                               |
| 05367E AA 3          | AVIANCATACA HOLDING SA.....                   |  | C                               | 06/25/2019.      | MERRILL LYNCH PIERCE FENNER.....      | .....                        | 194,000       | 200,000   | 209,800     | 200,812                                       | .....                                             | (812)                                              | .....                                                                     | (812)                                      | .....                                               | 200,000                                             | .....                                             | (6,000)                                | (6,000)                             | 10,562                                                              | 05/10/2020.                               |
| 05377R BQ 6          | AESOP 141 C - ABS.....                        |  | ..                              | 07/22/2019.      | Paydown.....                          | .....                        | 1,000,000     | 1,000,000 | 999,878     | 1,000,125                                     | .....                                             | (125)                                              | .....                                                                     | (125)                                      | .....                                               | 1,000,000                                           | .....                                             | .....                                  | .....0                              | 14,063                                                              | 07/20/2020.                               |
| 05384# AA 9          | AVIVA LIFE AND ANNUITY (MAYES) - CMO.....     |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 3,000         | 3,000     | 1,541       | 1,844                                         | .....                                             | 1,156                                              | .....                                                                     | 1,156                                      | .....                                               | 3,000                                               | .....                                             | .....                                  | .....0                              | .....                                                               | 10/10/2028.                               |
| 05384@ AA 1          | AVIVA LIFE AND ANNUITY (ROBINSON) - CMO.....  |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 5,730         | 5,732     | 3,243       | 4,722                                         | .....                                             | 1,008                                              | .....                                                                     | 1,008                                      | .....                                               | 5,730                                               | .....                                             | .....                                  | .....0                              | .....                                                               | 02/04/2024.                               |
| 05384@ AC 7          | AVIVA LIFE AND ANNUITY (MALDONADO) -<br>CMO   |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 2,700         | 2,700     | 1,213       | 1,863                                         | .....                                             | 837                                                | .....                                                                     | 837                                        | .....                                               | 2,700                                               | .....                                             | .....                                  | .....0                              | .....                                                               | 05/19/2030.                               |
| 05384@ AD 5          | AVIVA LIFE AND ANNUITY (LAMAR) - CMO.....     |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 4,212         | 4,212     | 2,250       | 2,701                                         | .....                                             | 1,511                                              | .....                                                                     | 1,511                                      | .....                                               | 4,212                                               | .....                                             | .....                                  | .....0                              | .....                                                               | 05/01/2032.                               |
| 05384@ AE 3          | AVIVA LIFE AND ANNUITY (LAMAR) - CMO.....     |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 2,988         | 2,988     | 1,155       | 1,545                                         | .....                                             | 1,443                                              | .....                                                                     | 1,443                                      | .....                                               | 2,988                                               | .....                                             | .....                                  | .....0                              | .....                                                               | 01/01/2034.                               |
| 05384@ AF 0          | AVIVA LIFE AND ANNUITY (ROWE) - CMO.....      |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 6,000         | 6,000     | 3,431       | 4,857                                         | .....                                             | 1,143                                              | .....                                                                     | 1,143                                      | .....                                               | 6,000                                               | .....                                             | .....                                  | .....0                              | .....                                                               | 10/20/2024.                               |
| 05384@ AH 6          | AVIVA LIFE AND ANNUITY COMPANY (MAYES).....   |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 22,800        | 22,800    | 13,361      | 16,328                                        | .....                                             | 6,472                                              | .....                                                                     | 6,472                                      | .....                                               | 22,800                                              | .....                                             | .....                                  | .....0                              | .....                                                               | 10/10/2028.                               |
| 05384@ AL 7          | AVIVA LIFE AND ANNUITY CO (DANIELS) - CM..... |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 8,100         | 8,100     | 4,597       | 5,220                                         | .....                                             | 2,880                                              | .....                                                                     | 2,880                                      | .....                                               | 8,100                                               | .....                                             | .....                                  | .....0                              | .....                                                               | 03/02/2032.                               |
| 05384@ AP 8          | AVIVA LIFE AND ANNUITY CO (MALDONADO) -       |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 4,500         | 4,500     | 2,219       | 3,001                                         | .....                                             | 1,499                                              | .....                                                                     | 1,499                                      | .....                                               | 4,500                                               | .....                                             | .....                                  | .....0                              | .....                                                               | 05/19/2030.                               |
| 05384@ AQ 6          | AVIVA LIFE AND ANNUITY CO (POLITT) - CMO..... |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 4,800         | 4,800     | 2,072       | 2,607                                         | .....                                             | 2,193                                              | .....                                                                     | 2,193                                      | .....                                               | 4,800                                               | .....                                             | .....                                  | .....0                              | .....                                                               | 04/15/2036.                               |
| 05384@ AS 2          | AVIVA LIFE AND ANNUITY CO (HELMS) - CMO.....  |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 13,911        | 13,908    | 7,710       | 9,677                                         | .....                                             | 4,234                                              | .....                                                                     | 4,234                                      | .....                                               | 13,911                                              | .....                                             | .....                                  | .....0                              | .....                                                               | 12/01/2029.                               |
| 05384@ AT 0          | AVIVA LIFE AND ANNUITY COMPANY(MAYES) -       |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 4,800         | 4,800     | 2,837       | 3,231                                         | .....                                             | 1,569                                              | .....                                                                     | 1,569                                      | .....                                               | 4,800                                               | .....                                             | .....                                  | .....0                              | .....                                                               | 10/10/2028.                               |
| 05384@ AU 7          | AVIVA LIFE AND ANNUITY COMPANY (BUSLER).....  |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 12,000        | 12,000    | 8,752       | 10,290                                        | .....                                             | 1,710                                              | .....                                                                     | 1,710                                      | .....                                               | 12,000                                              | .....                                             | .....                                  | .....0                              | .....                                                               | 11/01/2023.                               |
| 05384@ AV 5          | AVIVA LIFE AND ANNUITY COMPANY (HELMS).....   |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 8,848         | 8,844     | 4,189       | 5,479                                         | .....                                             | 3,369                                              | .....                                                                     | 3,369                                      | .....                                               | 8,848                                               | .....                                             | .....                                  | .....0                              | .....                                                               | 12/01/2030.                               |
| 05386@ AB 7          | AVIVA LIFE AND ANNUITY CO OF NY (DIOUF).....  |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 23,680        | 23,675    | 11,054      | 14,009                                        | .....                                             | 9,672                                              | .....                                                                     | 9,672                                      | .....                                               | 23,680                                              | .....                                             | .....                                  | .....0                              | .....                                                               | 11/13/2032.                               |
| 05490Q AE 8          | BCAP 15RR6 1A5 - CMO/RMBS.....                |  | ..                              | 11/01/2019.      | Paydown.....                          | .....                        | .....         | 249,177   | 120,095     | 103,413                                       | .....                                             | 906                                                | .....                                                                     | 906                                        | .....                                               | .....                                               | .....                                             | .....                                  | .....0                              | .....                                                               | 05/27/2037.                               |
| 05522R CW 6          | BACCT 171 A - ABS.....                        |  | ..                              | 08/15/2019.      | BARCLAYS CAPITAL INC.....             | .....                        | 369,725       | 370,000   | 364,681     | 364,786                                       | .....                                             | 2,341                                              | .....                                                                     | 2,341                                      | .....                                               | 367,127                                             | .....                                             | 2,599                                  | 2,599                               | 4,890                                                               | 08/15/2022.                               |
| 05530W AE 7          | BCAP 07AA4A 3A1 - CMO/RMBS.....               |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 651,389       | 651,721   | 475,756     | 419,432                                       | .....                                             | 14,859                                             | .....                                                                     | 14,859                                     | .....                                               | 651,389                                             | .....                                             | .....                                  | .....0                              | 14,921                                                              | 06/25/2047.                               |
| 05532V BE 6          | BCAP 10RR2E 5A2 - CMO/RMBS.....               |  | ..                              | 12/01/2019.      | Paydown.....                          | .....                        | 294,690       | 294,690   | 294,690     | 294,690                                       | .....                                             | (0)                                                | .....                                                                     | (0)                                        | .....                                               | 294,690                                             | .....                                             | .....                                  | .....0                              | 7,154                                                               | 12/26/2036.                               |
| 05534A AR 2          | BCAP 11RR5 151 - CMO/RMBS.....                |  | C                               | 08/01/2019.      | Paydown.....                          | .....                        | 51,299        | 51,299    | 33,345      | .....                                         | .....                                             | .....                                              | .....                                                                     | .....                                      | .....                                               | 51,299                                              | .....                                             | .....                                  | .....0                              | 673                                                                 | 06/26/2036.                               |
| 05534A AS 0          | BCAP 11RR5 152 - CMO/RMBS.....                |  | ..                              | 11/01/2019.      | Paydown.....                          | .....                        | .....         | 2,055,727 | 795,577     | 641,015                                       | .....                                             | (42,982)                                           | .....                                                                     | (42,982)                                   | .....                                               | .....                                               | .....                                             | .....                                  | .....0                              | 88,285                                                              | 06/26/2036.                               |
| 055451 AV 0          | BHP BILLITON FINANCE (USA) LTD.....           |  | C                               | 07/08/2019.      | VARIOUS.....                          | .....                        | 218,603       | 190,000   | 214,138     | 213,344                                       | .....                                             | (105)                                              | .....                                                                     | (105)                                      | .....                                               | 213,239                                             | .....                                             | 5,365                                  | 5,365                               | 3,990                                                               | 09/30/2043.                               |
| 05565S AA 2          | BNSF RAILWAY CO - ABS.....                    |  | ..                              | 10/01/2019.      | Paydown.....                          | .....                        | 85,045        | 85,045    | 93,336      | 91,171                                        | .....                                             | (6,127)                                            | .....                                                                     | (6,127)                                    | .....                                               | 85,045                                              | .....                                             | .....                                  | .....0                              | 2,406                                                               | 04/01/2024.                               |

SCHEDULE D - PART 4

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

E14.24

| 1                    | 2                                        |    | 3                               | 4                                            | 5                 | 6                         | 7               | 8              | 9               | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|------------------------------------------|----|---------------------------------|----------------------------------------------|-------------------|---------------------------|-----------------|----------------|-----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                          |    |                                 |                                              |                   |                           |                 |                |                 |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                              |    | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date                                | Name of Purchaser | Number of Shares of Stock | Consideration   | Par Value      | Actual Cost     | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 05567L T3 1          | BNP PARIBAS SA.....                      | C  | 04/17/2019.                     | MILLENNIUM ADVISORS LLC.....                 | .....             | .....269,282              | .....260,000    | .....293,701   | .....273,547    | .....                                   | .....                                    | .....(2,000)                              | .....                                                     | .....(2,000)                         | .....                                      | .....271,547                                  | .....                                    | .....(2,265)                     | .....(2,265)                  | .....10,003                                          | 01/15/2021.                      |
| 05567Y AA 7          | BNSF RAILWAY COMPANY - ABS.....          | .. | 10/01/2019.                     | Paydown.....                                 | .....             | .....162,983              | .....162,983    | .....172,481   | .....169,597    | .....                                   | .....                                    | .....(6,614)                              | .....                                                     | .....(6,614)                         | .....                                      | .....162,983                                  | .....                                    | .....                            | .....                         | .....4,240                                           | 04/01/2023.                      |
| 055682 AC 2          | BNCMT 061 A3 - RMBS.....                 | .. | 12/26/2019.                     | Paydown.....                                 | .....             | .....493,637              | .....493,637    | .....278,905   | .....326,526    | .....                                   | .....                                    | .....167,111                              | .....                                                     | .....167,111                         | .....                                      | .....493,637                                  | .....                                    | .....                            | .....0                        | .....7,525                                           | 10/25/2036.                      |
| 05568B AA 6          | BNSF RAILWAY CO - ABS.....               | .. | 07/15/2019.                     | Paydown.....                                 | .....             | .....19,904               | .....19,904     | .....21,855    | .....21,575     | .....                                   | .....                                    | .....(1,671)                              | .....                                                     | .....(1,671)                         | .....                                      | .....19,904                                   | .....                                    | .....                            | .....0                        | .....572                                             | 01/15/2024.                      |
| 05569Q AD 6          | BNCMT 072 A4 - RMBS.....                 | .. | 11/14/2019.                     | Citigroup (SSB).....                         | .....             | .....10,627,500           | .....13,000,000 | .....9,803,750 | .....10,109,008 | .....                                   | .....                                    | .....126,898                              | .....                                                     | .....126,898                         | .....                                      | .....10,235,906                               | .....                                    | .....391,594                     | .....391,594                  | .....309,795                                         | 05/25/2037.                      |
| 05581J AA 2          | BNSF RAILWAY CO 2015-1 PASS THROUGH TRUS | .. | 12/16/2019.                     | VARIOUS.....                                 | .....             | .....                     | .....           | .....          | .....           | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | .....                                      | .....                                         | .....                                    | .....                            | .....                         | .....                                                | .....                            |
| 05583J AA 0          | BPCE SA.....                             | C  | 01/11/2019.                     | CREDIT AGRICOLE.....                         | .....             | .....2,703,310            | .....2,755,516  | .....2,754,923 | .....2,755,040  | .....                                   | .....                                    | .....478                                  | .....                                                     | .....478                             | .....                                      | .....2,755,517                                | .....                                    | .....(52,207)                    | .....(52,207)                 | .....9,862                                           | 06/16/2028.                      |
| 056143 AA 8          | BBAIR 071 G1 - ABS.....                  | .. | 04/01/2019.                     | Paydown.....                                 | .....             | .....474,242              | .....490,000    | .....486,962   | .....487,889    | .....                                   | .....                                    | .....24                                   | .....                                                     | .....24                              | .....                                      | .....487,913                                  | .....                                    | .....(13,671)                    | .....(13,671)                 | .....2,164                                           | 05/22/2022.                      |
| 05946X 2E 2          | BAFC 058 4A9 - CMO/RMBS.....             | .. | 12/01/2019.                     | Paydown.....                                 | .....             | .....737,445              | .....737,445    | .....611,509   | .....664,392    | .....                                   | .....                                    | .....73,053                               | .....                                                     | .....73,053                          | .....                                      | .....737,445                                  | .....                                    | .....                            | .....0                        | .....4,692                                           | 11/14/2033.                      |
| 05946X S3 8          | BAFC 057 2A6 - CMO/RMBS.....             | .. | 12/01/2019.                     | Paydown.....                                 | .....             | .....62,995               | .....312,691    | .....276,097   | .....332,177    | .....                                   | .....                                    | .....(213,102)                            | .....                                                     | .....(213,102)                       | .....                                      | .....62,995                                   | .....                                    | .....                            | .....0                        | .....4,698                                           | 01/25/2036.                      |
| 059475 AF 0          | BOAA 072 2A1 - CMO/RMBS.....             | .. | 12/01/2019.                     | Paydown.....                                 | .....             | .....432,838              | .....533,554    | .....472,195   | .....442,709    | .....                                   | .....                                    | .....(9,871)                              | .....                                                     | .....(9,871)                         | .....                                      | .....432,838                                  | .....                                    | .....                            | .....0                        | .....16,942                                          | 11/25/2035.                      |
| 059523 AU 4          | BAFC 075 6A1 - CMO/RMBS.....             | .. | 12/01/2019.                     | Paydown.....                                 | .....             | .....304,096              | .....394,202    | .....267,341   | .....189,787    | .....                                   | .....                                    | .....19,560                               | .....                                                     | .....19,560                          | .....                                      | .....304,096                                  | .....                                    | .....                            | .....0                        | .....12,346                                          | 06/25/2037.                      |
| 059526 AC 7          | BAFC 076 A2 - RMBS.....                  | .. | 12/26/2019.                     | Paydown.....                                 | .....             | .....221                  | .....283        | .....159       | .....147        | .....                                   | .....                                    | .....54                                   | .....                                                     | .....54                              | .....                                      | .....221                                      | .....                                    | .....                            | .....0                        | .....30                                              | 07/25/2037.                      |
| 05953L AD 1          | BAFC 078 2A1 - CMO/RMBS.....             | .. | 12/01/2019.                     | Paydown.....                                 | .....             | .....321,308              | .....321,308    | .....245,800   | .....252,872    | .....                                   | .....                                    | .....68,436                               | .....                                                     | .....68,436                          | .....                                      | .....321,308                                  | .....                                    | .....                            | .....0                        | .....4,803                                           | 07/25/2037.                      |
| 05954W AD 6          | BAFC 08R2 1A4 - CMO/RMBS.....            | .. | 12/01/2019.                     | Paydown.....                                 | .....             | .....86,716               | .....205,315    | .....123,545   | .....87,520     | .....                                   | .....                                    | .....(561)                                | .....                                                     | .....(561)                           | .....                                      | .....86,716                                   | .....                                    | .....                            | .....0                        | .....10,756                                          | 10/25/2037.                      |
| 05955E AN 3          | BAFC 09R4 3A2 - CMO/RMBS.....            | .. | 11/25/2019.                     | VARIOUS.....                                 | .....             | .....317,071              | .....317,071    | .....302,406   | .....312,201    | .....                                   | .....                                    | .....4,870                                | .....                                                     | .....4,870                           | .....                                      | .....317,071                                  | .....                                    | .....                            | .....0                        | .....10,770                                          | 09/25/2037.                      |
| 05956E AY 8          | BAFC 10R6B 4A5 - CMO/RMBS.....           | .. | 12/01/2019.                     | Paydown.....                                 | .....             | .....712,217              | .....2,591,513  | .....838,487   | .....682,948    | .....                                   | .....                                    | .....(124,418)                            | .....                                                     | .....(124,418)                       | .....                                      | .....714,069                                  | .....                                    | .....(1,852)                     | .....(1,852)                  | .....168,963                                         | 06/20/2036.                      |
| 05964H AF 2          | BANCO SANTANDER SA.....                  | C  | 12/11/2019.                     | JP MORGAN CHASE BANK/HSBCSI.....             | .....             | .....281,879              | .....281,879    | .....246,644   | .....262,178    | .....                                   | .....                                    | .....3,519                                | .....                                                     | .....3,519                           | .....                                      | .....281,879                                  | .....                                    | .....                            | .....0                        | .....7,805                                           | 07/26/2035.                      |
| 05964H AG 0          | BANCO SANTANDER SA.....                  | C  | 10/10/2019.                     | MERRILL LYNCH PIERCE FENNER & SMITH INC..... | .....             | .....210,994              | .....200,000    | .....199,078   | .....199,159    | .....                                   | .....                                    | .....81                                   | .....                                                     | .....81                              | .....                                      | .....199,240                                  | .....                                    | .....11,754                      | .....11,754                   | .....9,901                                           | 02/23/2028.                      |
| 06051G BG 3          | BAFC 04A B2 - CMO/RMBS.....              | .. | 12/01/2019.                     | Paydown.....                                 | .....             | .....208,604              | .....200,000    | .....200,000   | .....200,000    | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....200,000                                  | .....                                    | .....8,604                       | .....8,604                    | .....7,653                                           | 04/12/2023.                      |
| 06051G FL 8          | BANK OF AMERICA CORP.....                | .. | 07/09/2019.                     | VARIOUS.....                                 | .....             | .....34,432               | .....119,124    | .....65,518    | .....60,851     | .....                                   | .....                                    | .....(997)                                | .....                                                     | .....(997)                           | .....                                      | .....34,432                                   | .....                                    | .....                            | .....0                        | .....2,383                                           | 09/20/2034.                      |
| 06051G HC 6          | BANK OF AMERICA CORP.....                | .. | 07/15/2019.                     | CITIGROUP GLOBAL MARKETS INC.....            | .....             | .....376,817              | .....360,000    | .....364,432   | .....363,648    | .....                                   | .....                                    | .....(160)                                | .....                                                     | .....(160)                           | .....                                      | .....363,488                                  | .....                                    | .....13,329                      | .....13,329                   | .....9,703                                           | 10/22/2026.                      |
| 06051G HM 4          | BANK OF AMERICA CORP.....                | .. | 04/17/2019.                     | VARIOUS.....                                 | .....             | .....78,130               | .....77,000     | .....77,000    | .....77,000     | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....77,000                                   | .....                                    | .....1,130                       | .....1,130                    | .....1,317                                           | 12/20/2023.                      |
| 06406F AA 1          | BANK OF NEW YORK MELLON CORP.....        | .. | 01/22/2019.                     | GOLDMAN.....                                 | .....             | .....2,103,199            | .....2,020,000  | .....2,020,000 | .....2,020,000  | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....2,020,000                                | .....                                    | .....83,199                      | .....83,199                   | .....64,274                                          | 07/23/2029.                      |
| 064229 AB 3          | BWSTA 171 A2 - ABS.....                  | .. | 08/15/2019.                     | Paydown.....                                 | .....             | .....29,665               | .....30,000     | .....29,970    | .....29,987     | .....                                   | .....                                    | .....0                                    | .....                                                     | .....0                               | .....                                      | .....29,987                                   | .....                                    | .....(322)                       | .....(322)                    | .....204                                             | 04/15/2021.                      |
| 06849U AD 7          | BARRICK GOLD OF AUSTRALIA LTD.....       | C  | 07/15/2019.                     | MORGAN STANLEY CO.....                       | .....             | .....1,272,640            | .....1,272,640  | .....1,268,547 | .....1,269,895  | .....                                   | .....                                    | .....2,745                                | .....                                                     | .....2,745                           | .....                                      | .....1,272,640                                | .....                                    | .....                            | .....0                        | .....8,150                                           | 02/15/2021.                      |
| 07274N AN 3          | BAYER US FINANCE II LLC.....             | C  | 02/21/2019.                     | JANNEY MONTGOMERY SCOTT INC.....             | .....             | .....48,946               | .....40,000     | .....39,565    | .....39,591     | .....                                   | .....                                    | .....10                                   | .....                                                     | .....10                              | .....                                      | .....39,601                                   | .....                                    | .....9,345                       | .....9,345                    | .....1,798                                           | 10/15/2039.                      |
| 07274N AZ 6          | BAYER US FINANCE II LLC.....             | C  | 03/28/2019.                     | JP MORGAN SECURITIES LLC.....                | .....             | .....1,382,610            | .....1,500,000  | .....1,476,540 | .....1,476,910  | .....                                   | .....                                    | .....115                                  | .....                                                     | .....115                             | .....                                      | .....1,477,026                                | .....                                    | .....(94,416)                    | .....(94,416)                 | .....11,563                                          | 06/25/2038.                      |
| 07326B AB 3          | BAYC 074 A2 - CMBS.....                  | .. | 12/26/2019.                     | Paydown.....                                 | .....             | .....1,803,067            | .....1,980,000  | .....2,030,054 | .....2,027,354  | .....                                   | .....                                    | .....(550)                                | .....                                                     | .....(550)                           | .....                                      | .....2,026,804                                | .....                                    | .....(223,736)                   | .....(223,736)                | .....59,136                                          | 07/15/2034.                      |
| 07383G AT 3          | BSABS 992 MF1 - RMBS.....                | .. | 12/01/2019.                     | Paydown.....                                 | .....             | .....230,384              | .....369,071    | .....333,548   | .....324,041    | .....                                   | .....11,289                              | .....13,796                               | .....                                                     | .....25,085                          | .....                                      | .....230,384                                  | .....                                    | .....                            | .....0                        | .....6,778                                           | 09/25/2037.                      |
| 07383U JY 2          | BEAR STEARNS STRUCTURED PRODUCTS INC. 20 | .. | 12/01/2019.                     | Paydown.....                                 | .....             | .....                     | .....14,660     | .....15,247    | .....           | .....                                   | .....                                    | .....169                                  | .....                                                     | .....169                             | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....                                                | 10/25/2029.                      |
| 07384M 6F 4          | BSARM 0412 1A1 - CMO/RMBS.....           | .. | 12/01/2019.                     | Paydown.....                                 | .....             | .....103,790              | .....204,681    | .....104,133   | .....           | .....                                   | .....                                    | .....(299)                                | .....                                                     | .....(299)                           | .....                                      | .....120,660                                  | .....                                    | .....(16,870)                    | .....(16,870)                 | .....10,870                                          | 08/27/2042.                      |
| 07384M K2 7          | BSARM 041 21A - CMO/RMBS.....            | .. | 12/01/2019.                     | Paydown.....                                 | .....             | .....5,270                | .....5,270      | .....2,371     | .....2,205      | .....                                   | .....                                    | .....3,065                                | .....                                                     | .....3,065                           | .....                                      | .....5,270                                    | .....                                    | .....                            | .....0                        | .....104                                             | 02/25/2035.                      |
| 07384M VR 0          | BSARM 034 3A1 - CMO/RMBS.....            | .. | 12/01/2019.                     | Paydown.....                                 | .....             | .....142,849              | .....142,849    | .....102,851   | .....97,700     | .....                                   | .....                                    | .....45,148                               | .....                                                     | .....45,148                          | .....                                      | .....142,849                                  | .....                                    | .....                            | .....0                        | .....2,570                                           | 04/25/2034.                      |
| 07384Y SC 1          | BSABS 04HE3 M6 - RMBS.....               | .. | 08/01/2019.                     | Paydown.....                                 | .....             | .....68,489               | .....68,489     | .....69,473    | .....68,218     | .....                                   | .....                                    | .....271                                  | .....                                                     | .....271                             | .....                                      | .....68,489                                   | .....                                    | .....                            | .....0                        | .....1,664                                           | 07/25/2033.                      |
| 07386H L6 6          | BALTA 063B 231 - CMO/RMBS.....           | .. | 12/01/2019.                     | Paydown.....                                 | .....             | .....                     | .....356,816    | .....156,519   | .....134,910    | .....                                   | .....                                    | .....5,447                                | .....                                                     | .....5,447                           | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....2,809                                           | 04/25/2034.                      |
| 073870 AA 5          | BALTA 072A 1A1 - RMBS.....               | .. | 12/26/2019.                     | Paydown.....                                 | .....             | .....150,363              | .....300,523    | .....258,208   | .....164,083    | .....                                   | .....                                    | .....(2,582)                              | .....                                                     | .....(2,582)                         | .....                                      | .....150,363                                  | .....                                    | .....                            | .....0                        | .....5,690                                           | 05/25/2036.                      |
| 073871 AN 5          | BALTA 064B 211 - CMO/RMBS.....           | .. | 12/01/2019.                     | Paydown.....                                 | .....             | .....1,307                | .....2,193      | .....515       | .....290        | .....                                   | .....                                    | .....(13)                                 | .....                                                     | .....(13)                            | .....                                      | .....1,307                                    | .....                                    | .....                            | .....0                        | .....21                                              | 04/25/2037.                      |
| 073871 BN 4          | BALTA 064B 321 - CMO/RMBS.....           | .. | 12/01/2019.                     | Paydown.....                                 | .....             | .....19,259               | .....56,725     | .....49,422    | .....           | .....                                   | .....                                    | .....(74)                                 | .....                                                     | .....(74)                            | .....                                      | .....19,259                                   | .....                                    | .....                            | .....0                        | .....406                                             | 08/25/2036.                      |
|                      |                                          |    |                                 |                                              |                   | .....18,906               | .....20,453     | .....7,158     | .....4,234      | .....                                   | .....                                    | .....(313)                                | .....                                                     | .....(313)                           | .....                                      | .....18,906                                   | .....                                    | .....                            | .....0                        | .....437                                             | 07/25/2036.                      |

**SCHEDULE D - PART 4**

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

E14.25

| 1                    | 2           |   | 3                               | 4             | 5                                | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------|---|---------------------------------|---------------|----------------------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |             |   |                                 |               |                                  |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 073873               | AA          | 9 |                                 | 12/26/2019.   | PAYDOWN.....                     | .....                     | .....11,582    | .....17,690    | .....6,280     | .....4,299                              | .....                                    | .....(168)                                | .....                                                     | .....(168)                           | .....                                      | .....11,582                                   | .....                                    | .....                            | .....0                        | .....217                                             | 08/25/2036.                      |
| 073879               | LR          | 7 |                                 | 12/25/2019.   | PAYDOWN.....                     | .....                     | .....111,965   | .....170,777   | .....75,996    | .....65,265                             | .....                                    | .....4,349                                | .....                                                     | .....4,349                           | .....                                      | .....111,965                                  | .....                                    | .....                            | .....0                        | .....                                                | 11/25/2034.                      |
| 07387Q               | AM          | 2 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....286,429   | .....371,381   | .....266,607   | .....175,848                            | .....                                    | .....110,581                              | .....                                                     | .....110,581                         | .....                                      | .....286,429                                  | .....                                    | .....                            | .....0                        | .....6,674                                           | 08/25/2046.                      |
| 07387U               | BU          | 4 |                                 | 11/25/2019.   | PAYDOWN.....                     | .....                     | .....          | .....55,841    | .....33,074    | .....40,748                             | .....                                    | .....1,705                                | .....                                                     | .....1,705                           | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....1,772                                           | 02/25/2036.                      |
| 07387U               | CE          | 9 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....53,742    | .....53,742    | .....29,289    | .....19,219                             | .....                                    | .....1,608                                | .....                                                     | .....1,608                           | .....                                      | .....53,742                                   | .....                                    | .....                            | .....0                        | .....818                                             | 02/25/2036.                      |
| 07389Q               | AN          | 8 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....423,820   | .....423,820   | .....297,998   | .....296,937                            | .....                                    | .....(1,534)                              | .....                                                     | .....(1,534)                         | .....                                      | .....423,820                                  | .....                                    | .....                            | .....0                        | .....8,112                                           | 10/25/2036.                      |
| 07401C               | AV          | 5 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....41,832    | .....51,200    | .....36,096    | .....27,520                             | .....                                    | .....14,312                               | .....                                                     | .....14,312                          | .....                                      | .....41,832                                   | .....                                    | .....                            | .....0                        | .....1,188                                           | 06/25/2047.                      |
| 075887               | BG          | 3 |                                 | 06/05/2019.   | CORPORATE ACTION.....            | .....                     | .....28,686    | .....26,000    | .....29,232    | .....28,983                             | .....                                    | .....(29)                                 | .....                                                     | .....(29)                            | .....                                      | .....28,954                                   | .....                                    | .....(268)                       | .....(268)                    | .....575                                             | 12/15/2044.                      |
| 075887               | BM          | 0 |                                 | 06/05/2019.   | CORPORATE ACTION.....            | .....                     | .....42,210    | .....39,000    | .....43,562    | .....43,230                             | .....                                    | .....(40)                                 | .....                                                     | .....(40)                            | .....                                      | .....43,189                                   | .....                                    | .....(979)                       | .....(979)                    | .....1,056                                           | 05/15/2044.                      |
| 075887               | BW          | 8 |                                 | 07/11/2019.   | VARIOUS.....                     | .....                     | .....218,909   | .....211,000   | .....211,000   | .....211,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....211,000                                  | .....                                    | .....7,909                       | .....7,909                    | .....4,293                                           | 06/06/2027.                      |
| 075887               | CF          | 4 |                                 | 02/27/2019.   | VARIOUS.....                     | .....                     | .....2,244,362 | .....2,250,000 | .....2,250,000 | .....2,250,000                          | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....2,250,000                                | .....                                    | .....(5,638)                     | .....(5,638)                  | .....10,830                                          | 12/29/2020.                      |
| 08179L               | AG          | 6 |                                 | 09/13/2019.   | SG AMERICAS SECURITIES, LLC..... | .....                     | .....1,916,000 | .....2,000,000 | .....2,000,000 | .....2,000,000                          | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....2,000,000                                | .....                                    | .....(84,000)                    | .....(84,000)                 | .....78,710                                          | 04/21/2031.                      |
| 08468#               | AA          | 2 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....          | .....12,000    | .....12,000    | .....5,561                              | .....                                    | .....3,954                                | .....                                                     | .....3,954                           | .....                                      | .....12,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 03/27/2031.                      |
| 08468#               | AB          | 0 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....6,600     | .....7,200     | .....3,953     | .....5,272                              | .....                                    | .....1,328                                | .....                                                     | .....1,328                           | .....                                      | .....6,600                                    | .....                                    | .....                            | .....0                        | .....                                                | 01/29/2028.                      |
| 08468#               | AC          | 8 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....4,400     | .....4,800     | .....2,327     | .....3,167                              | .....                                    | .....1,233                                | .....                                                     | .....1,233                           | .....                                      | .....4,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/29/2030.                      |
| 08468#               | AD          | 6 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....          | .....8,800     | .....9,600     | .....5,437                              | .....                                    | .....1,886                                | .....                                                     | .....1,886                           | .....                                      | .....8,800                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/29/2028.                      |
| 08468#               | AE          | 4 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....16,391    | .....16,392    | .....10,034    | .....13,070                             | .....                                    | .....3,321                                | .....                                                     | .....3,321                           | .....                                      | .....16,391                                   | .....                                    | .....                            | .....0                        | .....                                                | 01/23/2028.                      |
| 08468#               | AF          | 1 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....2,200     | .....2,400     | .....930       | .....1,338                              | .....                                    | .....862                                  | .....                                                     | .....862                             | .....                                      | .....2,200                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/29/2032.                      |
| 08468#               | AG          | 9 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....3,300     | .....3,600     | .....1,206     | .....1,623                              | .....                                    | .....1,677                                | .....                                                     | .....1,677                           | .....                                      | .....3,300                                    | .....                                    | .....                            | .....0                        | .....                                                | 04/28/2037.                      |
| 08468#               | AH          | 7 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....6,684     | .....6,684     | .....4,146     | .....4,830                              | .....                                    | .....1,853                                | .....                                                     | .....1,853                           | .....                                      | .....6,684                                    | .....                                    | .....                            | .....0                        | .....                                                | 01/23/2028.                      |
| 08468#               | AJ          | 3 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....          | .....5,500     | .....5,500     | .....1,975                              | .....                                    | .....2,894                                | .....                                                     | .....2,894                           | .....                                      | .....5,500                                    | .....                                    | .....                            | .....0                        | .....                                                | 04/20/2043.                      |
| 08468#               | AL          | 8 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....7,560     | .....7,560     | .....3,835     | .....4,876                              | .....                                    | .....2,684                                | .....                                                     | .....2,684                           | .....                                      | .....7,560                                    | .....                                    | .....                            | .....0                        | .....                                                | 07/10/2032.                      |
| 08468#               | AN          | 4 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....7,860     | .....7,860     | .....4,937     | .....6,000                              | .....                                    | .....1,860                                | .....                                                     | .....1,860                           | .....                                      | .....7,860                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2026.                      |
| 08468#               | AP          | 9 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....11,250    | .....11,250    | .....5,431     | .....7,141                              | .....                                    | .....4,109                                | .....                                                     | .....4,109                           | .....                                      | .....11,250                                   | .....                                    | .....                            | .....0                        | .....                                                | 04/20/2033.                      |
| 08468#               | AQ          | 7 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....9,548     | .....9,552     | .....5,978     | .....6,931                              | .....                                    | .....2,618                                | .....                                                     | .....2,618                           | .....                                      | .....9,548                                    | .....                                    | .....                            | .....0                        | .....                                                | 01/23/2028.                      |
| 08468#               | AR          | 5 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....3,048     | .....3,048     | .....1,741     | .....2,075                              | .....                                    | .....973                                  | .....                                                     | .....973                             | .....                                      | .....3,048                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/12/2028.                      |
| 08468#               | AS          | 3 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....13,200    | .....13,200    | .....9,430     | .....9,574                              | .....                                    | .....3,626                                | .....                                                     | .....3,626                           | .....                                      | .....13,200                                   | .....                                    | .....                            | .....0                        | .....                                                | 12/11/2029.                      |
| 08468#               | AT          | 1 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....          | .....12,000    | .....12,000    | .....7,728                              | .....                                    | .....3,541                                | .....                                                     | .....3,541                           | .....                                      | .....12,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 08/15/2033.                      |
| 08468#               | AU          | 8 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....4,800     | .....4,800     | .....3,014     | .....3,197                              | .....                                    | .....1,603                                | .....                                                     | .....1,603                           | .....                                      | .....4,800                                    | .....                                    | .....                            | .....0                        | .....                                                | 07/10/2032.                      |
| 08468#               | AV          | 6 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....5,729     | .....5,724     | .....3,556     | .....4,181                              | .....                                    | .....1,548                                | .....                                                     | .....1,548                           | .....                                      | .....5,729                                    | .....                                    | .....                            | .....0                        | .....                                                | 01/23/2028.                      |
| 08468#               | AW          | 4 |                                 | 12/01/2019.   | PAYDOWN.....                     | .....                     | .....4,200     | .....4,200     | .....1,985     | .....2,375                              | .....                                    | .....1,825                                | .....                                                     | .....1,825                           | .....                                      | .....4,200                                    | .....                                    | .....                            | .....0                        | .....                                                | 05/20/2038.                      |
| 085790               | BA          | 0 |                                 | 12/01/2019.   | VARIOUS.....                     | .....                     | .....2,037,500 | .....2,000,000 | .....2,050,000 | .....2,044,904                          | .....                                    | .....(17,842)                             | .....                                                     | .....(17,842)                        | .....                                      | .....2,027,061                                | .....                                    | .....2,939                       | .....2,939                    | .....139,250                                         | 10/15/2022.                      |
| 09071@               | AB          | 9 |                                 | 04/01/2019.   | PRIOR YEAR INCOME.....           | .....                     | .....          | .....          | .....          | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....163                                             | 01/05/2021.                      |



**SCHEDULE D - PART 4**

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

| 1                    | 2                                        |  | 3                               | 4             | 5                                        | 6                         | 7               | 8               | 9               | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|------------------------------------------|--|---------------------------------|---------------|------------------------------------------|---------------------------|-----------------|-----------------|-----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                          |  |                                 |               |                                          |                           |                 |                 |                 |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                        | Number of Shares of Stock | Consideration   | Par Value       | Actual Cost     | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 09628W AG 7          | BLUEM 162 C - CDO.....                   |  | ..                              | 09/05/2019.   | Paydown.....                             | .....                     | .....900,000    | .....900,000    | .....883,008    | .....884,604                            | .....                                    | .....15,396                               | .....                                                     | .....15,396                          | .....                                      | .....900,000                                  | .....                                    | .....                            | .....0                        | .....48,081                                          | 08/21/2028.                      |
| 09629C AG 0          | BLUEM 1 C - CDO.....                     |  | ..                              | 04/30/2019.   | SG AMERICAS SECURITIES, LLC.....         | .....                     | .....3,000,000  | .....3,000,000  | .....3,000,000  | .....3,000,000                          | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....3,000,000                                | .....                                    | .....                            | .....0                        | .....79,396                                          | 07/20/2029.                      |
| 10373Q BE 9          | BP CAPITAL MARKETS AMERICA INC.....      |  | C                               | 05/21/2019.   | BARCLAYS CAPITAL INC.....                | .....                     | .....60,860     | .....60,000     | .....60,000     | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....60,000                                   | .....                                    | .....860                         | .....860                      | .....574                                             | 02/11/2026.                      |
| 105340 AN 3          | BRANDYWINE OPERATING PARTNERSHIP LP..    |  | ..                              | 05/21/2019.   | WELLS FARGO SECURITIES LLC.....          | .....                     | .....2,041,780  | .....2,000,000  | .....1,987,760  | .....1,992,403                          | .....                                    | .....560                                  | .....                                                     | .....560                             | .....                                      | .....1,992,963                                | .....                                    | .....48,817                      | .....48,817                   | .....52,617                                          | 10/01/2024.                      |
| 10553Y AF 2          | BRASKEM FINANCE LTD.....                 |  | C                               | 05/24/2019.   | VARIOUS.....                             | .....                     | .....4,817,905  | .....4,450,000  | .....4,731,600  | .....4,623,698                          | .....                                    | .....(11,345)                             | .....                                                     | .....(11,345)                        | .....                                      | .....4,612,353                                | .....                                    | .....205,552                     | .....205,552                  | .....229,728                                         | 02/03/2024.                      |
| 107265 AE 0          | BRENT 1 B - CDO.....                     |  | ..                              | 04/01/2019.   | Paydown.....                             | .....                     | .....118,883    | .....118,883    | .....109,031    | .....117,351                            | .....                                    | .....1,532                                | .....                                                     | .....1,532                           | .....                                      | .....118,883                                  | .....                                    | .....                            | .....0                        | .....1,021                                           | 02/01/2022.                      |
| 11014P AD 7          | BRIST 1 D - CDO.....                     |  | C                               | 11/12/2019.   | CREDIT SUISSE SECURITIES (USA).....      | .....                     | .....496,250    | .....500,000    | .....494,252    | .....491,196                            | .....                                    | .....1,006                                | .....                                                     | .....1,006                           | .....                                      | .....492,202                                  | .....                                    | .....4,048                       | .....4,048                    | .....36,149                                          | 04/16/2029.                      |
| 111021 AE 1          | BRITISH TELECOMMUNICATIONS PUBLIC LIMITE |  | C                               | 11/07/2019.   | VARIOUS.....                             | .....                     | .....1,638,836  | .....1,090,000  | .....1,622,634  | .....1,567,938                          | .....                                    | .....(24,299)                             | .....                                                     | .....(24,299)                        | .....                                      | .....1,543,638                                | .....                                    | .....95,197                      | .....95,197                   | .....88,630                                          | 12/15/2030.                      |
| 111021 AM 3          | BRITISH TELECOMMUNICATIONS PLC.....      |  | C                               | 02/05/2019.   | BAIRD, ROBERT W., & COMPANY IN....       | .....                     | .....493,286    | .....480,000    | .....479,870    | .....479,872                            | .....                                    | .....6                                    | .....                                                     | .....6                               | .....                                      | .....479,878                                  | .....                                    | .....13,408                      | .....13,408                   | .....3,780                                           | 12/04/2023.                      |
| 11134L AP 4          | BROADCOM CORP.....                       |  | ..                              | 12/19/2019.   | BANC OF AMERICA/FIXED INCOME.....        | .....                     | .....181,658    | .....180,000    | .....175,500    | .....176,162                            | .....                                    | .....569                                  | .....                                                     | .....569                             | .....                                      | .....176,731                                  | .....                                    | .....4,927                       | .....4,927                    | .....8,094                                           | 01/15/2025.                      |
| 118230 AP 6          | BUCKEYE PARTNERS LP.....                 |  | ..                              | 06/27/2019.   | SUNTRUST.....                            | .....                     | .....411,250    | .....500,000    | .....492,710    | .....493,023                            | .....                                    | .....109                                  | .....                                                     | .....109                             | .....                                      | .....493,132                                  | .....                                    | .....(81,882)                    | .....(81,882)                 | .....19,911                                          | 10/15/2044.                      |
| 118230 AQ 4          | BUCKEYE PARTNERS LP.....                 |  | ..                              | 06/27/2019.   | VARIOUS.....                             | .....                     | .....1,387,231  | .....1,500,000  | .....1,482,370  | .....1,485,343                          | .....                                    | .....648                                  | .....                                                     | .....648                             | .....                                      | .....1,485,991                                | .....                                    | .....(98,760)                    | .....(98,760)                 | .....29,315                                          | 12/01/2026.                      |
| 118230 AR 2          | BUCKEYE PARTNERS LP.....                 |  | ..                              | 06/27/2019.   | VARIOUS.....                             | .....                     | .....878,211    | .....1,000,000  | .....992,930    | .....993,590                            | .....                                    | .....324                                  | .....                                                     | .....324                             | .....                                      | .....993,914                                  | .....                                    | .....(115,703)                   | .....(115,703)                | .....23,810                                          | 12/01/2027.                      |
| 120111 BN 8          | STANDARD INDUSTRIES INC (DELAWARE).....  |  | ..                              | 02/19/2019.   | VARIOUS.....                             | .....                     | .....3,538,705  | .....3,500,000  | .....3,708,750  | .....3,665,759                          | .....                                    | .....(3,845)                              | .....                                                     | .....(3,845)                         | .....                                      | .....3,661,914                                | .....                                    | .....(123,209)                   | .....(123,209)                | .....66,500                                          | 10/15/2025.                      |
| 12189P AG 7          | BNSF RAILWAY CO PASS THROUGH TRUST - ABS |  | ..                              | 07/15/2019.   | Paydown.....                             | .....                     | .....           | .....           | .....           | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | .....                                      | .....                                         | .....                                    | .....                            | .....                         | .....                                                | .....                            |
| 12189T AG 9          | BURLINGTON NORTHERN SANTA FE CORPORATION |  | ..                              | 06/19/2019.   | RAYMOND JAMES & ASSOCIATES INC.....      | .....                     | .....49,115     | .....49,115     | .....60,596     | .....57,654                             | .....                                    | .....(8,538)                              | .....                                                     | .....(8,538)                         | .....                                      | .....49,115                                   | .....                                    | .....                            | .....0                        | .....2,100                                           | 01/15/2021.                      |
| 12189T AH 7          | BURLINGTON NORTHERN SANTA FE LLC - ABS   |  | ..                              | 01/02/2019.   | Maturity @ 100.00.....                   | .....                     | .....166,145    | .....130,000    | .....144,866    | .....138,766                            | .....                                    | .....(348)                                | .....                                                     | .....(348)                           | .....                                      | .....138,418                                  | .....                                    | .....27,728                      | .....27,728                   | .....4,940                                           | 12/01/2027.                      |
| 12479R AB 3          | CAUTO 141 A - ABS.....                   |  | ..                              | 12/16/2019.   | Paydown.....                             | .....                     | .....42,284     | .....42,284     | .....48,256     | .....42,314                             | .....                                    | .....(30)                                 | .....                                                     | .....(30)                            | .....                                      | .....42,284                                   | .....                                    | .....                            | .....0                        | .....1,395                                           | 01/02/2019.                      |
| 12479U AA 8          | CBASS DELAWARE TRUST 2011-1 - MBS.....   |  | ..                              | 12/26/2019.   | Paydown.....                             | .....                     | .....107,140    | .....107,140    | .....106,554    | .....106,056                            | .....                                    | .....535                                  | .....                                                     | .....535                             | .....                                      | .....107,140                                  | .....                                    | .....                            | .....0                        | .....2,413                                           | 10/17/2044.                      |
| 1248MG AJ 3          | CBASS 07CB1 A1A - RMBS.....              |  | ..                              | 12/26/2019.   | Paydown.....                             | .....                     | .....           | .....403,626    | .....32,396     | .....                                   | .....                                    | .....(1,095)                              | .....2,722                                                | .....(3,816)                         | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....4,611                                           | 02/25/2037.                      |
| 1248MG AM 6          | CBASS 07CB1 A4 - RMBS.....               |  | ..                              | 12/01/2019.   | Paydown.....                             | .....                     | .....23,724     | .....23,724     | .....9,964      | .....                                   | .....                                    | .....93                                   | .....                                                     | .....93                              | .....                                      | .....23,724                                   | .....                                    | .....                            | .....0                        | .....29                                              | 01/25/2037.                      |
| 12502Y AP 8          | CCRIN 2012 C - ABS.....                  |  | C                               | 12/10/2019.   | Paydown.....                             | .....                     | .....112,617    | .....112,617    | .....53,211     | .....                                   | .....                                    | .....79                                   | .....                                                     | .....79                              | .....                                      | .....112,617                                  | .....                                    | .....                            | .....0                        | .....450                                             | 01/25/2037.                      |
| 125354 AJ 9          | CGRBS 13VNO5 D - CMBS.....               |  | ..                              | 05/01/2019.   | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....                     | .....           | .....           | .....357,143    | .....357,143                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....357,143                                  | .....                                    | .....                            | .....0                        | .....9,189                                           | 07/11/2022.                      |
| 125438 AB 7          | CWHL 07HYB2 3A1 - CMO/RMBS.....          |  | ..                              | 12/01/2019.   | Paydown.....                             | .....                     | .....1,729,971  | .....1,750,000  | .....1,676,793  | .....1,728,745                          | .....                                    | .....1,041                                | .....                                                     | .....1,041                           | .....                                      | .....1,729,787                                | .....                                    | .....184                         | .....184                      | .....19,461                                          | 03/15/2035.                      |
| 12544X AX 3          | CWHL 079 A13 - CMO/RMBS.....             |  | ..                              | 12/01/2019.   | Paydown.....                             | .....                     | .....123,319    | .....212,101    | .....83,780     | .....66,090                             | .....                                    | .....7,483                                | .....                                                     | .....7,483                           | .....                                      | .....123,319                                  | .....                                    | .....                            | .....0                        | .....5,054                                           | 05/26/2037.                      |
| 12548M BH 7          | C1FC 151RR CRR - CDO.....                |  | ..                              | 09/13/2019.   | SG AMERICAS SECURITIES, LLC.....         | .....                     | .....246,873    | .....292,645    | .....279,843    | .....207,305                            | .....                                    | .....2,129                                | .....                                                     | .....2,129                           | .....                                      | .....246,873                                  | .....                                    | .....                            | .....0                        | .....9,227                                           | 07/25/2037.                      |
| 125509 BW 8          | CIGNA CORP.....                          |  | ..                              | 06/27/2019.   | Jefferies.....                           | .....                     | .....967,000    | .....1,000,000  | .....1,000,000  | .....1,000,000                          | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....1,000,000                                | .....                                    | .....(33,000)                    | .....(33,000)                 | .....40,786                                          | 01/22/2031.                      |
| 12550T AQ 8          | C1FC 154R A2R - CDO.....                 |  | C                               | 06/25/2019.   | BARCLAYS CAPITAL INC.....                | .....                     | .....93,016     | .....100,000    | .....99,837     | .....99,844                             | .....                                    | .....6                                    | .....                                                     | .....6                               | .....                                      | .....99,850                                   | .....                                    | .....(6,834)                     | .....(6,834)                  | .....2,756                                           | 10/15/2047.                      |
| 12550T AU 9          | C1FC 154R CR - CDO.....                  |  | C                               | 05/14/2019.   | SG AMERICAS SECURITIES, LLC.....         | .....                     | .....1,002,550  | .....1,000,000  | .....1,000,000  | .....1,000,000                          | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....1,000,000                                | .....                                    | .....2,550                       | .....2,550                    | .....19,670                                          | 10/20/2027.                      |
| 12551R AE 8          | C1FC 181 C - CDO.....                    |  | C                               | 06/25/2019.   | BARCLAYS CAPITAL INC.....                | .....                     | .....10,087,500 | .....10,000,000 | .....10,000,000 | .....10,000,000                         | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....10,000,000                               | .....                                    | .....87,500                      | .....87,500                   | .....212,968                                         | 10/20/2027.                      |
| 125634 AJ 4          | CLIF 132 NTS - ABS.....                  |  | ..                              | 12/18/2019.   | Paydown.....                             | .....                     | .....2,646,875  | .....2,750,000  | .....2,629,275  | .....2,630,757                          | .....                                    | .....6,763                                | .....                                                     | .....6,763                           | .....                                      | .....2,637,520                                | .....                                    | .....9,355                       | .....9,355                    | .....83,889                                          | 04/18/2031.                      |
| 125634 AQ 8          | CLIF 142 NTS - ABS.....                  |  | ..                              | 12/18/2019.   | Paydown.....                             | .....                     | .....193,420    | .....193,420    | .....192,992    | .....194,553                            | .....                                    | .....(1,133)                              | .....                                                     | .....(1,133)                         | .....                                      | .....193,420                                  | .....                                    | .....                            | .....0                        | .....3,786                                           | 06/19/2028.                      |
| 12563L AJ 6          | CLIF 181 A - ABS.....                    |  | ..                              | 12/18/2019.   | Paydown.....                             | .....                     | .....185,778    | .....185,778    | .....185,703    | .....185,762                            | .....                                    | .....16                                   | .....                                                     | .....16                              | .....                                      | .....185,778                                  | .....                                    | .....                            | .....0                        | .....3,289                                           | 10/18/2029.                      |
| 12566Q AE 3          | CMALT 07A1 1A5 - CMO/RMBS.....           |  | ..                              | 12/01/2019.   | Paydown.....                             | .....                     | .....318,995    | .....318,995    | .....316,066    | .....316,066                            | .....                                    | .....2,928                                | .....                                                     | .....2,928                           | .....                                      | .....318,995                                  | .....                                    | .....                            | .....0                        | .....7,056                                           | 04/20/2043.                      |
| 12566T AN 5          | CMALT 06A7 1A1 - CMO/RMBS.....           |  | ..                              | 11/01/2019.   | VARIOUS.....                             | .....                     | .....204,289    | .....263,398    | .....191,622    | .....148,110                            | .....                                    | .....3,195                                | .....                                                     | .....3,195                           | .....                                      | .....204,289                                  | .....                                    | .....                            | .....0                        | .....7,699                                           | 01/25/2037.                      |
| 12566V AA 2          | CMALT 07A4 113 - CMO/RMBS.....           |  | ..                              | 12/01/2019.   | Paydown.....                             | .....                     | .....3,961,470  | .....4,230,930  | .....3,520,189  | .....3,520,189                          | .....                                    | .....(14,607)                             | .....                                                     | .....(14,607)                        | .....                                      | .....3,505,582                                | .....                                    | .....455,888                     | .....455,888                  | .....102,565                                         | 12/25/2036.                      |
| 12572Q AJ 4          | CME GROUP INC.....                       |  | ..                              | 10/02/2019.   | RBC CAPITAL MARKETS.....                 | .....                     | .....604,518    | .....698,382    | .....591,879    | .....503,008                            | .....                                    | .....8,708                                | .....                                                     | .....8,708                           | .....                                      | .....604,518                                  | .....                                    | .....                            | .....0                        | .....24,308                                          | 04/25/2037.                      |
| 12591T AQ 9          | COMM 14LC15 D - CMBS.....                |  | C                               | 08/23/2019.   | BARCLAYS CAPITAL INC.....                | .....                     | .....179,704    | .....160,000    | .....159,974    | .....159,974                            | .....                                    | .....4                                    | .....                                                     | .....4                               | .....                                      | .....159,979                                  | .....                                    | .....19,726                      | .....19,726                   | .....4,817                                           | 06/15/2028.                      |
|                      |                                          |  |                                 |               |                                          | .....                     | .....13,292,500 | .....13,000,000 | .....12,712,031 | .....12,840,539                         | .....                                    | .....17,427                               | .....                                                     | .....17,427                          | .....                                      | .....12,857,967                               | .....                                    | .....434,533                     | .....434,533                  | .....484,495                                         | 04/12/2047.                      |

SCHEDULE D - PART 4

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

E14.27

| 1                    | 2                                 |  |  | 3                               | 4             | 5                                   | 6                         | 7             | 8          | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-----------------------------------|--|--|---------------------------------|---------------|-------------------------------------|---------------------------|---------------|------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                   |  |  |                                 |               |                                     |                           |               |            |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                       |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                   | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 12591V AQ 4          | COMM 14CR16 D - CMBS.....         |  |  | C                               | 08/29/2019.   | BARCLAYS CAPITAL INC.....           | .....                     | 8,820,000     | 9,000,000  | 8,281,875   | 8,569,185                               | .....                                    | 47,272                                    | .....                                                     | 47,272                               | .....                                      | 8,616,457                                     | .....                                    | 203,543                          | 203,543                       | 339,705                                              | 04/12/2047.                      |
| 12591Y AY 1          | COMM 14UBS3 A1 - CMBS.....        |  |  | ..                              | 04/01/2019.   | Paydown.....                        | .....                     | 177,044       | 177,044    | 176,200     | 176,785                                 | .....                                    | 258                                       | .....                                                     | 258                                  | .....                                      | 177,044                                       | .....                                    | .....                            | 0                             | 207                                                  | 06/12/2047.                      |
| 12592G AG 8          | COMM 14CC19 D - CMBS.....         |  |  | C                               | 07/23/2019.   | BARCLAYS CAPITAL INC.....           | .....                     | 7,820,000     | 8,000,000  | 7,634,219   | 7,760,324                               | .....                                    | 22,989                                    | .....                                                     | 22,989                               | .....                                      | 7,783,313                                     | .....                                    | 36,687                           | 36,687                        | 247,560                                              | 08/12/2047.                      |
| 12592L AN 2          | COMM 14CR20 D - CMBS.....         |  |  | ..                              | 03/26/2019.   | SANDLER O'NEILL & PARTNERS, LP..... | .....                     | 13,583,203    | 15,000,000 | 12,688,719  | 13,457,959                              | .....                                    | 54,971                                    | .....                                                     | 54,971                               | .....                                      | 13,512,930                                    | .....                                    | 70,274                           | 70,274                        | 157,073                                              | 11/12/2047.                      |
| 12592R AL 3          | COMM 14CR21 D - CMBS.....         |  |  | C                               | 07/30/2019.   | BARCLAYS CAPITAL INC.....           | .....                     | 15,937,500    | 17,000,000 | 15,297,656  | 15,849,915                              | .....                                    | 99,731                                    | .....                                                     | 99,731                               | .....                                      | 15,949,645                                    | .....                                    | (12,145)                         | (12,145)                      | 450,842                                              | 12/12/2047.                      |
| 12595J BA 1          | CSAIL 17CX10 D - CMBS.....        |  |  | ..                              | 09/25/2019.   | BARCLAYS CAPITAL INC.....           | .....                     | 494,063       | 500,000    | 439,590     | 444,668                                 | .....                                    | 3,868                                     | .....                                                     | 3,868                                | .....                                      | 448,536                                       | .....                                    | 45,526                           | 45,526                        | 17,182                                               | 11/18/2050.                      |
| 126117 AQ 3          | CNA FINANCIAL CORP.....           |  |  | ..                              | 06/06/2019.   | Direct.....                         | .....                     | 7,484,733     | 7,200,000  | 7,213,968   | 7,211,800                               | .....                                    | 272,934                                   | .....                                                     | 272,934                              | .....                                      | 7,484,733                                     | .....                                    | .....                            | 0                             | 341,925                                              | 08/15/2020.                      |
| 12621E AL 7          | CNO FINANCIAL GROUP INC.....      |  |  | ..                              | 06/19/2019.   | GOLDMAN.....                        | .....                     | 202,350       | 190,000    | 192,814     | .....                                   | .....                                    | (6)                                       | .....                                                     | (6)                                  | .....                                      | 192,808                                       | .....                                    | 9,542                            | 9,542                         | 249                                                  | 05/30/2029.                      |
| 12624S AE 9          | COMM 13CR12 D - CMBS.....         |  |  | C                               | 07/12/2019.   | BARCLAYS CAPITAL INC.....           | .....                     | 12,825,000    | 15,000,000 | 12,851,177  | 12,851,177                              | .....                                    | 197,480                                   | .....                                                     | 197,480                              | .....                                      | 13,048,656                                    | .....                                    | (223,656)                        | (223,656)                     | 480,827                                              | 10/15/2046.                      |
| 12624X AD 0          | COMM 13CRE6 A4 - CMBS.....        |  |  | ..                              | 09/12/2019.   | GOLDMAN.....                        | .....                     | 1,032,422     | 1,000,000  | 1,018,359   | 1,009,985                               | .....                                    | (1,858)                                   | .....                                                     | (1,858)                              | .....                                      | 1,008,127                                     | .....                                    | 24,295                           | 24,295                        | 24,119                                               | 03/12/2046.                      |
| 12625U AJ 2          | COMM 13CRE9 D - CMBS.....         |  |  | ..                              | 12/10/2019.   | BARCLAYS CAPITAL INC.....           | .....                     | 1,400,000     | 2,000,000  | 1,928,750   | 1,956,422                               | .....                                    | 9,133                                     | .....                                                     | 9,133                                | .....                                      | 1,965,555                                     | .....                                    | (565,555)                        | (565,555)                     | 88,965                                               | 07/10/2045.                      |
| 12626B AW 4          | COMM 13CC10 D - CMBS.....         |  |  | ..                              | 12/20/2019.   | BARCLAYS CAPITAL INC.....           | .....                     | 10,350,000    | 10,000,000 | 8,883,594   | 9,394,377                               | .....                                    | 114,342                                   | .....                                                     | 114,342                              | .....                                      | 9,508,719                                     | .....                                    | 841,281                          | 841,281                       | 516,332                                              | 08/10/2046.                      |
| 12626G AT 0          | COMM 13LC13 D - CMBS.....         |  |  | ..                              | 11/22/2019.   | BARCLAYS CAPITAL INC.....           | .....                     | 1,358,363     | 1,335,000  | 1,384,437   | 1,373,704                               | .....                                    | (6,687)                                   | .....                                                     | (6,687)                              | .....                                      | 1,367,017                                     | .....                                    | (8,654)                          | (8,654)                       | 70,514                                               | 08/10/2046.                      |
| 12628K AA 0          | CSAB 063 A1A - RMBS.....          |  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 116,103       | 116,104    | 54,561      | 54,561                                  | .....                                    | 1,062                                     | .....                                                     | 1,062                                | .....                                      | 116,103                                       | .....                                    | .....                            | 0                             | 508                                                  | 11/25/2036.                      |
| 12628L AD 2          | CSAB 064 A2A - RMBS.....          |  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 88,540        | 88,540     | 42,056      | 36,590                                  | .....                                    | 447                                       | .....                                                     | 447                                  | .....                                      | 88,540                                        | .....                                    | .....                            | 0                             | 522                                                  | 12/25/2036.                      |
| 12628L AJ 9          | CSAB 064 A6A - RMBS.....          |  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 255,684       | 255,684    | 108,847     | 107,367                                 | .....                                    | 1,107                                     | .....                                                     | 1,107                                | .....                                      | 255,684                                       | .....                                    | .....                            | 0                             | 1,671                                                | 12/25/2036.                      |
| 12629E AA 3          | CSAB 071A A1A - RMBS.....         |  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 104,757       | 104,757    | 53,431      | 44,456                                  | .....                                    | (32)                                      | .....                                                     | (32)                                 | .....                                      | 104,757                                       | .....                                    | .....                            | 0                             | 1,275                                                | 05/26/2037.                      |
| 12629E AC 9          | CSAB 071A A2 - RMBS.....          |  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 363,883       | 363,883    | 171,935     | 155,295                                 | .....                                    | (180)                                     | .....                                                     | (180)                                | .....                                      | 363,883                                       | .....                                    | .....                            | 0                             | 4,123                                                | 05/26/2037.                      |
| 12629E AD 7          | CSAB 071A A3A - RMBS.....         |  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 98,774        | 98,774     | 47,087      | 42,005                                  | .....                                    | 8                                         | .....                                                     | 8                                    | .....                                      | 98,774                                        | .....                                    | .....                            | 0                             | 1,194                                                | 05/26/2037.                      |
| 12630B AE 8          | COMM 13CC13 D - CMBS.....         |  |  | ..                              | 12/13/2019.   | BARCLAYS CAPITAL INC.....           | .....                     | 15,525,000    | 15,000,000 | 13,667,188  | 14,278,182                              | .....                                    | 122,563                                   | .....                                                     | 122,563                              | .....                                      | 14,400,745                                    | .....                                    | 1,124,255                        | 1,124,255                     | 777,164                                              | 11/12/2046.                      |
| 12630D AE 4          | COMM 14CR14 D - CMBS.....         |  |  | C                               | 07/26/2019.   | BARCLAYS CAPITAL INC.....           | .....                     | 641,250       | 675,000    | 668,250     | 674,844                                 | .....                                    | 22                                        | .....                                                     | 22                                   | .....                                      | 674,866                                       | .....                                    | (33,616)                         | (33,616)                      | 20,969                                               | 02/12/2047.                      |
| 12632Q AE 3          | COMM 14CR18 D - CMBS.....         |  |  | C                               | 08/29/2019.   | BARCLAYS CAPITAL INC.....           | .....                     | 995,000       | 1,000,000  | 970,000     | 979,831                                 | .....                                    | 2,127                                     | .....                                                     | 2,127                                | .....                                      | 981,958                                       | .....                                    | 13,042                           | 13,042                        | 36,307                                               | 07/17/2047.                      |
| 126378 AA 6          | CSMC 071A A1A - RMBS.....         |  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 23,206        | 23,206     | 11,549      | 10,168                                  | .....                                    | (41)                                      | .....                                                     | (41)                                 | .....                                      | 23,206                                        | .....                                    | .....                            | 0                             | 307                                                  | 02/25/2037.                      |
| 126378 AG 3          | CSMC 071A 1A3 - RMBS.....         |  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 92,242        | 92,242     | 41,970      | 41,970                                  | .....                                    | (512)                                     | .....                                                     | (512)                                | .....                                      | 92,242                                        | .....                                    | .....                            | 0                             | 1,228                                                | 02/25/2037.                      |
| 126378 AL 2          | CSMC 071A A6A - RMBS.....         |  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 468,729       | 468,729    | 225,940     | 96,867                                  | .....                                    | 365                                       | .....                                                     | 365                                  | .....                                      | 468,729                                       | .....                                    | .....                            | 0                             | 4,589                                                | 02/25/2037.                      |
| 126379 AW 6          | CSMC 074 5A1 - CMO/RMBS.....      |  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 14,420        | 147,985    | 66,711      | .....                                   | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 14,420                                        | .....                                    | .....                            | 0                             | 6,473                                                | 06/25/2022.                      |
| 126384 CF 1          | CSMC 072 2A5 - CMO/RMBS.....      |  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 109,141       | 116,360    | 112,433     | 102,617                                 | .....                                    | 989                                       | .....                                                     | 989                                  | .....                                      | 109,141                                       | .....                                    | .....                            | 0                             | 3,140                                                | 03/25/2037.                      |
| 12638P AJ 8          | CSMC 073A A6A - RMBS.....         |  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 696,705       | 696,705    | 357,279     | 337,240                                 | .....                                    | 741                                       | .....                                                     | 741                                  | .....                                      | 696,705                                       | .....                                    | .....                            | 0                             | 7,460                                                | 04/25/2037.                      |
| 12639B AG 4          | CSMC 084R 1A4 - CMO/RMBS.....     |  |  | ..                              | 12/27/2019.   | Paydown.....                        | .....                     | 2,431,482     | 2,431,482  | 2,091,075   | 2,309,701                               | .....                                    | 121,781                                   | .....                                                     | 121,781                              | .....                                      | 2,431,482                                     | .....                                    | .....                            | 0                             | 39,229                                               | 08/26/2037.                      |
| 126410 LM 9          | CSX TRANSPORTATION INC - ABS..... |  |  | ..                              | 07/15/2019.   | Paydown.....                        | .....                     | 75,165        | 75,165     | 75,704      | 75,569                                  | .....                                    | (404)                                     | .....                                                     | (404)                                | .....                                      | 75,165                                        | .....                                    | .....                            | 0                             | 4,699                                                | 01/15/2023.                      |
| 12642J DG 9          | CSMC 0911RD 4A2 - CMO/RMBS.....   |  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | .....         | 2,273      | .....       | 1,034                                   | .....                                    | (23)                                      | .....                                                     | (23)                                 | .....                                      | .....                                         | .....                                    | .....                            | 0                             | 40                                                   | 09/26/2037.                      |
| 12643G AC 6          | CSMC 102RA 1A3 - CMO/RMBS.....    |  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 71,691        | 74,896     | 58,794      | 53,863                                  | .....                                    | 1,303                                     | .....                                                     | 1,303                                | .....                                      | 71,691                                        | .....                                    | .....                            | 0                             | 2,712                                                | 07/26/2037.                      |
| 12646B BS 8          | CSMC 122R 213 - CMO/RMBS.....     |  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 2,599,471     | 2,599,471  | 2,364,420   | 2,504,677                               | .....                                    | 94,793                                    | .....                                                     | 94,793                               | .....                                      | 2,599,471                                     | .....                                    | .....                            | 0                             | 60,189                                               | 03/27/2047.                      |
| 12649F BU 1          | CSMC 1411R 6A2 - CMO/RMBS.....    |  |  | ..                              | 11/14/2019.   | CREDIT SUISSE SECURITIES (USA)..... | .....                     | 1,950,000     | 6,000,000  | 1,845,653   | 2,072,980                               | .....                                    | 29,262                                    | 254,884                                                   | (225,623)                            | .....                                      | 1,847,358                                     | .....                                    | 102,643                          | 102,643                       | 66,340                                               | 12/30/2036.                      |
| 12649F CG 1          | CSMC 1411R 8A4 - CMO/RMBS.....    |  |  | ..                              | 10/01/2019.   | Bank of New York Mellon.....        | .....                     | 2,656,354     | 7,260,050  | 2,658,414   | 2,653,580                               | .....                                    | 447                                       | .....                                                     | 447                                  | .....                                      | 2,654,027                                     | .....                                    | 2,328                            | 2,328                         | 3,742,451                                            | 04/29/2037.                      |
| 126650 AW 0          | CVSPAS 041 CTF - ABS.....         |  |  | ..                              | 12/10/2019.   | Paydown.....                        | .....                     | 58,220        | 58,220     | 55,718      | 56,210                                  | .....                                    | 1,976                                     | .....                                                     | 1,976                                | .....                                      | 58,220                                        | .....                                    | .....                            | 0                             | 1,094                                                | 01/11/2027.                      |
| 126650 BC 3          | CVS CAREMARK CORP - ABS.....      |  |  | ..                              | 12/10/2019.   | Paydown.....                        | .....                     | 98,065        | 98,065     | 98,065      | 98,065                                  | .....                                    | (0)                                       | .....                                                     | (0)                                  | .....                                      | 98,065                                        | .....                                    | .....                            | 0                             | 2,046                                                | 01/10/2028.                      |
| 126650 BP 4          | CVSPAS 06 CRT - ABS.....          |  |  | ..                              | 12/10/2019.   | Paydown.....                        | .....                     | 486,691       | 486,691    | 486,780     | 486,746                                 | .....                                    | (55)                                      | .....                                                     | (55)                                 | .....                                      | 486,691                                       | .....                                    | .....                            | 0                             | 16,059                                               | 12/10/2028.                      |
| 126650 BQ 2          | CVSPAS 07 CTF - ABS.....          |  |  | ..                              | 12/10/2019.   | Paydown.....                        | .....                     | 40,990        | 40,990     | 45,945      | 34,718                                  | .....                                    | (4,819)                                   | .....                                                     | (4,819)                              | .....                                      | 40,990                                        | .....                                    | .....                            | 0                             | 1,415                                                | 01/10/2030.                      |
| 126650 BS 8          | CVS CAREMARK CORP - ABS.....      |  |  | ..                              | 12/10/2019.   | Paydown.....                        | .....                     | 174,740       | 174,742    | 217,014     | 198,272                                 | .....                                    | (35,438)                                  | .....                                                     | (35,438)                             | .....                                      | 174,740                                       | .....                                    | .....                            | 0                             | 6,777                                                | 01/10/2032.                      |
| 126650 BV 1          | CVSPAS 10B CTF - ABS.....         |  |  | ..                              | 12/10/2019.   | Paydown.....                        | .....                     | 290,046       | 290,046    | 320,539     | 250,617                                 | .....                                    | (26,124)                                  | .....                                                     | (26,124)                             | .....                                      | 290,046                                       | .....                                    | .....                            | 0                             | 9,000                                                | 01/10/2033.                      |
| 126650 BY 5          | CVSPAS 11 CTF - ABS.....          |  |  | ..                              | 12/10/2019.   | Paydown.....                        | .....                     | 12,673        | 12,673     | 14,599      | 14,399                                  | .....                                    | (1,726)                                   | .....                                                     | (1,726)                              | .....                                      | 12,673                                        | .....                                    | .....                            | 0                             | 410                                                  | 01/10/2034.                      |

SCHEDULE D - PART 4

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

E14.28

| 1                    | 2                                |             | 3                                | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|----------------------------------|-------------|----------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                  |             |                                  |               |                   |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                      |             | F<br>o<br>r<br>e<br>i<br>g<br>n  | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 126650 BZ 2          | CVS CAREMARK CORP.....           | 11/05/2019. | MARKETAXESS CORPORATION.....     | 405,460       | 400,000           | 397,156                   | 399,033       |           |             | 205                                     |                                          |                                           |                                                           | 205                                  |                                            | 399,238                                       |                                          | 6,222                            | 6,222                         | 10,236                                               | 12/01/2022.                      |
| 126650 CW 8          | CVS HEALTH CORP.....             | 03/15/2019. | MERRILL LYNCH PIERCE FENNER..... | 691,166       | 680,000           | 673,343                   | 674,026       |           |             | 215                                     |                                          |                                           |                                                           | 215                                  |                                            | 674,241                                       |                                          | 16,924                           | 13,475                        | 16,924                                               | 03/25/2025.                      |
| 126650 CY 4          | CVS HEALTH CORP.....             | 04/03/2019. | US BANCORP INVESTMENTS INC.....  | 234,235       | 240,000           | 236,005                   | 236,109       |           |             | 50                                      |                                          |                                           |                                                           | 50                                   |                                            | 236,158                                       |                                          | (1,923)                          | (1,923)                       | 6,055                                                | 03/25/2038.                      |
| 126659 AA 9          | CVSPAS 096 CTF.....              | 12/10/2019. | Paydown.....                     | 16,024        | 16,024            | 19,545                    |               |           |             | (3,521)                                 |                                          |                                           |                                                           | (3,521)                              |                                            | 16,024                                        |                                          |                                  | 0                             | 616                                                  | 07/10/2031.                      |
| 12665U AA 2          | CVS CAREMARK CORP - ABS.....     | 12/10/2019. | Paydown.....                     | 21,885        | 21,885            | 21,954                    | 10,673        |           |             | (69)                                    |                                          |                                           |                                                           | (69)                                 |                                            | 21,885                                        |                                          |                                  | 0                             | 474                                                  | 01/10/2036.                      |
| 12665V AA 0          | CVSPAS 14 A2 - CMBS.....         | 12/10/2019. | Paydown.....                     | 170,631       | 170,632           | 172,047                   | 101,956       |           |             | (1,416)                                 |                                          |                                           |                                                           | (1,416)                              |                                            | 170,631                                       |                                          |                                  | 0                             | 3,150                                                | 08/11/2036.                      |
| 126673 4Y 5          | CWL 05SD2 M3 - RMBS.....         | 12/01/2019. | Paydown.....                     | 270,582       | 270,582           | 74,241                    |               |           |             | 39,032                                  |                                          |                                           |                                                           | 39,032                               |                                            | 270,582                                       |                                          |                                  | 0                             | 3,831                                                | 05/25/2035.                      |
| 126673 DU 3          | CWL 047 MF5 - RMBS.....          | 08/01/2019. | Paydown.....                     |               | 502,484           | 75,114                    | 26,642        |           |             | (8,443)                                 |                                          |                                           |                                                           | (8,443)                              |                                            |                                               |                                          |                                  | 0                             | 10,417                                               | 05/25/2034.                      |
| 126673 FV 9          | CWL 0410 A5B - RMBS.....         | 12/01/2019. | Paydown.....                     | 71,700        | 71,700            | 69,258                    | 70,507        |           |             | 1,194                                   |                                          |                                           |                                                           | 1,194                                |                                            | 71,700                                        |                                          |                                  | 0                             | 7,541                                                | 02/25/2035.                      |
| 126673 Y7 1          | CWL 057 AF4 - RMBS.....          | 12/26/2019. | Paydown.....                     | 2,927,749     | 2,927,749         | 2,693,529                 | 2,905,670     |           |             | 22,079                                  |                                          |                                           |                                                           | 22,079                               |                                            | 2,927,749                                     |                                          |                                  | 0                             | 77,929                                               | 09/25/2034.                      |
| 12667A AC 0          | CWL 0612 2A2 - RMBS.....         | 12/26/2019. | Paydown.....                     | 139,220       | 139,220           | 115,901                   | 125,734       |           |             | 12,097                                  |                                          |                                           |                                                           | 12,097                               |                                            | 139,220                                       |                                          |                                  | 0                             | 2,010                                                | 07/25/2036.                      |
| 12667F 6D 2          | CWALT 05J2 1A8 - CMO/RMBS.....   | 10/25/2019. | Paydown.....                     | 15,291        | 37,505            | 17,683                    | 11,195        |           |             | 6,298                                   |                                          |                                           |                                                           | (314)                                |                                            | 5,984                                         |                                          |                                  | 0                             | 441                                                  | 04/25/2035.                      |
| 12667F DU 6          | CWALT 043T1 B1 - CMO/RMBS.....   | 11/01/2019. | Paydown.....                     |               | 101,678           | 7,626                     | 3,045         |           |             | (3,045)                                 |                                          |                                           |                                                           | (3,045)                              |                                            |                                               |                                          |                                  | 0                             | 108,382                                              | 05/25/2034.                      |
| 12667F RY 3          | CWALT 0422CB 1A1 - CMO/RMBS..... | 12/01/2019. | Paydown.....                     | 162,353       | 162,353           | 159,030                   | 158,955       |           |             | 281                                     |                                          |                                           |                                                           | 281                                  |                                            | 162,353                                       |                                          |                                  | 0                             | 5,534                                                | 10/25/2034.                      |
| 12667F YW 9          | CWALT 0428CB 7A1 - CMO/RMBS..... | 12/01/2019. | Paydown.....                     | 17,185        | 17,185            | 14,285                    | 16,019        |           |             | 1,166                                   |                                          |                                           |                                                           | 1,166                                |                                            | 17,185                                        |                                          |                                  | 0                             | 230                                                  | 01/25/2020.                      |
| 12667G F2 4          | CWALT 0528CB 4A2 - CMO/RMBS..... | 12/01/2019. | Paydown.....                     | 434,627       | 441,839           | 442,924                   |               |           |             | 3,663                                   |                                          |                                           |                                                           | 3,663                                |                                            | 434,627                                       |                                          |                                  | 0                             | 9,348                                                | 08/25/2020.                      |
| 12667G QC 0          | CWALT 0520CB 2A6 - CMO/RMBS..... | 12/01/2019. | Paydown.....                     | 375,276       | 376,237           | 330,077                   | 330,077       |           |             | (1,509)                                 |                                          |                                           |                                                           | (1,509)                              |                                            | 375,276                                       |                                          |                                  | 0                             | 12,400                                               | 07/25/2035.                      |
| 12667G W2 5          | CWALT 0541 12B - CMO/RMBS.....   | 12/26/2019. | Paydown.....                     | 12,613        | 249,819           | 57,390                    | 20,114        |           |             | (3,390)                                 |                                          |                                           |                                                           | (3,390)                              |                                            | 12,613                                        |                                          |                                  | 0                             | 4,079                                                | 09/25/2035.                      |
| 12667G X4 0          | CWALT 0534CB 1A9 - CMO/RMBS..... | 12/01/2019. | Paydown.....                     |               | 503,252           | 524,222                   | 478,353       |           |             | 2,400                                   |                                          |                                           |                                                           | 2,400                                |                                            | 503,252                                       |                                          |                                  | 0                             | 14,929                                               | 09/25/2035.                      |
| 12667G YR 8          | CWALT 0528CB 4A1 - CMO/RMBS..... | 12/01/2019. | Paydown.....                     | 434,627       | 441,839           | 442,926                   |               |           |             | 1,413                                   |                                          |                                           |                                                           | 1,413                                |                                            | 434,627                                       |                                          |                                  | 0                             | 8,498                                                | 08/25/2020.                      |
| 12667G Z4 8          | CWALT 0538 A4 - CMO/RMBS.....    | 12/26/2019. | Paydown.....                     | 398,291       | 1,280,386         | 536,162                   | 433,056       |           |             | 28,675                                  |                                          |                                           |                                                           | 28,675                               |                                            | 398,291                                       |                                          |                                  | 0                             | 21,809                                               | 09/25/2035.                      |
| 12668A VN 2          | CWALT 0561 1A3 - RMBS.....       | 11/14/2019. | VARIOUS.....                     | 1,556,494     | 2,286,466         | 1,531,932                 | 1,413,768     |           |             | 90,051                                  |                                          |                                           |                                                           | 90,051                               |                                            | 1,503,818                                     |                                          | 52,676                           | 52,676                        | 62,178                                               | 12/25/2035.                      |
| 12668B FH 1          | CWALT 0586CB A8 - CMO/RMBS.....  | 12/01/2019. | Paydown.....                     | 34,544        | 34,544            | 21,763                    | 17,452        |           |             | 17,092                                  |                                          |                                           |                                                           | 17,092                               |                                            | 34,544                                        |                                          |                                  | 0                             | 1,083                                                | 02/25/2036.                      |
| 12668B JZ 7          | CWALT 06J1 1A3 - CMO/RMBS.....   | 12/01/2019. | Paydown.....                     | 243,206       | 340,079           | 241,894                   | 184,214       |           |             | 9,460                                   |                                          |                                           |                                                           | 9,460                                |                                            | 243,206                                       |                                          |                                  | 0                             | 11,312                                               | 02/25/2036.                      |
| 12668B KM 4          | CWALT 06J1 2A1 - CMO/RMBS.....   | 12/01/2019. | Paydown.....                     |               | 1,582             | 601                       | 481           |           |             | (77)                                    |                                          |                                           |                                                           | (77)                                 |                                            |                                               |                                          |                                  | 0                             | 86                                                   | 02/25/2036.                      |
| 12668B PS 6          | CWALT 064CB 1A6 - CMO/RMBS.....  | 12/01/2019. | Paydown.....                     | 33,286        | 37,167            | 23,852                    | 17,552        |           |             | 384                                     |                                          |                                           |                                                           | 384                                  |                                            | 33,286                                        |                                          |                                  | 0                             | 1,165                                                | 04/25/2036.                      |
| 12668B RG 0          | CWALT 06OC2 2A3 - RMBS.....      | 12/26/2019. | Paydown.....                     | 55,313        | 89,192            | 73,249                    | 55,857        |           |             | 1,864                                   |                                          |                                           |                                                           | 1,864                                |                                            | 55,313                                        |                                          |                                  | 0                             | 1,501                                                | 02/25/2036.                      |
| 12668G AF 9          | CWL 06S9 A6 - RMBS.....          | 04/01/2019. | Paydown.....                     | 88,208        | 88,208            | 38,371                    | 44,682        |           |             | 43,526                                  |                                          |                                           |                                                           | 43,526                               |                                            | 88,208                                        |                                          |                                  | 0                             | 797                                                  | 08/25/2036.                      |
| 12668P AE 2          | CWALT 06OA17 12A - CMO/RMBS..... | 12/20/2019. | Paydown.....                     | 137,265       | 1,859,091         | 404,544                   | 110,542       |           |             | 185,009                                 |                                          |                                           |                                                           | 185,009                              |                                            | 137,265                                       |                                          |                                  | 0                             | 87,626                                               | 12/20/2046.                      |
| 12668R AG 3          | CWALT 06OA19 XP - CMO/RMBS.....  | 12/01/2019. | Paydown.....                     | 2,857         | 1,221,099         | 95,725                    | 68,922        |           |             | 9,406                                   |                                          |                                           |                                                           | (5,972)                              |                                            | 2,857                                         |                                          |                                  | 0                             | 9,251                                                | 02/20/2047.                      |
| 12668V AF 6          | CWL 06S7 A6 - RMBS.....          | 12/01/2019. | Paydown.....                     | 59,741        | 59,742            | 31,871                    | 28,223        |           |             | 9,543                                   |                                          |                                           |                                                           | 9,543                                |                                            | 59,741                                        |                                          |                                  | 0                             | 1,673                                                | 11/25/2035.                      |
| 126694 2H 0          | CWHL 0610 A11 - CMO/RMBS.....    | 12/01/2019. | Paydown.....                     | 59,192        | 89,145            | 66,858                    | 43,853        |           |             | 615                                     |                                          |                                           |                                                           | 615                                  |                                            | 59,192                                        |                                          |                                  | 0                             | 3,695                                                | 05/25/2036.                      |
| 126694 A4 0          | CWALT 06OA1 2A2 - CMO/RMBS.....  | 12/20/2019. | Paydown.....                     | 280,944       | 998,875           | 344,383                   | 302,186       |           |             | (4,177)                                 |                                          |                                           | 7,784                                                     | (11,961)                             |                                            | 280,944                                       |                                          |                                  | 0                             | 12,395                                               | 03/20/2046.                      |
| 126694 AF 5          | CWHL 0519 1A6 - CMO/RMBS.....    | 12/01/2019. | Paydown.....                     | 177,668       | 180,077           | 162,567                   | 162,567       |           |             | 15,101                                  |                                          |                                           |                                                           | 15,101                               |                                            | 177,668                                       |                                          |                                  | 0                             | 6,439                                                | 08/25/2035.                      |
| 126694 EG 9          | CWHL 0521 A40 - CMO/RMBS.....    | 12/01/2019. | Paydown.....                     | 26,265        | 128,083           | 73,028                    | 26,336        |           |             | (5,685)                                 |                                          |                                           |                                                           | (5,685)                              |                                            | 26,265                                        |                                          |                                  | 0                             | 6,987                                                | 10/25/2035.                      |
| 126694 FC 7          | CWHL 0520 A5 - CMO/RMBS.....     | 11/01/2019. | Paydown.....                     | 142,588       | 148,790           | 113,764                   | 99,427        |           |             | 43,162                                  |                                          |                                           |                                                           | 43,162                               |                                            | 142,588                                       |                                          |                                  | 0                             | 3,974                                                | 10/25/2035.                      |
| 126694 JY 5          | CWHL 0524 A8 - CMO/RMBS.....     | 12/01/2019. | Paydown.....                     | 97,889        | 113,632           | 81,247                    | 57,367        |           |             | 40,523                                  |                                          |                                           |                                                           | 40,523                               |                                            | 97,889                                        |                                          |                                  | 0                             | 3,154                                                | 11/25/2035.                      |
| 126694 MR 6          | CWHL 0526 1A7 - CMO/RMBS.....    | 12/01/2019. | Paydown.....                     | 29,351        | 36,620            | 39,985                    | 33,416        |           |             | (234)                                   |                                          |                                           |                                                           | (234)                                |                                            | 29,351                                        |                                          |                                  | 0                             | 1,938                                                | 11/25/2035.                      |
| 12669F N5 8          | CWHL 0412 111 - CMO/RMBS.....    | 12/01/2019. | Paydown.....                     | 2,034         | 2,034             | 609                       | 581           |           |             | 1,453                                   |                                          |                                           |                                                           | 1,453                                |                                            | 2,034                                         |                                          |                                  | 0                             | 57                                                   | 08/25/2034.                      |
| 12669G BE 0          | CWHL 04HYB6 A4 - CMO/RMBS.....   | 12/01/2019. | Paydown.....                     | 34,953        | 34,953            | 22,719                    | 21,944        |           |             | 1,378                                   |                                          |                                           |                                                           | 1,378                                |                                            | 34,953                                        |                                          |                                  | 0                             | 802                                                  | 11/20/2034.                      |
| 12669G JL 6          | CWHL 0429 1B1 - CMO/RMBS.....    | 11/04/2019. | VARIOUS.....                     |               | 828,558           | 1,184,510                 | 395,144       |           |             | (59,891)                                |                                          |                                           |                                                           | (59,891)                             |                                            | 186,526                                       |                                          | 642,032                          | 642,032                       | 78,541                                               | 02/25/2035.                      |
| 12669G KJ 9          | CWHL 0425 2A4 - CMO/RMBS.....    | 12/26/2019. | Paydown.....                     | 43,112        | 86,781            | 35,873                    | 24,573        |           |             | 2,114                                   |                                          |                                           |                                                           | 2,114                                |                                            | 43,112                                        |                                          |                                  | 0                             | 2,898                                                | 02/25/2035.                      |

**SCHEDULE D - PART 4**

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

E14.29

| 1                    | 2           |   | 3                               | 4             | 5                                       | 6                         | 7             | 8          | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------|---|---------------------------------|---------------|-----------------------------------------|---------------------------|---------------|------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |             |   |                                 |               |                                         |                           |               |            |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                       | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 12669G               | NQ          | 0 |                                 | 12/25/2019.   | Paydown.....                            |                           | 354,912       | 358,907    | 108,133     | 108,133                                 |                                          | (4,157)                                   |                                                           | (4,157)                              |                                            | 354,912                                       |                                          |                                  | 0                             | 5,577                                                | 03/25/2035.                      |
| 12669G               | QM          | 6 |                                 | 12/26/2019.   | Paydown.....                            |                           | 335,489       | 343,198    | 233,375     | 241,539                                 |                                          | (3,938)                                   |                                                           | (3,938)                              |                                            | 335,489                                       |                                          |                                  | 0                             | 5,559                                                | 03/25/2035.                      |
| 12669G               | TT          | 8 |                                 | 11/01/2019.   | VARIOUS.....                            |                           | 164,523       | 332,176    | 92,294      | 57,039                                  |                                          | 1,501                                     |                                                           | 1,501                                |                                            | 59,844                                        |                                          | 104,679                          | 104,679                       | 7,841                                                | 04/25/2035.                      |
| 12669H               | AA          | 7 |                                 | 12/26/2019.   | Paydown.....                            |                           | 81,274        | 81,274     | 52,907      | 50,999                                  |                                          | 1,841                                     |                                                           | 1,841                                |                                            | 81,274                                        |                                          |                                  | 0                             | 1,284                                                | 02/25/2037.                      |
| 12669T               | AA          | 1 |                                 | 12/26/2019.   | Paydown.....                            |                           | 339,786       | 567,375    | 377,416     | 322,641                                 |                                          | 3,979                                     |                                                           | 3,979                                |                                            | 339,786                                       |                                          |                                  | 0                             | 8,218                                                | 03/25/2037.                      |
| 12670B               | AC          | 3 |                                 | 04/01/2019.   | Paydown.....                            |                           | 34,591        | 34,591     | 13,788      | 13,788                                  |                                          | 20,803                                    |                                                           | 20,803                               |                                            | 34,591                                        |                                          |                                  | 0                             | 178                                                  | 05/26/2037.                      |
| 12674T               | AA          | 4 | C                               | 12/05/2019.   | VARIOUS.....                            |                           | 3,453,580     | 3,400,000  | 3,442,500   | 3,436,701                               |                                          | (2,048)                                   |                                                           | (2,048)                              |                                            | 3,434,653                                     |                                          | 18,927                           | 18,927                        | 225,615                                              | 09/15/2027.                      |
| 126802               | DN          | 4 |                                 | 01/01/2019.   | Paydown.....                            |                           | 1,601,839     | 1,611,000  | 1,600,176   | 1,601,839                               |                                          |                                           |                                                           | 0                                    |                                            | 1,601,839                                     |                                          |                                  | 0                             |                                                      | 06/15/2022.                      |
| 12805P               | AE          | 6 | C                               | 12/25/2019.   | Paydown.....                            |                           | 250,000       | 250,000    | 249,922     | 249,949                                 |                                          | 51                                        |                                                           | 51                                   |                                            | 250,000                                       |                                          |                                  | 0                             | 5,363                                                | 02/25/2043.                      |
| 12805P               | AJ          | 5 | C                               | 12/25/2019.   | Paydown.....                            |                           | 300,000       | 300,000    | 299,966     | 300,003                                 |                                          | (3)                                       |                                                           | (3)                                  |                                            | 300,000                                       |                                          |                                  | 0                             | 7,053                                                | 09/25/2043.                      |
| 13080B               | AD          | 3 | C                               | 06/25/2019.   | RBC CAPITAL MARKETS, LLC.....           |                           | 1,501,965     | 1,500,000  | 1,500,000   | 1,500,000                               |                                          |                                           |                                                           | 0                                    |                                            | 1,500,000                                     |                                          | 1,965                            | 1,965                         | 50,003                                               | 10/15/2025.                      |
| 134011               | AJ          | 4 |                                 | 09/17/2019.   | Direct.....                             |                           |               |            |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                      |             |   |                                 |               |                                         |                           | 100,000       | 100,000    | 111,368     | 111,262                                 |                                          | (106)                                     |                                                           | (106)                                |                                            | 100,000                                       |                                          |                                  | 0                             | 2,817                                                | 10/01/2050.                      |
| 134917               | C@          | 0 | C                               | 01/09/2019.   | Paydown.....                            |                           | 30,000        | 30,000     | 15,152      | 20,405                                  |                                          | 9,595                                     |                                                           | 9,595                                |                                            | 30,000                                        |                                          |                                  | 0                             |                                                      | 01/09/2029.                      |
| 13876G               | AE          | 8 | C                               | 05/07/2019.   | MIZUHO SECURITIES USA/FIXED INCOME..... |                           | 1,250,000     | 1,250,000  | 1,250,000   | 1,250,000                               |                                          |                                           |                                                           | 0                                    |                                            | 1,250,000                                     |                                          |                                  | 0                             | 35,824                                               | 07/15/2030.                      |
| 13876G               | AG          | 3 | C                               | 05/08/2019.   | MIZUHO SECURITIES USA/FIXED INCOME..... |                           | 1,350,000     | 1,350,000  | 1,350,000   | 1,350,000                               |                                          |                                           |                                                           | 0                                    |                                            | 1,350,000                                     |                                          |                                  | 0                             | 48,192                                               | 07/15/2030.                      |
| 14040H               | BJ          | 3 |                                 | 02/28/2019.   | US BANCORP INVESTMENTS INC.....         |                           | 3,939,375     | 3,950,000  | 4,016,909   | 4,003,145                               |                                          | (1,106)                                   |                                                           | (1,106)                              |                                            | 4,002,039                                     |                                          | (62,665)                         | (62,665)                      | 57,604                                               | 10/29/2025.                      |
| 14149Y               | BH          | 0 |                                 | 10/09/2019.   | CITIGROUP GLOBAL MARKETS, INC.....      |                           | 1,016,290     | 1,000,000  | 1,000,000   | 1,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 1,000,000                                     |                                          | 16,290                           | 16,290                        | 25,316                                               | 06/15/2024.                      |
| 14149Y               | BJ          | 6 |                                 | 02/12/2019.   | US BANCORP INVESTMENTS INC.....         |                           | 18,646        | 20,000     | 20,088      | 20,076                                  |                                          | (1)                                       |                                                           | (1)                                  |                                            | 20,075                                        |                                          | (1,429)                          | (1,429)                       | 112                                                  | 06/15/2027.                      |
| 14149Y               | BM          | 9 |                                 | 01/17/2019.   | PERSHING DIV OF DLJ SEC LNDING.....     |                           | 415,800       | 500,000    | 516,865     | 516,491                                 |                                          | (17)                                      |                                                           | (17)                                 |                                            | 516,474                                       |                                          | (100,674)                        | (100,674)                     | 2,245                                                | 06/15/2047.                      |
| 14310Q               | AA          | 6 |                                 | 06/27/2019.   | CROSS TRADE.....                        |                           | 496,388       | 500,000    | 488,125     | 488,232                                 |                                          | 764                                       |                                                           | 764                                  |                                            | 488,996                                       |                                          | 7,392                            | 7,392                         | 14,892                                               | 10/15/2031.                      |
| 14311D               | BC          | 9 | C                               | 06/24/2019.   | RBC CAPITAL MARKETS.....                |                           | 11,001,000    | 11,000,000 | 11,000,000  | 11,000,000                              |                                          |                                           |                                                           | 0                                    |                                            | 11,000,000                                    |                                          | 1,000                            | 1,000                         | 291,858                                              | 04/20/2027.                      |
| 14311N               | AG          | 9 | C                               | 06/05/2019.   | Direct.....                             |                           | 6,000,000     | 6,000,000  | 5,738,460   | 5,863,988                               |                                          | 136,012                                   |                                                           | 136,012                              |                                            | 6,000,000                                     |                                          |                                  | 0                             | 249,720                                              | 10/20/2027.                      |
| 14312J               | AG          | 7 |                                 | 04/01/2019.   | Paydown.....                            |                           | 17,000,000    | 17,000,000 | 16,613,760  | 16,765,104                              |                                          | 234,896                                   |                                                           | 234,896                              |                                            | 17,000,000                                    |                                          |                                  | 0                             | 399,001                                              | 01/20/2028.                      |
| 14312J               | AU          | 6 |                                 | 06/17/2019.   | BANC OF AMERICA/FIXED INCOME.....       |                           | 5,027,500     | 5,000,000  | 5,000,000   | 5,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 5,000,000                                     |                                          | 27,500                           | 27,500                        | 82,824                                               | 01/20/2032.                      |
| 14312J               | AW          | 2 |                                 | 04/04/2019.   | NOMURA SECURITIES/FIXED INCOME.....     |                           | 5,018,750     | 5,000,000  | 5,000,000   | 5,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 5,000,000                                     |                                          | 18,750                           | 18,750                        | 35,034                                               | 01/20/2032.                      |
| 14313U               | AD          | 8 |                                 | 04/01/2019.   | Paydown.....                            |                           | 416,892       | 416,892    | 416,029     | 416,738                                 |                                          | 155                                       |                                                           | 155                                  |                                            | 416,892                                       |                                          |                                  | 0                             | 629                                                  | 07/15/2020.                      |
| 14316C               | AJ          | 2 | C                               | 12/20/2019.   | NOMURA SECURITIES/FIXED INCOME.....     |                           | 960,000       | 1,000,000  | 930,000     | 930,000                                 |                                          | 825                                       |                                                           | 825                                  |                                            | 930,825                                       |                                          | 29,175                           | 29,175                        | 7,585                                                | 07/15/2030.                      |
| 14879E               | AD          | 0 |                                 | 11/19/2019.   | CITIGROUP GLOBAL MARKETS, INC.....      |                           | 258,125       | 250,000    | 240,625     | 241,168                                 |                                          | 946                                       |                                                           | 946                                  |                                            | 242,114                                       |                                          | 16,011                           | 16,011                        | 16,453                                               | 01/15/2026.                      |
| 15033E               | AJ          | 7 |                                 | 09/13/2019.   | SG AMERICAS SECURITIES, LLC.....        |                           | 946,000       | 1,000,000  | 1,000,000   | 1,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 1,000,000                                     |                                          | (54,000)                         | (54,000)                      | 47,202                                               | 04/21/2031.                      |
| 15132H               | AF          | 8 | C                               | 01/23/2019.   | HSBC SECURITIES.....                    |                           | 990,625       | 1,000,000  | 996,370     | 997,565                                 |                                          | 53                                        |                                                           | 53                                   |                                            | 997,618                                       |                                          | (6,993)                          | (6,993)                       | 23,175                                               | 02/12/2025.                      |
| 15135U               | AH          | 2 | C                               | 06/19/2019.   | CORPORATE ACTION.....                   |                           | 122,617       | 130,000    | 129,717     | 130,000                                 |                                          |                                           |                                                           | 0                                    |                                            | 130,000                                       |                                          | (7,383)                          | (7,383)                       | 4,403                                                | 09/15/2042.                      |
| 15189X               | AL          | 2 |                                 | 08/13/2019.   | VARIOUS.....                            |                           | 569,563       | 570,000    | 568,484     | 569,658                                 |                                          | 58                                        |                                                           | 58                                   |                                            | 569,716                                       |                                          | (153)                            | (153)                         | 12,853                                               | 08/01/2022.                      |
| 152314               | KH          | 2 |                                 | 05/28/2019.   | Paydown.....                            |                           | 127,989       | 127,989    | 104,951     | 127,086                                 |                                          | 904                                       |                                                           | 904                                  |                                            | 127,989                                       |                                          |                                  | 0                             | 1,665                                                | 05/25/2032.                      |
| 15236A               | AA          | 9 |                                 | 01/10/2019.   | Jefferies.....                          |                           | 986,580       | 1,000,000  | 1,000,000   | 1,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 1,000,000                                     |                                          | (13,420)                         | (13,420)                      | 21,411                                               | 01/01/2048.                      |
| 15672T               | AE          | 1 |                                 | 04/15/2019.   | Paydown.....                            |                           | 1,000,000     | 1,000,000  | 996,000     | 998,674                                 |                                          | 1,326                                     |                                                           | 1,326                                |                                            | 1,000,000                                     |                                          |                                  | 0                             | 22,464                                               | 10/15/2025.                      |
| 15672V               | AA          | 4 | C                               | 06/24/2019.   | RBC CAPITAL MARKETS, LLC.....           |                           | 2,487,500     | 2,500,000  | 2,500,000   | 2,500,000                               |                                          |                                           |                                                           | 0                                    |                                            | 2,500,000                                     |                                          | (12,500)                         | (12,500)                      | 64,300                                               | 10/15/2030.                      |
| 161175               | AY          | 0 |                                 | 07/19/2019.   | GOLDMAN.....                            |                           | 313,307       | 290,000    | 294,692     | 294,255                                 |                                          | (321)                                     |                                                           | (321)                                |                                            | 293,935                                       |                                          | 19,373                           | 19,373                        | 10,341                                               | 07/23/2025.                      |

SCHEDULE D - PART 4

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

E14.30

| 1                    | 2                                          |  | 3                               | 4             | 5                                  | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|--------------------------------------------|--|---------------------------------|---------------|------------------------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                            |  |                                 |               |                                    |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                                |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                  | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 161175 AZ 7          | CHARTER COMMUNICATIONS INC.....            |  | ..                              | 12/03/2019.   | VARIOUS.....                       | .....                     | .....110,688   | .....90,000    | .....92,077    | .....91,950                             | .....                                    | .....                                     | .....(54)                                                 | .....(54)                            | .....                                      | .....91,896                                   | .....                                    | .....18,792                      | .....18,792                   | .....6,153                                           | 10/23/2035.                      |
| 161175 BL 7          | CHARTER COMMUNICATIONS OPERATING LLC ..    |  | ..                              | 07/19/2019.   | BANC OF AMERICA/FIXED INCOME.....  | .....                     | .....227,553   | .....220,000   | .....220,804   | .....220,798                            | .....                                    | .....9                                    | .....                                                     | .....9                               | .....                                      | .....220,807                                  | .....                                    | .....6,745                       | .....6,745                    | .....8,606                                           | 05/01/2047.                      |
| 161175 BM 5          | CHARTER COMMUNICATIONS OPERATING LLC ..    |  | ..                              | 10/16/2019.   | Stifel Nicolaus & Co.....          | .....                     | .....11,104    | .....10,000    | .....9,923     | .....9,924                              | .....                                    | .....3                                    | .....                                                     | .....3                               | .....                                      | .....9,927                                    | .....                                    | .....1,177                       | .....1,177                    | .....563                                             | 04/01/2038.                      |
| 161546 DZ 6          | CFAB 031 IA5 - RMBS.....                   |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....134,766   | .....134,767   | .....120,953   | .....128,075                            | .....                                    | .....6,691                                | .....                                                     | .....6,691                           | .....                                      | .....134,766                                  | .....                                    | .....0                           | .....0                        | .....4,354                                           | 10/25/2032.                      |
| 161546 FY 7          | CFAB 034 1M2 - RMBS.....                   |  | ..                              | 05/01/2019.   | Paydown.....                       | .....                     | .....31,022    | .....31,022    | .....24,275    | .....22,710                             | .....                                    | .....53                                   | .....                                                     | .....53                              | .....                                      | .....31,022                                   | .....                                    | .....0                           | .....0                        | .....                                                | 07/25/2036.                      |
| 161546 HC 3          | CFAB 036 1A7 - RMBS.....                   |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....58,514    | .....58,514    | .....47,396    | .....49,114                             | .....                                    | .....9,400                                | .....                                                     | .....9,400                           | .....                                      | .....58,514                                   | .....                                    | .....0                           | .....0                        | .....1,680                                           | 11/27/2034.                      |
| 161546 HW 9          | CFAB 041 1M2 - RMBS.....                   |  | ..                              | 11/01/2019.   | Stifel Nicolaus & Co.....          | .....                     | .....101,343   | .....135,124   | .....101,957   | .....59,394                             | .....                                    | .....2,487                                | .....                                                     | .....2,487                           | .....                                      | .....61,881                                   | .....                                    | .....39,462                      | .....39,462                   | .....75                                              | 01/25/2033.                      |
| 16162W LF 4          | CHASE 05S1 M - CMO/RMBS.....               |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....          | .....362,236   | .....150,304   | .....62,019                             | .....                                    | .....(7,424)                              | .....                                                     | .....(7,424)                         | .....                                      | .....                                         | .....                                    | .....                            | .....                         | .....10,643                                          | 05/25/2035.                      |
| 16163E AE 8          | CHASE 07S2 1A5 - CMO/RMBS.....             |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....30,099    | .....138,739   | .....138,737   | .....2                                  | .....                                    | .....(108,644)                            | .....                                                     | .....(108,644)                       | .....                                      | .....30,099                                   | .....                                    | .....0                           | .....0                        | .....144,115                                         | 03/25/2037.                      |
| 16163F AG 0          | CHASE 07S1 A7 - CMO/RMBS.....              |  | ..                              | 04/23/2019.   | VARIOUS.....                       | .....                     | .....3,127,315 | .....4,138,763 | .....3,487,873 | .....2,173,907                          | .....                                    | .....(5,100)                              | .....                                                     | .....(5,100)                         | .....                                      | .....2,173,846                                | .....                                    | .....953,470                     | .....953,470                  | .....96,469                                          | 02/25/2037.                      |
| 166430 AA 6          | CHEST 1412 N - ABS.....                    |  | ..                              | 09/15/2019.   | Paydown.....                       | .....                     | .....319,200   | .....319,200   | .....318,134   | .....318,134                            | .....                                    | .....1,066                                | .....                                                     | .....1,066                           | .....                                      | .....319,200                                  | .....                                    | .....0                           | .....0                        | .....7,097                                           | 12/15/2034.                      |
| 166764 BL 3          | CHEVRON CORP.....                          |  | ..                              | 10/29/2019.   | TORONTO DOMINION SECS USA INC..... | .....                     | .....554,937   | .....530,000   | .....530,000   | .....530,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....530,000                                  | .....                                    | .....24,937                      | .....24,937                   | .....14,960                                          | 05/16/2026.                      |
| 17025J AK 9          | CWHL 0713 A10 - CMO/RMBS.....              |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....246,724   | .....266,249   | .....244,284   | .....179,568                            | .....                                    | .....67,156                               | .....                                                     | .....67,156                          | .....                                      | .....246,724                                  | .....                                    | .....0                           | .....0                        | .....8,429                                           | 08/25/2037.                      |
| 17180T AD 4          | CIFC 161 D - CDO.....                      |  | ..                              | 09/27/2019.   | Paydown.....                       | .....                     | .....3,700,000 | .....3,700,000 | .....3,618,850 | .....3,637,294                          | .....                                    | .....62,706                               | .....                                                     | .....62,706                          | .....                                      | .....3,700,000                                | .....                                    | .....0                           | .....0                        | .....228,585                                         | 10/23/2028.                      |
| 17186L AA 1          | CIMPOR FINANCIAL OPERATIONS BV.....        |  | C                               | 11/07/2019.   | PERSHING LLC JERSEY CITY.....      | .....                     | .....1,410,000 | .....2,000,000 | .....1,981,300 | .....1,988,319                          | .....                                    | .....1,647                                | .....                                                     | .....1,647                           | .....                                      | .....1,989,965                                | .....                                    | .....(579,965)                   | .....(579,965)                | .....151,736                                         | 07/17/2024.                      |
| 17216* AA 2          | CINCINNATI LIFE INSURANCE (DAVIS) - CMO... |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....6,300     | .....6,132     | .....4,130     | .....5,637                              | .....                                    | .....663                                  | .....                                                     | .....663                             | .....                                      | .....6,300                                    | .....                                    | .....0                           | .....0                        | .....                                                | 01/12/2021.                      |
| 17216* AB 0          | CINCINNATI INS CO (MCDONALD) - CMO.....    |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....1,206     | .....1,200     | .....487       | .....578                                | .....                                    | .....627                                  | .....                                                     | .....627                             | .....                                      | .....1,206                                    | .....                                    | .....0                           | .....0                        | .....                                                | 08/24/2041.                      |
| 17252M AM 2          | CINTAS CORPORATION NO 2.....               |  | ..                              | 05/16/2019.   | GOLDMAN.....                       | .....                     | .....50,249    | .....50,000    | .....49,934    | .....49,957                             | .....                                    | .....6                                    | .....                                                     | .....6                               | .....                                      | .....49,963                                   | .....                                    | .....286                         | .....286                      | .....922                                             | 04/01/2022.                      |
| 172967 KK 6          | CITIGROUP INC.....                         |  | ..                              | 01/11/2019.   | PERSHING DIV OF DLJ SEC LNDING.... | .....                     | .....314,755   | .....320,000   | .....319,539   | .....319,785                            | .....                                    | .....5                                    | .....                                                     | .....5                               | .....                                      | .....319,790                                  | .....                                    | .....(5,035)                     | .....(5,035)                  | .....2,520                                           | 03/30/2021.                      |
| 172967 LD 1          | CITIGROUP INC.....                         |  | ..                              | 06/26/2019.   | Citigroup (SSB).....               | .....                     | .....2,109,000 | .....2,000,000 | .....2,002,340 | .....2,001,982                          | .....                                    | .....(88)                                 | .....                                                     | .....(88)                            | .....                                      | .....2,001,894                                | .....                                    | .....107,106                     | .....107,106                  | .....75,149                                          | 01/10/2028.                      |
| 172967 LW 9          | CITIGROUP INC.....                         |  | ..                              | 02/21/2019.   | DEUTSCHE BANK SECURITIES, INC....  | .....                     | .....2,017,140 | .....2,000,000 | .....1,937,440 | .....1,937,454                          | .....                                    | .....790                                  | .....                                                     | .....790                             | .....                                      | .....1,938,244                                | .....                                    | .....78,896                      | .....78,896                   | .....27,619                                          | 04/23/2029.                      |
| 172967 MD 0          | CITIGROUP INC.....                         |  | ..                              | 12/19/2019.   | VARIOUS.....                       | .....                     | .....258,615   | .....210,000   | .....209,899   | .....209,900                            | .....                                    | .....7                                    | .....                                                     | .....7                               | .....                                      | .....209,907                                  | .....                                    | .....48,707                      | .....48,707                   | .....12,652                                          | 07/23/2048.                      |
| 172973 R7 6          | CMSI 052 B1 - CMO/RMBS.....                |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....22,329    | .....342,358   | .....200,280   | .....                                   | .....                                    | .....(984)                                | .....                                                     | .....(984)                           | .....                                      | .....22,329                                   | .....                                    | .....0                           | .....0                        | .....9,032                                           | 03/25/2035.                      |
| 17305B AB 7          | CITICORP LEASE PASS-THROUGH TRUST - ABS    |  | ..                              | 12/23/2019.   | VARIOUS.....                       | .....                     | .....          | .....502,435   | .....502,435   | .....578,840                            | .....                                    | .....(7,741)                              | .....                                                     | .....(7,741)                         | .....                                      | .....502,435                                  | .....                                    | .....0                           | .....0                        | .....40,345                                          | 12/15/2019.                      |
| 17305E GB 5          | CCCIT 17A3 A3 - ABS.....                   |  | ..                              | 08/15/2019.   | MITSUBISHI UFJ SECURITIES.....     | .....                     | .....1,024,159 | .....1,025,000 | .....1,010,626 | .....1,010,838                          | .....                                    | .....6,952                                | .....                                                     | .....6,952                           | .....                                      | .....1,017,790                                | .....                                    | .....6,370                       | .....6,370                    | .....17,056                                          | 04/07/2022.                      |
| 17306S AA 1          | CMLTI 06AR3 11A - CMO/RMBS.....            |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....99,516    | .....112,144   | .....68,128    | .....54,719                             | .....                                    | .....4,199                                | .....                                                     | .....4,199                           | .....                                      | .....99,516                                   | .....                                    | .....0                           | .....0                        | .....2,672                                           | 06/25/2036.                      |
| 17307G 4H 8          | CMLTI 06WF1 A2C - RMBS.....                |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....17,247    | .....17,247    | .....10,736    | .....9,957                              | .....                                    | .....77                                   | .....                                                     | .....77                              | .....                                      | .....17,247                                   | .....                                    | .....0                           | .....0                        | .....192                                             | 03/25/2036.                      |
| 17307G 4K 1          | CMLTI 06WF1 A2E - RMBS.....                |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....114,954   | .....114,954   | .....79,057    | .....67,479                             | .....                                    | .....430                                  | .....                                                     | .....430                             | .....                                      | .....114,954                                  | .....                                    | .....0                           | .....0                        | .....1,327                                           | 03/25/2036.                      |
| 17307G 4L 9          | CMLTI 06WF1 A2F - RMBS.....                |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....625,845   | .....625,845   | .....410,850   | .....410,850                            | .....                                    | .....2,114                                | .....                                                     | .....2,114                           | .....                                      | .....625,845                                  | .....                                    | .....0                           | .....0                        | .....6,919                                           | 03/25/2036.                      |
| 17307G GY 8          | CMLTI 04NCM2 1A2 - CMO/RMBS.....           |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....461,951   | .....461,951   | .....466,854   | .....466,503                            | .....                                    | .....(4,552)                              | .....                                                     | .....(4,552)                         | .....                                      | .....461,951                                  | .....                                    | .....0                           | .....0                        | .....18,219                                          | 08/25/2034.                      |
| 17307G L3 0          | CMLTI 059 213 - CMO/RMBS.....              |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....          | .....46,098    | .....25,167    | .....25,090                             | .....                                    | .....(260)                                | .....                                                     | .....(260)                           | .....                                      | .....                                         | .....                                    | .....0                           | .....0                        | .....1,303                                           | 09/25/2035.                      |
| 17307G MJ 4          | CMLTI 04HYB4 WA - CMO/RMBS.....            |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....14,152    | .....14,152    | .....11,038    | .....11,279                             | .....                                    | .....2,873                                | .....                                                     | .....2,873                           | .....                                      | .....14,152                                   | .....                                    | .....0                           | .....0                        | .....369                                             | 12/26/2034.                      |
| 17307G PF 9          | CMLTI 05WF1 A5 - RMBS.....                 |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....2,807     | .....2,807     | .....2,466     | .....2,611                              | .....                                    | .....196                                  | .....                                                     | .....196                             | .....                                      | .....2,807                                    | .....                                    | .....0                           | .....0                        | .....59                                              | 11/27/2034.                      |
| 17307G SL 3          | CMLTI 05OPT3 M3 - RMBS.....                |  | ..                              | 12/26/2019.   | Paydown.....                       | .....                     | .....1,393,705 | .....1,393,705 | .....609,746   | .....1,205,077                          | .....                                    | .....188,628                              | .....                                                     | .....188,628                         | .....                                      | .....1,393,705                                | .....                                    | .....0                           | .....0                        | .....27,756                                          | 05/25/2035.                      |
| 17307G Y8 5          | CMLTI 512 2A3 - CMO/RMBS.....              |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....          | .....21,934    | .....13,796    | .....13,224                             | .....                                    | .....(74)                                 | .....                                                     | .....(74)                            | .....                                      | .....                                         | .....                                    | .....0                           | .....0                        | .....518                                             | 12/30/2035.                      |
| 17309R AA 0          | CMLTI 06AR6B 1A1 - CMO/RMBS.....           |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....30,834    | .....35,521    | .....25,753    | .....20,081                             | .....                                    | .....10,753                               | .....                                                     | .....10,753                          | .....                                      | .....30,834                                   | .....                                    | .....0                           | .....0                        | .....882                                             | 08/25/2036.                      |
| 17309V AQ 6          | CMALT 06A4 2A1 - CMO/RMBS.....             |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....167,534   | .....167,534   | .....137,378   | .....148,919                            | .....                                    | .....18,615                               | .....                                                     | .....18,615                          | .....                                      | .....167,534                                  | .....                                    | .....0                           | .....0                        | .....5,274                                           | 08/25/2021.                      |
| 17310N AH 1          | CRMSI 063 M2 - RMBS.....                   |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....          | .....177,845   | .....113,386   | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....                                         | .....                                    | .....0                           | .....0                        | .....5,203                                           | 11/25/2036.                      |
| 17311L AB 7          | CMLTI 07AR5 1A2 - CMO/RMBS.....            |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....23,104    | .....25,990    | .....11,955    | .....9,675                              | .....                                    | .....(537)                                | .....                                                     | .....(537)                           | .....                                      | .....23,104                                   | .....                                    | .....0                           | .....0                        | .....825                                             | 04/25/2037.                      |
| 17311Y AA 1          | CBASS 07CB3 A1 - RMBS.....                 |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....258,063   | .....258,063   | .....137,741   | .....128,234                            | .....                                    | .....2,111                                | .....                                                     | .....2,111                           | .....                                      | .....258,063                                  | .....                                    | .....0                           | .....0                        | .....2,528                                           | 03/25/2037.                      |

**SCHEDULE D - PART 4**

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

| 1                    | 2                                          |  |  | 3                               | 4             | 5                                  | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|--------------------------------------------|--|--|---------------------------------|---------------|------------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                            |  |  |                                 |               |                                    |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                                |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                  | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 17315J AV 4          | CMLTI 096K 102 - CMO/RMBS.....             |  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | 53,749        | 55,797    | 35,122      | 39,605                                  | .....                                    | .....                                     | 800                                                       | 800                                  | .....                                      | 53,749                                        | .....                                    | .....                            | 0                             | 2,478                                                | 01/25/2037.                      |
| 17315X AM 3          | CMLTI 099E 5A2 - CMO/RMBS.....             |  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | 225,163       | 127,217   | 115,302     | 115,302                                 | .....                                    | .....                                     | (282)                                                     | (282)                                | .....                                      | .....                                         | .....                                    | 0                                | 8,780                         | 01/25/2037.                                          |                                  |
| 17317N AD 3          | CMLTI 1010 1A4 - CMO/RMBS.....             |  |  | ..                              | 12/25/2019.   | Paydown.....                       | .....                     | 202,238       | 202,252   | 172,167     | 172,060                                 | .....                                    | .....                                     | 2,139                                                     | 2,139                                | .....                                      | 202,238                                       | .....                                    | .....                            | 0                             | 3,797                                                | 11/25/2035.                      |
| 17858P AB 7          | CITY OF HOPE.....                          |  |  | ..                              | 04/09/2019.   | BARCLAYS CAPITAL INC.....          | .....                     | 5,228,450     | 5,000,000 | 5,000,000   | 5,000,000                               | .....                                    | .....                                     | .....                                                     | 0                                    | 5,000,000                                  | .....                                         | 228,450                                  | 228,450                          | 143,501                       | 08/15/2048.                                          |                                  |
| 189754 AB 0          | COACH INC.....                             |  |  | ..                              | 08/01/2019.   | ROBERT W BAIRD AND COMPANY.....    | .....                     | 130,564       | 130,000   | 129,357     | 129,542                                 | .....                                    | .....                                     | 75                                                        | 75                                   | 129,617                                    | .....                                         | 948                                      | 948                              | 4,117                         | 07/15/2022.                                          |                                  |
| 18976G AF 3          | CMALT 07A6 A6 - CMO/RMBS.....              |  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | 495,620       | 628,154   | 499,600     | 499,600                                 | .....                                    | .....                                     | (3,847)                                                   | (3,847)                              | 495,620                                    | .....                                         | .....                                    | 0                                | 20,680                        | 06/25/2037.                                          |                                  |
| 200303 AA 3          | COMCEL TRUST.....                          |  |  | C                               | 05/22/2019.   | MERRILL LYNCH PIERCE FENNER.....   | .....                     | 2,794,500     | 2,700,000 | 2,696,625   | 2,700,000                               | .....                                    | .....                                     | .....                                                     | 0                                    | 2,700,000                                  | .....                                         | 94,500                                   | 94,500                           | 148,290                       | 02/06/2024.                                          |                                  |
| 20030N BS 9          | COMCAST CORP.....                          |  |  | ..                              | 11/14/2019.   | GOLDMAN.....                       | .....                     | 105,216       | 100,000   | 102,861     | 102,126                                 | .....                                    | .....                                     | (244)                                                     | (244)                                | 101,882                                    | .....                                         | 3,334                                    | 3,334                            | 3,798                         | 03/01/2026.                                          |                                  |
| 20030N CL 3          | COMCAST CORP.....                          |  |  | ..                              | 04/15/2019.   | DEUTSCHE BANK SECURITIES, INC..... | .....                     | 2,140,940     | 2,000,000 | 1,998,680   | 1,998,703                               | .....                                    | .....                                     | 172                                                       | 172                                  | 1,998,875                                  | .....                                         | 142,065                                  | 142,065                          | 49,067                        | 10/15/2038.                                          |                                  |
| 20030N CM 1          | COMCAST CORP.....                          |  |  | ..                              | 05/30/2019.   | VARIOUS.....                       | .....                     | 3,233,728     | 3,050,000 | 2,994,072   | 2,994,220                               | .....                                    | .....                                     | 323                                                       | 323                                  | 2,994,544                                  | .....                                         | 239,184                                  | 239,184                          | 69,899                        | 10/15/2048.                                          |                                  |
| 20030N CX 7          | COMCAST CORP.....                          |  |  | ..                              | 04/24/2019.   | VARIOUS.....                       | .....                     | 3,965,626     | 4,000,000 | 4,000,000   | 4,000,000                               | .....                                    | .....                                     | .....                                                     | 0                                    | 4,000,000                                  | .....                                         | (34,374)                                 | (34,374)                         | 53,872                        | 04/15/2024.                                          |                                  |
| 20268J AC 7          | COMMONSPIRIT HEALTH.....                   |  |  | ..                              | 12/18/2019.   | VARIOUS.....                       | .....                     | 8,229,252     | 8,000,000 | 8,000,000   | 8,000,000                               | .....                                    | .....                                     | .....                                                     | 0                                    | 8,000,000                                  | .....                                         | 229,252                                  | 229,252                          | 67,178                        | 10/01/2049.                                          |                                  |
| 20338H AB 9          | COMMSCOPE TECHNOLOGIES LLC.....            |  |  | ..                              | 02/07/2019.   | MORGAN STANLEY CO.....             | .....                     | 1,932,188     | 2,250,000 | 2,232,500   | 2,233,724                               | .....                                    | .....                                     | 258                                                       | 258                                  | 2,233,981                                  | .....                                         | (301,794)                                | (301,794)                        | 45,625                        | 03/15/2027.                                          |                                  |
| 20369E AC 6          | COMMUNITY HEALTH NETWORK INC.....          |  |  | ..                              | 02/06/2019.   | Jefferies.....                     | .....                     | 1,938,040     | 2,000,000 | 1,994,550   | 1,994,550                               | .....                                    | .....                                     | 47                                                        | 47                                   | 1,994,597                                  | .....                                         | (56,557)                                 | (56,557)                         | 25,813                        | 05/01/2053.                                          |                                  |
| 205887 CE 0          | CONAGRA BRANDS INC.....                    |  |  | ..                              | 04/15/2019.   | JP MORGAN SECURITIES LLC.....      | .....                     | 3,133,170     | 3,000,000 | 2,903,150   | 2,903,366                               | .....                                    | .....                                     | 661                                                       | 661                                  | 2,904,027                                  | .....                                         | 229,143                                  | 229,143                          | 78,750                        | 11/01/2048.                                          |                                  |
| 20605P AK 7          | CONCHO RESOURCES INC.....                  |  |  | ..                              | 07/08/2019.   | VARIOUS.....                       | .....                     | 159,244       | 150,000   | 149,490     | 149,518                                 | .....                                    | .....                                     | 29                                                        | 29                                   | 149,547                                    | .....                                         | 9,697                                    | 9,697                            | 6,249                         | 08/15/2028.                                          |                                  |
| 21036P AS 7          | CONSTELLATION BRANDS INC.....              |  |  | ..                              | 05/15/2019.   | MERRILL LYNCH PIERCE FENNER.....   | .....                     | 1,989,100     | 2,000,000 | 1,995,320   | 1,995,982                               | .....                                    | .....                                     | 217                                                       | 217                                  | 1,996,199                                  | .....                                         | (7,099)                                  | (7,099)                          | 36,361                        | 05/09/2027.                                          |                                  |
| 21075W KC 8          | CONHE 991 B - RMBS.....                    |  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | 28,188        | 28,188    | 22,906      | 20,350                                  | .....                                    | .....                                     | 418                                                       | 418                                  | 28,188                                     | .....                                         | .....                                    | 0                                | 826                           | 04/25/2030.                                          |                                  |
| 210795 QA 1          | UNITED AIRLINES INC - ABS.....             |  |  | ..                              | 10/11/2019.   | Paydown.....                       | .....                     | 26,352        | 26,352    | 26,352      | 26,352                                  | .....                                    | .....                                     | (0)                                                       | (0)                                  | 26,352                                     | .....                                         | .....                                    | 0                                | 1,235                         | 10/11/2021.                                          |                                  |
| 21079U AA 3          | UAL 092 A - ABS.....                       |  |  | ..                              | 11/12/2019.   | Paydown.....                       | .....                     | 334,884       | 334,884   | 348,280     | 338,946                                 | .....                                    | .....                                     | (4,061)                                                   | (4,061)                              | 334,884                                    | .....                                         | .....                                    | 0                                | 23,850                        | 05/10/2021.                                          |                                  |
| 210805 CQ 8          | UNITED AIRLINES INC - ABS.....             |  |  | ..                              | 02/02/2019.   | VARIOUS.....                       | .....                     | 5,140         | 5,140     | 5,494       | 5,173                                   | .....                                    | .....                                     | (33)                                                      | (33)                                 | 5,140                                      | .....                                         | .....                                    | 0                                | 129                           | 08/02/2020.                                          |                                  |
| 210805 CT 2          | UAL 992 A1 - ABS.....                      |  |  | ..                              | 09/15/2019.   | Paydown.....                       | .....                     | 955           | 955       | 641         | 1,382                                   | .....                                    | .....                                     | 259                                                       | 259                                  | 955                                        | .....                                         | .....                                    | 0                                | 35                            | 09/15/2021.                                          |                                  |
| 210885 A# 6          | CONTINENTAL CASUALTY (RAGLIN) - CMO.....   |  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | 8,734         | 8,592     | 5,994       | 7,464                                   | .....                                    | .....                                     | 1,271                                                     | 1,271                                | 8,734                                      | .....                                         | .....                                    | 0                                | .....                         | 01/01/2023.                                          |                                  |
| 210885 A@ 8          | CONTINENTAL CASUALTY (DAVIS) - CMO.....    |  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | 6,919         | 6,918     | 4,497       | 6,027                                   | .....                                    | .....                                     | 892                                                       | 892                                  | 6,919                                      | .....                                         | .....                                    | 0                                | .....                         | 06/27/2022.                                          |                                  |
| 210885 B* 9          | CONTINENTAL ASSURANCE COMPANY (BIER) - C   |  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....         | 14,642    | 14,640      | 9,431                                   | 12,023                                   | .....                                     | .....                                                     | 2,619                                | 2,619                                      | 14,642                                        | .....                                    | .....                            | 0                             | .....                                                | 05/16/2024.                      |
| 210885 B@ 7          | CONTINENTAL ASSURANCE COMPANY (DAVIS) -    |  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | 9,802         | 9,804     | 6,762       | 8,631                                   | .....                                    | .....                                     | 1,171                                                     | 1,171                                | 9,802                                      | .....                                         | .....                                    | 0                                | .....                         | 06/27/2022.                                          |                                  |
| 210885 C* 8          | CNS STRUCTURED SETTLEMENTS INC (DAVIS) -   |  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | 16,152        | 16,152    | 11,096      | 13,558                                  | .....                                    | .....                                     | 2,594                                                     | 2,594                                | 16,152                                     | .....                                         | .....                                    | 0                                | .....                         | 08/27/2023.                                          |                                  |
| 210885 C@ 6          | CNA STRUCTURED SETTLEMENTS INC (DAVIS) -   |  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | 9,162         | 9,162     | 6,918       | 8,216                                   | .....                                    | .....                                     | 945                                                       | 945                                  | 9,162                                      | .....                                         | .....                                    | 0                                | .....                         | 06/27/2022.                                          |                                  |
| 21121# AC 0          | CONTINENTAL CASUALTY (MORGAN) - CMO.....   |  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | 4,920         | 4,920     | 3,535       | 4,401                                   | .....                                    | .....                                     | 519                                                       | 519                                  | 4,920                                      | .....                                         | .....                                    | 0                                | .....                         | 05/13/2021.                                          |                                  |
| 21121# AD 8          | CONTINENTAL CASUALTY COMPANY (YOUNG) - C   |  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | 2,640         | 2,640     | 1,138       | 1,526                                   | .....                                    | .....                                     | 1,114                                                     | 1,114                                | 2,640                                      | .....                                         | .....                                    | 0                                | .....                         | 09/15/2033.                                          |                                  |
| 21121# AE 6          | CONTINENTAL CASUALTY COMPANY - CMO.....    |  |  | ..                              | 02/26/2019.   | Paydown.....                       | .....                     | 6,000         | 6,000     | 3,997       | 5,054                                   | .....                                    | .....                                     | 946                                                       | 946                                  | 6,000                                      | .....                                         | .....                                    | 0                                | .....                         | 02/26/2022.                                          |                                  |
| 21121# AF 3          | CONTINENTAL CASUALTY CO (YOUNG) - CMO..... |  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | 1,200         | 1,200     | 525         | 697                                     | .....                                    | .....                                     | 503                                                       | 503                                  | 1,200                                      | .....                                         | .....                                    | 0                                | .....                         | 09/15/2033.                                          |                                  |
| 21121# AG 1          | CONTINENTAL CASUALTY COMPANY (YOUNG) - C   |  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | 3,000         | 2,988     | 1,536       | 1,925                                   | .....                                    | .....                                     | 1,075                                                     | 1,075                                | 3,000                                      | .....                                         | .....                                    | 0                                | .....                         | 09/15/2033.                                          |                                  |
| 21121# AH 9          | CONTINENTAL CASUALTY COMPANY (SMITH) - C   |  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | 16,800        | 16,800    | 8,666       | 10,845                                  | .....                                    | .....                                     | 5,955                                                     | 5,955                                | 16,800                                     | .....                                         | .....                                    | 0                                | .....                         | 10/12/2032.                                          |                                  |
| 21121# AK 2          | PRUDENTIAL INSUR CO OF AMERICA             |  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | 6,000         | 6,000     | 3,742       | 4,302                                   | .....                                    | .....                                     | 1,698                                                     | 1,698                                | 6,000                                      | .....                                         | .....                                    | 0                                | .....                         | 03/20/2028.                                          |                                  |
| 21121# AL 0          | CONTINENTAL CASUALTY CO (SMITH) - CMO..... |  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | 12,000        | 12,000    | 6,362       | 7,969                                   | .....                                    | .....                                     | 4,031                                                     | 4,031                                | 12,000                                     | .....                                         | .....                                    | 0                                | .....                         | 10/12/2032.                                          |                                  |

SCHEDULE D - PART 4

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

E14.32

| 1                    |    |   | 2                                        |  | 3                                        | 4                                |                   | 5          |                           | 6          |               | 7          |           | 8          |             | 9       |                                         | 10       |                                           | Change in Book/Adjusted Carrying Value |                                                           |             |                                      |       | 16                                         |            | 17 |           | 18                                            |           | 19                                       |          | 20                               |             | 21                            |             |                                                      |             |                                  |
|----------------------|----|---|------------------------------------------|--|------------------------------------------|----------------------------------|-------------------|------------|---------------------------|------------|---------------|------------|-----------|------------|-------------|---------|-----------------------------------------|----------|-------------------------------------------|----------------------------------------|-----------------------------------------------------------|-------------|--------------------------------------|-------|--------------------------------------------|------------|----|-----------|-----------------------------------------------|-----------|------------------------------------------|----------|----------------------------------|-------------|-------------------------------|-------------|------------------------------------------------------|-------------|----------------------------------|
|                      |    |   |                                          |  |                                          | Disposal Date                    | Name of Purchaser |            | Number of Shares of Stock |            | Consideration |            | Par Value |            | Actual Cost |         | Prior Year Book/Adjusted Carrying Value |          | 11                                        |                                        | 12                                                        |             | 13                                   |       | 14                                         |            | 15 |           | Book/Adjusted Carrying Value at Disposal Date |           | Foreign Exchange Gain (Loss) on Disposal |          | Realized Gain (Loss) on Disposal |             | Total Gain (Loss) on Disposal |             | Bond Interest / Stock Dividends Received During Year |             | Stated Contractual Maturity Date |
| CUSIP Identification |    |   | Description                              |  | Unrealized Valuation Increase (Decrease) |                                  |                   |            |                           |            |               |            |           |            |             |         |                                         |          | Current Year's (Amortization) / Accretion |                                        | Current Year's Other-Than-Temporary Impairment Recognized |             | Total Change in B./A.C.V. (11+12-13) |       | Total Foreign Exchange Change in B./A.C.V. |            |    |           |                                               |           |                                          |          |                                  |             |                               |             |                                                      |             |                                  |
| 21121#               | AN | 6 | CNA STRUCTURED SETTLEMENTS INC (HORSLEY) |  | 12/01/2019.                              | Paydown.....                     |                   |            |                           | 29,000     |               | 29,000     |           | 20,744     |             | 24,779  |                                         |          |                                           | 4,221                                  |                                                           |             |                                      | 4,221 |                                            |            |    | 29,000    |                                               |           |                                          |          |                                  | 0           |                               |             |                                                      | 12/12/2025. |                                  |
| 212015               | AH | 4 | CONTINENTAL RESOURCES INC.....           |  | 08/09/2019.                              | Direct.....                      |                   |            |                           | 13,108     |               | 13,000     |           | 13,098     |             |         |                                         |          |                                           | (49)                                   |                                                           |             |                                      | (49)  |                                            |            |    | 13,108    |                                               |           |                                          | 0        |                                  | 325         |                               | 09/15/2022. |                                                      |             |                                  |
| 21872G               | AA | 3 | CAFL 192 A - CMBS.....                   |  | 12/01/2019.                              | Paydown.....                     |                   |            |                           | 78,282     |               | 78,282     |           | 78,282     |             |         |                                         |          |                                           | 0                                      |                                                           |             |                                      | 0     |                                            |            |    | 78,282    |                                               |           |                                          | 0        |                                  | 382         |                               | 06/01/2052. |                                                      |             |                                  |
| 224044               | CJ | 4 | COX COMMUNICATIONS INC.....              |  | 05/21/2019.                              | SUNTRUST ROBINSON HUMPHREY       |                   |            |                           | 979,620    |               | 1,000,000  |           | 995,220    |             | 995,808 |                                         |          |                                           | 190                                    |                                                           |             |                                      | 190   |                                            |            |    | 995,998   |                                               |           |                                          | (16,378) |                                  | (16,378)    |                               | 26,931      |                                                      | 08/15/2027. |                                  |
| 22540V               | BZ | 4 | CSFB 01HE20 M2 - RMBS.....               |  | 11/25/2019.                              | Paydown.....                     |                   |            |                           | 23,390     |               | 10,708     |           | 10,286     |             |         |                                         |          |                                           | (547)                                  |                                                           |             |                                      | (547) |                                            |            |    |           |                                               |           |                                          | 0        |                                  | 859         |                               | 04/26/2032. |                                                      |             |                                  |
| 22541N               | 5S | 4 | CSFB 0310 1A4 - CMO/RMBS.....            |  | 09/01/2019.                              | Paydown.....                     |                   | 386,406    |                           | 386,406    |               | 323,132    |           | 333,391    |             |         |                                         | 53,016   |                                           |                                        |                                                           | 53,016      |                                      |       |                                            | 386,406    |    |           |                                               | 0         |                                          | 2,224    |                                  | 05/25/2033. |                               |             |                                                      |             |                                  |
| 22541N               | W9 | 6 | CSFB 038B 4P1 - CMO/RMBS.....            |  | 12/01/2019.                              | Paydown.....                     |                   | 4,547      |                           | 4,547      |               | 4,578      |           | 4,578      |             |         |                                         | (31)     |                                           |                                        |                                                           | (31)        |                                      |       |                                            | 4,547      |    |           |                                               | 0         |                                          | 141      |                                  | 04/22/2033. |                               |             |                                                      |             |                                  |
| 22541Q               | 3U | 4 | CSFB 0329 1A1 - CMO/RMBS.....            |  | 12/01/2019.                              | Paydown.....                     |                   | 195,561    |                           | 195,561    |               | 176,005    |           | 178,439    |             |         |                                         | 17,122   |                                           |                                        |                                                           | 17,122      |                                      |       |                                            | 195,561    |    |           |                                               | 0         |                                          | 6,104    |                                  | 12/25/2033. |                               |             |                                                      |             |                                  |
| 22541Q               | PZ | 9 | CSFB 0321 4A1 - CMO/RMBS.....            |  | 12/01/2019.                              | Paydown.....                     |                   | 60,855     |                           | 60,855     |               | 54,656     |           | 55,330     |             |         |                                         | 5,525    |                                           |                                        |                                                           | 5,525       |                                      |       |                                            | 60,855     |    |           |                                               | 0         |                                          | 1,822    |                                  | 08/25/2033. |                               |             |                                                      |             |                                  |
| 22541Q               | QQ | 8 | CSFB 0321 DB1 - CMO/RMBS.....            |  | 12/01/2019.                              | Paydown.....                     |                   | 116,804    |                           | 116,804    |               | 118,118    |           | 107,392    |             |         |                                         | (784)    |                                           |                                        |                                                           | (784)       |                                      |       |                                            | 116,804    |    |           |                                               | 0         |                                          | 3,149    |                                  | 08/25/2033. |                               |             |                                                      |             |                                  |
| 22541Q               | XT | 4 | CSFB 0323 DB2 - CMO/RMBS.....            |  | 12/01/2019.                              | Paydown.....                     |                   |            |                           | 315,326    |               | 85,335     |           |            |             |         |                                         |          |                                           |                                        |                                                           |             |                                      | 0     |                                            |            |    |           |                                               | 0         |                                          | 2,401    |                                  | 09/25/2033. |                               |             |                                                      |             |                                  |
| 22541S               | EK | 0 | CSFB 04AR3A CB3 - CMO/RMBS.....          |  | 12/01/2019.                              | Paydown.....                     |                   | 17,200     |                           | 143,682    |               | 60,885     |           | 60,728     |             | 157     |                                         | (2,872)  |                                           |                                        |                                                           | (2,714)     |                                      |       |                                            | 17,200     |    |           |                                               | 0         |                                          | 5,272    |                                  | 04/25/2034. |                               |             |                                                      |             |                                  |
| 22541S               | FH | 6 | CSFB 04AR4A 5M1 - RMBS.....              |  | 12/26/2019.                              | Paydown.....                     |                   | 35,720     |                           | 35,717     |               | 29,013     |           | 31,149     |             |         |                                         | 513      |                                           |                                        |                                                           | 513         |                                      |       |                                            | 35,720     |    |           |                                               | 0         |                                          | 853      |                                  | 05/25/2034. |                               |             |                                                      |             |                                  |
| 22541S               | JT | 6 | CSFB 04AR5A M2 - RMBS.....               |  | 12/26/2019.                              | Paydown.....                     |                   | 18,295     |                           | 18,295     |               | 22,503     |           | 24,333     |             |         |                                         | 981      |                                           |                                        |                                                           | 981         |                                      |       |                                            | 18,295     |    |           |                                               | 0         |                                          | 479      |                                  | 06/25/2034. |                               |             |                                                      |             |                                  |
| 22541S               | XR | 4 | CSFB 04AR8A 8M1 - RMBS.....              |  | 12/26/2019.                              | Paydown.....                     |                   | 401,727    |                           | 399,110    |               | 400,108    |           |            |             |         |                                         | 2,996    |                                           |                                        |                                                           | 2,996       |                                      |       |                                            | 401,727    |    |           |                                               | 0         |                                          | 4,942    |                                  | 09/25/2034. |                               |             |                                                      |             |                                  |
| 225433               | AM | 3 | CREDIT SUISSE GROUP FUNDING (GUERNSEY) L |  | 11/05/2019.                              | MORGAN STANLEY CO.....           |                   |            |                           | 254,370    |               | 250,000    |           | 249,991    |             | 249,998 |                                         |          |                                           | 6                                      |                                                           |             |                                      | 6     |                                            |            |    | 250,005   |                                               |           |                                          | 4,365    |                                  | 4,365       |                               | 9,056       |                                                      | 04/16/2021. |                                  |
| 225458               | 2H | 0 | CSFB 058 7A1 - CMO/RMBS.....             |  | 10/01/2019.                              | Paydown.....                     |                   | 32,240     |                           | 36,654     |               | 22,116     |           | 13,093     |             |         |                                         | 159      |                                           |                                        |                                                           | 159         |                                      |       |                                            | 32,240     |    |           |                                               | 0         |                                          | 573      |                                  | 09/25/2035. |                               |             |                                                      |             |                                  |
| 225458               | JF | 6 | HEMT 052 M8 - RMBS.....                  |  | 12/26/2019.                              | Paydown.....                     |                   | 831,677    |                           | 831,677    |               | 1,646,721  |           | 1,622,769  |             |         |                                         | 25,380   |                                           |                                        |                                                           | 25,380      |                                      |       |                                            | 831,677    |    |           |                                               | 0         |                                          | 25,564   |                                  | 07/25/2035. |                               |             |                                                      |             |                                  |
| 22545R               | AN | 6 | CSMC 06TFL2 J - CMBS.....                |  | 05/15/2019.                              | Paydown.....                     |                   | 14,000,000 |                           | 14,000,000 |               | 12,942,500 |           | 14,023,502 |             |         |                                         | (23,502) |                                           |                                        |                                                           | (23,502)    |                                      |       |                                            | 14,000,000 |    |           |                                               | 0         |                                          | 192,719  |                                  | 10/15/2021. |                               |             |                                                      |             |                                  |
| 22546B               | AH | 3 | CSMC 07C5 AM - CMBS.....                 |  | 12/24/2019.                              | VARIOUS.....                     |                   | 2,726,940  |                           | 4,295,457  |               | 3,229,661  |           | 4,295,457  |             |         |                                         | 55,450   |                                           | 1,060,629                              |                                                           | (1,005,178) |                                      |       |                                            | 3,290,279  |    | (563,338) |                                               | (563,338) |                                          | 233,035  |                                  | 09/15/2040. |                               |             |                                                      |             |                                  |
| 22546M               | AQ | 9 | CSMC 051R 2A5 - CMO/RMBS.....            |  | 12/01/2019.                              | Paydown.....                     |                   | 610,035    |                           | 552,371    |               | 397,707    |           | 323,854    |             |         |                                         | 26,509   |                                           |                                        |                                                           | 26,509      |                                      |       |                                            | 610,035    |    |           |                                               | 0         |                                          | 18,703   |                                  | 12/25/2035. |                               |             |                                                      |             |                                  |
| 22546Q               | AR | 8 | CREDIT SUISSE AG (NEW YORK BRANCH).....  |  | 05/17/2019.                              | MORGAN STANLEY CO.....           |                   | 261,344    |                           | 260,000    |               | 258,440    |           | 259,329    |             |         |                                         | 95       |                                           |                                        |                                                           | 95          |                                      |       |                                            | 259,424    |    | 1,920     |                                               | 1,920     |                                          | 4,377    |                                  | 10/29/2021. |                               |             |                                                      |             |                                  |
| 225470               | DY | 6 | CSFB 0510 3A3 - CMO/RMBS.....            |  | 12/01/2019.                              | Paydown.....                     |                   | 200,505    |                           | 200,612    |               | 170,267    |           | 170,267    |             |         |                                         | (205)    |                                           |                                        |                                                           | (205)       |                                      |       |                                            | 200,505    |    |           |                                               | 0         |                                          | 4,929    |                                  | 11/25/2035. |                               |             |                                                      |             |                                  |
| 225470               | QX | 4 | HEMT 055 A2A - RMBS.....                 |  | 12/26/2019.                              | Paydown.....                     |                   | 148,796    |                           | 148,796    |               | 44,499     |           | 45,402     |             |         |                                         | 397      |                                           |                                        |                                                           | 397         |                                      |       |                                            | 148,796    |    |           |                                               | 0         |                                          | 1,203    |                                  | 04/25/2036. |                               |             |                                                      |             |                                  |
| 225470               | RY | 1 | CSFB 0512 6A1 - CMO/RMBS.....            |  | 12/01/2019.                              | Paydown.....                     |                   | 386,476    |                           | 400,826    |               | 274,833    |           | 198,450    |             |         |                                         | 10,072   |                                           |                                        |                                                           | 10,072      |                                      |       |                                            | 386,476    |    |           |                                               | 0         |                                          | 17,476   |                                  | 01/25/2036. |                               |             |                                                      |             |                                  |
| 225470               | VM | 2 | CSMC 061 321 - CMO/RMBS.....             |  | 10/01/2019.                              | Paydown.....                     |                   | 55,351     |                           | 83,692     |               | 78,670     |           | 56,715     |             |         |                                         | 852      |                                           |                                        |                                                           | 852         |                                      |       |                                            | 55,351     |    |           |                                               | 0         |                                          | 1,835    |                                  | 02/25/2036. |                               |             |                                                      |             |                                  |
| 225470               | YF | 4 | CSMC 062 2A1 - CMO/RMBS.....             |  | 12/01/2019.                              | Paydown.....                     |                   | 143,733    |                           | 144,647    |               | 128,012    |           | 97,949     |             |         |                                         | 557      |                                           |                                        |                                                           | 557         |                                      |       |                                            | 143,733    |    |           |                                               | 0         |                                          | 3,326    |                                  | 03/25/2036. |                               |             |                                                      |             |                                  |
| 2254W0               | NP | 6 | CSFB 0511 4A1 - CMO/RMBS.....            |  | 12/01/2019.                              | Paydown.....                     |                   |            |                           | 16,812     |               | 8,071      |           | 5,014      |             |         |                                         | (317)    |                                           |                                        |                                                           | (317)       |                                      |       |                                            |            |    |           |                                               | 0         |                                          | 757      |                                  | 12/25/2035. |                               |             |                                                      |             |                                  |
| 227170               | AE | 7 | CRNN 131 NTS - ABS.....                  |  | 12/18/2019.                              | Paydown.....                     |                   | 425,000    |                           | 425,000    |               | 418,478    |           | 418,641    |             |         |                                         | 6,359    |                                           |                                        |                                                           | 6,359       |                                      |       |                                            | 425,000    |    |           |                                               | 0         |                                          | 7,090    |                                  | 04/18/2028. |                               |             |                                                      |             |                                  |
| 227170               | AF | 4 | CRNN 141 NTS - ABS.....                  |  | 12/18/2019.                              | Paydown.....                     |                   | 224,299    |                           | 224,299    |               | 218,805    |           | 218,921    |             |         |                                         | 5,378    |                                           |                                        |                                                           | 5,378       |                                      |       |                                            | 224,299    |    |           |                                               | 0         |                                          | 3,693    |                                  | 08/20/2029. |                               |             |                                                      |             |                                  |
| 22822V               | AC | 5 | CROWN CASTLE INTERNATIONAL CORP.....     |  | 01/07/2019.                              | MERRILL LYNCH PIERCE FENNER..... |                   | 950,030    |                           | 1,000,000  |               | 993,830    |           | 994,461    |             |         |                                         | 15       |                                           |                                        |                                                           | 15          |                                      |       |                                            | 994,476    |    | (44,446)  |                                               | (44,446)  |                                          | 2,467    |                                  | 06/15/2026. |                               |             |                                                      |             |                                  |
| 22942K               | CP | 3 | CSMC 067 121 - CMO/RMBS.....             |  | 07/01/2019.                              | Paydown.....                     |                   | 26,363     |                           | 26,363     |               | 7,505      |           |            |             |         |                                         | (85)     |                                           |                                        |                                                           | (85)        |                                      |       |                                            | 26,363     |    |           |                                               | 0         |                                          | 236      |                                  | 08/25/2036. |                               |             |                                                      |             |                                  |
| 23242T               | AB | 2 | CWL 06SD2 2AB - RMBS.....                |  | 12/25/2019.                              | Paydown.....                     |                   | 13,240     |                           | 15,286     |               | 10,014     |           | 2,094      |             |         |                                         | 133      |                                           |                                        |                                                           | 133         |                                      |       |                                            | 13,240     |    |           |                                               | 0         |                                          | 216      |                                  | 11/25/2036. |                               |             |                                                      |             |                                  |
| 232433               | AA | 0 | CWL 06SD4 A1 - RMBS.....                 |  | 12/26/2019.                              | Paydown.....                     |                   | 106,164    |                           | 344,295    |               | 229,798    |           | 178,426    |             |         |                                         | 2,476    |                                           |                                        |                                                           | 2,476       |                                      |       |                                            | 106,164    |    |           |                                               | 0         |                                          | 6,524    |                                  | 12/25/2036. |                               |             |                                                      |             |                                  |
| 23244F               | AV | 6 | CWALT 06J7A 1A1 - CMO/RMBS.....          |  | 12/01/2019.                              | Paydown.....                     |                   | 75,484     |                           | 75,804     |               | 43,970     |           | 43,692     |             |         |                                         | (1,603)  |                                           |                                        |                                                           | (1,603)     |                                      |       |                                            | 75,484     |    |           |                                               | 0         |                                          | 3,996    |                                  | 11/25/2036. |                               |             |                                                      |             |                                  |
| 23244L               | AB | 7 | CWL 06QH2 A1B - RMBS.....                |  | 03/01/2019.                              | VARIOUS.....                     |                   | 5,583,909  |                           | 7,068,239  |               | 4,261,973  |           | 4,261,973  |             |         |                                         | (11,045) |                                           |                                        |                                                           | (11,045)    |                                      |       |                                            | 4,250,928  |    | 1,332,981 |                                               | 1,332,981 |                                          | 31,780   |                                  | 11/25/2036. |                               |             |                                                      |             |                                  |
| 23245C               | AD | 2 | CWL 071 2A3 - RMBS.....                  |  | 12/26/2019.                              | Paydown.....                     |                   | 46,842     |                           | 46,842     |               | 27,110     |           | 24,144     |             |         |                                         | 2,776    |                                           |                                        |                                                           | 2,776       |                                      |       |                                            | 46,842     |    |           |                                               | 0         |                                          | 637      |                                  | 08/25/2033. |                               |             |                                                      |             |                                  |
| 23283P               | AG | 9 | CYRUSONE LP.....                         |  | 12/03/2019.                              | CORPORATE ACTION.....            |                   | 4,709,786  |                           | 4,575,000  |               | 4,649,200  |           | 4,630,012  |             |         |                                         | (6,148)  |                                           |                                        |                                                           | (6,148)     |                                      |       |                                            | 4,623,864  |    | 85,922    |                                               | 85,922    |                                          | 294,583  |                                  | 03/15/2024. |                               |             |                                                      |             |                                  |
| 23283P               | AK | 0 | CYRUSONE LP.....                         |  | 12/03/2019.                              | VARIOUS.....                     |                   | 2,558,311  |                           | 2,483,000  |               | 2,573,440  |           | 2,561,634  |             |         |                                         | (4,232)  |                                           |                                        |                                                           | (4,232)     |                                      |       |                                            | 2,557,402  |    | 909       |                                               | 909       |                                          | 92,346   |                                  | 03/15/2027. |                               |             |                                                      |             |                                  |
| 23283P               | AQ | 7 | CYRUSONE LP.....                         |  | 11/22/2019.                              | JP MORGAN SECURITIES LLC.....    |                   | 5,005,500  |                           | 5,000,000  |               | 4,992,950  |           |            |             |         |                                         |          |                                           |                                        |                                                           |             |                                      | 0     |                                            | 4,992,950  |    |           |                                               | 12,550    |                                          | 12,550   |                                  |             |                               | 11/15/2024. |                                                      |             |                                  |

SCHEDULE D - PART 4

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

| 1                    | 2           |   | 3                               | 4             | 5                                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------|---|---------------------------------|---------------|-----------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |             |   |                                 |               |                                   |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                 | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 233046               | AD          | 3 |                                 | 05/03/2019.   | Paydown.....                      |                           | 4,427,500     | 4,427,500 | 4,427,500   | 4,427,500                               |                                          |                                           |                                                           | 0                                    |                                            | 4,427,500                                     |                                          |                                  | 0                             | 79,693                                               | 02/21/2045.                      |
| 233046               | AK          | 7 |                                 | 11/20/2019.   | Paydown.....                      |                           | 10,000        | 10,000    | 10,000      |                                         |                                          |                                           |                                                           | 0                                    |                                            | 10,000                                        |                                          |                                  | 0                             | 173                                                  | 05/20/2049.                      |
| 23313*               | AB          | 0 |                                 | 04/01/2019.   | PRIOR YEAR INCOME.....            |                           |               |           |             |                                         |                                          |                                           |                                                           | 0                                    |                                            |                                               |                                          |                                  | 0                             | 4                                                    | 07/02/2021.                      |
| 23332U               | DW          | 1 |                                 | 12/19/2019.   | Paydown.....                      |                           | 56,349        | 56,301    | 25,758      | 25,528                                  | 230                                      | (16)                                      |                                                           | 213                                  |                                            | 56,349                                        |                                          |                                  | 0                             | 941                                                  | 07/19/2045.                      |
| 233331               | AV          | 9 |                                 | 08/13/2019.   | NET ENERGY CO.....                |                           | 235,483       | 230,000   | 229,926     | 229,955                                 |                                          | 10                                        |                                                           | 10                                   |                                            | 229,965                                       |                                          | 5,518                            | 5,518                         | 5,039                                                | 06/15/2022.                      |
| 233835               | AQ          | 0 |                                 | 12/03/2019.   | VARIOUS.....                      |                           | 277,618       | 185,000   | 239,529     | 224,248                                 |                                          | (2,166)                                   |                                                           | (2,166)                              |                                            | 222,083                                       |                                          | 55,535                           | 55,535                        | 21,284                                               | 01/18/2031.                      |
| 23636T               | AD          | 2 | C                               | 07/15/2019.   | MORGAN STANLEY CO.....            |                           | 353,045       | 350,000   | 350,000     | 350,000                                 |                                          |                                           |                                                           | 0                                    |                                            | 350,000                                       |                                          | 3,045                            | 3,045                         | 6,393                                                | 11/02/2023.                      |
| 23745Q               | AA          | 2 |                                 | 07/10/2019.   | RAYMOND JAMES & ASSOCIATES.....   |                           | 87,391        | 80,000    | 80,000      | 80,000                                  |                                          |                                           |                                                           | 0                                    |                                            | 80,000                                        |                                          | 7,391                            | 7,391                         | 3,166                                                | 08/01/2048.                      |
| 24380R               | AC          | 4 |                                 | 12/01/2019.   | VARIOUS.....                      |                           | 1,049,859     | 1,049,859 | 1,049,853   |                                         |                                          |                                           | 6                                                         |                                      | 6                                          | 1,049,859                                     |                                          |                                  | 0                             | 21,108                                               | 01/25/2059.                      |
| 24381N               | AA          | 6 |                                 | 12/01/2019.   | Paydown.....                      |                           | 984,965       | 984,965   | 984,962     |                                         |                                          | 2                                         |                                                           | 2                                    |                                            | 984,965                                       |                                          |                                  | 0                             |                                                      | 07/25/2059.                      |
| 247025               | AE          | 9 |                                 | 03/06/2019.   | PERSHING DIV OF DLJ SEC LNDING... |                           | 2,141,800     | 2,000,000 | 2,218,391   | 2,199,303                               |                                          | (2,870)                                   |                                                           | (2,870)                              |                                            | 2,196,433                                     |                                          | (54,633)                         | (54,633)                      | 56,406                                               | 04/15/2028.                      |
| 25150Q               | AB          | 3 |                                 | 12/26/2019.   | Paydown.....                      |                           | 380,422       | 1,225,620 | 784,091     | 728,961                                 | 105,863                                  | 10,736                                    | 61,118                                                    | 55,481                               |                                            | 380,422                                       |                                          |                                  | 0                             | 17,731                                               | 02/25/2047.                      |
| 25150U               | AB          | 4 |                                 | 12/26/2019.   | Paydown.....                      |                           | 102,011       | 588,271   | 273,546     | 194,378                                 | 103,544                                  | (1,960)                                   |                                                           | 101,584                              |                                            | 102,011                                       |                                          |                                  | 0                             | 9,881                                                | 04/25/2047.                      |
| 25150W               | AC          | 8 |                                 | 11/01/2019.   | Paydown.....                      |                           | 32,682        | 1,222,719 | 444,000     | 244,544                                 | 82,279                                   | (294,140)                                 |                                                           | (211,861)                            |                                            | 32,682                                        |                                          |                                  | 0                             | 9,094                                                | 07/25/2047.                      |
| 25150X               | AC          | 6 |                                 | 12/26/2019.   | Paydown.....                      |                           | 264,064       | 1,406,431 | 653,991     | 624,222                                 |                                          | 19,144                                    |                                                           | 19,144                               |                                            | 264,064                                       |                                          |                                  | 0                             | 20,735                                               | 08/25/2047.                      |
| 251563               | DQ          | 2 |                                 | 12/01/2019.   | Paydown.....                      |                           |               | 248,718   | 153,594     | 153,566                                 |                                          | 1,131                                     |                                                           | 1,131                                |                                            |                                               |                                          |                                  | 0                             | 252                                                  | 01/25/2034.                      |
| 25156P               | AV          | 5 | C                               | 07/12/2019.   | TORONTO DOMINION SECS USA INC..   |                           |               |           |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  | 0                             |                                                      |                                  |
|                      |             |   |                                 |               |                                   |                           | 358,492       | 360,000   | 359,978     | 359,985                                 |                                          | 8                                         |                                                           | 8                                    |                                            | 359,993                                       |                                          | (1,501)                          | (1,501)                       | 7,380                                                | 09/19/2023.                      |
| 25179M               | AP          | 8 |                                 | 07/27/2019.   | VARIOUS.....                      |                           | 423,477       | 410,000   | 402,855     | 405,801                                 |                                          | 622                                       |                                                           | 622                                  |                                            | 406,422                                       |                                          | 3,578                            | 3,578                         | 22,805                                               | 05/15/2022.                      |
| 25179M               | AV          | 5 |                                 | 02/04/2019.   | UBS SECURITIES LLC.....           |                           | 1,086,540     | 1,000,000 | 1,056,150   | 1,056,012                               |                                          | (705)                                     |                                                           | (705)                                |                                            | 1,055,307                                     |                                          | 31,233                           | 31,233                        | 8,288                                                | 12/15/2025.                      |
| 25211A               | AD          | 1 | C                               | 12/12/2019.   | SG AMERICAS SECURITIES, LLC.....  |                           | 465,535       | 470,000   | 470,000     | 470,000                                 |                                          |                                           |                                                           | 0                                    |                                            | 470,000                                       |                                          | (4,465)                          | (4,465)                       | 31,233                                               | 10/15/2030.                      |
| 25243Y               | AU          | 3 | C                               | 03/06/2019.   | PERSHING DIV OF DLJ SEC LNDING... |                           | 49,475        | 50,000    | 49,878      | 49,943                                  |                                          | 3                                         |                                                           | 3                                    |                                            | 49,946                                        |                                          | (471)                            | (471)                         | 470                                                  | 04/29/2023.                      |
| 25243Y               | AY          | 5 | C                               | 03/06/2019.   | GOLDMAN.....                      |                           | 204,732       | 200,000   | 199,554     | 199,596                                 |                                          | 21                                        |                                                           | 21                                   |                                            | 199,617                                       |                                          | 5,115                            | 5,115                         | 3,306                                                | 09/18/2023.                      |
| 25245B               | AB          | 3 | C                               | 04/17/2019.   | GOLDMAN.....                      |                           | 40,120        | 40,000    | 41,899      | 40,722                                  |                                          | (63)                                      |                                                           | (63)                                 |                                            | 40,658                                        |                                          | (538)                            | (538)                         | 514                                                  | 05/11/2022.                      |
| 25272K               | AD          | 5 |                                 | 01/11/2019.   | BNP Paribas.....                  |                           | 710,554       | 710,000   | 718,455     | 716,398                                 |                                          | (100)                                     |                                                           | (100)                                |                                            | 716,298                                       |                                          | (5,744)                          | (5,744)                       | 2,615                                                | 06/15/2021.                      |
| 25272K               | AN          | 3 |                                 | 03/06/2019.   | JP MORGAN SECURITIES LLC.....     |                           | 2,253,050     | 1,950,000 | 2,450,909   | 2,424,206                               |                                          | (2,953)                                   |                                                           | (2,953)                              |                                            | 2,421,252                                     |                                          | (168,203)                        | (168,203)                     | 102,229                                              | 07/15/2036.                      |
| 25277L               | AA          | 4 |                                 | 10/28/2019.   | MARKETAXESS CORPORATION.....      |                           | 1,049,380     | 1,000,000 | 1,000,000   |                                         |                                          |                                           |                                                           | 0                                    |                                            | 1,000,000                                     |                                          | 49,380                           | 49,380                        | 13,139                                               | 08/15/2026.                      |
| 25277L               | AC          | 0 |                                 | 12/05/2019.   | MARKETAXESS CORPORATION.....      |                           | 3,007,250     | 3,000,000 | 3,000,000   |                                         |                                          |                                           |                                                           | 0                                    |                                            | 3,000,000                                     |                                          | 7,250                            | 7,250                         | 48,767                                               | 08/15/2027.                      |
| 25389J               | AR          | 7 |                                 | 01/08/2019.   | PERSHING DIV OF DLJ SEC LNDING... |                           | 942,700       | 1,000,000 | 999,890     | 999,923                                 |                                          | 6                                         |                                                           | 6                                    |                                            | 999,929                                       |                                          | (57,229)                         | (57,229)                      | 14,903                                               | 08/15/2027.                      |
| 254687               | EA          | 0 |                                 | 09/18/2019.   | CORPORATE ACTION.....             |                           | 10,008        | 7,000     | 9,275       | 9,181                                   |                                          | (67)                                      |                                                           | (67)                                 |                                            | 9,114                                         |                                          | 894                              | 894                           | 347                                                  | 12/15/2035.                      |
| 25468P               | CK          | 0 |                                 | 03/15/2019.   | Maturity @ 100.00.....            |                           | 5,000,000     | 5,000,000 | 5,185,300   | 5,007,621                               |                                          | (7,621)                                   |                                                           | (7,621)                              |                                            | 5,000,000                                     |                                          |                                  | 0                             | 137,500                                              | 03/15/2019.                      |
| 25470D               | AR          | 0 |                                 | 05/17/2019.   | VARIOUS.....                      |                           | 2,374,110     | 2,500,000 | 2,488,570   | 2,489,720                               |                                          | 183                                       |                                                           | 183                                  |                                            | 2,489,903                                     |                                          | (115,793)                        | (115,793)                     | 41,530                                               | 03/20/2028.                      |
| 25470D               | AS          | 8 |                                 | 01/31/2019.   | PERSHING DIV OF DLJ SEC LNDING... |                           | 2,796,880     | 3,000,000 | 3,018,740   | 3,017,980                               |                                          | 37                                        |                                                           | 37                                   |                                            | 3,018,017                                     |                                          | (221,137)                        | (221,137)                     | 55,278                                               | 09/20/2037.                      |
| 25470D               | AT          | 6 |                                 | 11/18/2019.   | WELLS FARGO SECURITIES LLC.....   |                           | 2,238,800     | 2,000,000 | 1,847,960   | 1,848,262                               |                                          | 2,097                                     |                                                           | 2,097                                |                                            | 1,850,359                                     |                                          | 388,441                          | 388,441                       | 121,333                                              | 09/20/2047.                      |
| 25470X               | AW          | 5 |                                 | 02/14/2019.   | JANNEY MONTGOMERY SCOTT INC....   |                           | 605,625       | 750,000   | 793,125     | 785,184                                 |                                          | (693)                                     |                                                           | (693)                                |                                            | 784,491                                       |                                          | (178,866)                        | (178,866)                     | 11,505                                               | 11/15/2024.                      |
| 25470X               | AY          | 1 |                                 | 02/14/2019.   | VARIOUS.....                      |                           | 1,670,550     | 2,000,000 | 2,315,000   | 2,270,261                               |                                          | (4,003)                                   |                                                           | (4,003)                              |                                            | 2,266,258                                     |                                          | (595,708)                        | (595,708)                     | 98,167                                               | 07/01/2026.                      |
| 257375               | AK          | 1 |                                 | 01/11/2019.   | Stifel Nicolaus & Co.....         |                           | 286,459       | 290,000   | 289,023     | 289,617                                 |                                          | 8                                         |                                                           | 8                                    |                                            | 289,626                                       |                                          | (3,166)                          | (3,166)                       | 1,353                                                | 11/15/2020.                      |
| 25746U               | CK          | 3 |                                 | 01/08/2019.   | MORGAN STANLEY CO.....            |                           | 137,955       | 150,000   | 149,948     | 149,959                                 |                                          | 1                                         |                                                           | 1                                    |                                            | 149,960                                       |                                          | (12,005)                         | (12,005)                      | 1,722                                                | 08/15/2026.                      |
| 26078J               | AF          | 7 |                                 | 01/25/2019.   | UBS SECURITIES LLC.....           |                           | 2,146,100     | 2,000,000 | 2,000,000   | 2,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 2,000,000                                     |                                          | 146,100                          | 146,100                       | 18,364                                               | 11/15/2048.                      |



SCHEDULE D - PART 4

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

E14.34

| 1                    | 2                                             |  | 3                               | 4             | 5                                   | 6                         | 7             | 8          | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-----------------------------------------------|--|---------------------------------|---------------|-------------------------------------|---------------------------|---------------|------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                               |  |                                 |               |                                     |                           |               |            |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                   | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 26223N AD 7          | DRUG 121 A1 - ABS.....                        |  | C                               | 04/16/2019.   | Paydown.....                        | .....                     | 7,795         | 7,795      | 7,795       | 7,795                                   | .....                                    | .....0                                    | .....                                                     | .....0                               | .....                                      | 7,795                                         | .....                                    | .....                            | .....0                        | .....232                                             | 07/15/2024.                      |
| 26223U AC 3          | DRUGB 141 A1 - ABS.....                       |  | ..                              | 10/15/2019.   | Paydown.....                        | .....                     | 79,105        | 79,105     | 79,105      | 79,105                                  | .....                                    | .....0                                    | .....                                                     | .....0                               | .....                                      | 79,105                                        | .....                                    | .....                            | .....0                        | .....2,546                                           | 07/15/2023.                      |
| 26223U AD 1          | DRUGB 141 A2 - ABS.....                       |  | ..                              | 10/15/2019.   | Paydown.....                        | .....                     | 395,524       | 395,524    | 395,518     | 395,651                                 | .....                                    | .....(128)                                | .....                                                     | .....(128)                           | .....                                      | 395,524                                       | .....                                    | .....                            | .....0                        | .....8,086                                           | 07/15/2023.                      |
| 26243F AA 6          | DRSLF 53 IN - CDO.....                        |  | C                               | 07/17/2019.   | VARIOUS.....                        | .....                     | 286,432       | 375,227    | 326,984     | 288,925                                 | 24,432                                   | .....(23,369)                             | .....                                                     | .....1,063                           | .....                                      | 289,988                                       | .....                                    | .....(3,556)                     | .....(3,556)                  | .....39,682                                          | 01/15/2031.                      |
| 26244Q AC 7          | DRSLF 49 C - CDO.....                         |  | ..                              | 05/01/2019.   | BARCLAYS CAPITAL INC.....           | .....                     | 7,000,000     | 7,000,000  | 7,000,000   | 7,000,000                               | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | 7,000,000                                     | .....                                    | .....                            | .....0                        | .....189,990                                         | 07/18/2030.                      |
| 26245C AN 3          | DRSLF 43R DR - CDO.....                       |  | C                               | 07/23/2019.   | Paydown.....                        | .....                     | 2,000,000     | 2,000,000  | 2,000,000   | 2,000,000                               | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | 2,000,000                                     | .....                                    | .....                            | .....0                        | .....86,542                                          | 07/20/2029.                      |
| 26252H AE 2          | DRSLF 71 C - CDO.....                         |  | C                               | 04/12/2019.   | BARCLAYS CAPITAL INC.....           | .....                     | 10,035,000    | 10,000,000 | 10,000,000  | 10,000,000                              | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | 10,000,000                                    | .....                                    | .....35,000                      | .....35,000                   | .....116,768                                         | 01/15/2029.                      |
| 26442U AF 1          | DUKE ENERGY PROGRESS LLC.....                 |  | ..                              | 01/22/2019.   | PERSHING DIV OF DLJ SEC LNDING..... | .....                     | 150,843       | 150,000    | 149,990     | 149,992                                 | .....                                    | .....2                                    | .....                                                     | .....2                               | .....                                      | 149,994                                       | .....                                    | .....849                         | .....849                      | .....2,306                                           | 09/01/2023.                      |
| 26882P BE 1          | ERAC USA FINANCE CO.....                      |  | ..                              | 06/11/2019.   | Citigroup (SSB).....                | .....                     | 7,236,416     | 5,410,000  | 6,897,124   | 6,814,745                               | .....                                    | .....(20,496)                             | .....                                                     | .....(20,496)                        | .....                                      | 6,794,249                                     | .....                                    | .....442,167                     | .....442,167                  | .....250,363                                         | 10/15/2037.                      |
| 26971H AB 8          | EGLE 141 A2 - ABS.....                        |  | ..                              | 06/17/2019.   | Paydown.....                        | .....                     | 766,201       | 766,201    | 766,161     | 766,308                                 | .....                                    | .....(106)                                | .....                                                     | .....(106)                           | .....                                      | 766,201                                       | .....                                    | .....                            | .....0                        | .....15,667                                          | 12/15/2039.                      |
| 28414H AF 0          | ELANCO ANIMAL HEALTH INC.....                 |  | ..                              | 11/05/2019.   | JP MORGAN SECURITIES LLC.....       | .....                     | 338,276       | 330,000    | 330,000     | 330,000                                 | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | 330,000                                       | .....                                    | .....8,276                       | .....8,276                    | .....15,384                                          | 08/27/2021.                      |
| 288547 AU 6          | ELAT 072 M2B - RMBS.....                      |  | ..                              | 11/01/2019.   | VARIOUS.....                        | .....                     | 740,860       | 3,749,062  | 374,781     | 342,033                                 | 9,766                                    | .....                                     | .....1,407                                                | .....                                | .....11,173                                | 353,206                                       | .....                                    | .....387,654                     | .....387,654                  | .....31,518                                          | 05/26/2037.                      |
| 29244U AF 5          | EMPRESA ELECTRICA GUACOLDA SA.....            |  | C                               | 10/31/2019.   | MERRILL LYNCH PIERCE FENNER.....    | .....                     | 1,908,500     | 2,200,000  | 2,199,608   | 2,199,732                               | .....                                    | .....67                                   | .....                                                     | .....67                              | .....                                      | 2,199,799                                     | .....                                    | .....(291,299)                   | .....(291,299)                | .....101,435                                         | 04/30/2025.                      |
| 29278N AD 5          | ENERGY TRANSFER PARTNERS LP.....              |  | ..                              | 02/27/2019.   | US BANCORP INVESTMENTS INC.....     | .....                     | 30,510        | 30,000     | 31,281      | 31,269                                  | .....                                    | .....(6)                                  | .....                                                     | .....(6)                             | .....                                      | 31,263                                        | .....                                    | .....(752)                       | .....(752)                    | .....367                                             | 06/15/2038.                      |
| 29278N AE 3          | ENERGY TRANSFER PARTNERS LP.....              |  | ..                              | 10/23/2019.   | MORGAN STANLEY CO.....              | .....                     | 1,164,380     | 1,000,000  | 969,690     | 969,792                                 | .....                                    | .....342                                  | .....                                                     | .....342                             | .....                                      | 970,134                                       | .....                                    | .....194,246                     | .....194,246                  | .....51,667                                          | 06/15/2048.                      |
| 29364N AT 5          | ENTERGY MISSISSIPPI INC.....                  |  | ..                              | 06/14/2019.   | WELLS FARGO SECURITIES LLC.....     | .....                     | 2,981,430     | 3,000,000  | 2,999,040   | 2,999,249                               | .....                                    | .....72                                   | .....                                                     | .....72                              | .....                                      | 2,999,322                                     | .....                                    | .....(17,892)                    | .....(17,892)                 | .....46,550                                          | 06/01/2028.                      |
| 29379V BQ 5          | ENTERPRISE PRODUCTS OPERATING LLC.....        |  | ..                              | 06/27/2019.   | BARCLAYS CAPITAL INC.....           | .....                     | 71,966        | 70,000     | 69,906      | 69,907                                  | .....                                    | .....4                                    | .....                                                     | .....4                               | .....                                      | 69,911                                        | .....                                    | .....2,055                       | .....2,055                    | .....2,611                                           | 02/15/2048.                      |
| 29444U AP 1          | EQUINIX INC.....                              |  | ..                              | 11/13/2019.   | CORPORATE ACTION.....               | .....                     | 1,983,360     | 1,920,000  | 2,008,800   | 1,983,933                               | .....                                    | .....(7,676)                              | .....                                                     | .....(7,676)                         | .....                                      | 1,976,257                                     | .....                                    | .....7,103                       | .....7,103                    | .....152,413                                         | 01/01/2025.                      |
| 295242 A# 8          | ERIE FAMILY LIFE INS CO (GOINS) - CMO.....    |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 7,200         | 7,200      | 4,112       | 4,959                                   | .....                                    | .....2,241                                | .....                                                     | .....2,241                           | .....                                      | 7,200                                         | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2030.                      |
| 295242 B@ 9          | ERIE FAMILY LIFE INSURANCE COMPANY - CMO..... |  | ..                              | 03/22/2019.   | VARIOUS.....                        | .....                     | 50,000        | 50,000     | 33,265      | 49,255                                  | .....                                    | .....745                                  | .....                                                     | .....745                             | .....                                      | 50,000                                        | .....                                    | .....                            | .....0                        | .....                                                | 03/22/2019.                      |
| 29652* AB 6          | ESOLUTIONS, INC. - TERM LOAN.....             |  | ..                              | 04/01/2019.   | PRIOR YEAR INCOME.....              | .....                     | .....         | .....      | .....       | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....73                                              | 03/01/2022.                      |
| 29717P AT 4          | ESSEX PORTFOLIO LP.....                       |  | ..                              | 10/23/2019.   | BANC OF AMERICA/FIXED INCOME.....   | .....                     | 2,185,560     | 2,000,000  | 1,983,760   | .....                                   | .....                                    | .....982                                  | .....                                                     | .....982                             | .....                                      | 1,984,742                                     | .....                                    | .....200,818                     | .....200,818                  | .....56,444                                          | 03/01/2029.                      |
| 30161N AW 1          | EXELON CORP.....                              |  | ..                              | 11/14/2019.   | WELLS FARGO SECURITIES LLC.....     | .....                     | 770,136       | 750,000    | 752,273     | 751,533                                 | .....                                    | .....(351)                                | .....                                                     | .....(351)                           | .....                                      | 751,182                                       | .....                                    | .....18,954                      | .....18,954                   | .....22,240                                          | 06/01/2022.                      |
| 30231G AR 3          | EXXON MOBIL CORP.....                         |  | ..                              | 08/30/2019.   | CITIGROUP GLOBAL MARKETS INC.....   | .....                     | 216,304       | 210,000    | 210,000     | 210,000                                 | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | 210,000                                       | .....                                    | .....6,304                       | .....6,304                    | .....5,772                                           | 03/01/2023.                      |
| 30251G AW 7          | FMG RESOURCES (AUGUST 2006) PTY LTD.....      |  | C                               | 11/13/2019.   | BANC OF AMERICA/FIXED INCOME.....   | .....                     | 263,125       | 250,000    | 250,000     | 250,000                                 | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | 250,000                                       | .....                                    | .....13,125                      | .....13,125                   | .....12,813                                          | 05/15/2024.                      |
| 302635 AC 1          | FS INVESTMENT CORP.....                       |  | ..                              | 07/17/2019.   | VARIOUS.....                        | .....                     | 12,314,767    | 12,239,000 | 12,156,523  | 12,196,152                              | .....                                    | .....5,607                                | .....                                                     | .....5,607                           | .....                                      | 12,201,758                                    | .....                                    | .....113,008                     | .....113,008                  | .....290,029                                         | 05/15/2022.                      |
| 30287T AQ 0          | FREM F 15K49 C - CMBS.....                    |  | ..                              | 07/02/2019.   | SG AMERICAS SECURITIES, LLC.....    | .....                     | 2,008,750     | 2,000,000  | 1,660,625   | 1,748,180                               | .....                                    | .....16,280                               | .....                                                     | .....16,280                          | .....                                      | 1,764,460                                     | .....                                    | .....244,290                     | .....244,290                  | .....44,688                                          | 10/25/2048.                      |
| 302980 AA 5          | FWD 19INV1 A1 - CMO/RMBS.....                 |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 430,454       | 430,454    | 430,421     | .....                                   | .....                                    | .....34                                   | .....                                                     | .....34                              | .....                                      | 430,454                                       | .....                                    | .....                            | .....0                        | .....2,186                                           | 06/25/2049.                      |
| 302980 AB 3          | FWD 19INV1 A2 - CMO/RMBS.....                 |  | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 423,032       | 423,032    | 422,965     | .....                                   | .....                                    | .....67                                   | .....                                                     | .....67                              | .....                                      | 423,032                                       | .....                                    | .....                            | .....0                        | .....4,433                                           | 06/25/2049.                      |
| 30605Y AB 7          | FLCON 171 A - ABS.....                        |  | ..                              | 12/15/2019.   | Paydown.....                        | .....                     | 94,086        | 94,086     | 94,452      | 94,179                                  | .....                                    | .....(92)                                 | .....                                                     | .....(92)                            | .....                                      | 94,086                                        | .....                                    | .....                            | .....0                        | .....                                                | 02/15/2042.                      |
| 310225 A# 4          | FARMERS NEW WORLD LIFE INS CO (TAN) - CM..... |  | ..                              | 10/01/2019.   | Paydown.....                        | .....                     | 124,000       | 124,000    | 81,881      | 117,461                                 | .....                                    | .....6,539                                | .....                                                     | .....6,539                           | .....                                      | 124,000                                       | .....                                    | .....                            | .....0                        | .....                                                | 10/21/2019.                      |
| 310225 B* 7          | FARMERS NEW WORLD LIFE INS(KENSINGER) - ..    |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 8,430         | 8,432      | 5,834       | 7,155                                   | .....                                    | .....1,275                                | .....                                                     | .....1,275                           | .....                                      | 8,430                                         | .....                                    | .....                            | .....0                        | .....                                                | 07/01/2023.                      |
| 310225 C@ 4          | FARMERS NEW WORLD LIFE INSUR (CERNAS).....    |  | C                               | 08/17/2019.   | Paydown.....                        | .....                     | 25,000        | 25,000     | 15,724      | 18,991                                  | .....                                    | .....6,009                                | .....                                                     | .....6,009                           | .....                                      | 25,000                                        | .....                                    | .....                            | .....0                        | .....                                                | 08/17/2024.                      |
| 31331F AX 9          | FEDERAL EXPRESS CORPORATION - ABS.....        |  | ..                              | 07/15/2019.   | Paydown.....                        | .....                     | 490,730       | 490,730    | 492,646     | 492,427                                 | .....                                    | .....(1,697)                              | .....                                                     | .....(1,697)                         | .....                                      | 490,730                                       | .....                                    | .....                            | .....0                        | .....16,563                                          | 07/15/2023.                      |
| 3137BN N2 6          | FHMS KP03 A2 - CMBS.....                      |  | ..                              | 07/25/2019.   | Paydown.....                        | .....                     | 210,593       | 210,593    | 210,613     | 210,485                                 | .....                                    | .....109                                  | .....                                                     | .....109                             | .....                                      | 210,593                                       | .....                                    | .....                            | .....0                        | .....1,335                                           | 07/25/2019.                      |
| 3137BP W5 4          | FHMS KF17 A - CMBS.....                       |  | ..                              | 09/10/2019.   | VARIOUS.....                        | .....                     | 782,505       | 782,431    | 783,409     | 790,879                                 | .....                                    | .....(6,358)                              | .....                                                     | .....(6,358)                         | .....                                      | 784,522                                       | .....                                    | .....(2,016)                     | .....(2,016)                  | .....10,790                                          | 03/25/2023.                      |
| 31503A AA 2          | FERMACA ENTERPRISES S DE RL DE CV.....        |  | C                               | 09/30/2019.   | Paydown.....                        | .....                     | 181,645       | 181,645    | 184,384     | 183,946                                 | .....                                    | .....(2,301)                              | .....                                                     | .....(2,301)                         | .....                                      | 181,645                                       | .....                                    | .....                            | .....0                        | .....8,889                                           | 03/30/2038.                      |
| 31659E AC 2          | FMIC 062 2A2 - RMBS.....                      |  | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 497,155       | 497,155    | 271,279     | 259,508                                 | .....                                    | .....6,521                                | .....                                                     | .....6,521                           | .....                                      | 497,155                                       | .....                                    | .....                            | .....0                        | .....2,884                                           | 07/25/2036.                      |
| 31659T EZ 4          | FMIC 061 A3 - RMBS.....                       |  | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 144,966       | 144,966    | 94,056      | 93,731                                  | .....                                    | .....2,676                                | .....                                                     | .....2,676                           | .....                                      | 144,966                                       | .....                                    | .....                            | .....0                        | .....734                                             | 05/25/2036.                      |

SCHEDULE D - PART 4

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

E14.35

| 1                    | 2                                        |  | 3                               | 4             | 5                                            | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|------------------------------------------|--|---------------------------------|---------------|----------------------------------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                          |  |                                 |               |                                              |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                            | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 31825# AA 2          | FIREMANS FUND INSURANCE COMPANY (DOWDY), |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....15,636    | .....15,636    | .....8,536     | .....11,955                             | .....                                    | .....3,681                                | .....                                                     | .....3,681                           | .....                                      | .....15,636                                   | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2026.                      |
| 31825# AB 0          | FIREMANS FUND INSURANCE CO (RHODEN),9031 |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....18,956    | .....18,959    | .....10,986    | .....13,964                             | .....                                    | .....6,038                                | .....                                                     | .....6,038                           | .....                                      | .....18,956                                   | .....                                    | .....                            | .....0                        | .....                                                | 11/01/2030.                      |
| 31825# AC 8          | FIREMANS FUND INS CO (RHODEN) - CMO..... |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....22,238    | .....22,243    | .....13,064    | .....15,197                             | .....                                    | .....7,041                                | .....                                                     | .....7,041                           | .....                                      | .....22,238                                   | .....                                    | .....                            | .....0                        | .....                                                | 11/01/2030.                      |
| 32008D AB 2          | FIRST DATA CORP.....                     |  | ..                              | 08/05/2019.   | Direct.....                                  | .....                     | .....514,375   | .....500,000   | .....505,625   | .....504,561                            | .....                                    | .....9,814                                | .....                                                     | .....9,814                           | .....                                      | .....514,375                                  | .....                                    | .....                            | .....0                        | .....30,188                                          | 01/15/2024.                      |
| 32027G AF 3          | FFML 06FF12 M1 - RMBS.....               |  | ..                              | 04/25/2019.   | Paydown.....                                 | .....                     | .....42,159    | .....16,073    | .....17,624    | .....                                   | .....                                    | .....102                                  | .....                                                     | .....102                             | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....412                                             | 09/25/2036.                      |
| 32027L AF 2          | FFML 06FF14 A6 - RMBS.....               |  | ..                              | 11/14/2019.   | Citigroup (SSB).....                         | .....                     | .....3,337,734 | .....4,500,000 | .....3,431,250 | .....3,465,675                          | .....                                    | .....39,518                               | .....                                                     | .....39,518                          | .....                                      | .....3,505,193                                | .....                                    | .....(167,458)                   | .....(167,458)                | .....108,024                                         | 10/25/2036.                      |
| 32051G ZZ 7          | FHAMS 06FA2 1A5 - CMO/RMBS.....          |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....219,926   | .....283,332   | .....244,019   | .....180,847                            | .....                                    | .....(1,408)                              | .....                                                     | .....(1,408)                         | .....                                      | .....219,926                                  | .....                                    | .....                            | .....0                        | .....9,845                                           | 05/25/2036.                      |
| 32051G 3A 1          | FHAMS 06FA2 1A6 - CMO/RMBS.....          |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....185,086   | .....238,447   | .....194,958   | .....194,958                            | .....                                    | .....(1,409)                              | .....                                                     | .....(1,409)                         | .....                                      | .....185,086                                  | .....                                    | .....                            | .....0                        | .....8,285                                           | 05/25/2036.                      |
| 32051G BD 6          | FHASI 04AR6 2A1 - CMO/RMBS.....          |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....288,174   | .....288,174   | .....202,082   | .....206,696                            | .....                                    | .....81,478                               | .....                                                     | .....81,478                          | .....                                      | .....288,174                                  | .....                                    | .....                            | .....0                        | .....4,766                                           | 12/25/2034.                      |
| 32051G SB 9          | FHAMS 06FA1 1A5 - CMO/RMBS.....          |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....385,868   | .....476,688   | .....364,071   | .....244,880                            | .....                                    | .....5,127                                | .....                                                     | .....5,127                           | .....                                      | .....385,868                                  | .....                                    | .....                            | .....0                        | .....15,597                                          | 04/25/2036.                      |
| 32051G ZS 7          | FHAMS 05FA9 A4A - CMO/RMBS.....          |  | ..                              | 04/01/2019.   | VARIOUS.....                                 | .....                     | .....3,463,457 | .....4,116,997 | .....3,578,998 | .....3,578,998                          | .....                                    | .....(8,124)                              | .....                                                     | .....(8,124)                         | .....                                      | .....3,570,874                                | .....                                    | .....(107,416)                   | .....(107,416)                | .....72,764                                          | 12/25/2035.                      |
| 32113J AE 5          | FNLC 051 M4 - RMBS.....                  |  | ..                              | 12/26/2019.   | Paydown.....                                 | .....                     | .....23,887    | .....23,127    | .....8,953     | .....1,607                              | .....                                    | .....(72)                                 | .....                                                     | .....(72)                            | .....                                      | .....23,887                                   | .....                                    | .....                            | .....0                        | .....181                                             | 05/25/2035.                      |
| 32115B AA 8          | FNLC 071 A1 - RMBS.....                  |  | ..                              | 12/26/2019.   | Paydown.....                                 | .....                     | .....90,240    | .....90,240    | .....50,047    | .....48,529                             | .....                                    | .....296                                  | .....                                                     | .....296                             | .....                                      | .....90,240                                   | .....                                    | .....                            | .....0                        | .....1,181                                           | 08/25/2037.                      |
| 32115B AC 4          | FNLC 071 A3 - RMBS.....                  |  | ..                              | 12/26/2019.   | Paydown.....                                 | .....                     | .....284,204   | .....284,204   | .....158,848   | .....154,400                            | .....                                    | .....914                                  | .....                                                     | .....914                             | .....                                      | .....284,204                                  | .....                                    | .....                            | .....0                        | .....3,885                                           | 08/25/2037.                      |
| 33793Z AS 0          | FIRSTENERGY CORP.....                    |  | ..                              | 03/15/2019.   | WELLS FARGO SECURITIES LLC.....              | .....                     | .....301,098   | .....300,000   | .....300,771   | .....300,715                            | .....                                    | .....(12)                                 | .....                                                     | .....(12)                            | .....                                      | .....300,703                                  | .....                                    | .....395                         | .....395                      | .....7,930                                           | 07/15/2027.                      |
| 338422 AH 7          | FLAGS 8RR BRR - CDO.....                 |  | ..                              | 06/25/2019.   | BANK OF AMERICA SECURITIES.....              | .....                     | .....842,563   | .....850,000   | .....829,813   | .....829,833                            | .....                                    | .....2,041                                | .....                                                     | .....2,041                           | .....                                      | .....831,874                                  | .....                                    | .....10,689                      | .....10,689                   | .....24,016                                          | 01/16/2026.                      |
| 33842H AJ 4          | FLAGS 7 D - CDO.....                     |  | ..                              | 03/29/2019.   | RBC CAPITAL MARKETS.....                     | .....                     | .....7,112,425 | .....7,100,000 | .....6,753,875 | .....6,915,370                          | .....                                    | .....11,352                               | .....                                                     | .....11,352                          | .....                                      | .....6,926,722                                | .....                                    | .....185,703                     | .....185,703                  | .....202,728                                         | 01/20/2026.                      |
| 341081 FR 3          | FLORIDA POWER & LIGHT CO.....            |  | ..                              | 06/03/2019.   | MERRILL LYNCH PIERCE FENNER & SMITH INC..... | .....                     | .....1,092,120 | .....1,000,000 | .....999,110   | .....999,149                            | .....                                    | .....35                                   | .....                                                     | .....35                              | .....                                      | .....999,185                                  | .....                                    | .....92,935                      | .....92,935                   | .....21,083                                          | 06/01/2048.                      |
| 34532A AB 9          | FORDO 17C A2A - ABS.....                 |  | ..                              | 07/15/2019.   | Paydown.....                                 | .....                     | .....581,633   | .....581,633   | .....581,034   | .....581,485                            | .....                                    | .....148                                  | .....                                                     | .....148                             | .....                                      | .....581,633                                  | .....                                    | .....                            | .....0                        | .....3,396                                           | 09/15/2020.                      |
| 346845 AK 6          | FORT BENNING FAMILY CMNTYS LLC.....      |  | ..                              | 07/15/2019.   | Paydown.....                                 | .....                     | .....120,304   | .....120,304   | .....136,194   | .....136,118                            | .....                                    | .....(15,814)                             | .....                                                     | .....(15,814)                        | .....                                      | .....120,304                                  | .....                                    | .....                            | .....0                        | .....5,513                                           | 01/15/2051.                      |
| 349553 AM 9          | FORTIS INC.....                          |  | C                               | 07/01/2019.   | VARIOUS.....                                 | .....                     | .....128,154   | .....137,000   | .....137,000   | .....137,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....137,000                                  | .....                                    | .....(8,846)                     | .....(8,846)                  | .....2,093                                           | 10/04/2026.                      |
| 34960Y AG 7          | FCO 7 B - CDO.....                       |  | ..                              | 04/01/2019.   | Paydown.....                                 | .....                     | .....1,000,000 | .....1,000,000 | .....1,006,553 | .....1,006,103                          | .....                                    | .....(6,103)                              | .....                                                     | .....(6,103)                         | .....                                      | .....1,000,000                                | .....                                    | .....                            | .....0                        | .....9,404                                           | 12/15/2028.                      |
| 35137L AD 7          | FOX CORP.....                            |  | ..                              | 04/26/2019.   | JANNEY MONTGOMERY SCOTT INC.....             | .....                     | .....11,107    | .....10,000    | .....10,130    | .....                                   | .....                                    | .....(1)                                  | .....                                                     | .....(1)                             | .....                                      | .....10,129                                   | .....                                    | .....978                         | .....978                      | .....145                                             | 01/25/2039.                      |
| 35671D BC 8          | FREEPORT-MCMORAN COPPER & GOLD INC.....  |  | ..                              | 11/19/2019.   | MARKETAXESS CORPORATION.....                 | .....                     | .....2,572,245 | .....2,750,000 | .....2,678,596 | .....2,687,098                          | .....                                    | .....1,100                                | .....                                                     | .....1,100                           | .....                                      | .....2,688,199                                | .....                                    | .....(115,954)                   | .....(115,954)                | .....144,652                                         | 03/15/2043.                      |
| 35729P EH 9          | FHLT 042 M5 - RMBS.....                  |  | ..                              | 12/26/2019.   | Paydown.....                                 | .....                     | .....315,711   | .....315,711   | .....247,833   | .....255,641                            | .....                                    | .....4,979                                | .....                                                     | .....4,979                           | .....                                      | .....315,711                                  | .....                                    | .....                            | .....0                        | .....5,617                                           | 07/25/2034.                      |
| 361448 AY 9          | GATX CORP.....                           |  | ..                              | 06/07/2019.   | US BANCORP INVESTMENTS INC.....              | .....                     | .....1,965,980 | .....2,000,000 | .....1,986,300 | .....1,989,065                          | .....                                    | .....621                                  | .....                                                     | .....621                             | .....                                      | .....1,989,686                                | .....                                    | .....(23,706)                    | .....(23,706)                 | .....48,028                                          | 09/15/2026.                      |
| 361841 AH 2          | GLP CAPITAL LP.....                      |  | ..                              | 10/04/2019.   | VARIOUS.....                                 | .....                     | .....1,096,335 | .....1,000,000 | .....1,016,250 | .....1,015,662                          | .....                                    | .....(1,232)                              | .....                                                     | .....(1,232)                         | .....                                      | .....1,014,430                                | .....                                    | .....81,905                      | .....81,905                   | .....48,748                                          | 04/15/2026.                      |
| 361841 AJ 8          | GLP CAPITAL LP.....                      |  | ..                              | 10/10/2019.   | MARKETAXESS CORPORATION.....                 | .....                     | .....1,089,298 | .....1,000,000 | .....1,000,000 | .....1,000,000                          | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....1,000,000                                | .....                                    | .....89,298                      | .....89,298                   | .....38,573                                          | 06/01/2025.                      |
| 36197X AB 0          | GSMS 13GC12 D - CMBS.....                |  | ..                              | 08/15/2019.   | CITIGROUP GLOBAL MARKETS, INC.....           | .....                     | .....4,959,180 | .....5,000,000 | .....4,301,563 | .....4,650,790                          | .....                                    | .....44,658                               | .....                                                     | .....44,658                          | .....                                      | .....4,695,448                                | .....                                    | .....263,731                     | .....263,731                  | .....161,538                                         | 06/12/2046.                      |
| 36228F 4U 7          | GSR 047 B2 - CMO/RMBS.....               |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....58,545    | .....230,777   | .....143,155   | .....83,652                             | .....28,893                              | .....3,788                                | .....                                                     | .....32,681                          | .....                                      | .....58,545                                   | .....                                    | .....                            | .....0                        | .....11,202                                          | 06/25/2034.                      |
| 36228F K2 1          | GSR 043F B1 - CMO/RMBS.....              |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....182,930   | .....182,930   | .....180,415   | .....152,010                            | .....                                    | .....2,354                                | .....                                                     | .....2,354                           | .....                                      | .....182,930                                  | .....                                    | .....                            | .....0                        | .....4,639                                           | 02/25/2034.                      |
| 36228F P9 1          | GSAMP 04NC1 B1 - RMBS.....               |  | ..                              | 03/25/2019.   | Paydown.....                                 | .....                     | .....22,656    | .....22,656    | .....19,881    | .....21,258                             | .....                                    | .....10                                   | .....                                                     | .....10                              | .....                                      | .....22,656                                   | .....                                    | .....                            | .....0                        | .....163                                             | 03/25/2034.                      |
| 36228F R4 0          | GSAMP 04HE1 M2 - RMBS.....               |  | ..                              | 12/26/2019.   | Paydown.....                                 | .....                     | .....9,566     | .....23,016    | .....13,882    | .....12,951                             | .....                                    | .....(148)                                | .....                                                     | .....(148)                           | .....                                      | .....9,566                                    | .....                                    | .....                            | .....0                        | .....415                                             | 05/25/2034.                      |
| 36228F US 3          | GSR 037F 5A5 - CMO/RMBS.....             |  | ..                              | 12/25/2019.   | Paydown.....                                 | .....                     | .....845       | .....845       | .....892       | .....854                                | .....                                    | .....9                                    | .....                                                     | .....9                               | .....                                      | .....845                                      | .....                                    | .....                            | .....0                        | .....76                                              | 10/25/2032.                      |
| 3622E8 AD 7          | GSAA 0615 AF4 - RMBS.....                |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....447,387   | .....447,388   | .....209,993   | .....208,757                            | .....                                    | .....(33)                                 | .....                                                     | .....(33)                            | .....                                      | .....447,387                                  | .....                                    | .....                            | .....0                        | .....5,672                                           | 09/25/2036.                      |
| 3622EC AA 4          | GSAA 075 AV1 - RMBS.....                 |  | ..                              | 12/26/2019.   | Paydown.....                                 | .....                     | .....3,346     | .....3,346     | .....1,188     | .....549                                | .....                                    | .....2,797                                | .....                                                     | .....2,797                           | .....                                      | .....3,346                                    | .....                                    | .....                            | .....0                        | .....28                                              | 05/26/2037.                      |
| 3622EL AF 3          | GSAA 0618 F5A - RMBS.....                |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....154,616   | .....154,616   | .....109,391   | .....91,511                             | .....                                    | .....(39)                                 | .....                                                     | .....(39)                            | .....                                      | .....154,616                                  | .....                                    | .....                            | .....0                        | .....1,986                                           | 11/25/2036.                      |
| 3622MA AB 7          | GSAMP 07FM1 A2A - RMBS.....              |  | ..                              | 12/26/2019.   | Paydown.....                                 | .....                     | .....97,638    | .....97,638    | .....51,992    | .....50,051                             | .....                                    | .....194                                  | .....                                                     | .....194                             | .....                                      | .....97,638                                   | .....                                    | .....                            | .....0                        | .....1,443                                           | 12/25/2036.                      |
| 3622MW BG 7          | GSR 073F 1A3 - CMO/RMBS.....             |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....244,084   | .....259,632   | .....240,159   | .....211,419                            | .....                                    | .....5,286                                | .....                                                     | .....5,286                           | .....                                      | .....244,084                                  | .....                                    | .....                            | .....0                        | .....7,735                                           | 05/26/2037.                      |

SCHEDULE D - PART 4

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

E14.36

| 1                    | 2 |                                          | 3                               | 4             | 5                                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|---|------------------------------------------|---------------------------------|---------------|-----------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |   |                                          |                                 |               |                                   |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification |   | Description                              | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                 | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 362320 BA 0          |   | GTE CORPORATION.....                     | ..                              | 12/01/2019.   | CORPORATE ACTION.....             |                           | 1,765,655     | 1,325,000 | 1,657,906   | 1,611,626                               |                                          | (23,216)                                  |                                                           | (23,216)                             |                                            | 1,588,410                                     |                                          | 177,245                          | 177,245                       | 102,172                                              | 04/15/2028.                      |
| 362341 6T 1          |   | GSR 061F 111 - CMO/RMBS.....             | ..                              | 12/01/2019.   | Paydown.....                      |                           | 167,142       | 186,745   | 172,982     |                                         |                                          | (367)                                     |                                                           | (367)                                |                                            | 167,142                                       |                                          |                                  |                               | 5,904                                                | 02/25/2036.                      |
| 362341 7S 2          |   | GSR 061F 4A1 - CMO/RMBS.....             | ..                              | 12/01/2019.   | Paydown.....                      |                           | 315,674       | 389,527   | 366,760     | 366,760                                 |                                          | (138)                                     |                                                           | (138)                                |                                            | 315,674                                       |                                          |                                  |                               | 9,451                                                | 02/25/2036.                      |
| 362341 NJ 4          |   | GSR 057F B1 - CMO/RMBS.....              | ..                              | 12/01/2019.   | Paydown.....                      |                           |               | 27,847    | 5,435       | 5,405                                   |                                          | (584)                                     |                                                           | (584)                                |                                            |                                               |                                          |                                  |                               | 830                                                  | 09/25/2035.                      |
| 362341 WZ 8          |   | GSR 05AR7 2A1 - CMO/RMBS.....            | ..                              | 12/01/2019.   | Paydown.....                      |                           | 614,593       | 614,593   | 589,297     | 589,297                                 |                                          | 25,296                                    |                                                           | 25,296                               |                                            | 614,593                                       |                                          |                                  |                               | 14,298                                               | 11/25/2035.                      |
| 362341 XL 6          |   | GSR 059FA 116 - CMO/RMBS.....            | ..                              | 12/01/2019.   | Paydown.....                      |                           | 23,279        | 78,498    | 37,605      | 10,138                                  |                                          | 2,008                                     |                                                           | 2,008                                |                                            | 23,279                                        |                                          |                                  |                               | 1,946                                                | 12/25/2035.                      |
| 362341 XL 8          |   | GSR 05AR7 2B1 - CMO/RMBS.....            | ..                              | 10/01/2019.   | Paydown.....                      |                           | 534           | 482,611   | 264,874     | 265,205                                 | 5,842                                    | (2,918)                                   | 5,913                                                     | (2,988)                              |                                            | 534                                           |                                          |                                  |                               | 4,116                                                | 11/25/2035.                      |
| 36242D CH 4          |   | GSR 048F 2A3 - CMO/RMBS.....             | ..                              | 12/01/2019.   | Paydown.....                      |                           | 60,870        | 60,439    | 55,177      | 54,582                                  |                                          | 6,288                                     |                                                           | 6,288                                |                                            | 60,870                                        |                                          |                                  |                               | 1,555                                                | 09/25/2034.                      |
| 36242D WF 6          |   | GSAMP 05SD1 M3 - RMBS.....               | ..                              | 11/01/2019.   | VARIOUS.....                      |                           | 2,085,949     | 3,331,502 | 1,873,970   | 1,873,310                               |                                          | 5,352                                     |                                                           | 5,352                                |                                            | 1,878,662                                     |                                          | 207,287                          | 207,287                       | 50,242                                               | 12/25/2034.                      |
| 36245D AD 2          |   | GSAMP 06FM2 A2C - RMBS.....              | ..                              | 12/26/2019.   | Paydown.....                      |                           | 137,945       | 137,945   | 63,455      | 58,455                                  |                                          | 533                                       |                                                           | 533                                  |                                            | 137,945                                       |                                          |                                  |                               | 1,107                                                | 09/25/2036.                      |
| 36245T AC 9          |   | GSAMP 06FM3 A2B - RMBS.....              | ..                              | 12/26/2019.   | Paydown.....                      |                           | 267,419       | 267,419   | 138,389     | 132,690                                 |                                          | 1,226                                     |                                                           | 1,226                                |                                            | 267,419                                       |                                          |                                  |                               | 3,441                                                | 11/25/2036.                      |
| 36252R AG 4          |   | GSMS 14GC18 D - CMBS.....                | ..                              | 08/28/2019.   | BARCLAYS CAPITAL INC.....         |                           | 815,000       | 1,000,000 | 967,813     | 981,503                                 |                                          | 2,107                                     |                                                           | 2,107                                |                                            | 983,610                                       |                                          | (168,610)                        | (168,610)                     | 37,849                                               | 01/11/2047.                      |
| 362611 AA 3          |   | GSR 068F 4A1 - CMO/RMBS.....             | ..                              | 12/01/2019.   | Paydown.....                      |                           | 14,581        | 36,599    | 24,887      | 16,753                                  |                                          | 170                                       |                                                           | 170                                  |                                            | 14,581                                        |                                          |                                  |                               | 1,119                                                | 09/25/2036.                      |
| 362669 BM 4          |   | GSR 074F 311 - CMO/RMBS.....             | ..                              | 12/01/2019.   | Paydown.....                      |                           | 173,685       | 203,070   | 168,548     | 129,870                                 |                                          | 1,480                                     |                                                           | 1,480                                |                                            | 173,685                                       |                                          |                                  |                               | 5,979                                                | 07/25/2037.                      |
| 36297T AC 6          |   | GSR 06AR2 2A2 - CMO/RMBS.....            | ..                              | 12/01/2019.   | Paydown.....                      |                           | 220,370       | 164,862   | 85,522      | 77,423                                  |                                          | 1,306                                     |                                                           | 1,306                                |                                            | 220,370                                       |                                          |                                  |                               | 2,920                                                | 04/25/2036.                      |
| 36321H AE 8          |   | GALXY 29 C - CDO.....                    | ..                              | 07/11/2019.   | SG AMERICAS SECURITIES, LLC.....  |                           | 6,689,250     | 6,750,000 | 6,750,000   | 6,750,000                               |                                          |                                           |                                                           |                                      |                                            | 6,750,000                                     |                                          | (60,750)                         | (60,750)                      | 194,943                                              | 11/16/2026.                      |
| 368770 A* 4          |   | INTEGRITY LIFE INS CO (GARCIA-KOROTNEY)  | ..                              | 12/01/2019.   | Paydown.....                      |                           | 2,994         | 2,991     | 1,642       | 2,225                                   |                                          | 769                                       |                                                           | 769                                  |                                            | 2,994                                         |                                          |                                  |                               |                                                      | 10/25/2026.                      |
| 369550 AX 6          |   | GENERAL DYNAMICS CORP.....               | ..                              | 10/29/2019.   | WELLS FARGO SECURITIES LLC.....   |                           | 248,788       | 250,000   | 247,390     | 247,961                                 |                                          | 208                                       |                                                           | 208                                  |                                            | 248,169                                       |                                          | 619                              | 619                           | 6,419                                                | 08/15/2026.                      |
| 369622 SM 8          |   | GENERAL ELECTRIC CAPITAL CORP.....       | ..                              | 01/31/2019.   | MERRILL LYNCH PIERCE FENNER.....  |                           | 276,542       | 270,000   | 310,630     | 285,603                                 |                                          | (658)                                     |                                                           | (658)                                |                                            | 284,944                                       |                                          | (8,402)                          | (8,402)                       | 6,877                                                | 02/11/2021.                      |
| 370334 CC 6          |   | GENERAL MILLS INC.....                   | ..                              | 02/25/2019.   | PERSHING DIV OF DLJ SEC LNDING... |                           | 264,447       | 266,000   | 266,000     | 266,000                                 |                                          |                                           |                                                           |                                      |                                            | 266,000                                       |                                          | (1,553)                          | (1,553)                       | 3,497                                                | 10/17/2023.                      |
| 37045V AE 0          |   | GENERAL MOTORS CO.....                   | ..                              | 06/12/2019.   | MARKETAXESS CORPORATION.....      |                           | 3,126,910     | 3,000,000 | 2,983,909   | 2,990,848                               |                                          | 961                                       |                                                           | 961                                  |                                            | 2,991,809                                     |                                          | 135,101                          | 135,101                       | 99,938                                               | 10/02/2023.                      |
| 37045X CH 7          |   | GENERAL MOTORS FINANCIAL COMPANY INC     | ..                              | 10/09/2019.   | MARKETAXESS CORPORATION.....      |                           | 1,000,435     | 1,000,000 | 1,000,000   | 1,000,000                               |                                          |                                           |                                                           |                                      |                                            | 1,000,000                                     |                                          | 435                              | 435                           | 34,382                                               | 04/09/2021.                      |
| 37045X CP 9          |   | GENERAL MOTORS FINANCIAL COMPANY INC     | ..                              | 08/07/2019.   | NATWEST SECURITIES.....           |                           | 1,034,170     | 1,000,000 | 999,780     | 999,791                                 |                                          | 79                                        |                                                           | 79                                   |                                            | 999,870                                       |                                          | 34,300                           | 34,300                        | 31,850                                               | 11/06/2021.                      |
| 37249@ AB 7          |   | GENWORTH LIFE AND ANNUITY INS (MAKUAOLE) | ..                              | 12/01/2019.   | Paydown.....                      |                           |               | 14,400    | 14,400      | 8,496                                   |                                          | 3,441                                     |                                                           | 3,441                                |                                            | 14,400                                        |                                          |                                  |                               |                                                      | 02/15/2026.                      |
| 37249@ AC 5          |   | GENWORTH LIFE AND ANNUITY INS.           | ..                              | 12/01/2019.   | Paydown.....                      |                           | 7,500         | 7,500     | 4,623       | 5,936                                   |                                          | 1,564                                     |                                                           | 1,564                                |                                            | 7,500                                         |                                          |                                  |                               |                                                      | 12/15/2024.                      |
| 37249@ AD 3          |   | GENWORTH LIFE AND ANNUITY INS.           | ..                              | 12/01/2019.   | Paydown.....                      |                           | 113,861       | 113,865   | 59,519      | 88,893                                  |                                          | 24,969                                    |                                                           | 24,969                               |                                            | 113,861                                       |                                          |                                  |                               |                                                      | 03/28/2026.                      |
| 37249@ AH 4          |   | GENWORTH LIFE AND ANNUITY INS CO(THOMAS) | ..                              | 12/01/2019.   | Paydown.....                      |                           | 6,600         | 6,600     | 3,232       | 4,692                                   |                                          | 1,908                                     |                                                           | 1,908                                |                                            | 6,600                                         |                                          |                                  |                               |                                                      | 06/27/2027.                      |
| 37249@ AL 5          |   | GENWORTH LIFE INSURANCE COMPANY - CMO    | ..                              | 01/07/2019.   | Paydown.....                      |                           |               | 5,000     | 5,000       | 2,454                                   |                                          | 1,929                                     |                                                           | 1,929                                |                                            | 5,000                                         |                                          |                                  |                               |                                                      | 01/07/2034.                      |
| 37249@ AP 6          |   | GENWORTH LIFE INSURANCE COMPANY (MOST) - | ..                              | 07/01/2019.   | VARIOUS.....                      |                           | 75,000        | 75,000    | 51,127      | 72,703                                  |                                          | 2,297                                     |                                                           | 2,297                                |                                            | 75,000                                        |                                          |                                  |                               |                                                      | 07/01/2019.                      |
| 37249@ AQ 4          |   | GENWORTH LIFE INSURANCE COMPANY (ESCOE)  | ..                              | 07/21/2019.   | VARIOUS.....                      |                           | 50,000        | 50,000    | 32,283      | 47,966                                  |                                          | 2,034                                     |                                                           | 2,034                                |                                            | 50,000                                        |                                          |                                  |                               |                                                      | 07/21/2019.                      |
| 37249@ AR 2          |   | GENWORTH LIFE ANNUITY INSUR CO (HUNTER)  | ..                              | 12/01/2019.   | Paydown.....                      |                           | 4,800         | 4,800     | 3,645       | 2,894                                   |                                          | 1,906                                     |                                                           | 1,906                                |                                            | 4,800                                         |                                          |                                  |                               |                                                      | 03/28/2027.                      |
| 37249@ AV 3          |   | GE CAPITAL ASSIGNMENT CORP (HANLON) - CM | ..                              | 12/01/2019.   | Paydown.....                      |                           | 6,365         | 6,297     | 3,852       | 4,841                                   |                                          | 1,524                                     |                                                           | 1,524                                |                                            | 6,365                                         |                                          |                                  |                               |                                                      | 01/01/2027.                      |
| 37249@ AW 1          |   | GENWORTH ANNUITY SERVICE CORP (BRESSLER) | ..                              | 12/01/2019.   | Paydown.....                      |                           | 3,300         | 3,276     | 2,453       | 2,999                                   |                                          | 301                                       |                                                           | 301                                  |                                            | 3,300                                         |                                          |                                  |                               |                                                      | 08/15/2020.                      |
| 37249@ AX 9          |   | GENWORTH LIFE INSURANCE COMPANY - CMO    | ..                              | 04/02/2019.   | Paydown.....                      |                           | 45,978        | 45,978    | 30,409      | 35,494                                  |                                          | 10,484                                    |                                                           | 10,484                               |                                            | 45,978                                        |                                          |                                  |                               |                                                      | 04/02/2027.                      |

SCHEDULE D - PART 4

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

| 1                    | 2                                         |  | 3                               | 4             | 5                 | 6                         | 7             | 8           | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------------------------------------|--|---------------------------------|---------------|-------------------|---------------------------|---------------|-------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                           |  |                                 |               |                   |                           |               |             |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                               |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value   | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 37250@ AA 5          | GENWORTH LIFE AND ANNUITY INS. (CONDOS)   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,800    | .....4,800  | .....3,179  | .....4,167                              | .....                                    | .....633                                  | .....                                                     | .....633                             | .....                                      | .....4,800                                    | .....                                    | .....                            | .....0                        | .....                                                | 06/26/2022.                      |
| 37250@ AD 9          | GENWORTH LIFE AND ANNUITY INS. (PAYNE) -  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....3,000    | .....3,000  | .....1,380  | .....1,979                              | .....                                    | .....1,021                                | .....                                                     | .....1,021                           | .....                                      | .....3,000                                    | .....                                    | .....                            | .....0                        | .....                                                | 03/24/2028.                      |
| 37250@ AE 7          | GENWORTH LIFE AND ANNUITY INS. (BECKLER)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....11,200   | .....11,200 | .....5,913  | .....8,089                              | .....                                    | .....3,111                                | .....                                                     | .....3,111                           | .....                                      | .....11,200                                   | .....                                    | .....                            | .....0                        | .....                                                | 11/21/2028.                      |
| 37250@ AF 4          | GENWORTH LIFE AND ANNUITY INS. (TEXIDOR)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....12,003   | .....11,916 | .....7,097  | .....8,483                              | .....                                    | .....3,519                                | .....                                                     | .....3,519                           | .....                                      | .....12,003                                   | .....                                    | .....                            | .....0                        | .....                                                | 12/03/2026.                      |
| 37250@ AG 2          | GENWORTH LIFE AND ANNUITY INS. (CARPENTE  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....30,000   | .....30,000 | .....15,145 | .....22,382                             | .....                                    | .....7,618                                | .....                                                     | .....7,618                           | .....                                      | .....30,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 12/24/2024.                      |
| 37250@ AL 1          | GENWORTH LIFE AND ANNUITY INS. (THOMAS)   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,200    | .....4,200  | .....2,558  | .....3,099                              | .....                                    | .....1,101                                | .....                                                     | .....1,101                           | .....                                      | .....4,200                                    | .....                                    | .....                            | .....0                        | .....                                                | 08/27/2027.                      |
| 37250@ AM 9          | GENWORTH LIFE AND ANNUITY INS. (AGUIRRE)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,200    | .....4,200  | .....2,231  | .....2,894                              | .....                                    | .....1,306                                | .....                                                     | .....1,306                           | .....                                      | .....4,200                                    | .....                                    | .....                            | .....0                        | .....                                                | 01/17/2025.                      |
| 37250@ AN 7          | GENWORTH LIFE AND ANNUITY INS. (EMERY)    |  | ..                              | 11/01/2019.   | Paydown.....      | .....                     | .....3,958    | .....4,375  | .....3,456  | .....4,192                              | .....                                    | .....(233)                                | .....                                                     | .....(233)                           | .....                                      | .....3,958                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/27/2019.                      |
| 37250@ AQ 0          | GENWORTH LIFE AND ANNUITY INS (BRITTIAN)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....10,800   | .....10,800 | .....7,092  | .....9,425                              | .....                                    | .....1,375                                | .....                                                     | .....1,375                           | .....                                      | .....10,800                                   | .....                                    | .....                            | .....0                        | .....                                                | 10/09/2022.                      |
| 37250@ AR 8          | GENWORTH LIFE AND ANNUITY INS. (BUTLER)   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....9,670    | .....9,668  | .....7,197  | .....9,155                              | .....                                    | .....515                                  | .....                                                     | .....515                             | .....                                      | .....9,670                                    | .....                                    | .....                            | .....0                        | .....                                                | 04/15/2020.                      |
| 37250@ AS 6          | GENWORTH LIFE AND ANNUITY CO (SLAUGHTER)  |  | ..                              | 05/26/2019.   | VARIOUS.....      | .....                     | .....50,000   | .....50,000 | .....30,259 | .....48,549                             | .....                                    | .....1,451                                | .....                                                     | .....1,451                           | .....                                      | .....50,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 05/26/2019.                      |
| 37250@ AV 9          | GENWORTH LIFE & ANNUITY INS CO (BUTLER)   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....11,063   | .....11,064 | .....7,812  | .....10,537                             | .....                                    | .....526                                  | .....                                                     | .....526                             | .....                                      | .....11,063                                   | .....                                    | .....                            | .....0                        | .....                                                | 04/15/2020.                      |
| 37250@ AX 5          | GENWORTH LIFE & ANNUITY INC (CARPENTER)   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....3,974    | .....3,960  | .....1,921  | .....2,313                              | .....                                    | .....1,661                                | .....                                                     | .....1,661                           | .....                                      | .....3,974                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/02/2035.                      |
| 37250@ BA 4          | GENWORTH LIFE AND ANNUITY INSURANCE COMP  |  | ..                              | 04/08/2019.   | Paydown.....      | .....                     | .....6,083    | .....6,083  | .....4,311  | .....5,541                              | .....                                    | .....542                                  | .....                                                     | .....542                             | .....                                      | .....6,083                                    | .....                                    | .....                            | .....0                        | .....                                                | 04/08/2021.                      |
| 37250@ BH 9          | GENWORTH LIFE ANNUITY INSUR CO (YOUNG) -  |  | ..                              | 10/01/2019.   | Paydown.....      | .....                     | .....60,000   | .....60,000 | .....40,359 | .....54,564                             | .....                                    | .....5,436                                | .....                                                     | .....5,436                           | .....                                      | .....60,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 10/19/2021.                      |
| 37250@ BJ 5          | GENWORTH LIFE AND ANNUITY INS CO (QUINN)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....9,000    | .....9,000  | .....6,519  | .....7,598                              | .....                                    | .....1,402                                | .....                                                     | .....1,402                           | .....                                      | .....9,000                                    | .....                                    | .....                            | .....0                        | .....                                                | 05/06/2023.                      |
| 37250@ BK 2          | GENWORTH LIFE AND ANNUITY INSURANCE COMP  |  | ..                              | 04/08/2019.   | Paydown.....      | .....                     | .....23,397   | .....23,397 | .....17,350 | .....21,447                             | .....                                    | .....1,950                                | .....                                                     | .....1,950                           | .....                                      | .....23,397                                   | .....                                    | .....                            | .....0                        | .....                                                | 04/08/2021.                      |
| 37250@ BL 0          | GENWORTH LIFE & ANNUITY INS CO (GIBSON)   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....10,180   | .....10,178 | .....5,383  | .....6,284                              | .....                                    | .....3,897                                | .....                                                     | .....3,897                           | .....                                      | .....10,180                                   | .....                                    | .....                            | .....0                        | .....                                                | 10/16/2032.                      |
| 37250@ BQ 9          | GENWORTH LIFE INSURANCE CO OF NY (JONES)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....12,000   | .....11,928 | .....7,077  | .....8,311                              | .....                                    | .....3,689                                | .....                                                     | .....3,689                           | .....                                      | .....12,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 02/01/2031.                      |
| 37250@ BR 7          | GENWORTH LIFE & ANNUITY INS CO (GIBSON)   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,724    | .....4,726  | .....2,534  | .....2,995                              | .....                                    | .....1,729                                | .....                                                     | .....1,729                           | .....                                      | .....4,724                                    | .....                                    | .....                            | .....0                        | .....                                                | 10/16/2032.                      |
| 37250@ BS 5          | GENWORTH LIFE AND ANNUITY INS CO (YOUNG)  |  | ..                              | 10/01/2019.   | Paydown.....      | .....                     | .....30,000   | .....30,000 | .....18,286 | .....24,607                             | .....                                    | .....5,393                                | .....                                                     | .....5,393                           | .....                                      | .....30,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 10/19/2023.                      |
| 37250@ BV 8          | JAMESTOWN LIFE INS CO (PYRON) - CMO.....  |  | ..                              | 10/05/2019.   | VARIOUS.....      | .....                     | .....40,000   | .....40,000 | .....28,564 | .....38,042                             | .....                                    | .....1,958                                | .....                                                     | .....1,958                           | .....                                      | .....40,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 10/05/2019.                      |
| 37250@ BX 4          | JAMESTOWN LIFE INS CO (COLEMAN) - CMO..   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....28,020   | .....28,019 | .....21,767 | .....24,870                             | .....                                    | .....3,149                                | .....                                                     | .....3,149                           | .....                                      | .....28,020                                   | .....                                    | .....                            | .....0                        | .....                                                | 10/20/2022.                      |
| 37250@ CC 9          | STATE FARM GENERAL INS CO (FOSS) - CMO..  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....8,400    | .....8,400  | .....5,086  | .....5,908                              | .....                                    | .....2,492                                | .....                                                     | .....2,492                           | .....                                      | .....8,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 08/06/2031.                      |
| 37250@ CD 7          | JAMESTOWN LIFE INS CO (GIBSON) - CMO..... |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,072    | .....4,076  | .....2,368  | .....2,668                              | .....                                    | .....1,404                                | .....                                                     | .....1,404                           | .....                                      | .....4,072                                    | .....                                    | .....                            | .....0                        | .....                                                | 10/16/2032.                      |
| 37252E A# 3          | GENWORTH LIFE INS CO NEW YORK (HAMMOND)   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....7,200    | .....7,200  | .....3,031  | .....4,303                              | .....                                    | .....2,897                                | .....                                                     | .....2,897                           | .....                                      | .....7,200                                    | .....                                    | .....                            | .....0                        | .....                                                | 06/15/2036.                      |
| 37252E A* 7          | GENWORTH LIFE AND ANNUITY INS. (HAMMOND)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....7,200    | .....7,200  | .....2,673  | .....4,187                              | .....                                    | .....3,013                                | .....                                                     | .....3,013                           | .....                                      | .....7,200                                    | .....                                    | .....                            | .....0                        | .....                                                | 06/15/2036.                      |

SCHEDULE D - PART 4

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

| 1                    | 2                                        |  | 3                               | 4             | 5                                  | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|------------------------------------------|--|---------------------------------|---------------|------------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                          |  |                                 |               |                                    |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                  | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 37252E A@ 5          | GENWORTH LIFE AND ANNUITY INS. (CARR) -  |  | ..                              | 12/01/2019.   | Paydown.....                       |                           | 1,620         | 1,620     | 966         | 1,302                                   |                                          |                                           |                                                           | 318                                  | 318                                        | 1,620                                         |                                          |                                  | 0                             |                                                      | 11/12/2024.                      |
| 37252E B# 2          | GENWORTH LIFE INS CO NEW YORK (PHIFER) - |  | ..                              | 12/01/2019.   | Paydown.....                       |                           | 6,300         | 6,252     | 3,759       | 4,783                                   |                                          | 1,517                                     |                                                           | 1,517                                |                                            | 6,300                                         |                                          |                                  | 0                             |                                                      | 11/01/2027.                      |
| 37252E B* 6          | GENWORTH LIFE INS CO NEW YORK (TURNER) - |  | ..                              | 12/01/2019.   | Paydown.....                       |                           | 16,007        | 16,012    | 8,618       | 12,716                                  |                                          | 3,291                                     |                                                           | 3,291                                |                                            | 16,007                                        |                                          |                                  | 0                             |                                                      | 12/15/2024.                      |
| 37252E B@ 4          | GENWORTH LIFE INS CO (MASKER) - CMO..... |  | ..                              | 09/08/2019.   | VARIOUS.....                       |                           | 25,000        | 25,000    | 19,664      | 24,179                                  |                                          | 821                                       |                                                           | 821                                  |                                            | 25,000                                        |                                          |                                  | 0                             |                                                      | 09/08/2019.                      |
| 37252E C# 1          | GENWORTH LIFE INSURANCE CO OF NY (JONES) |  | ..                              | 12/01/2019.   | Paydown.....                       |                           | 13,930        | 13,806    | 7,127       | 8,858                                   |                                          | 5,072                                     |                                                           | 5,072                                |                                            | 13,930                                        |                                          |                                  | 0                             |                                                      | 02/01/2031.                      |
| 37252E C* 5          | GENWORTH LIFE INSURANCE CO OF NY (JONES) |  | ..                              | 12/01/2019.   | Paydown.....                       |                           | 9,229         | 9,158     | 5,063       | 6,277                                   |                                          | 2,953                                     |                                                           | 2,953                                |                                            | 9,229                                         |                                          |                                  | 0                             |                                                      | 02/01/2030.                      |
| 37252E D* 4          | MAYFLOWER ASSIGNMENT CORP (TURNER) - CMO |  | ..                              | 12/01/2019.   | Paydown.....                       |                           | 8,748         | 8,748     | 5,621       | 7,235                                   |                                          | 1,513                                     |                                                           | 1,513                                |                                            | 8,748                                         |                                          |                                  | 0                             |                                                      | 11/15/2024.                      |
| 37252E D@ 2          | GENWORTH LIFE INSURANCE COMPANY (ESCOE)  |  | ..                              | 07/21/2019.   | Paydown.....                       |                           | 100,000       | 100,000   | 48,877      | 65,143                                  |                                          | 34,857                                    |                                                           | 34,857                               |                                            | 100,000                                       |                                          |                                  | 0                             |                                                      | 07/21/2029.                      |
| 37252E E* 3          | GE CAPITAL ASSIGNMENT CORP (PAGE-TARVER) |  | ..                              | 12/01/2019.   | Paydown.....                       |                           | 36,216        | 36,132    | 15,551      | 17,453                                  |                                          | 18,763                                    |                                                           | 18,763                               |                                            | 36,216                                        |                                          |                                  | 0                             |                                                      | 03/01/2043.                      |
| 37427U AF 7          | GETTY IMAGES INC.....                    |  | ..                              | 04/01/2019.   | PRIOR YEAR INCOME.....             |                           |               |           |             |                                         |                                          |                                           |                                                           | 0                                    |                                            |                                               |                                          |                                  | 0                             | 166                                                  | 10/18/2019.                      |
| 375558 BL 6          | GILEAD SCIENCES INC.....                 |  | ..                              | 08/21/2019.   | WELLS FARGO SECURITIES LLC.....    |                           | 183,011       | 180,000   | 179,363     | 179,559                                 |                                          | 60                                        |                                                           | 60                                   |                                            | 179,619                                       |                                          | 3,392                            | 3,392                         | 4,388                                                | 09/01/2023.                      |
| 378272 AF 5          | GLENCORE FUNDING LLC.....                |  | C                               | 03/21/2019.   | Stifel Nicolaus & Co.....          |                           | 10,135        | 10,000    | 10,291      | 10,210                                  |                                          | (10)                                      |                                                           | (10)                                 |                                            | 10,200                                        |                                          | (65)                             | (65)                          | 132                                                  | 05/30/2023.                      |
| 378272 AN 8          | GLENCORE FUNDING LLC.....                |  | C                               | 07/24/2019.   | VARIOUS.....                       |                           | 219,420       | 220,000   | 217,616     | 217,967                                 |                                          | 106                                       |                                                           | 106                                  |                                            | 218,073                                       |                                          | 1,347                            | 1,347                         | 6,207                                                | 03/27/2027.                      |
| 378272 AQ 1          | GLENCORE FUNDING LLC.....                |  | C                               | 07/19/2019.   | RBC CAPITAL MARKETS.....           |                           | 30,151        | 30,000    | 29,745      | 29,770                                  |                                          | 14                                        |                                                           | 14                                   |                                            | 29,783                                        |                                          | 367                              | 367                           | 859                                                  | 10/27/2027.                      |
| 37875Q AA 4          | GLENN POOL OIL & GAS TRUST II.....       |  | ..                              | 12/01/2019.   | Paydown.....                       |                           | 121,429       | 121,429   | 124,619     | 122,025                                 |                                          | (596)                                     |                                                           | (596)                                |                                            | 121,429                                       |                                          |                                  | 0                             | 3,927                                                | 08/02/2021.                      |
| 37940X AC 6          | GLOBAL PAYMENTS INC.....                 |  | ..                              | 08/13/2019.   | VARIOUS.....                       |                           | 4,096,060     | 4,000,000 | 3,989,760   |                                         | 0                                        | 0                                         |                                                           | 0                                    |                                            | 3,989,760                                     |                                          | 106,300                          | 106,300                       | 231                                                  | 08/15/2049.                      |
| 37952U AB 9          | SEACO 131 NTS - ABS.....                 |  | ..                              | 12/17/2019.   | Paydown.....                       |                           | 875,000       | 875,000   | 854,325     | 835,404                                 |                                          | 14,618                                    |                                                           | 14,618                               |                                            | 875,000                                       |                                          |                                  | 0                             | 13,845                                               | 04/17/2028.                      |
| 37954J AA 4          | GLOBAL BANK CORP.....                    |  | C                               | 04/05/2019.   | CORPORATE ACTION.....              |                           | 707,000       | 700,000   | 697,564     | 699,552                                 |                                          | 183                                       |                                                           | 183                                  |                                            | 699,735                                       |                                          | 7,265                            | 7,265                         | 16,542                                               | 10/30/2019.                      |
| 38141G GQ 1          | GOLDMAN SACHS GROUP INC.....             |  | ..                              | 08/30/2019.   | BANC OF AMERICA/FIXED INCOME.....  |                           | 211,266       | 200,000   | 199,892     | 200,000                                 |                                          |                                           |                                                           | 0                                    |                                            | 200,000                                       |                                          | 11,266                           | 11,266                        | 11,579                                               | 07/27/2021.                      |
| 38172X AL 3          | GOCAP 16R BR - CDO.....                  |  | ..                              | 06/24/2019.   | WELLS FARGO SECURITIES LLC.....    |                           | 748,500       | 750,000   | 750,000     | 750,000                                 |                                          |                                           |                                                           | 0                                    |                                            | 750,000                                       |                                          | (1,500)                          | (1,500)                       | 24,738                                               | 07/25/2029.                      |
| 39538B AJ 3          | GPMF 06AR6 2A2 - RMBS.....               |  | ..                              | 12/26/2019.   | Paydown.....                       |                           | 99,917        | 99,591    | 78,428      | 79,833                                  |                                          | 2,328                                     |                                                           | 2,328                                |                                            | 99,917                                        |                                          |                                  | 0                             | 1,697                                                | 10/25/2046.                      |
| 39538R BX 6          | GPMF 05AR3 1A2 - CMO/RMBS.....           |  | ..                              | 12/26/2019.   | Paydown.....                       |                           | 75,722        | 144,473   | 128,651     | 125,327                                 |                                          | 742                                       |                                                           | 742                                  |                                            | 75,722                                        |                                          |                                  | 0                             | 5,142                                                | 08/25/2045.                      |
| 39538W EQ 7          | GPMF 05AR5 4A2 - CMO/RMBS.....           |  | ..                              | 12/01/2019.   | Paydown.....                       |                           | 19,604        | 22,092    | 71,799      | 73,766                                  | 8,944                                    | 1,280                                     |                                                           | 10,224                               |                                            | 19,604                                        |                                          |                                  | 0                             | 446                                                  | 11/25/2045.                      |
| 39538W FK 9          | GPMF 06AR1 A2A - RMBS.....               |  | ..                              | 12/26/2019.   | Paydown.....                       |                           | 67,479        | 232,148   | 345,900     | 376,534                                 |                                          | 9,262                                     |                                                           | 9,262                                |                                            | 67,479                                        |                                          |                                  | 0                             | 3,023                                                | 02/25/2036.                      |
| 39538W FL 7          | GPMF 06AR1 A2B - RMBS.....               |  | ..                              | 12/26/2019.   | Paydown.....                       |                           | 56,758        | 193,983   | 296,794     | 307,414                                 |                                          | 5,834                                     |                                                           | 5,834                                |                                            | 56,758                                        |                                          |                                  | 0                             | 2,109                                                | 02/25/2036.                      |
| 39538W GG 7          | GPMF 06AR2 3A2 - RMBS.....               |  | ..                              | 12/26/2019.   | Paydown.....                       |                           | 63,462        | 255,455   | 121,341     | 124,859                                 |                                          | 11,437                                    |                                                           | 11,437                               |                                            | 63,462                                        |                                          |                                  | 0                             | 4,316                                                | 03/25/2036.                      |
| 39539K AE 3          | GPMF 07AR1 21B - RMBS.....               |  | ..                              | 11/25/2019.   | Paydown.....                       |                           | 51,762        | 84,959    | 28,674      | 24,195                                  |                                          | 2,755                                     |                                                           | 2,755                                |                                            | 51,762                                        |                                          |                                  | 0                             | 1,018                                                | 03/25/2047.                      |
| 39729R AE 8          | GRNPK 1 D - CDO.....                     |  | ..                              | 11/20/2019.   | CITIGROUP GLOBAL MARKETS, INC..... |                           | 41,456        | 45,000    | 45,000      | 45,000                                  |                                          |                                           |                                                           | 0                                    |                                            | 45,000                                        |                                          | (3,544)                          | (3,544)                       | 2,508                                                | 04/15/2031.                      |
| 39862E AC 8          | GRIPP 1 C - CDO.....                     |  | C                               | 05/07/2019.   | MIZUHO SECURITIES USA/FIXED INCOME |                           | 4,500,000     | 4,500,000 | 4,500,000   | 4,500,000                               |                                          |                                           |                                                           | 0                                    |                                            | 4,500,000                                     |                                          |                                  | 0                             | 122,174                                              | 01/22/2030.                      |
| 39862E AD 6          | GRIPP 1 D - CDO.....                     |  | C                               | 12/18/2019.   | SG AMERICAS SECURITIES, LLC.....   |                           | 3,000,000     | 3,000,000 | 2,969,377   | 2,976,606                               |                                          | 2,789                                     |                                                           | 2,789                                |                                            | 2,979,395                                     |                                          | 20,605                           | 20,605                        | 202,990                                              | 04/20/2030.                      |
| 40053R AA 0          | GRX 1504 A - CDO.....                    |  | ..                              | 10/15/2019.   | Paydown.....                       |                           | 675,941       | 675,941   | 675,941     | 675,941                                 |                                          |                                           |                                                           | 0                                    |                                            | 675,941                                       |                                          |                                  | 0                             | 14,496                                               | 07/15/2023.                      |
| 404119 BS 7          | HCA INC.....                             |  | ..                              | 11/18/2019.   | GOLDMAN.....                       |                           | 562,500       | 500,000   | 527,500     | 524,067                                 |                                          | (2,756)                                   |                                                           | (2,756)                              |                                            | 521,311                                       |                                          | 41,189                           | 41,189                        | 37,127                                               | 02/15/2026.                      |
| 404119 BV 0          | HCA INC.....                             |  | ..                              | 02/28/2019.   | DEUTSCHE BANK SECURITIES, INC..... |                           | 41,558        | 40,000    | 40,000      | 40,000                                  |                                          |                                           |                                                           | 0                                    |                                            | 40,000                                        |                                          | 1,558                            | 1,558                         | 483                                                  | 06/15/2047.                      |

**SCHEDULE D - PART 4**

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

| 1                    | 2                                                |  | 3                               | 4             | 5                                            | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|--------------------------------------------------|--|---------------------------------|---------------|----------------------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                                  |  |                                 |               |                                              |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                                      |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                            | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 404119 BX 6          | HCA INC.....                                     |  | ..                              | 11/22/2019.   | BANC OF AMERICA/FIXED INCOME.....            |                           | 42,187        | 40,000    | 39,799      |                                         |                                          | 8                                         |                                                           | 8                                    |                                            | 39,806                                        |                                          | 2,380                            | 2,380                         | 747                                                  | 06/15/2029.                      |
| 404119 BZ 1          | HCA INC.....                                     |  | ..                              | 10/11/2019.   | VARIOUS.....                                 |                           | 54,785        | 50,000    | 49,264      |                                         |                                          | 4                                         |                                                           | 4                                    |                                            | 49,268                                        |                                          | 5,518                            | 5,518                         | 881                                                  | 06/15/2049.                      |
| 404122 AX 1          | HCA INC. - TRANCHE B-10 TERM LOAN.....           |  | ..                              | 04/01/2019.   | PRIOR YEAR INCOME.....                       |                           |               |           |             |                                         |                                          |                                           |                                                           | 0                                    |                                            |                                               |                                          |                                  | 0                             | 8                                                    | 03/13/2025.                      |
| 40414L AJ 8          | HCP INC.....                                     |  | ..                              | 06/25/2019.   | CORPORATE ACTION.....                        |                           | 1,098,421     | 1,061,000 | 1,106,485   | 1,099,589                               |                                          | (4,009)                                   |                                                           | (4,009)                              |                                            | 1,095,579                                     |                                          | 2,842                            | 2,842                         | 29,185                                               | 11/15/2023.                      |
| 40415R AS 4          | HD SUPPLY INC.....                               |  | ..                              | 11/14/2019.   | VARIOUS.....                                 |                           | 4,236,250     | 4,000,000 | 4,000,000   | 4,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 4,000,000                                     |                                          | 236,250                          | 236,250                       | 231,573                                              | 10/15/2026.                      |
| 404280 AV 1          | HSBC HOLDINGS PLC.....                           |  | C                               | 03/07/2019.   | TORONTO DOMINION SECS USA INC.....           |                           | 342,098       | 340,000   | 339,225     | 339,645                                 |                                          | 41                                        |                                                           | 41                                   |                                            | 339,686                                       |                                          | 2,412                            | 2,412                         | 5,876                                                | 03/08/2021.                      |
| 404280 BK 4          | HSBC HOLDINGS PLC.....                           |  | C                               | 09/12/2019.   | MORGAN STANLEY & COMPANY, INC.....           |                           | 1,056,310     | 1,000,000 | 977,730     | 978,866                                 |                                          | 1,404                                     |                                                           | 1,404                                |                                            | 980,270                                       |                                          | 76,040                           | 76,040                        | 40,747                                               | 03/13/2028.                      |
| 404280 CC 1          | HSBC HOLDINGS PLC.....                           |  | C                               | 12/18/2019.   | JP MORGAN CHASE BANK/HSBCSI.....             |                           | 215,406       | 200,000   | 200,000     |                                         |                                          |                                           |                                                           | 0                                    |                                            | 200,000                                       |                                          | 15,406                           | 15,406                        | 4,591                                                | 05/22/2030.                      |
| 4042Q1 AE 7          | HSBC BANK USA.....                               |  | C                               | 04/09/2019.   | MARKETAXESS CORPORATION.....                 |                           | 348,701       | 340,000   | 352,961     | 348,914                                 |                                          | (1,445)                                   |                                                           | (1,445)                              |                                            | 347,470                                       |                                          | 1,231                            | 1,231                         | 10,451                                               | 08/24/2020.                      |
| 40431K AE 0          | HALO 07WF1 A5 - RMBS.....                        |  | ..                              | 11/01/2019.   | Paydown.....                                 |                           | 76,967        | 76,967    | 43,546      | 43,546                                  |                                          | (100)                                     |                                                           | (100)                                |                                            | 76,967                                        |                                          |                                  | 0                             | 644                                                  | 12/25/2036.                      |
| 40432B AZ 2          | HALO 072 3A6 - CMO/RMBS.....                     |  | ..                              | 12/01/2019.   | Paydown.....                                 |                           | 190,260       | 232,315   | 191,369     | 109,014                                 |                                          | 844                                       |                                                           | 844                                  |                                            | 190,260                                       |                                          |                                  | 0                             | 8,500                                                | 09/25/2037.                      |
| 40436T AE 6          | HLM 1610 B1 - CDO.....                           |  | C                               | 08/29/2019.   | Direct.....                                  |                           | 5,000,000     | 5,000,000 | 5,000,000   | 5,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 5,000,000                                     |                                          |                                  | 0                             | 223,141                                              | 01/20/2028.                      |
| 40536A AE 6          | HLA 121 B - CDO.....                             |  | C                               | 11/15/2019.   | Paydown.....                                 |                           | 35,291        | 35,291    | 35,291      |                                         |                                          |                                           |                                                           | 0                                    |                                            | 35,291                                        |                                          |                                  | 0                             | 1,965                                                | 08/15/2023.                      |
| 40537V AG 4          | HLA 122 C - CDO.....                             |  | C                               | 03/21/2019.   | Direct.....                                  |                           | 6,094,266     | 6,094,266 | 5,858,331   | 6,032,010                               |                                          | 62,256                                    |                                                           | 62,256                               |                                            | 6,094,266                                     |                                          |                                  | 0                             | 85,960                                               | 12/20/2024.                      |
| 40537V AJ 8          | HLA 122 D - CDO.....                             |  | C                               | 03/21/2019.   | Direct.....                                  |                           | 5,000,000     | 5,000,000 | 4,844,500   | 4,952,490                               |                                          | 47,510                                    |                                                           | 47,510                               |                                            | 5,000,000                                     |                                          |                                  | 0                             | 91,150                                               | 12/20/2024.                      |
| 40573L AQ 9          | HALFMOON PARENT INC.....                         |  | ..                              | 06/19/2019.   | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |                           | 316,563       | 300,000   | 299,751     | 299,770                                 |                                          | 53                                        |                                                           | 53                                   |                                            | 299,824                                       |                                          | 16,739                           | 16,739                        | 9,384                                                | 11/15/2025.                      |
| 41161P KB 8          | HVMLT 0411 2B2 - CMO/RMBS.....                   |  | ..                              | 12/19/2019.   | Paydown.....                                 |                           | 95,558        | 97,670    | 33,208      | 21,348                                  |                                          | 1,242                                     |                                                           | 1,242                                |                                            | 95,558                                        |                                          |                                  | 0                             | 1,617                                                | 01/19/2035.                      |
| 41161P L8 4          | HVMLT 064 X1 - CMO/RMBS.....                     |  | ..                              | 12/01/2019.   | Direct.....                                  |                           |               |           | 231,549     | 139,040                                 | 14,046                                   |                                           |                                                           | 14,046                               |                                            |                                               |                                          |                                  | 0                             |                                                      | 05/19/2046.                      |
| 41161P QV 8          | HVMLT 058 12B - CMO/RMBS.....                    |  | ..                              | 12/19/2019.   | Paydown.....                                 |                           | 166,784       | 506,714   | 195,085     | 163,331                                 |                                          | 4,917                                     |                                                           | 4,917                                |                                            | 166,784                                       |                                          |                                  | 0                             | 5,779                                                | 09/19/2035.                      |
| 41161P TB 9          | HVMLT 059 B7 - CMO/RMBS.....                     |  | ..                              | 11/20/2019.   | Paydown.....                                 |                           | 172,743       | 172,743   | 61,324      |                                         |                                          |                                           |                                                           | 0                                    |                                            | 172,743                                       |                                          |                                  | 0                             | 7,236                                                | 06/20/2035.                      |
| 413875 AS 4          | HARRIS CORP.....                                 |  | ..                              | 09/04/2019.   | Barclays Capiatl Inc.....                    |                           | 2,990,075     | 2,500,000 | 2,782,500   | 2,768,060                               |                                          | (8,359)                                   |                                                           | (8,359)                              |                                            | 2,759,701                                     |                                          | 230,374                          | 230,374                       | 104,159                                              | 04/27/2035.                      |
| 41660* AZ 8          | HARTFORD LIFE INSURANCE (HATHAWAY) - CMO.....    |  | ..                              | 12/01/2019.   | Paydown.....                                 |                           | 10,720        | 10,725    | 6,959       | 9,258                                   |                                          | 1,462                                     |                                                           | 1,462                                |                                            | 10,720                                        |                                          |                                  | 0                             |                                                      | 01/01/2023.                      |
| 41660* BE 4          | HARTFORD LIFE INSURANCE (BRIMMER) - CMO.....     |  | ..                              | 12/01/2019.   | Paydown.....                                 |                           | 6,900         | 6,900     | 4,846       | 6,081                                   |                                          | 819                                       |                                                           | 819                                  |                                            | 6,900                                         |                                          |                                  | 0                             |                                                      | 07/01/2022.                      |
| 41660* BH 7          | HARTFORD LIFE INSURANCE (RETTIG) - CMO.....      |  | ..                              | 12/01/2019.   | Paydown.....                                 |                           | 5,400         | 5,400     | 3,153       | 3,877                                   |                                          | 1,523                                     |                                                           | 1,523                                |                                            | 5,400                                         |                                          |                                  | 0                             |                                                      | 09/01/2028.                      |
| 41660* BJ 3          | HARTFORD LIFE INSURANCE (ROQUEMORE) - CM.....    |  | ..                              | 12/01/2019.   | Paydown.....                                 |                           | 5,040         | 5,040     | 2,845       | 3,611                                   |                                          | 1,429                                     |                                                           | 1,429                                |                                            | 5,040                                         |                                          |                                  | 0                             |                                                      | 05/18/2028.                      |
| 41660* BK 0          | HARTFORD LIFE INSURANCE (HATHAWAY) - CMO.....    |  | ..                              | 12/01/2019.   | Paydown.....                                 |                           | 14,294        | 14,293    | 9,615       | 12,428                                  |                                          | 1,866                                     |                                                           | 1,866                                |                                            | 14,294                                        |                                          |                                  | 0                             |                                                      | 01/01/2023.                      |
| 41660* BM 6          | HARTFORD LIFE INSURANCE (CILLO, JR.) - CMO.....  |  | C                               | 08/01/2019.   | Paydown.....                                 |                           | 8,000         | 8,000     | 2,586       | 3,991                                   |                                          | 4,009                                     |                                                           | 4,009                                |                                            | 8,000                                         |                                          |                                  | 0                             |                                                      | 11/01/2036.                      |
| 41660* BN 4          | HARTFORD LIFE INSURANCE (STAFFORD) - CMO.....    |  | ..                              | 12/01/2019.   | Paydown.....                                 |                           | 1,422         | 1,419     | 538         | 783                                     |                                          | 640                                       |                                                           | 640                                  |                                            | 1,422                                         |                                          |                                  | 0                             |                                                      | 03/15/2035.                      |
| 41660* BP 9          | HARTFORD LIFE INSURANCE (PHELPS) - CMO.....      |  | ..                              | 12/01/2019.   | Paydown.....                                 |                           | 2,400         | 2,400     | 1,121       | 1,293                                   |                                          | 1,107                                     |                                                           | 1,107                                |                                            | 2,400                                         |                                          |                                  | 0                             |                                                      | 06/01/2035.                      |
| 41660* BQ 7          | HARTFORD LIFE INSURANCE (BYRD) - CMO.....        |  | ..                              | 12/01/2019.   | Paydown.....                                 |                           | 21,420        | 21,420    | 15,053      | 18,889                                  |                                          | 2,531                                     |                                                           | 2,531                                |                                            | 21,420                                        |                                          |                                  | 0                             |                                                      | 09/01/2022.                      |
| 41660* BT 1          | HARTFORD LIFE INSURANCE (HATHAWAY) - CMO.....    |  | ..                              | 12/01/2019.   | Paydown.....                                 |                           | 7,862         | 7,865     | 5,318       | 6,811                                   |                                          | 1,051                                     |                                                           | 1,051                                |                                            | 7,862                                         |                                          |                                  | 0                             |                                                      | 01/01/2023.                      |
| 41660* BU 8          | HARTFORD LIFE INSURANCE COMPANY (GARCIA).....    |  | ..                              | 12/01/2019.   | Paydown.....                                 |                           | 1,563         | 1,562     | 622         | 968                                     |                                          | 595                                       |                                                           | 595                                  |                                            | 1,563                                         |                                          |                                  | 0                             |                                                      | 04/18/2033.                      |
| 41660* BV 6          | HARTFORD LIFE INSURANCE CO. (MIHALIC) - CMO..... |  | ..                              | 12/01/2019.   | Paydown.....                                 |                           | 10,275        | 10,272    | 5,256       | 7,943                                   |                                          | 2,331                                     |                                                           | 2,331                                |                                            | 10,275                                        |                                          |                                  | 0                             |                                                      | 08/01/2026.                      |
| 41660* BW 4          | HARTFORD LIFE INSURANCE COMPANY (GALLUP).....    |  | ..                              | 12/01/2019.   | Paydown.....                                 |                           | 8,466         | 8,464     | 5,864       | 7,331                                   |                                          | 1,134                                     |                                                           | 1,134                                |                                            | 8,466                                         |                                          |                                  | 0                             |                                                      | 01/01/2023.                      |

SCHEDULE D - PART 4

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

E14.40

| 1                    | 2                                            |  | 3                               | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|----------------------------------------------|--|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                              |  |                                 |               |                   |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                                  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 41660* BX 2          | HARTFORD LIFE INSURANCE COMPANY - CMO        |  | C                               | 01/19/2019.   | Paydown.....      | .....                     | 20,000        | 20,000    | 7,138       | 11,171                                  | .....                                    | 8,829                                     | .....                                                     | 8,829                                | .....                                      | 20,000                                        | .....                                    | .....                            | 0                             | .....                                                | 01/19/2034.                      |
| 41660* BY 0          | HARTFORD LIFE INSURANCE CO. (DAVALOS) -      |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 7,274         | 7,272     | 3,315       | 5,148                                   | .....                                    | 2,127                                     | .....                                                     | 2,127                                | .....                                      | 7,274                                         | .....                                    | .....                            | 0                             | .....                                                | 12/01/2028.                      |
| 41660* BZ 7          | HARTFORD LIFE INSURANCE CO (KHAMVONGSA)      |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 33,334        | 33,336    | 21,999      | 27,981                                  | .....                                    | 5,352                                     | .....                                                     | 5,352                                | .....                                      | 33,334                                        | .....                                    | .....                            | 0                             | .....                                                | 11/15/2023.                      |
| 41660* CA 1          | HARTFORD LIFE INSURANCE CO (HATHAWAY) -      |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....         | .....     | .....       | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | .....                                      | .....                                         | .....                                    | .....                            | 0                             | .....                                                | .....                            |
| 41660* CB 9          | HARTFORD LIFE INSURANCE COMPANY - CMO        |  | C                               | 03/23/2019.   | VARIOUS.....      | .....                     | 18,363        | 18,363    | 12,556      | 15,984                                  | .....                                    | 2,379                                     | .....                                                     | 2,379                                | .....                                      | 18,363                                        | .....                                    | .....                            | 0                             | .....                                                | 01/01/2023.                      |
| 41660* CD 5          | HARTFORD LIFE INS CO (ROQUEMORE) - CMO       |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 17,000        | 17,000    | 11,889      | 16,731                                  | .....                                    | 269                                       | .....                                                     | 269                                  | .....                                      | 17,000                                        | .....                                    | .....                            | 0                             | .....                                                | 03/23/2019.                      |
| 41660* CF 0          | HARTFORD CEBSCO (DICKINSON) - CMO.....       |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 18,000        | 18,000    | 10,797      | 14,190                                  | .....                                    | 3,810                                     | .....                                                     | 3,810                                | .....                                      | 18,000                                        | .....                                    | .....                            | 0                             | .....                                                | 06/18/2026.                      |
| 41660* CL 7          | HARTFORD LIFE INS CO (ALLEN) - CMO.....      |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 5,001         | 5,000     | 2,973       | 3,754                                   | .....                                    | 1,248                                     | .....                                                     | 1,248                                | .....                                      | 5,001                                         | .....                                    | .....                            | 0                             | .....                                                | 08/01/2027.                      |
| 41660* CM 5          | HARTFORD LIFE INS CO (RENTAS) - CMO.....     |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 2,400         | 2,400     | 1,229       | 1,504                                   | .....                                    | 896                                       | .....                                                     | 896                                  | .....                                      | 2,400                                         | .....                                    | .....                            | 0                             | .....                                                | 03/10/2029.                      |
| 41660* CQ 6          | HARTFORD LIFE INS CO (SALTERS) - CMO.....    |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 8,640         | 8,640     | 4,529       | 6,450                                   | .....                                    | 2,190                                     | .....                                                     | 2,190                                | .....                                      | 8,640                                         | .....                                    | .....                            | 0                             | .....                                                | 02/20/2028.                      |
| 41660* CR 4          | HARTFORD LIFE INS CO (OSCAR JR.) - CMO....   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 4,200         | 4,200     | 2,611       | 3,259                                   | .....                                    | 941                                       | .....                                                     | 941                                  | .....                                      | 4,200                                         | .....                                    | .....                            | 0                             | .....                                                | 06/01/2025.                      |
| 41660* CS 2          | HARTFORD LIFE INS CO (FINLEY) - CMO.....     |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,000         | 6,000     | 3,465       | 4,505                                   | .....                                    | 1,495                                     | .....                                                     | 1,495                                | .....                                      | 6,000                                         | .....                                    | .....                            | 0                             | .....                                                | 12/01/2027.                      |
| 41660* CT 0          | HARTFORD LIFE INS CO (FIGUEROA) - CMO....    |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,638         | 6,636     | 3,226       | 3,649                                   | .....                                    | 2,989                                     | .....                                                     | 2,989                                | .....                                      | 6,638                                         | .....                                    | .....                            | 0                             | .....                                                | 07/15/2038.                      |
| 41660* CV 5          | HARTFORD LIFE INS CO (CRUZ) - CMO.....       |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 17,544        | 17,544    | 12,636      | 15,767                                  | .....                                    | 1,777                                     | .....                                                     | 1,777                                | .....                                      | 17,544                                        | .....                                    | .....                            | 0                             | .....                                                | 12/15/2021.                      |
| 41660* CW 3          | HARTFORD LIFE INS CO (CASTRACANE) - CMO..... |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 21,000        | 21,000    | 13,331      | 15,925                                  | .....                                    | 5,075                                     | .....                                                     | 5,075                                | .....                                      | 21,000                                        | .....                                    | .....                            | 0                             | .....                                                | 12/06/2027.                      |
| 41660* CX 1          | HARTFORD LIFE INS CO (HOUSTON) - CMO.....    |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,000         | 6,000     | 3,301       | 3,154                                   | .....                                    | 2,846                                     | .....                                                     | 2,846                                | .....                                      | 6,000                                         | .....                                    | .....                            | 0                             | .....                                                | 12/08/2033.                      |
| 41660* CY 9          | HARTFORD LIFE INS CO (MIHALIC) - CMO.....    |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 15,912        | 15,912    | 8,252       | 9,898                                   | .....                                    | 6,014                                     | .....                                                     | 6,014                                | .....                                      | 15,912                                        | .....                                    | .....                            | 0                             | .....                                                | 12/15/2033.                      |
| 41660* CZ 6          | HARTFORD LIFE INS CO (GALLUP) - CMO.....     |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 3,120         | 3,120     | 1,809       | 2,205                                   | .....                                    | 915                                       | .....                                                     | 915                                  | .....                                      | 3,120                                         | .....                                    | .....                            | 0                             | .....                                                | 05/01/2027.                      |
| 41660* DA 0          | HARTFORD LIFE INS CO (BARNES) - CMO.....     |  | ..                              | 12/01/2019.   | VARIOUS.....      | .....                     | 5,886         | 5,889     | 3,469       | 4,546                                   | .....                                    | 1,340                                     | .....                                                     | 1,340                                | .....                                      | 5,886                                         | .....                                    | .....                            | 0                             | .....                                                | 01/01/2025.                      |
| 41660* DB 8          | HARTFORD LIFE INSURANCE CO (HUFNAGEL)        |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 31,365        | 31,365    | 22,644      | 31,024                                  | .....                                    | 340                                       | .....                                                     | 340                                  | .....                                      | 31,365                                        | .....                                    | .....                            | 0                             | .....                                                | 12/01/2019.                      |
| 41660* DD 4          | HARTFORD LIFE INSURANCE C (ALLEN, JR.) -     |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,000         | 6,000     | 3,668       | 4,532                                   | .....                                    | 1,468                                     | .....                                                     | 1,468                                | .....                                      | 6,000                                         | .....                                    | .....                            | 0                             | .....                                                | 12/29/2025.                      |
| 41660* DE 2          | HARTFORD LIFE INSURANCE COMPANY (BARNES)     |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 9,600         | 9,600     | 7,004       | 8,997                                   | .....                                    | 603                                       | .....                                                     | 603                                  | .....                                      | 9,600                                         | .....                                    | .....                            | 0                             | .....                                                | 11/01/2020.                      |
| 41660* DF 9          | HARTFORD LIFE INSUR CO (ROQUEMORE) - CMO     |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,000         | 6,000     | 4,777       | 5,661                                   | .....                                    | 339                                       | .....                                                     | 339                                  | .....                                      | 6,000                                         | .....                                    | .....                            | 0                             | .....                                                | 08/01/2020.                      |
| 41660* DG 7          | HARTFORD LIFE INSURANCE CO (MCMILLAN) -      |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,960         | 6,960     | 3,142       | 3,897                                   | .....                                    | 3,063                                     | .....                                                     | 3,063                                | .....                                      | 6,960                                         | .....                                    | .....                            | 0                             | .....                                                | 09/18/2033.                      |
| 41660* DH 5          | HARTFORD LIFE INSURANCE COMPANY - CMO        |  | C                               | 03/09/2019.   | VARIOUS.....      | .....                     | 45,721        | 45,720    | 27,614      | 32,217                                  | .....                                    | 13,505                                    | .....                                                     | 13,505                               | .....                                      | 45,721                                        | .....                                    | .....                            | 0                             | .....                                                | 12/06/2029.                      |
| 41660* DJ 1          | HARTFORD LIFE INSURANCE COMPANY (KEITH)      |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 25,000        | 25,000    | 17,745      | 24,672                                  | .....                                    | 328                                       | .....                                                     | 328                                  | .....                                      | 25,000                                        | .....                                    | .....                            | 0                             | .....                                                | 03/09/2019.                      |
| 41660* DK 8          | HARTFORD LIFE INSURANCE CO (MCMILLAN) -      |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,000         | 6,000     | 3,547       | 4,106                                   | .....                                    | 1,894                                     | .....                                                     | 1,894                                | .....                                      | 6,000                                         | .....                                    | .....                            | 0                             | .....                                                | 12/15/2029.                      |
| 41660* DL 6          | HARTFORD LIFE INSURANCE COMPANY (OSUNA)      |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 13,810        | 13,809    | 5,134       | 6,305                                   | .....                                    | 7,505                                     | .....                                                     | 7,505                                | .....                                      | 13,810                                        | .....                                    | .....                            | 0                             | .....                                                | 03/06/2039.                      |
| 41660* DM 4          | HARTFORD LIFE INSURANCE CO (HUFNAGEL)        |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 7,866         | 7,866     | 4,269       | 5,455                                   | .....                                    | 2,411                                     | .....                                                     | 2,411                                | .....                                      | 7,866                                         | .....                                    | .....                            | 0                             | .....                                                | 06/15/2029.                      |
| 41660* DN 2          | HARTFORD LIFE INSURANCE CO (CLEMONS) - C     |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,000         | 6,000     | 3,755       | 4,659                                   | .....                                    | 1,341                                     | .....                                                     | 1,341                                | .....                                      | 6,000                                         | .....                                    | .....                            | 0                             | .....                                                | 12/29/2025.                      |
| 41660* DP 7          | HARTFORD LIFE INSURANCE CO (ALLEN, JR.).     |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 4,944         | 4,944     | 1,988       | 2,799                                   | .....                                    | 2,145                                     | .....                                                     | 2,145                                | .....                                      | 4,944                                         | .....                                    | .....                            | 0                             | .....                                                | 12/02/2034.                      |
| 41660* DQ 5          | HARTFORD LIFE INSURANCE COMPANY (GALLUP)     |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 18,000        | 18,000    | 10,934      | 13,990                                  | .....                                    | 4,010                                     | .....                                                     | 4,010                                | .....                                      | 18,000                                        | .....                                    | .....                            | 0                             | .....                                                | 12/01/2025.                      |
| 41660* DR 3          | HARTFORD LIFE INSURANCE CO (GUTIERREZ) -     |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 13,794        | 13,791    | 9,529       | 11,323                                  | .....                                    | 2,471                                     | .....                                                     | 2,471                                | .....                                      | 13,794                                        | .....                                    | .....                            | 0                             | .....                                                | 01/01/2025.                      |
| 41660* DS 1          | HARTFORD LIFE INSURANCE COMPANY (DIOUF)      |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 2,200         | 2,412     | 1,269       | 1,567                                   | .....                                    | 633                                       | .....                                                     | 633                                  | .....                                      | 2,200                                         | .....                                    | .....                            | 0                             | .....                                                | 01/31/2030.                      |
| 41660* DS 1          | HARTFORD LIFE INSURANCE COMPANY (DIOUF)      |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 25,694        | 25,699    | 12,180      | 15,427                                  | .....                                    | 10,268                                    | .....                                                     | 10,268                               | .....                                      | 25,694                                        | .....                                    | .....                            | 0                             | .....                                                | 11/13/2032.                      |

SCHEDULE D - PART 4

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

| 1                    | 2           |   | 3                               | 4             | 5                                                     | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------|---|---------------------------------|---------------|-------------------------------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |             |   |                                 |               |                                                       |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                                     | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 41660*               | DV          | 4 |                                 | 12/01/2019.   | HARTFORD LIFE INSURANCE COMPANY (VARGAS) Paydown..... |                           | 19,524        | 19,524    | 9,122       | 11,898                                  |                                          | 7,626                                     |                                                           | 7,626                                |                                            | 19,524                                        |                                          |                                  | 0                             |                                                      | 09/15/2032.                      |
| 41660*               | DY          | 8 |                                 | 12/01/2019.   | HARTFORD LIFE INSURANCE COMPANY (VARGAS) Paydown..... |                           | 11,986        | 11,982    | 6,290       | 7,024                                   |                                          | 4,666                                     |                                                           | 4,666                                |                                            | 11,986                                        |                                          |                                  | 0                             |                                                      | 09/15/2032.                      |
| 41660*               | DZ          | 5 |                                 | 12/01/2019.   | HARTFORD LIFE INSURANCE COMPANY (RHODEN) Paydown..... |                           | 3,724         | 3,729     | 2,058       | 2,518                                   |                                          | 1,205                                     |                                                           | 1,205                                |                                            | 3,724                                         |                                          |                                  | 0                             |                                                      | 11/01/2029.                      |
| 41660*               | EA          | 9 |                                 | 12/01/2019.   | HARTFORD LIFE INSURANCE COMPANY (ZWEEP) Paydown.....  |                           | 11,940        | 11,940    | 6,673       | 7,789                                   |                                          | 4,151                                     |                                                           | 4,151                                |                                            | 11,940                                        |                                          |                                  | 0                             |                                                      | 06/13/2033.                      |
| 41660*               | EB          | 7 |                                 | 12/01/2019.   | HARTFORD LIFE INSURANCE CO (HALL) - CMO Paydown.....  |                           | 8,400         | 8,400     | 4,918       | 5,904                                   |                                          | 2,496                                     |                                                           | 2,496                                |                                            | 8,400                                         |                                          |                                  | 0                             |                                                      | 10/15/2030.                      |
| 41660*               | EC          | 5 |                                 | 12/01/2019.   | HARTFORD CEBSCO (KURTEK) - CMO Paydown.....           |                           | 3,840         | 3,840     | 2,470       | 2,881                                   |                                          | 959                                       |                                                           | 959                                  |                                            | 3,840                                         |                                          |                                  | 0                             |                                                      | 11/08/2026.                      |
| 41660*               | ED          | 3 |                                 | 12/01/2019.   | HARTFORD CEBSCO (ZWEEP) - CMO Paydown.....            |                           | 4,860         | 4,860     | 2,702       | 3,131                                   |                                          | 1,729                                     |                                                           | 1,729                                |                                            | 4,860                                         |                                          |                                  | 0                             |                                                      | 06/13/2033.                      |
| 41660*               | EE          | 1 |                                 | 12/01/2019.   | HARTFORD CEBSCO (HOUSTON) - CMO Paydown.....          |                           | 9,600         | 9,600     | 4,227       | 4,746                                   |                                          | 4,854                                     |                                                           | 4,854                                |                                            | 9,600                                         |                                          |                                  | 0                             |                                                      | 08/15/2038.                      |
| 41660*               | EF          | 8 |                                 | 12/01/2019.   | HARTFORD LIFE INSURANCE COMPANY (ALLEN) Paydown.....  |                           | 7,200         | 7,200     | 4,237       | 4,861                                   |                                          | 2,339                                     |                                                           | 2,339                                |                                            | 7,200                                         |                                          |                                  | 0                             |                                                      | 05/01/2032.                      |
| 41660*               | EH          | 4 |                                 | 07/05/2019.   | PACIFIC INS CO LTD (MOORE) - CMO.....                 |                           | 250,000       | 250,000   | 182,280     | 242,152                                 |                                          | 7,848                                     |                                                           | 7,848                                |                                            | 250,000                                       |                                          |                                  | 0                             |                                                      | 07/05/2019.                      |
| 41660*               | EJ          | 0 |                                 | 12/01/2019.   | HARTFORD CEBSCO (OSUNA) - CMO Paydown.....            |                           | 3,222         | 3,222     | 1,593       | 2,116                                   |                                          | 1,106                                     |                                                           | 1,106                                |                                            | 3,222                                         |                                          |                                  | 0                             |                                                      | 06/15/2029.                      |
| 41660*               | EN          | 1 |                                 | 12/01/2019.   | HARTFORD CEBSCO (COLLMAN) - CMO Paydown.....          |                           | 9,000         | 9,000     | 5,825       | 6,891                                   |                                          | 2,109                                     |                                                           | 2,109                                |                                            | 9,000                                         |                                          |                                  | 0                             |                                                      | 10/01/2025.                      |
| 41660*               | EP          | 6 |                                 | 04/13/2019.   | HARTFORD LIFE INSURANCE COMPANY - CMO Paydown.....    |                           | 3,000         | 3,000     | 1,796       | 1,693                                   |                                          | 1,307                                     |                                                           | 1,307                                |                                            | 3,000                                         |                                          |                                  | 0                             |                                                      | 05/13/2030.                      |
| 41660*               | ER          | 2 |                                 | 04/01/2019.   | HARTFORD CEBSCO (ROBERTS) - CMO.....                  |                           | 25,000        | 25,000    | 18,573      | 24,596                                  |                                          | 404                                       |                                                           | 404                                  |                                            | 25,000                                        |                                          |                                  | 0                             |                                                      | 04/01/2019.                      |
| 41660*               | ET          | 8 |                                 | 12/01/2019.   | HARTFORD CEBSCO (YBARRA) - CMO Paydown.....           |                           | 2,400         | 2,400     | 1,588       | 1,888                                   |                                          | 512                                       |                                                           | 512                                  |                                            | 2,400                                         |                                          |                                  | 0                             |                                                      | 10/03/2024.                      |
| 41660*               | EV          | 3 |                                 | 12/01/2019.   | HARTFORD CEBSCO (ALLEN JR.) - CMO Paydown.....        |                           | 7,200         | 7,200     | 4,489       | 4,985                                   |                                          | 2,215                                     |                                                           | 2,215                                |                                            | 7,200                                         |                                          |                                  | 0                             |                                                      | 05/01/2032.                      |
| 41660*               | EW          | 1 |                                 | 12/01/2019.   | HARTFORD CEBSCO (COLLMAN) - CMO Paydown.....          |                           | 32,063        | 32,064    | 19,974      | 23,002                                  |                                          | 9,060                                     |                                                           | 9,060                                |                                            | 32,063                                        |                                          |                                  | 0                             |                                                      | 05/01/2029.                      |
| 41660*               | EX          | 9 |                                 | 12/01/2019.   | HARTFORD CEBSCO (OSUNA) - CMO Paydown.....            |                           | 10,281        | 10,278    | 5,624       | 6,667                                   |                                          | 3,613                                     |                                                           | 3,613                                |                                            | 10,281                                        |                                          |                                  | 0                             |                                                      | 06/15/2031.                      |
| 41660*               | EZ          | 4 |                                 | 02/10/2019.   | HARTFORD LIFE INSURANCE COMPANY - CMO Paydown.....    |                           | 5,000         | 5,000     | 2,879       | 3,742                                   |                                          | 1,258                                     |                                                           | 1,258                                |                                            | 5,000                                         |                                          |                                  | 0                             |                                                      | 02/10/2024.                      |
| 41660*               | FA          | 8 |                                 | 12/01/2019.   | HARTFORD CEBSCO (BARNETT) - CMO Paydown.....          |                           | 39,811        | 39,811    | 23,040      | 27,128                                  |                                          | 12,683                                    |                                                           | 12,683                               |                                            | 39,811                                        |                                          |                                  | 0                             |                                                      | 05/01/2031.                      |
| 41660*               | FB          | 6 |                                 | 12/01/2019.   | HARTFORD CEBSCO (REAUGH) - CMO Paydown.....           |                           | 5,400         | 5,400     | 2,989       | 3,777                                   |                                          | 1,623                                     |                                                           | 1,623                                |                                            | 5,400                                         |                                          |                                  | 0                             |                                                      | 10/01/2030.                      |
| 41660*               | FD          | 2 |                                 | 12/01/2019.   | HARTFORD CEBSCO (VASQUEZ) - CMO Paydown.....          |                           | 4,942         | 4,944     | 2,267       | 2,623                                   |                                          | 2,318                                     |                                                           | 2,318                                |                                            | 4,942                                         |                                          |                                  | 0                             |                                                      | 05/25/2040.                      |
| 421924               | BK          | 6 |                                 | 09/24/2019.   | HEALTHSOUTH CORP..... Direct.....                     |                           | 212,415       | 210,000   | 214,988     | 213,187                                 |                                          | (955)                                     |                                                           | (955)                                |                                            | 212,415                                       |                                          |                                  | 0                             | 7,898                                                | 11/01/2024.                      |
| 42806D               | AQ          | 2 |                                 | 01/01/2019.   | HERTZ 161 A - ABS.....                                |                           | 624,017       | 625,000   | 623,389     | 624,017                                 |                                          |                                           |                                                           | 0                                    |                                            | 624,017                                       |                                          |                                  | 0                             |                                                      | 03/25/2020.                      |
| 437076               | BW          | 1 |                                 | 11/14/2019.   | BARCLAYS CAPITAL INC.....                             |                           | 471,408       | 420,000   | 417,115     | 417,131                                 |                                          | 221                                       |                                                           | 221                                  |                                            | 417,352                                       |                                          | 54,056                           | 54,056                        | 15,561                                               | 12/06/2028.                      |
| 437084               | GA          | 8 |                                 | 03/01/2019.   | HEAT 047 B3 - RMBS.....                               |                           |               | 63,815    | 71,349      | 71,112                                  | 181                                      | (64)                                      |                                                           | 117                                  |                                            |                                               |                                          |                                  | 0                             | 650                                                  | 01/25/2035.                      |
| 43709Y               | AB          | 5 |                                 | 09/27/2019.   | HEMT 066 2A1 - RMBS.....                              |                           | 603,651       | 8,494,608 | 996,108     | 892,869                                 | 103,239                                  | (17,101)                                  |                                                           | 86,138                               |                                            | 979,007                                       |                                          | (375,356)                        | (375,356)                     | 40,666                                               | 03/25/2037.                      |
| 43731Q               | AC          | 2 |                                 | 12/19/2019.   | HPA 191 B - CMBS.....                                 |                           | 9,610         | 9,610     | 9,609       |                                         |                                          | 0                                         |                                                           | 0                                    |                                            | 9,610                                         |                                          |                                  | 0                             | 86                                                   | 09/19/2039.                      |
| 44107H               | AC          | 6 |                                 | 09/24/2019.   | HOSPITAL FOR SPECIAL SURGERY.....                     |                           | 2,693,800     | 2,500,000 | 2,500,000   | 2,500,000                               |                                          |                                           |                                                           | 0                                    |                                            | 2,500,000                                     |                                          | 193,800                          | 193,800                       | 92,127                                               | 04/01/2028.                      |
| 444859               | BJ          | 0 |                                 | 11/14/2019.   | HUMANA INC.....                                       |                           | 234,660       | 230,000   | 229,609     | 229,684                                 |                                          | 68                                        |                                                           | 68                                   |                                            | 229,753                                       |                                          | 4,907                            | 4,907                         | 6,114                                                | 12/15/2022.                      |
| 44930U               | AD          | 8 |                                 | 08/15/2019.   | HART 16A A3 - ABS.....                                |                           | 367,546       | 367,546   | 365,436     | 366,415                                 |                                          | 1,131                                     |                                                           | 1,131                                |                                            | 367,546                                       |                                          |                                  | 0                             | 1,887                                                | 09/15/2020.                      |
| 44962L               | AG          | 2 |                                 | 12/18/2019.   | IHS MARKIT LTD.....                                   |                           | 529,635       | 500,000   | 497,400     | 497,533                                 |                                          | 495                                       |                                                           | 495                                  |                                            | 498,029                                       |                                          | 31,606                           | 31,606                        | 29,047                                               | 08/01/2023.                      |
| 45073D               | AB          | 4 |                                 | 12/26/2019.   | IXIS 07HE1 A2 - RMBS.....                             |                           | 352,110       | 352,110   | 121,592     | 110,545                                 |                                          | 869                                       |                                                           | 869                                  |                                            | 352,110                                       |                                          |                                  | 0                             | 2,522                                                | 05/25/2037.                      |
| 45073D               | AD          | 0 |                                 | 12/26/2019.   | IXIS 07HE1 A4 - RMBS.....                             |                           | 500,368       | 500,368   | 179,498     | 177,171                                 |                                          | 313                                       |                                                           | 313                                  |                                            | 500,368                                       |                                          |                                  | 0                             | 3,755                                                | 05/25/2037.                      |
| 45254N               | MP          | 9 |                                 | 12/26/2019.   | IMM 051 2A2 - RMBS.....                               |                           | 136,006       | 136,006   | 74,123      | 77,235                                  |                                          | 5,305                                     |                                                           | 5,305                                |                                            | 136,006                                       |                                          |                                  | 0                             | 2,350                                                | 04/25/2035.                      |
| 45254N               | PG          | 6 |                                 | 12/26/2019.   | IMM 054 1M1 - RMBS.....                               |                           | 5,540         | 5,540     | 1,288       | 930                                     |                                          | 4,611                                     |                                                           | 4,611                                |                                            | 5,540                                         |                                          |                                  | 0                             | 96                                                   | 05/25/2035.                      |



SCHEDULE D - PART 4

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

E14.42

| 1                    | 2  |             |                                                   | 3                               | 4                | 5                                   | 6                            | 7             | 8          | 9           | 10                                            | Change in Book/Adjusted Carrying Value             |                                                                           |                                            |                                                     |       | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                                  | 21                                        |             |             |
|----------------------|----|-------------|---------------------------------------------------|---------------------------------|------------------|-------------------------------------|------------------------------|---------------|------------|-------------|-----------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|-------------|-------------|
|                      |    |             |                                                   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser                   | Number of<br>Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | 11                                                 | 12                                                                        | 13                                         | 14                                                  | 15    | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |             |             |
| CUSIP Identification |    | Description | Unrealized<br>Valuation<br>Increase<br>(Decrease) |                                 |                  |                                     |                              |               |            |             |                                               | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |       |                                                     |                                                   |                                        |                                     |                                                                     |                                           |             |             |
| 45254N               | PH | 4           | IMM 054 1M2 - RMBS.....                           | ..                              | 12/26/2019.      | Paydown.....                        |                              | 260,727       | 260,727    | 157,088     | 144,540                                       |                                                    | (2,125)                                                                   |                                            | (2,125)                                             |       | 260,727                                             |                                                   |                                        | 0                                   | 4,562                                                               | 05/25/2035.                               |             |             |
| 45254N               | QK | 6           | IMM 056 1M1 - RMBS.....                           | ..                              | 12/26/2019.      | Paydown.....                        |                              | 193,713       | 360,368    | 614,447     | 221,351                                       | 9,406                                              | (26,629)                                                                  |                                            | (17,223)                                            |       | 193,713                                             |                                                   |                                        | 0                                   | 41,394                                                              | 10/25/2035.                               |             |             |
| 45254N               | QQ | 3           | IMM 056 2A1 - RMBS.....                           | ..                              | 12/26/2019.      | Paydown.....                        |                              | 321,901       | 321,901    | 179,057     | 185,271                                       |                                                    | 136,629                                                                   |                                            | 136,629                                             |       | 321,901                                             |                                                   |                                        | 0                                   | 8,883                                                               | 10/25/2035.                               |             |             |
| 45255R               | AZ | 0           | IMSA 063 A7 - RMBS.....                           | ..                              | 04/01/2019.      | VARIOUS.....                        |                              | 10,360,856    | 14,387,245 | 9,845,192   | 10,024,697                                    |                                                    | (6,770)                                                                   |                                            | (6,770)                                             |       | 10,017,927                                          |                                                   | 342,929                                | 342,929                             | 94,112                                                              | 11/25/2036.                               |             |             |
| 453247               | AD | 0           | MMCFND 1 B2 - CDO.....                            | C                               | 12/01/2019.      | Paydown.....                        |                              | 278,133       | 278,133    | 278,133     | 2,603,670                                     |                                                    |                                                                           |                                            | 0                                                   |       | 278,133                                             |                                                   |                                        | 0                                   | 8,635                                                               | 06/01/2033.                               |             |             |
| 456606               | KH | 4           | INABS 06A A3 - RMBS.....                          | ..                              | 12/26/2019.      | Paydown.....                        |                              | 378,240       | 378,240    | 338,525     | 358,255                                       |                                                    | 19,985                                                                    |                                            | 19,985                                              |       | 378,240                                             |                                                   |                                        | 0                                   | 6,199                                                               | 03/25/2036.                               |             |             |
| 45660L               | 5S | 4           | INDX 06AR3 21A - CMO/RMBS.....                    | ..                              | 12/01/2019.      | Paydown.....                        |                              | 7,109         | 7,528      | 2,095       | 1,646                                         |                                                    | (92)                                                                      |                                            | (92)                                                |       | 7,109                                               |                                                   |                                        | 0                                   | 132                                                                 | 03/25/2036.                               |             |             |
| 45660L               | 6U | 8           | RAST 06A1 3A2 - CMO/RMBS.....                     | ..                              | 12/01/2019.      | Paydown.....                        |                              | 174,725       | 174,287    | 132,528     | 123,959                                       |                                                    | (1,279)                                                                   |                                            | (1,279)                                             |       | 174,725                                             |                                                   |                                        | 0                                   | 4,834                                                               | 04/25/2036.                               |             |             |
| 45660L               | A2 | 5           | RAST 05A11C 1A5 - CMO/RMBS.....                   | ..                              | 12/01/2019.      | Paydown.....                        |                              | 255,875       | 259,501    | 235,659     | 209,449                                       |                                                    | 484                                                                       |                                            | 484                                                 |       | 255,875                                             |                                                   |                                        | 0                                   | 7,272                                                               | 10/25/2035.                               |             |             |
| 45660L               | QJ | 1           | INDX 05AR11 A4 - CMO/RMBS.....                    | ..                              | 12/01/2019.      | Paydown.....                        |                              | 663,835       | 700,763    | 483,527     | 386,387                                       |                                                    | 10,494                                                                    |                                            | 10,494                                              |       | 663,835                                             |                                                   |                                        | 0                                   | 16,132                                                              | 08/25/2035.                               |             |             |
| 45660L               | RJ | 0           | INDX 05AR13 5A2 - CMO/RMBS.....                   | ..                              | 12/01/2019.      | Paydown.....                        |                              | 83,380        | 90,586     | 43,750      | 6,026                                         |                                                    | 23,140                                                                    |                                            | 23,140                                              |       | 83,380                                              |                                                   |                                        | 0                                   | 22,025                                                              | 08/25/2035.                               |             |             |
| 45660L               | WS | 4           | INDX 05AR18 1X - CMO/RMBS.....                    | ..                              | 12/01/2019.      | VARIOUS.....                        |                              |               |            | 60,296      | 346,059                                       | 162,127                                            |                                                                           |                                            | 162,127                                             |       |                                                     |                                                   | 0                                      |                                     |                                                                     | 10/27/2036.                               |             |             |
| 45660L               | XP | 9           | RAST 05A10 A5 - CMO/RMBS.....                     | ..                              | 12/01/2019.      | Paydown.....                        |                              | 698,413       | 715,319    | 617,727     | 449,990                                       |                                                    | 23,437                                                                    |                                            | 23,437                                              |       | 698,413                                             |                                                   |                                        | 0                                   | 22,954                                                              | 09/25/2035.                               |             |             |
| 45660N               | QA | 6           | RAST 03A5 A2 - CMO/RMBS.....                      | ..                              | 12/01/2019.      | Paydown.....                        |                              | 14,744        | 14,744     | 12,857      | 13,458                                        |                                                    | 1,286                                                                     |                                            | 1,286                                               |       | 14,744                                              |                                                   |                                        | 0                                   | 451                                                                 | 05/25/2033.                               |             |             |
| 45660N               | UG | 8           | RAST 03A10 A4 - CMO/RMBS.....                     | ..                              | 12/01/2019.      | Paydown.....                        |                              | 137,911       | 137,911    | 104,813     | 111,323                                       |                                                    | 26,588                                                                    |                                            | 26,588                                              |       | 137,911                                             |                                                   |                                        | 0                                   | 3,431                                                               | 09/25/2033.                               |             |             |
| 45661J               | AC | 7           | INDB 061 A3A - RMBS.....                          | ..                              | 12/26/2019.      | Paydown.....                        |                              | 170,056       | 170,056    | 85,453      | 83,998                                        |                                                    | 317                                                                       |                                            | 317                                                 |       | 170,056                                             |                                                   |                                        | 0                                   | 1,744                                                               | 07/25/2036.                               |             |             |
| 456652               | AC | 0           | IMJA 07A1 A3 - CMO/RMBS.....                      | ..                              | 11/01/2019.      | Paydown.....                        |                              | 126,335       | 125,890    | 91,142      |                                               |                                                    | (532)                                                                     |                                            | (532)                                               |       | 126,335                                             |                                                   |                                        | 0                                   | 1,209                                                               | 08/25/2037.                               |             |             |
| 456681               | AE | 5           | INDX 07AR13 4A1 - CMO/RMBS.....                   | ..                              | 12/01/2019.      | Paydown.....                        |                              | 285,809       | 313,955    | 230,127     | 154,217                                       |                                                    | (10,363)                                                                  |                                            | (10,363)                                            |       | 285,809                                             |                                                   |                                        | 0                                   | 13,951                                                              | 07/25/2037.                               |             |             |
| 45669E               | AC | 0           | INDX 07AR5A 2A1 - CMO/RMBS.....                   | ..                              | 12/01/2019.      | Paydown.....                        |                              | 297,315       | 295,071    | 223,832     | 219,450                                       |                                                    | (1,503)                                                                   |                                            | (1,503)                                             |       | 297,315                                             |                                                   |                                        | 0                                   | 5,699                                                               | 05/26/2037.                               |             |             |
| 45670B               | AP | 4           | INDX 07AR21 7A2 - CMO/RMBS.....                   | ..                              | 12/01/2019.      | Paydown.....                        |                              | 153,058       | 413,437    | 270,801     |                                               |                                                    | 407                                                                       |                                            | 407                                                 |       | 153,058                                             |                                                   |                                        | 0                                   | 7,894                                                               | 09/25/2037.                               |             |             |
| 45684@               | AA | 4           | ING LIFE INSURANCE AND ANNUITY (BETHEL).....      | ..                              | 12/01/2019.      | Paydown.....                        |                              | 18,000        | 18,000     | 10,095      | 12,085                                        |                                                    | 5,915                                                                     |                                            | 5,915                                               |       | 18,000                                              |                                                   |                                        | 0                                   |                                                                     | 10/11/2030.                               |             |             |
| 45684@               | AB | 2           | ING LIFE INS CO (BETHEL) - CMO.....               | ..                              | 12/01/2019.      | Paydown.....                        |                              | 9,000         | 9,000      | 4,835       | 6,573                                         |                                                    | 2,427                                                                     |                                            | 2,427                                               |       | 9,000                                               |                                                   |                                        | 0                                   |                                                                     | 12/11/2028.                               |             |             |
| 45684@               | AC | 0           | ING LIFE INS AND ANNUITY CO. (BETHEL) -.....      | ..                              | 12/01/2019.      | Paydown.....                        |                              | 26,040        | 26,040     | 15,847      | 18,134                                        |                                                    | 7,906                                                                     |                                            | 7,906                                               |       | 26,040                                              |                                                   |                                        | 0                                   |                                                                     | 10/11/2030.                               |             |             |
| 458140               | AS | 9           | INTEL CORP.....                                   | ..                              | 08/30/2019.      | MILLENNIUM ADVISORS LLC.....        |                              | 272,540       | 250,000    | 262,745     | 260,097                                       |                                                    | (990)                                                                     |                                            | (990)                                               |       | 259,107                                             |                                                   | 13,433                                 | 13,433                              | 10,149                                                              | 07/29/2025.                               |             |             |
| 45824#               | AA | 3           | INTEGRITY LIFE INSURANCE (GARCIA-<br>PORTEE)..... | ..                              | 12/01/2019.      | Paydown.....                        |                              |               | 12,094     | 12,093      | 6,958                                         | 8,742                                              |                                                                           | 3,352                                      |                                                     | 3,352 |                                                     | 12,094                                            |                                        | 0                                   |                                                                     |                                           | 03/25/2028. |             |
| 45824#               | AB | 1           | INTEGRITY LIFE INSURANCE (SERNA) - CMO.....       | ..                              | 12/01/2019.      | Paydown.....                        |                              | 10,061        | 10,063     | 5,130       | 7,736                                         |                                                    | 2,325                                                                     |                                            | 2,325                                               |       | 10,061                                              |                                                   | 0                                      |                                     |                                                                     |                                           | 05/28/2026. |             |
| 45824#               | AC | 9           | INTEGRITY LIFE INS CO (GARCIA-KOROTNEY).....      | ..                              | 12/01/2019.      | Paydown.....                        |                              | 3,453         | 3,453      | 1,499       | 1,872                                         |                                                    | 1,580                                                                     |                                            | 1,580                                               |       | 3,453                                               |                                                   | 0                                      |                                     |                                                                     |                                           | 03/25/2034. |             |
| 45824#               | AD | 7           | INTEGRITY LIFE INS CO (GARCIA-KOROTNEY).....      | ..                              | 12/01/2019.      | Paydown.....                        |                              | 4,143         | 4,146      | 2,606       | 3,152                                         |                                                    | 991                                                                       |                                            | 991                                                 |       | 4,143                                               |                                                   | 0                                      |                                     |                                                                     |                                           | 03/25/2026. |             |
| 45824#               | AF | 2           | GENERAL AMER LIFE INS (GARCIA-<br>KOROTNEY).....  | ..                              | 12/01/2019.      | Paydown.....                        |                              |               | 1,315      | 1,311       | 574                                           | 690                                                |                                                                           | 625                                        |                                                     | 625   |                                                     | 1,315                                             |                                        | 0                                   |                                                                     |                                           |             | 03/25/2034. |
| 45866F               | AC | 8           | INTERCONTINENTAL EXCHANGE INC.....                | ..                              | 01/11/2019.      | PERSHING DIV OF DLJ SEC LNDING..... |                              | 59,691        | 60,000     | 59,933      | 59,973                                        |                                                    | 1                                                                         |                                            | 1                                                   |       | 59,974                                              |                                                   | (283)                                  | (283)                               | 202                                                                 | 12/01/2020.                               |             |             |
| 459200               | KA | 8           | INTERNATIONAL BUSINESS MACHINES CORP.....         | ..                              | 06/27/2019.      | VARIOUS.....                        |                              | 271,675       | 260,000    | 259,347     |                                               |                                                    | 7                                                                         |                                            | 7                                                   |       | 259,354                                             |                                                   | 12,321                                 | 12,321                              | 1,163                                                               | 05/15/2029.                               |             |             |
| 45950V               | EM | 4           | INTERNATIONAL FINANCE CORP.....                   | ..                              | 10/29/2019.      | HSBC SECURITIES.....                |                              | 5,347,422     | 5,260,425  | 5,804,995   | 5,303,552                                     |                                                    | 4,654                                                                     |                                            | 4,654                                               |       | 5,308,206                                           |                                                   | (75,812)                               | 115,028                             | 39,217                                                              | 207,688                                   | 11/25/2024. |             |
| 459745               | GK | 5           | INTERNATIONAL LEASE FINANCE CORP.....             | C                               | 11/05/2019.      | MORGAN STANLEY CO.....              |                              | 102,700       | 90,000     | 109,350     | 101,914                                       |                                                    | (3,188)                                                                   |                                            | (3,188)                                             |       | 98,726                                              |                                                   |                                        | 3,974                               | 3,974                                                               | 10,156                                    | 01/15/2022. |             |
| 465968               | AL | 9           | JPMCC 17JP7 C - CMBS.....                         | ..                              | 12/16/2019.      | BARCLAYS CAPITAL INC.....           |                              | 10,075,000    | 10,000,000 | 9,492,578   | 9,530,964                                     |                                                    | 46,144                                                                    |                                            | 46,144                                              |       | 9,577,107                                           |                                                   | 497,893                                | 497,893                             | 389,640                                                             | 09/15/2050.                               |             |             |
| 466112               | AF | 6           | JBS USA LLC.....                                  | C                               | 04/15/2019.      | CORPORATE ACTION.....               |                              | 4,723,875     | 4,845,000  | 4,916,675   | 4,871,000                                     |                                                    | (17,908)                                                                  |                                            | (17,908)                                            |       | 4,853,093                                           |                                                   | (129,218)                              | (129,218)                           | 276,098                                                             | 06/01/2021.                               |             |             |
| 46611D               | AB | 1           | JBS INVESTMENTS GMBH.....                         | C                               | 08/01/2019.      | CORPORATE ACTION.....               |                              | 727,825       | 700,000    | 700,000     | 700,000                                       |                                                    |                                                                           |                                            | 0                                                   |       | 700,000                                             |                                                   | 27,825                                 | 27,825                              | 42,715                                                              | 04/03/2024.                               |             |             |
| 46611J               | AA | 0           | JBG / ROCKVILLE NCI CAMPUS L L C.....             | ..                              | 12/15/2019.      | Paydown.....                        |                              | 561,607       | 561,607    | 561,607     | 561,607                                       |                                                    | 0                                                                         |                                            | 0                                                   |       | 561,607                                             |                                                   | 0                                      | 0                                   | 11,936                                                              | 07/15/2023.                               |             |             |
| 46618L               | AA | 8           | HENDR 151 A - ABS.....                            | ..                              | 12/15/2019.      | Paydown.....                        |                              | 242,979       | 242,979    | 239,638     | 239,909                                       |                                                    | 3,070                                                                     |                                            | 3,070                                               |       | 242,979                                             |                                                   | 0                                      | 0                                   | 4,431                                                               | 09/15/2072.                               |             |             |
| 46620J               | AA | 9           | HENDR 171 A - ABS.....                            | ..                              | 12/16/2019.      | Paydown.....                        |                              | 52,286        | 52,286     | 52,139      | 52,147                                        |                                                    | 139                                                                       |                                            | 139                                                 |       | 52,286                                              |                                                   | 0                                      | 0                                   | 1,219                                                               | 08/16/2060.                               |             |             |
| 466247               | B5 | 1           | JPMMT 05S3 2A2 - CMO/RMBS.....                    | ..                              | 12/01/2019.      | Paydown.....                        |                              | 54,123        | 52,964     | 51,550      | 43,310                                        |                                                    | 10,812                                                                    |                                            | 10,812                                              |       | 54,123                                              |                                                   | 0                                      | 0                                   | 1,383                                                               | 01/25/2021.                               |             |             |

SCHEDULE D - PART 4

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

| 1                    | 2                                             |  |  | 3                               | 4             | 5                                            | 6                         | 7               | 8               | 9               | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-----------------------------------------------|--|--|---------------------------------|---------------|----------------------------------------------|---------------------------|-----------------|-----------------|-----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                               |  |  |                                 |               |                                              |                           |                 |                 |                 |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                                   |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                            | Number of Shares of Stock | Consideration   | Par Value       | Actual Cost     | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 466247 J4 6          | JPMMT 06A2 2A1 - CMO/RMBS.....                |  |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....229,400    | .....236,693    | .....194,088    | .....179,251                            | .....                                    | .....4,795                                | .....                                                     | .....4,795                           | .....                                      | .....229,400                                  | .....                                    | .....                            | .....0                        | .....4,732                                           | 04/25/2036.                      |
| 46625H JD 3          | JPMORGAN CHASE & CO.....                      |  |  | ..                              | 07/15/2019.   | MERRILL LYNCH PIERCE FENNER & SMITH INC..... | .....                     | .....94,621     | .....90,000     | .....100,195    | .....93,705                             | .....                                    | .....(629)                                | .....                                                     | .....(629)                           | .....                                      | .....93,076                                   | .....                                    | .....1,545                       | .....1,545                    | .....3,960                                           | 01/24/2022.                      |
| 46625H MN 7          | JPMORGAN CHASE & CO.....                      |  |  | ..                              | 08/07/2019.   | BARCLAYS CAPITAL INC.....                    | .....                     | .....2,156,060  | .....2,000,000  | .....2,012,100  | .....2,011,502                          | .....                                    | .....(959)                                | .....                                                     | .....(959)                           | .....                                      | .....2,010,543                                | .....                                    | .....145,517                     | .....145,517                  | .....82,983                                          | 07/15/2025.                      |
| 46625H RX 0          | JPMORGAN CHASE & CO.....                      |  |  | ..                              | 12/26/2019.   | VARIOUS.....                                 | .....                     | .....217,059    | .....210,000    | .....209,637    | .....209,698                            | .....                                    | .....25                                   | .....                                                     | .....25                              | .....                                      | .....209,723                                  | .....                                    | .....7,336                       | .....7,336                    | .....5,932                                           | 12/01/2027.                      |
| 46627M ER 4          | JPALT 06S1B 119 - CMO/RMBS.....               |  |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....22,652     | .....19,908     | .....13,591     | .....13,591                             | .....                                    | .....(226)                                | .....                                                     | .....(226)                           | .....                                      | .....22,652                                   | .....                                    | .....                            | .....0                        | .....722                                             | 03/25/2036.                      |
| 46628B BC 3          | JPMMT 06A6 31 - CMO/RMBS.....                 |  |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....34,771     | .....34,771     | .....23,318     | .....17,274                             | .....                                    | .....17,496                               | .....                                                     | .....17,496                          | .....                                      | .....34,771                                   | .....                                    | .....                            | .....0                        | .....810                                             | 10/25/2036.                      |
| 46628U AE 8          | JPALT 06A3A 1A5 - RMBS.....                   |  |  | ..                              | 03/01/2019.   | Direct.....                                  | .....                     | .....990,769    | .....73,167     | .....0          | .....1,073,571                          | .....                                    | .....(82,802)                             | .....                                                     | .....(82,802)                        | .....                                      | .....990,769                                  | .....                                    | .....                            | .....0                        | .....273,903                                         | 07/25/2036.                      |
| 46629A AJ 0          | JPMMT 06S3 A9 - CMO/RMBS.....                 |  |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....214,249    | .....204,317    | .....185,928    | .....141,515                            | .....                                    | .....(856)                                | .....                                                     | .....(856)                           | .....                                      | .....214,249                                  | .....                                    | .....                            | .....0                        | .....4,269                                           | 08/25/2036.                      |
| 46629A AW 1          | JPMMT 06S3 A21 - CMO/RMBS.....                |  |  | ..                              | 12/25/2019.   | Paydown.....                                 | .....                     | .....358,736    | .....435,825    | .....252,643    | .....141,605                            | .....                                    | .....(1,936)                              | .....                                                     | .....(1,936)                         | .....                                      | .....358,736                                  | .....                                    | .....                            | .....0                        | .....7,799                                           | 08/25/2036.                      |
| 46629C AM 9          | JPMMT 06A5 3A6 - CMO/RMBS.....                |  |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....530,457    | .....530,366    | .....413,023    | .....348,153                            | .....                                    | .....13,681                               | .....                                                     | .....13,681                          | .....                                      | .....530,457                                  | .....                                    | .....                            | .....0                        | .....11,650                                          | 08/25/2036.                      |
| 46629E AE 3          | JPALT 06A4 A5 - RMBS.....                     |  |  | ..                              | 12/26/2019.   | Paydown.....                                 | .....                     | .....58,431     | .....58,527     | .....47,846     | .....55,655                             | .....                                    | .....2,776                                | .....                                                     | .....2,776                           | .....                                      | .....58,431                                   | .....                                    | .....                            | .....0                        | .....842                                             | 09/25/2036.                      |
| 46629Q AC 0          | JPMAC 06CH2 AF2 - RMBS.....                   |  |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....114,488    | .....114,488    | .....94,238     | .....68,422                             | .....                                    | .....1,330                                | .....                                                     | .....1,330                           | .....                                      | .....114,488                                  | .....                                    | .....                            | .....0                        | .....2,189                                           | 01/27/2025.                      |
| 466302 AJ 5          | JPALT 06S4 A6 - RMBS.....                     |  |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....182,020    | .....191,298    | .....168,342    | .....149,407                            | .....                                    | .....5,681                                | .....                                                     | .....5,681                           | .....                                      | .....182,020                                  | .....                                    | .....                            | .....0                        | .....4,881                                           | 12/25/2036.                      |
| 46630G AY 1          | JPMMT 07A1 6A2 - CMO/RMBS.....                |  |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....12,123     | .....12,123     | .....10,414     | .....10,223                             | .....                                    | .....183                                  | .....                                                     | .....183                             | .....                                      | .....12,123                                   | .....                                    | .....                            | .....0                        | .....284                                             | 07/25/2035.                      |
| 46630G BG 9          | JPMMT 07A1 7A4 - CMO/RMBS.....                |  |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....59,375     | .....59,375     | .....52,027     | .....51,550                             | .....                                    | .....576                                  | .....                                                     | .....576                             | .....                                      | .....59,375                                   | .....                                    | .....                            | .....0                        | .....1,228                                           | 07/25/2035.                      |
| 46630J AE 9          | JPMCC 07LD10 AM - CMBS.....                   |  |  | ..                              | 11/15/2019.   | Paydown.....                                 | .....                     | .....731,094    | .....731,094    | .....736,349    | .....731,094                            | .....                                    | .....0                                    | .....                                                     | .....0                               | .....                                      | .....731,094                                  | .....                                    | .....                            | .....0                        | .....25,622                                          | 01/15/2049.                      |
| 46630J AP 4          | JPMCC 07LD10 AJS - CMBS.....                  |  |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....3,997,551  | .....4,600,000  | .....769,880    | .....769,880                            | .....                                    | .....134,283                              | .....                                                     | .....134,283                         | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....29,818                                          | 01/15/2049.                      |
| 466313 AH 6          | JABIL INC.....                                |  |  | ..                              | 06/19/2019.   | VARIOUS.....                                 | .....                     | .....4,220,279  | .....4,600,000  | .....4,577,344  | .....4,579,087                          | .....                                    | .....320                                  | .....                                                     | .....320                             | .....                                      | .....4,579,407                                | .....                                    | .....(359,129)                   | .....(359,129)                | .....126,109                                         | 01/12/2028.                      |
| 46631N CR 8          | JPMMT 07S3 A64 - CMO/RMBS.....                |  |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....376,106    | .....455,265    | .....364,037    | .....317,511                            | .....                                    | .....(3,402)                              | .....                                                     | .....(3,402)                         | .....                                      | .....376,106                                  | .....                                    | .....                            | .....0                        | .....12,330                                          | 08/25/2037.                      |
| 46632T AB 1          | JPMMT 08R2 1A2 - CMO/RMBS.....                |  |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....           | .....261,377    | .....104,792    | .....106,159                            | .....                                    | .....(3,135)                              | .....                                                     | .....(3,135)                         | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....7,614                                           | 07/29/2037.                      |
| 46639J AD 2          | JPMCC 13C10 A4 - CMBS.....                    |  |  | ..                              | 06/17/2019.   | Paydown.....                                 | .....                     | .....121,278    | .....121,278    | .....120,856    | .....120,963                            | .....                                    | .....314                                  | .....                                                     | .....314                             | .....                                      | .....121,278                                  | .....                                    | .....                            | .....0                        | .....3,764                                           | 12/17/2047.                      |
| 46640L AN 2          | JPMBB 13C14 D - CMBS.....                     |  |  | ..                              | 12/09/2019.   | BARCLAYS CAPITAL INC.....                    | .....                     | .....2,240,134  | .....2,302,000  | .....2,232,400  | .....2,264,365                          | .....                                    | .....8,391                                | .....                                                     | .....8,391                           | .....                                      | .....2,272,757                                | .....                                    | .....(32,623)                    | .....(32,623)                 | .....111,233                                         | 08/17/2046.                      |
| 46641W AG 2          | JPMBB 14C19 D - CMBS.....                     |  |  | ..                              | 12/20/2019.   | BARCLAYS CAPITAL INC.....                    | .....                     | .....8,100,000  | .....8,000,000  | .....7,306,480  | .....7,574,029                          | .....                                    | .....68,414                               | .....                                                     | .....68,414                          | .....                                      | .....7,642,442                                | .....                                    | .....457,558                     | .....457,558                  | .....403,989                                         | 04/17/2047.                      |
| 46642N AJ 5          | JPMBB 14C22 D - CMBS.....                     |  |  | ..                              | 12/13/2019.   | BARCLAYS CAPITAL INC.....                    | .....                     | .....12,525,000 | .....15,000,000 | .....13,849,219 | .....14,257,741                         | .....                                    | .....110,028                              | .....                                                     | .....110,028                         | .....                                      | .....14,367,769                               | .....                                    | .....(1,842,769)                 | .....(1,842,769)              | .....724,521                                         | 09/17/2047.                      |
| 46643A AG 8          | JPMBB 14C23 D - CMBS.....                     |  |  | ..                              | 12/12/2019.   | BARCLAYS CAPITAL INC.....                    | .....                     | .....16,830,000 | .....17,000,000 | .....15,065,625 | .....15,758,455                         | .....                                    | .....182,545                              | .....                                                     | .....182,545                         | .....                                      | .....15,941,000                               | .....                                    | .....889,000                     | .....889,000                  | .....714,396                                         | 09/17/2047.                      |
| 46643G AB 6          | JPMBB 14C24 A2 - CMBS.....                    |  |  | ..                              | 08/16/2019.   | VARIOUS.....                                 | .....                     | .....1,460,341  | .....1,461,131  | .....1,460,674  | .....1,460,390                          | .....                                    | .....440                                  | .....                                                     | .....440                             | .....                                      | .....1,460,830                                | .....                                    | .....(490)                       | .....(490)                    | .....31,446                                          | 11/18/2047.                      |
| 46643P BA 7          | JPMBB 14C25 A1 - CMBS.....                    |  |  | ..                              | 04/17/2019.   | Paydown.....                                 | .....                     | .....178,500    | .....178,500    | .....177,761    | .....178,227                            | .....                                    | .....273                                  | .....                                                     | .....273                             | .....                                      | .....178,500                                  | .....                                    | .....                            | .....0                        | .....532                                             | 11/18/2047.                      |
| 46643T AL 6          | JPMBB 14C26 D - CMBS.....                     |  |  | ..                              | 04/02/2019.   | SANDLER O'NEILL & PARTNERS, LP.....          | .....                     | .....4,675,000  | .....5,000,000  | .....4,510,156  | .....4,662,079                          | .....                                    | .....12,574                               | .....                                                     | .....12,574                          | .....                                      | .....4,674,653                                | .....                                    | .....347                         | .....347                      | .....67,457                                          | 01/17/2048.                      |
| 46647P AY 2          | JPMORGAN CHASE & CO.....                      |  |  | ..                              | 10/10/2019.   | VARIOUS.....                                 | .....                     | .....374,789    | .....350,000    | .....350,000    | .....350,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....350,000                                  | .....                                    | .....24,789                      | .....24,789                   | .....11,125                                          | 12/05/2024.                      |
| 46650C AA 7          | JBS INVESTMENTS GMBH.....                     |  |  | C                               | 03/12/2019.   | HSBC SECURITIES.....                         | .....                     | .....2,052,500  | .....2,000,000  | .....1,986,380  | .....1,986,405                          | .....                                    | .....284                                  | .....                                                     | .....284                             | .....                                      | .....1,986,690                                | .....                                    | .....65,810                      | .....65,810                   | .....53,667                                          | 01/15/2026.                      |
| 470473 AE 9          | JTWN 5 D - CDO.....                           |  |  | ..                              | 12/05/2019.   | VARIOUS.....                                 | .....                     | .....12,935,000 | .....13,000,000 | .....12,663,500 | .....12,697,143                         | .....                                    | .....53,036                               | .....                                                     | .....53,036                          | .....                                      | .....12,750,179                               | .....                                    | .....184,821                     | .....184,821                  | .....937,416                                         | 01/19/2027.                      |
| 47206V AN 4          | JPARK 1R 1R - CDO.....                        |  |  | ..                              | 11/08/2019.   | CITIGROUP GLOBAL MARKETS, INC.....           | .....                     | .....9,723,000  | .....10,000,000 | .....10,000,000 | .....10,000,000                         | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....10,000,000                               | .....                                    | .....(277,000)                   | .....(277,000)                | .....471,590                                         | 10/20/2027.                      |
| 47215B AD 9          | JCPL 06A A4 - ABS.....                        |  |  | ..                              | 12/05/2019.   | Paydown.....                                 | .....                     | .....617,683    | .....617,683    | .....587,185    | .....613,036                            | .....                                    | .....4,647                                | .....                                                     | .....4,647                           | .....                                      | .....617,683                                  | .....                                    | .....                            | .....0                        | .....22,357                                          | 06/05/2023.                      |
| 47232C AY 0          | JMAC 09R1E 5A6 - CMO/RMBS.....                |  |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....           | .....94,384     | .....43,439     | .....43,640                             | .....                                    | .....815                                  | .....                                                     | .....815                             | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....2,251                                           | 05/21/2036.                      |
| 47232M AD 4          | JEFFERIES FINANCE LLC.....                    |  |  | ..                              | 07/16/2019.   | Stifel Nicolaus & Co.....                    | .....                     | .....1,234,375  | .....1,250,000  | .....1,251,250  | .....1,250,993                          | .....                                    | .....30                                   | .....                                                     | .....30                              | .....                                      | .....1,251,023                                | .....                                    | .....(16,648)                    | .....(16,648)                 | .....83,828                                          | 08/15/2024.                      |
| 476556 DC 6          | JERSEY CENTRAL POWER & LIGHT CO.....          |  |  | ..                              | 03/13/2019.   | VARIOUS.....                                 | .....                     | .....225,453    | .....220,000    | .....223,236    | .....                                   | .....                                    | .....(12)                                 | .....                                                     | .....(12)                            | .....                                      | .....223,224                                  | .....                                    | .....2,229                       | .....2,229                    | .....897                                             | 01/15/2026.                      |
| 47808@ AB 9          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... |  |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....           | .....12,000     | .....12,000     | .....6,870                              | .....                                    | .....1,868                                | .....                                                     | .....1,868                           | .....                                      | .....12,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 01/15/2024.                      |
| 47808@ AD 5          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... |  |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....3,000      | .....3,000      | .....1,173      | .....1,571                              | .....                                    | .....1,429                                | .....                                                     | .....1,429                           | .....                                      | .....3,000                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2036.                      |
| 47808@ AE 3          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC..... |  |  | ..                              | 12/01/2019.   | Paydown.....                                 | .....                     | .....21,763     | .....21,768     | .....11,813     | .....14,899                             | .....                                    | .....6,863                                | .....                                                     | .....6,863                           | .....                                      | .....21,763                                   | .....                                    | .....                            | .....0                        | .....                                                | 05/01/2030.                      |

E14.43

SCHEDULE D - PART 4

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

| 1                    | 2                                        |  | 3                               | 4             | 5                 | 6                         | 7             | 8           | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|------------------------------------------|--|---------------------------------|---------------|-------------------|---------------------------|---------------|-------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                          |  |                                 |               |                   |                           |               |             |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value   | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 47808@ AG 8          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,200    | .....4,200  | .....2,384  | .....2,945                              | .....                                    | .....1,255                                | .....                                                     | .....1,255                           | .....                                      | .....4,200                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2029.                      |
| 47808@ AH 6          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....44,400   | .....44,400 | .....19,867 | .....23,524                             | .....                                    | .....20,876                               | .....                                                     | .....20,876                          | .....                                      | .....44,400                                   | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2039.                      |
| 47808@ AJ 2          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....6,000    | .....6,000  | .....3,098  | .....4,140                              | .....                                    | .....1,860                                | .....                                                     | .....1,860                           | .....                                      | .....6,000                                    | .....                                    | .....                            | .....0                        | .....                                                | 07/01/2030.                      |
| 47808@ AK 9          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....11,906   | .....11,904 | .....6,161  | .....6,606                              | .....                                    | .....5,300                                | .....                                                     | .....5,300                           | .....                                      | .....11,906                                   | .....                                    | .....                            | .....0                        | .....                                                | 01/01/2039.                      |
| 47808@ AL 7          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....6,000    | .....6,000  | .....3,459  | .....4,459                              | .....                                    | .....1,541                                | .....                                                     | .....1,541                           | .....                                      | .....6,000                                    | .....                                    | .....                            | .....0                        | .....                                                | 05/03/2028.                      |
| 47808@ AM 5          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....24,143   | .....24,144 | .....18,872 | .....23,376                             | .....                                    | .....768                                  | .....                                                     | .....768                             | .....                                      | .....24,143                                   | .....                                    | .....                            | .....0                        | .....                                                | 01/01/2020.                      |
| 47808@ AN 3          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....9,782    | .....9,780  | .....5,836  | .....7,029                              | .....                                    | .....2,753                                | .....                                                     | .....2,753                           | .....                                      | .....9,782                                    | .....                                    | .....                            | .....0                        | .....                                                | 07/01/2030.                      |
| 47808@ AP 8          | JOHN HANCOCK LIFE INSURANCE COMPANY (U.S |  | C                               | 03/15/2019.   | Paydown.....      | .....                     | .....17,000   | .....17,000 | .....10,844 | .....14,608                             | .....                                    | .....2,392                                | .....                                                     | .....2,392                           | .....                                      | .....17,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 03/15/2022.                      |
| 47808@ AQ 6          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....6,108    | .....6,111  | .....3,206  | .....4,489                              | .....                                    | .....1,618                                | .....                                                     | .....1,618                           | .....                                      | .....6,108                                    | .....                                    | .....                            | .....0                        | .....                                                | 07/18/2027.                      |
| 47808@ AR 4          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....20,000   | .....20,004 | .....11,700 | .....14,121                             | .....                                    | .....5,879                                | .....                                                     | .....5,879                           | .....                                      | .....20,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 01/01/2033.                      |
| 47808@ AS 2          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....6,000    | .....6,000  | .....4,868  | .....5,789                              | .....                                    | .....211                                  | .....                                                     | .....211                             | .....                                      | .....6,000                                    | .....                                    | .....                            | .....0                        | .....                                                | 01/01/2020.                      |
| 47808@ AT 0          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....3,240    | .....3,240  | .....2,262  | .....2,690                              | .....                                    | .....550                                  | .....                                                     | .....550                             | .....                                      | .....3,240                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2023.                      |
| 47808@ AU 7          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....8,400    | .....8,400  | .....6,527  | .....8,074                              | .....                                    | .....326                                  | .....                                                     | .....326                             | .....                                      | .....8,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 01/01/2020.                      |
| 47808@ AW 3          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....3,600    | .....3,600  | .....1,982  | .....2,291                              | .....                                    | .....1,309                                | .....                                                     | .....1,309                           | .....                                      | .....3,600                                    | .....                                    | .....                            | .....0                        | .....                                                | 08/01/2032.                      |
| 47808@ AX 1          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,500    | .....4,500  | .....1,776  | .....2,315                              | .....                                    | .....2,185                                | .....                                                     | .....2,185                           | .....                                      | .....4,500                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2039.                      |
| 47808@ AY 9          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....24,000   | .....24,000 | .....10,392 | .....11,744                             | .....                                    | .....12,256                               | .....                                                     | .....12,256                          | .....                                      | .....24,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 02/01/2043.                      |
| 47808@ AZ 6          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....49,270   | .....49,268 | .....33,185 | .....39,388                             | .....                                    | .....9,882                                | .....                                                     | .....9,882                           | .....                                      | .....49,270                                   | .....                                    | .....                            | .....0                        | .....                                                | 05/15/2025.                      |
| 47808@ BB 8          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....6,000    | .....6,000  | .....3,909  | .....4,823                              | .....                                    | .....1,177                                | .....                                                     | .....1,177                           | .....                                      | .....6,000                                    | .....                                    | .....                            | .....0                        | .....                                                | 05/15/2025.                      |
| 47808@ BC 6          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....12,000   | .....12,000 | .....6,481  | .....7,667                              | .....                                    | .....4,333                                | .....                                                     | .....4,333                           | .....                                      | .....12,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2032.                      |
| 47808@ BD 4          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,800    | .....4,800  | .....2,753  | .....3,514                              | .....                                    | .....1,286                                | .....                                                     | .....1,286                           | .....                                      | .....4,800                                    | .....                                    | .....                            | .....0                        | .....                                                | 11/05/2027.                      |
| 47808@ BF 9          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....1,800    | .....1,800  | .....756    | .....889                                | .....                                    | .....911                                  | .....                                                     | .....911                             | .....                                      | .....1,800                                    | .....                                    | .....                            | .....0                        | .....                                                | 11/05/2037.                      |

E14.44

SCHEDULE D - PART 4

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

| 1                    | 2                                          |  | 3                               | 4             | 5                                   | 6                         | 7               | 8               | 9               | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|--------------------------------------------|--|---------------------------------|---------------|-------------------------------------|---------------------------|-----------------|-----------------|-----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                            |  |                                 |               |                                     |                           |                 |                 |                 |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                                |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                   | Number of Shares of Stock | Consideration   | Par Value       | Actual Cost     | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 47808@ BH 5          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC   |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....6,000      | .....6,000      | .....2,420      | .....2,813                              |                                          | .....3,187                                |                                                           | .....3,187                           |                                            | .....6,000                                    |                                          |                                  | .....0                        |                                                      | 12/01/2039.                      |
| 47808@ BJ 1          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC   |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....4,500      | .....4,500      | .....2,111      | .....2,473                              |                                          | .....2,027                                |                                                           | .....2,027                           |                                            | .....4,500                                    |                                          |                                  | .....0                        |                                                      | 12/01/2039.                      |
| 47808@ BK 8          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC   |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....6,000      | .....6,000      | .....4,653      | .....5,383                              |                                          | .....617                                  |                                                           | .....617                             |                                            | .....6,000                                    |                                          |                                  | .....0                        |                                                      | 02/26/2022.                      |
| 47808@ BL 6          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC   |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....4,341      | .....4,344      | .....2,794      | .....3,164                              |                                          | .....1,177                                |                                                           | .....1,177                           |                                            | .....4,341                                    |                                          |                                  | .....0                        |                                                      | 09/07/2029.                      |
| 47808@ BM 4          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC   |  | ..                              | 10/01/2019.   | Paydown.....                        |                           | .....10,000     | .....10,000     | .....6,541      | .....7,521                              |                                          | .....2,479                                |                                                           | .....2,479                           |                                            | .....10,000                                   |                                          |                                  | .....0                        |                                                      | 10/02/2025.                      |
| 47808@ BN 2          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC   |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....3,000      | .....3,000      | .....2,107      | .....2,400                              |                                          | .....600                                  |                                                           | .....600                             |                                            | .....3,000                                    |                                          |                                  | .....0                        |                                                      | 12/01/2024.                      |
| 47808@ BP 7          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC   |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....6,078      | .....6,072      | .....4,991      | .....5,750                              |                                          | .....328                                  |                                                           | .....328                             |                                            | .....6,078                                    |                                          |                                  | .....0                        |                                                      | 08/01/2020.                      |
| 47808@ BS 1          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC   |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....13,394     | .....13,392     | .....8,278      | .....9,267                              |                                          | .....4,127                                |                                                           | .....4,127                           |                                            | .....13,394                                   |                                          |                                  | .....0                        |                                                      | 12/01/2031.                      |
| 47808@ BT 9          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC   |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....6,000      | .....6,000      | .....5,003      | .....5,691                              |                                          | .....309                                  |                                                           | .....309                             |                                            | .....6,000                                    |                                          |                                  | .....0                        |                                                      | 08/01/2020.                      |
| 47808@ BU 6          | JOHN HANCOCK LIFE INSURANCE COMPANY (U.S   |  | C                               | 05/01/2019.   | VARIOUS.....                        |                           | .....61,216     | .....61,216     | .....49,784     | .....59,990                             |                                          | .....1,226                                |                                                           | .....1,226                           |                                            | .....61,216                                   |                                          |                                  | .....0                        |                                                      | 05/01/2019.                      |
| 47808@ BV 4          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC   |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....1,800      | .....1,800      | .....753        | .....875                                |                                          | .....925                                  |                                                           | .....925                             |                                            | .....1,800                                    |                                          |                                  | .....0                        |                                                      | 11/07/2038.                      |
| 47808@ BW 2          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC   |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....6,000      | .....6,000      | .....4,274      | .....4,780                              |                                          | .....1,220                                |                                                           | .....1,220                           |                                            | .....6,000                                    |                                          |                                  | .....0                        |                                                      | 12/01/2025.                      |
| 47808@ BX 0          | JOHN HANCOCK LIFE INSURANCE COMPANY, INC   |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....7,140      | .....7,140      | .....5,786      | .....6,495                              |                                          | .....645                                  |                                                           | .....645                             |                                            | .....7,140                                    |                                          |                                  | .....0                        |                                                      | 02/26/2022.                      |
| 47812@ AA 5          | JOHN HANCOCK LIFE INSURANCE CO (FFRENCH)   |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....14,940     | .....14,940     | .....9,500      | .....11,244                             |                                          | .....3,696                                |                                                           | .....3,696                           |                                            | .....14,940                                   |                                          |                                  | .....0                        |                                                      | 03/21/2027.                      |
| 48171@ AA 8          | JUNE LANE CLO III LLC - CLASS A - CDO..... |  | ..                              | 12/01/2019.   | Direct.....                         |                           | .....60,836,504 | .....60,836,504 | .....60,836,504 | .....60,836,504                         |                                          |                                           |                                                           | .....0                               |                                            | .....60,836,504                               |                                          |                                  | .....0                        | ..1,710,310                                          | 12/19/2028.                      |
| 48244X AA 0          | KDAC 171 A - ABS.....                      |  | C                               | 12/15/2019.   | Paydown.....                        |                           | .....287,481    | .....287,481    | .....287,653    | .....287,335                            |                                          | .....147                                  |                                                           | .....147                             |                                            | .....287,481                                  |                                          |                                  | .....0                        | .....7,493                                           | 12/15/2042.                      |
| 48250A AA 1          | KKR GROUP FINANCE CO III LLC.....          |  | ..                              | 10/18/2019.   | VARIOUS.....                        |                           | .....378,747    | .....370,000    | .....364,864    | .....365,237                            |                                          | .....39                                   |                                                           | .....39                              |                                            | .....365,276                                  |                                          | .....13,471                      | .....13,471                   | .....7,389                                           | 06/01/2044.                      |
| 48252A AA 9          | KKR GROUP FINANCE CO VI LLC.....           |  | ..                              | 09/25/2019.   | GOLDMAN.....                        |                           | .....10,492     | .....10,000     | .....9,972      |                                         |                                          | .....1                                    |                                                           | .....1                               |                                            | .....9,972                                    |                                          | .....520                         | .....520                      | .....90                                              | 07/01/2029.                      |
| 48274J AB 2          | KVK 132 SUB - CDO.....                     |  | ..                              | 04/01/2019.   | Paydown.....                        |                           |                 |                 |                 |                                         |                                          |                                           |                                                           | .....0                               |                                            |                                               |                                          |                                  | .....0                        | .....3,662                                           | 01/15/2026.                      |
| 48274K AB 9          | KVK 141 SN - CDO.....                      |  | ..                              | 11/01/2019.   | Paydown.....                        |                           |                 | .....725,000    | .....265,531    | .....36,250                             | .....80,536                              | .....(116,786)                            |                                                           | .....(36,250)                        |                                            | .....4,005,006                                |                                          |                                  | .....0                        | .....15,150                                          | 05/15/2026.                      |
| 48305Q AD 5          | KAISER FOUNDATION HOSPITALS.....           |  | ..                              | 08/13/2019.   | WELLS FARGO SECURITIES LLC.....     |                           | .....4,577,342  | .....3,900,000  | .....4,007,579  | .....4,006,110                          |                                          | .....(1,104)                              |                                                           | .....(1,104)                         |                                            | .....4,005,006                                |                                          | .....572,336                     | .....572,336                  | .....125,261                                         | 05/01/2047.                      |
| 48305Q AE 3          | KAISER FOUNDATION HOSPITALS.....           |  | ..                              | 12/16/2019.   | MERRILL LYNCH.....                  |                           | .....10,098     | .....10,000     | .....10,036     |                                         |                                          | .....(0)                                  |                                                           | .....(0)                             |                                            | .....10,036                                   |                                          | .....63                          | .....63                       | .....44                                              | 11/01/2049.                      |
| 485170 BA 1          | KANSAS CITY SOUTHERN.....                  |  | ..                              | 06/04/2019.   | MITSUBISHI UFJ SECURITIES.....      |                           | .....976,800    | .....1,000,000  | .....994,870    | .....996,067                            |                                          | .....219                                  |                                                           | .....219                             |                                            | .....996,286                                  |                                          | .....(19,486)                    | .....(19,486)                 | .....15,972                                          | 06/01/2026.                      |
| 492386 AK 3          | KERR-MCGEE CORPORATION.....                |  | ..                              | 09/18/2019.   | CORPORATE ACTION.....               |                           | .....605,712    | .....500,000    | .....570,255    | .....559,124                            |                                          | .....(3,793)                              |                                                           | .....(3,793)                         |                                            | .....555,331                                  |                                          | .....50,380                      | .....50,380                   | .....32,953                                          | 10/15/2027.                      |
| 492386 AT 4          | KERR-MCGEE CORPORATION.....                |  | ..                              | 09/18/2019.   | CORPORATE ACTION.....               |                           | .....82,176     | .....60,000     | .....75,644     | .....74,102                             |                                          | .....(561)                                |                                                           | .....(561)                           |                                            | .....73,540                                   |                                          | .....8,636                       | .....8,636                    | .....4,764                                           | 09/15/2031.                      |
| 492386 AU 1          | KERR-MCGEE CORPORATION.....                |  | ..                              | 09/18/2019.   | CORPORATE ACTION.....               |                           | .....527,256    | .....450,000    | .....486,157    | .....477,022                            |                                          | .....(3,119)                              |                                                           | .....(3,119)                         |                                            | .....473,903                                  |                                          | .....53,353                      | .....53,353                   | .....37,964                                          | 07/01/2024.                      |
| 49326E EJ 8          | KEYCORP.....                               |  | ..                              | 11/07/2019.   | KEYBANK CAPITAL MARKETS INC.....    |                           | .....38,548     | .....40,000     | .....39,968     |                                         |                                          | .....1                                    |                                                           | .....1                               |                                            | .....39,969                                   |                                          | .....(1,420)                     | .....(1,420)                  | .....173                                             | 10/01/2029.                      |
| 494368 BV 4          | KIMBERLY-CLARK CORP.....                   |  | ..                              | 05/13/2019.   | CREDIT SUISSE SECURITIES (USA)..... |                           | .....8,991      | .....10,000     | .....8,668      | .....8,681                              |                                          | .....10                                   |                                                           | .....10                              |                                            | .....8,692                                    |                                          | .....299                         | .....299                      | .....253                                             | 07/30/2046.                      |
| 494368 BW 2          | KIMBERLY-CLARK CORP.....                   |  | ..                              | 05/13/2019.   | MERRILL LYNCH PIERCE FENNER.....    |                           | .....70,764     | .....70,000     | .....69,497     | .....69,513                             |                                          | .....6                                    |                                                           | .....6                               |                                            | .....69,519                                   |                                          | .....1,245                       | .....1,245                    | .....1,448                                           | 05/04/2047.                      |

SCHEDULE D - PART 4

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

| 1                    | 2           |   | 3                               | 4             | 5                                  | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------|---|---------------------------------|---------------|------------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |             |   |                                 |               |                                    |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                  | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 49446R               | AT          | 6 |                                 | 01/16/2019.   | MERRILL LYNCH PIERCE FENNER.....   |                           | 227,658       | 250,000   | 249,663     | 249,678                                 |                                          | 4                                         |                                                           | 4                                    |                                            | 249,682                                       |                                          | (22,025)                         | (22,025)                      | 4,234                                                | 09/01/2047.                      |
| 49456B               | AJ          | 0 |                                 | 11/20/2019.   | PERSHING DIV OF DLJ SEC LNDING.... |                           | 1,092,770     | 1,000,000 | 924,040     | 924,219                                 |                                          | 1,168                                     |                                                           | 1,168                                |                                            | 925,387                                       |                                          | 167,383                          | 167,383                       | 64,107                                               | 02/15/2046.                      |
| 49725V               | AB          | 8 |                                 | 12/30/2019.   | Paydown.....                       |                           | 37,793        | 37,793    | 37,767      | 37,814                                  |                                          | (20)                                      |                                                           | (20)                                 |                                            | 37,793                                        |                                          |                                  | 0                             | 1,355                                                | 03/30/2021.                      |
| 50066Q               | AA          | 6 |                                 | 08/12/2019.   | BANC OF AMERICA/FIXED INCOME.....  |                           | 379,772       | 380,000   | 377,933     | 379,427                                 |                                          | 267                                       |                                                           | 267                                  |                                            | 379,695                                       |                                          | 77                               | 77                            | 6,745                                                | 04/29/2020.                      |
| 50076Q               | AE          | 6 |                                 | 08/15/2019.   | MORGAN STANLEY CO.....             |                           | 62,138        | 60,000    | 62,010      | 61,926                                  |                                          | (27)                                      |                                                           | (27)                                 |                                            | 61,899                                        |                                          | 239                              | 239                           | 2,125                                                | 06/04/2042.                      |
| 50077L               | AB          | 2 |                                 | 06/13/2019.   | VARIOUS.....                       |                           | 86,830        | 100,000   | 98,868      | 98,904                                  |                                          | 11                                        |                                                           | 11                                   |                                            | 98,915                                        |                                          | (12,085)                         | (12,085)                      | 1,755                                                | 06/01/2046.                      |
| 50077L               | AD          | 8 |                                 | 02/25/2019.   | BNP Paribas.....                   |                           | 101,454       | 110,000   | 104,693     | 105,383                                 |                                          | 86                                        |                                                           | 86                                   |                                            | 105,470                                       |                                          | (4,016)                          | (4,016)                       | 788                                                  | 06/01/2026.                      |
| 50077L               | AJ          | 5 |                                 | 06/13/2019.   | BARCLAYS CAPITAL INC.....          |                           | 30,597        | 30,000    | 29,703      | 29,746                                  |                                          | 32                                        |                                                           | 32                                   |                                            | 29,777                                        |                                          | 820                              | 820                           | 968                                                  | 07/15/2022.                      |
| 50077L               | AL          | 0 |                                 | 08/15/2019.   | MARKETAXESS CORPORATION.....       |                           | 74,928        | 70,000    | 69,358      | 69,412                                  |                                          | 16                                        |                                                           | 16                                   |                                            | 69,428                                        |                                          | 5,500                            | 5,500                         | 3,831                                                | 07/15/2035.                      |
| 501044               | CQ          | 2 |                                 | 05/22/2019.   | MORGAN STANLEY CO.....             |                           | 141,448       | 140,000   | 141,736     | 140,738                                 |                                          | (87)                                      |                                                           | (87)                                 |                                            | 140,651                                       |                                          | 797                              | 797                           | 2,869                                                | 04/15/2022.                      |
| 501044               | CX          | 7 |                                 | 01/11/2019.   | GOLDMAN.....                       |                           | 159,642       | 160,000   | 159,608     | 159,878                                 |                                          | 4                                         |                                                           | 4                                    |                                            | 159,882                                       |                                          | (240)                            | (240)                         | 2,640                                                | 01/15/2021.                      |
| 501044               | DJ          | 7 |                                 | 05/22/2019.   | VARIOUS.....                       |                           | 79,735        | 80,000    | 79,953      | 79,959                                  |                                          | 3                                         |                                                           | 3                                    |                                            | 79,962                                        |                                          | (228)                            | (228)                         | 2,393                                                | 08/01/2027.                      |
| 50180C               | AG          | 5 |                                 | 12/11/2019.   | Paydown.....                       |                           | 641,631       | 1,031,028 | 743,112     | 738,366                                 |                                          | 26,524                                    | 692                                                       | 25,833                               |                                            | 641,631                                       |                                          |                                  | 0                             | 35,329                                               | 11/15/2038.                      |
| 50201P               | AA          | 4 |                                 | 08/04/2019.   | Paydown.....                       |                           | 31,860        | 31,860    | 33,590      |                                         |                                          | (1,730)                                   |                                                           | (1,730)                              |                                            | 31,860                                        |                                          |                                  | 0                             | 1,095                                                | 02/04/2039.                      |
| 502413               | BG          | 1 |                                 | 07/03/2019.   | VARIOUS.....                       |                           | 401,607       | 370,000   | 369,637     | 369,658                                 |                                          | 20                                        |                                                           | 20                                   |                                            | 369,678                                       |                                          | 31,929                           | 31,929                        | 8,150                                                | 06/15/2028.                      |
| 52520C               | AF          | 2 |                                 | 12/01/2019.   | Paydown.....                       |                           | 20,835        | 21,607    | 16,313      |                                         |                                          | (71)                                      |                                                           | (71)                                 |                                            | 20,835                                        |                                          |                                  | 0                             | 359                                                  | 07/25/2036.                      |
| 52520C               | AJ          | 4 |                                 | 12/25/2019.   | Paydown.....                       |                           | 408,416       | 630,176   | 327,691     | 280,002                                 |                                          | 1,221                                     |                                                           | 1,221                                |                                            | 408,416                                       |                                          |                                  | 0                             | 8,278                                                | 07/25/2036.                      |
| 52521F               | AF          | 4 |                                 | 10/03/2019.   | VARIOUS.....                       |                           | 1,551,550     |           | 1,607,303   | 1,085,691                               |                                          | (68,160)                                  |                                                           | (68,160)                             |                                            | 1,017,531                                     |                                          | 534,020                          | 534,020                       | 155,122                                              | 02/25/2037.                      |
| 52521L               | BG          | 8 |                                 | 12/01/2019.   | Paydown.....                       |                           | 10,305        | 10,524    | 4,117       | 5,986                                   |                                          | 735                                       |                                                           | 735                                  |                                            | 10,305                                        |                                          |                                  | 0                             | 321                                                  | 05/25/2037.                      |
| 52521Y               | AL          | 0 |                                 | 12/01/2019.   | Paydown.....                       |                           | 2,089         | 102,143   | 51,996      | 41,698                                  |                                          | (2,288)                                   |                                                           | (2,288)                              |                                            | 2,089                                         |                                          |                                  | 0                             | 4,012                                                | 09/25/2037.                      |
| 525221               | EN          | 3 |                                 | 12/26/2019.   | Paydown.....                       |                           | 352,523       | 483,142   | 356,084     | 358,159                                 |                                          | 9,763                                     |                                                           | 9,763                                |                                            | 352,523                                       |                                          |                                  | 0                             | 7,671                                                | 12/25/2035.                      |
| 525227               | AJ          | 3 |                                 | 12/26/2019.   | Paydown.....                       |                           | 395,111       | 488,326   | 388,250     | 284,114                                 |                                          | 5,954                                     |                                                           | 5,954                                |                                            | 395,111                                       |                                          |                                  | 0                             | 5,794                                                | 06/25/2046.                      |
| 525228               | AP          | 7 |                                 | 11/25/2019.   | Paydown.....                       |                           | 153,195       | 149,449   | 143,658     | 144,929                                 |                                          | 3,193                                     |                                                           | 3,193                                |                                            | 153,195                                       |                                          |                                  | 0                             | 2,288                                                | 06/25/2046.                      |
| 52522C               | AG          | 8 |                                 | 12/26/2019.   | Paydown.....                       |                           | 13,724        | 13,893    | 2,362       | 2,091                                   |                                          | 11,632                                    |                                                           | 11,632                               |                                            | 13,724                                        |                                          |                                  | 0                             | 245                                                  | 08/25/2036.                      |
| 52522D               | AN          | 1 |                                 | 12/26/2019.   | Paydown.....                       |                           | 89,590        | 192,207   | 56,038      | 22,865                                  | 33,697                                   | 5,283                                     |                                                           | 38,980                               |                                            | 89,590                                        |                                          |                                  | 0                             | 2,512                                                | 11/25/2046.                      |
| 52522Q               | AE          | 2 |                                 | 11/01/2019.   | Paydown.....                       |                           | 178,406       | 170,712   | 131,428     | 131,428                                 |                                          | 46,978                                    |                                                           | 46,978                               |                                            | 178,406                                       |                                          |                                  | 0                             | 8,769                                                | 01/25/2038.                      |
| 52522W               | AG          | 4 |                                 | 10/01/2019.   | Paydown.....                       |                           |               | 857       | 566         | 566                                     |                                          | 2                                         |                                                           | 2                                    |                                            |                                               |                                          |                                  | 0                             | 11                                                   | 06/25/2046.                      |
| 525241               | AL          | 9 |                                 | 12/01/2019.   | Paydown.....                       |                           | 191,549       | 194,167   | 131,063     | 126,781                                 |                                          | 2,036                                     |                                                           | 2,036                                |                                            | 191,549                                       |                                          |                                  | 0                             | 6,192                                                | 01/25/2037.                      |
| 52524V               | AG          | 4 |                                 | 12/26/2019.   | Paydown.....                       |                           | 421,851       | 421,850   | 275,521     | 290,415                                 |                                          | 8,393                                     |                                                           | 8,393                                |                                            | 421,851                                       |                                          |                                  | 0                             | 4,705                                                | 08/26/2047.                      |
| 52525L               | AT          | 7 |                                 | 12/26/2019.   | Paydown.....                       |                           | 681,407       | 364,003   | 243,284     | 306,336                                 |                                          | 375,072                                   |                                                           | 375,072                              |                                            | 681,407                                       |                                          |                                  | 0                             | 5,825                                                | 07/25/2047.                      |
| 526057               | CT          | 9 |                                 | 11/13/2019.   | MARKETAXESS CORPORATION.....       |                           | 1,403,418     | 1,282,000 | 1,307,640   | 1,305,338                               |                                          | (2,481)                                   |                                                           | (2,481)                              |                                            | 1,302,857                                     |                                          | 100,561                          | 100,561                       | 64,314                                               | 06/01/2026.                      |
| 53072@               | AD          | 2 |                                 | 12/01/2019.   | Paydown.....                       |                           | 6,000         | 6,000     | 2,939       | 4,264                                   |                                          | 1,736                                     |                                                           | 1,736                                |                                            | 6,000                                         |                                          |                                  | 0                             |                                                      | 09/09/2031.                      |
| 53072@               | AE          | 0 |                                 | 12/01/2019.   | Paydown.....                       |                           | 9,000         | 9,000     | 5,068       | 6,006                                   |                                          | 2,994                                     |                                                           | 2,994                                |                                            | 9,000                                         |                                          |                                  | 0                             |                                                      | 12/09/2030.                      |
| 53072@               | AF          | 7 |                                 | 12/01/2019.   | Paydown.....                       |                           | 4,200         | 4,200     | 1,590       | 2,060                                   |                                          | 2,140                                     |                                                           | 2,140                                |                                            | 4,200                                         |                                          |                                  | 0                             |                                                      | 07/09/2036.                      |
| 53072@               | AG          | 5 |                                 | 12/01/2019.   | Paydown.....                       |                           |               |           |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  | 0                             |                                                      |                                  |
|                      |             |   |                                 |               | (WHISENTON)                        |                           | 4,509         | 4,514     | 2,286       | 3,006                                   |                                          | 1,503                                     |                                                           | 1,503                                |                                            | 4,509                                         |                                          |                                  | 0                             |                                                      | 11/27/2026.                      |
| 53072@               | AH          | 3 |                                 | 12/01/2019.   | Paydown.....                       |                           | 4,800         | 4,716     | 1,716       | 2,409                                   |                                          | 2,391                                     |                                                           | 2,391                                |                                            | 4,800                                         |                                          |                                  | 0                             |                                                      | 07/09/2036.                      |
| 53072@               | AJ          | 9 |                                 | 12/01/2019.   | Paydown.....                       |                           |               | 8,400     |             | 4,869                                   |                                          | 3,531                                     |                                                           | 3,531                                |                                            | 8,400                                         |                                          |                                  | 0                             |                                                      | 12/07/2035.                      |
| 53072@               | AK          | 6 |                                 | 12/01/2019.   | Paydown.....                       |                           |               |           |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  | 0                             |                                                      |                                  |
|                      |             |   |                                 |               | (WHISENTON)                        |                           | 9,270         | 9,270     | 5,326       | 7,175                                   |                                          | 2,094                                     |                                                           | 2,094                                |                                            | 9,270                                         |                                          |                                  | 0                             |                                                      | 10/27/2026.                      |
| 53072@               | AL          | 4 |                                 | 12/01/2019.   | Paydown.....                       |                           |               |           |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  | 0                             |                                                      |                                  |
|                      |             |   |                                 |               | (WHITAKER)                         |                           | 5,520         | 5,520     | 2,670       | 3,204                                   |                                          | 2,316                                     |                                                           | 2,316                                |                                            | 5,520                                         |                                          |                                  | 0                             |                                                      | 12/07/2035.                      |

SCHEDULE D - PART 4

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

| 1                    | 2                                        |  | 3                               | 4             | 5                                   | 6                         | 7               | 8               | 9               | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|------------------------------------------|--|---------------------------------|---------------|-------------------------------------|---------------------------|-----------------|-----------------|-----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                          |  |                                 |               |                                     |                           |                 |                 |                 |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                   | Number of Shares of Stock | Consideration   | Par Value       | Actual Cost     | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 53072@ AN 0          | LIBERTY LIFE ASSURANCE COMPANY OF BOSTON |  | ..                              | 04/01/2019.   | Paydown.....                        | .....                     | .....5,000      | .....5,000      | .....2,760      | .....3,432                              | .....                                    | .....1,568                                | .....                                                     | .....1,568                           | .....                                      | .....5,000                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2029.                      |
| 53072@ AP 5          | LIBERTY LIFE ASSUR CO OF BOSTON (FIELDS) |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | .....16,986     | .....16,984     | .....12,626     | .....15,229                             | .....                                    | .....1,757                                | .....                                                     | .....1,757                           | .....                                      | .....16,986                                   | .....                                    | .....                            | .....0                        | .....                                                | 04/15/2022.                      |
| 53072@ AQ 3          | LIBERTY ASSIGNMENT CORP (WILLIAMS) - CMO |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | .....           | .....           | .....           | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....                                                | 04/15/2022.                      |
| 53079E AZ 7          | LIBERTY MUTUAL GROUP INC.....            |  | ..                              | 01/16/2019.   | PERSHING DIV OF DLJ SEC LNDING...   | .....                     | .....2,820      | .....2,820      | .....1,285      | .....1,484                              | .....                                    | .....1,336                                | .....                                                     | .....1,336                           | .....                                      | .....2,820                                    | .....                                    | .....                            | .....0                        | .....                                                | 02/15/2030.                      |
| 53117C AQ 5          | LIBERTY PROPERTY LP.....                 |  | ..                              | 07/19/2019.   | WELLS FARGO SECURITIES LLC.....     | .....                     | .....1,068,107  | .....1,001,000  | .....1,067,597  | .....1,040,702                          | .....                                    | .....(4,186)                              | .....                                                     | .....(4,186)                         | .....                                      | .....1,036,517                                | .....                                    | .....(31,590)                    | .....(31,590)                 | .....6,951                                           | 05/01/2042.                      |
| 53117C AS 1          | LIBERTY PROPERTY LP.....                 |  | ..                              | 11/19/2019.   | PERSHING DIV OF DLJ SEC LNDING...   | .....                     | .....2,095,500  | .....2,000,000  | .....1,983,240  | .....1,986,591                          | .....                                    | .....1,431                                | .....                                                     | .....1,431                           | .....                                      | .....1,988,022                                | .....                                    | .....107,478                     | .....107,478                  | .....74,028                                          | 10/01/2026.                      |
| 53205@ AC 4          | LIFE INSURANCE CO. OF NORTH AMERICA (COF |  | ..                              | 10/01/2019.   | VARIOUS.....                        | .....                     | .....           | .....           | .....           | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | .....                                      | .....                                         | .....                                    | .....                            | .....                         | .....                                                | 10/01/2019.                      |
| 53205@ AE 0          | LIFE INS. CO. OF NORTH AMERICA(COFFMAN)  |  | ..                              | 10/01/2019.   | VARIOUS.....                        | .....                     | .....100,000    | .....100,000    | .....60,006     | .....94,875                             | .....                                    | .....5,125                                | .....                                                     | .....5,125                           | .....                                      | .....100,000                                  | .....                                    | .....                            | .....0                        | .....                                                | 10/01/2019.                      |
| 532457 BP 2          | ELI LILLY AND CO.....                    |  | ..                              | 02/08/2019.   | Stifel Nicolaus & Co.....           | .....                     | .....100,000    | .....100,000    | .....62,189     | .....94,802                             | .....                                    | .....5,198                                | .....                                                     | .....5,198                           | .....                                      | .....100,000                                  | .....                                    | .....                            | .....0                        | .....                                                | 10/01/2019.                      |
| 53944Y AC 7          | LLOYDS BANKING GROUP PLC.....            |  | C                               | 11/05/2019.   | VARIOUS.....                        | .....                     | .....128,297    | .....130,000    | .....129,955    | .....129,962                            | .....                                    | .....1                                    | .....                                                     | .....1                               | .....                                      | .....129,963                                  | .....                                    | .....(1,666)                     | .....(1,666)                  | .....974                                             | 05/15/2027.                      |
| 55265K 2U 2          | MASTR 0311 9A6 - CMO/RMBS.....           |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | .....597,141    | .....590,000    | .....587,988    | .....588,745                            | .....                                    | .....301                                  | .....                                                     | .....301                             | .....                                      | .....589,046                                  | .....                                    | .....8,095                       | .....8,095                    | .....21,521                                          | 01/11/2022.                      |
| 55265K 7D 5          | MASTR 041 B2 - CMO/RMBS.....             |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | .....816,526    | .....816,526    | .....850,815    | .....850,815                            | .....                                    | .....(34,289)                             | .....                                                     | .....(34,289)                        | .....                                      | .....816,526                                  | .....                                    | .....                            | .....0                        | .....28,853                                          | 12/25/2033.                      |
| 55274Q AK 1          | MASTR 062 110 - CMO/RMBS.....            |  | ..                              | 12/26/2019.   | VARIOUS.....                        | .....                     | .....33,283     | .....33,283     | .....15,913     | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....33,283                                   | .....                                    | .....                            | .....0                        | .....992                                             | 02/25/2034.                      |
| 55283L AA 3          | MAPSL 191 A - ABS.....                   |  | C                               | 12/15/2019.   | Paydown.....                        | .....                     | .....2,758,139  | .....2,970,105  | .....2,791,899  | .....2,184,342                          | .....                                    | .....78,579                               | .....                                                     | .....78,579                          | .....                                      | .....2,262,921                                | .....                                    | .....495,218                     | .....495,218                  | .....176,714                                         | 06/25/2036.                      |
| 55291Q AB 0          | MASD 072 M1 - RMBS.....                  |  | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | .....136,022    | .....136,022    | .....136,020    | .....                                   | .....                                    | .....2                                    | .....                                                     | .....2                               | .....                                      | .....136,022                                  | .....                                    | .....                            | .....0                        | .....2,251                                           | 03/15/2044.                      |
| 55320Q AA 7          | MP3 3R ER - CDO.....                     |  | ..                              | 06/19/2019.   | BANC OF AMERICA/FIXED INCOME.....   | .....                     | .....1,343,141  | .....1,115,583  | .....79,847     | .....133,949                            | .....                                    | .....(3,065)                              | .....106,395                                              | .....24,489                          | .....                                      | .....1,810,243                                | .....                                    | .....45,457                      | .....45,457                   | .....121,914                                         | 10/21/2030.                      |
| 55336V AS 9          | MPLX LP.....                             |  | ..                              | 11/20/2019.   | VARIOUS.....                        | .....                     | .....1,038,773  | .....970,000    | .....962,812    | .....962,835                            | .....                                    | .....319                                  | .....                                                     | .....319                             | .....                                      | .....963,154                                  | .....                                    | .....75,619                      | .....75,619                   | .....31,120                                          | 02/15/2029.                      |
| 55342U AH 7          | MPT OPERATING PARTNERSHIP LP.....        |  | ..                              | 12/05/2019.   | GOLDMAN.....                        | .....                     | .....3,364,994  | .....3,205,000  | .....3,179,475  | .....3,179,797                          | .....                                    | .....2,952                                | .....                                                     | .....2,952                           | .....                                      | .....3,182,748                                | .....                                    | .....182,245                     | .....182,245                  | .....178,469                                         | 10/15/2027.                      |
| 55817A AJ 3          | MDPK 32 C - CDO.....                     |  | C                               | 01/31/2019.   | JP MORGAN SECURITIES LLC.....       | .....                     | .....5,025,000  | .....5,000,000  | .....4,931,500  | .....4,931,500                          | .....                                    | .....59                                   | .....                                                     | .....59                              | .....                                      | .....4,931,559                                | .....                                    | .....93,441                      | .....93,441                   | .....3,120                                           | 01/22/2031.                      |
| 55818P AG 5          | MDPK 12 D - CDO.....                     |  | ..                              | 12/05/2019.   | RBC CAPITAL MARKETS.....            | .....                     | .....17,670,400 | .....17,600,000 | .....16,998,500 | .....17,258,103                         | .....                                    | .....63,307                               | .....                                                     | .....63,307                          | .....                                      | .....17,321,410                               | .....                                    | .....348,990                     | .....348,990                  | .....1,202,939                                       | 07/20/2026.                      |
| 55818P AS 9          | MDPK 12R CR - CDO.....                   |  | ..                              | 03/28/2019.   | RBC CAPITAL MARKETS.....            | .....                     | .....15,030,000 | .....15,000,000 | .....15,000,000 | .....15,000,000                         | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....15,000,000                               | .....                                    | .....30,000                      | .....30,000                   | .....331,670                                         | 07/20/2026.                      |
| 55818T AJ 1          | MDPK 14RR FR - CDO.....                  |  | ..                              | 02/06/2019.   | MORGAN STANLEY CO.....              | .....                     | .....775,200    | .....850,000    | .....780,470    | .....780,449                            | .....                                    | .....(283)                                | .....                                                     | .....(283)                           | .....                                      | .....780,166                                  | .....                                    | .....(4,966)                     | .....(4,966)                  | .....26,468                                          | 10/22/2030.                      |
| 55819V AC 0          | MDPK 22 PS - CDO.....                    |  | ..                              | 03/07/2019.   | NOMURA SECURITIES/FIXED INCOME..... | .....                     | .....93,978     | .....113,227    | .....104,293    | .....94,545                             | .....17,209                              | .....648                                  | .....                                                     | .....17,857                          | .....                                      | .....112,402                                  | .....                                    | .....(18,423)                    | .....(18,423)                 | .....3,505                                           | 10/25/2029.                      |
| 55820C AJ 4          | MDPK 29 C - CDO.....                     |  | C                               | 07/11/2019.   | CANTOR FITZGERALD & CO.....         | .....                     | .....2,958,000  | .....3,000,000  | .....3,000,000  | .....3,000,000                          | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....3,000,000                                | .....                                    | .....(42,000)                    | .....(42,000)                 | .....99,808                                          | 10/18/2030.                      |
| 55820J AG 5          | MDPK 21 C - CDO.....                     |  | ..                              | 12/01/2019.   | VARIOUS.....                        | .....                     | .....1,500,000  | .....1,500,000  | .....1,443,570  | .....1,453,844                          | .....                                    | .....46,156                               | .....                                                     | .....46,156                          | .....                                      | .....1,500,000                                | .....                                    | .....                            | .....0                        | .....105,214                                         | 07/25/2029.                      |
| 55820Y AD 9          | MDPK 27 B - CDO.....                     |  | ..                              | 11/22/2019.   | MIZUHO SECURITIES USA/FIXED INCOME  | .....                     | .....           | .....           | .....           | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | .....                                      | .....                                         | .....                                    | .....                            | .....                         | .....                                                | 04/22/2030.                      |
| 559080 AL 0          | MAGELLAN MIDSTREAM PARTNERS LP.....      |  | ..                              | 12/04/2019.   | MILLENNIUM ADVISORS LLC.....        | .....                     | .....3,155,625  | .....3,300,000  | .....3,285,660  | .....3,000,000                          | .....                                    | .....127                                  | .....                                                     | .....127                             | .....                                      | .....3,285,787                                | .....                                    | .....(130,162)                   | .....(130,162)                | .....143,588                                         | 04/22/2030.                      |
| 55952Y AT 4          | MAGNE 8RR CR2 - CDO.....                 |  | C                               | 11/08/2019.   | SG AMERICAS SECURITIES, LLC.....    | .....                     | .....115,564    | .....110,000    | .....109,022    | .....109,061                            | .....                                    | .....23                                   | .....                                                     | .....23                              | .....                                      | .....109,083                                  | .....                                    | .....6,480                       | .....6,480                    | .....5,701                                           | 09/15/2046.                      |
| 55953M AU 6          | MAGNE 15R CR - CDO.....                  |  | C                               | 09/13/2019.   | SG AMERICAS SECURITIES, LLC.....    | .....                     | .....4,850,000  | .....5,000,000  | .....5,000,000  | .....5,000,000                          | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....5,000,000                                | .....                                    | .....(150,000)                   | .....(150,000)                | .....237,519                                         | 04/15/2031.                      |
| 55954K AE 5          | MAGNE 19 C - CDO.....                    |  | C                               | 04/30/2019.   | SG AMERICAS SECURITIES, LLC.....    | .....                     | .....1,925,500  | .....2,000,000  | .....2,000,000  | .....2,000,000                          | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....2,000,000                                | .....                                    | .....(74,500)                    | .....(74,500)                 | .....79,037                                          | 07/25/2031.                      |
| 56656U AF 9          | MARFRIG HOLDINGS EUROPE BV.....          |  | C                               | 06/24/2019.   | Maturity @ 100.00.....              | .....                     | .....1,500,000  | .....1,500,000  | .....1,500,000  | .....1,500,000                          | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....1,500,000                                | .....                                    | .....                            | .....0                        | .....40,284                                          | 07/17/2030.                      |
| 576429 AD 6          | MARM 072 A4 - RMBS.....                  |  | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | .....2,000,000  | .....2,000,000  | .....2,010,900  | .....2,001,211                          | .....                                    | .....(1,211)                              | .....                                                     | .....(1,211)                         | .....                                      | .....2,000,000                                | .....                                    | .....                            | .....0                        | .....68,750                                          | 06/24/2019.                      |
| 576433 GH 3          | MARM 03ARM6 4A2 - CMO/RMBS.....          |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | .....           | .....           | .....           | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....2,648                                           | 03/25/2047.                      |
| 576433 NK 8          | MARM 04ARM5 B3 - CMO/RMBS.....           |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | .....154,619    | .....154,619    | .....108,233    | .....107,125                            | .....                                    | .....3,794                                | .....                                                     | .....3,794                           | .....                                      | .....154,619                                  | .....                                    | .....                            | .....0                        | .....381                                             | 01/25/2034.                      |
| 576434 2G 8          | MALT 06ALT2 1A5 - CMO/RMBS.....          |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | .....20,970     | .....20,970     | .....15,177     | .....16,727                             | .....                                    | .....4,243                                | .....                                                     | .....4,243                           | .....                                      | .....20,970                                   | .....                                    | .....                            | .....0                        | .....9,530                                           | 03/25/2036.                      |
| 576438 AB 1          | MARM 06ARM2 1A2 - CMO/RMBS.....          |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | .....69,943     | .....69,943     | .....34,971     | .....26,622                             | .....                                    | .....1,594                                | .....                                                     | .....1,594                           | .....                                      | .....69,943                                   | .....                                    | .....                            | .....0                        | .....1,612                                           | 04/25/2036.                      |
|                      |                                          |  |                                 |               |                                     |                           | .....76,081     | .....325,930    | .....87,517     | .....87,517                             | .....                                    | .....3,376                                | .....                                                     | .....3,376                           | .....                                      | .....76,081                                   | .....                                    | .....                            | .....0                        | .....9,530                                           | 03/25/2036.                      |
|                      |                                          |  |                                 |               |                                     |                           | .....64,590     | .....64,701     | .....27,894     | .....16,634                             | .....                                    | .....23,397                               | .....                                                     | .....23,397                          | .....                                      | .....64,590                                   | .....                                    | .....                            | .....0                        | .....1,612                                           | 04/25/2036.                      |

**SCHEDULE D - PART 4**

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

E14.48

| 1                    | 2                                          |    | 3                               | 4             | 5                            | 6                         | 7             | 8          | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|--------------------------------------------|----|---------------------------------|---------------|------------------------------|---------------------------|---------------|------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                            |    |                                 |               |                              |                           |               |            |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                                |    | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser            | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 57643L AM 8          | MABS 03OPT1 M3 - RMBS.....                 | .. |                                 | 12/26/2019.   | Paydown.....                 | .....                     | 923,352       | 923,352    | 913,830     | 917,166                                 | .....                                    | 6,185                                     | .....                                                     | 6,185                                | .....                                      | 923,352                                       | .....                                    | .....                            | .....0                        | 19,174                                               | 12/25/2032.                      |
| 57643L HB 5          | MABS 05WMC1 M6 - RMBS.....                 | .. |                                 | 12/26/2019.   | Paydown.....                 | .....                     | 80,872        | 80,872     | 61,844      | 64,015                                  | .....                                    | 925                                       | .....                                                     | 925                                  | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | 1,221                                                | 03/25/2035.                      |
| 57643L QE 9          | MABS 06AM1 M2 - RMBS.....                  | .. |                                 | 12/26/2019.   | Paydown.....                 | .....                     | 286,465       | 286,465    | 167,266     | 156,430                                 | 12,224                                   | (2,523)                                   | .....                                                     | 9,700                                | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | 8,392                                                | 01/25/2036.                      |
| 57645K AA 4          | MASD 071 A - RMBS.....                     | .. |                                 | 12/26/2019.   | Paydown.....                 | .....                     | 141,500       | 141,500    | 84,007      | 84,631                                  | .....                                    | 13                                        | .....                                                     | 13                                   | .....                                      | 141,500                                       | .....                                    | .....                            | .....0                        | 1,563                                                | 03/25/2037.                      |
| 58013M FE 9          | MCDONALD'S CORP.....                       | .. |                                 | 08/30/2019.   | VARIOUS.....                 | .....                     | 501,468       | 480,000    | 479,818     | 479,849                                 | .....                                    | 36                                        | .....                                                     | 36                                   | .....                                      | 479,885                                       | .....                                    | 21,582                           | 21,582                        | 14,426                                               | 04/01/2023.                      |
| 585055 AX 4          | MEDTRONIC INC.....                         | C  |                                 | 05/22/2019.   | MORGAN STANLEY CO.....       | .....                     | 202,364       | 200,000    | 204,950     | 201,816                                 | .....                                    | (229)                                     | .....                                                     | (229)                                | .....                                      | 201,588                                       | .....                                    | 776                              | 776                           | 4,288                                                | 03/15/2022.                      |
| 58507L AC 3          | MEDTRONIC GLOBAL HOLDINGS SCA.....         | C  |                                 | 05/22/2019.   | MILLENNIUM ADVISORS LLC..... | .....                     | 315,899       | 310,000    | 310,000     | 310,000                                 | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 310,000                                       | .....                                    | 5,899                            | 5,899                         | .....                                                | 04/01/2027.                      |
| 589929 YF 9          | MLMI 02AFC1 BV1 - RMBS.....                | .. |                                 | 12/26/2019.   | Paydown.....                 | .....                     | 37,293        | 38,787     | 28,436      | 31,877                                  | .....                                    | 698                                       | .....                                                     | 698                                  | .....                                      | 37,293                                        | .....                                    | .....                            | .....0                        | 1,727                                                | 09/25/2032.                      |
| 589962 CP 2          | MESC 12 1M2 - ABS.....                     | .. |                                 | 12/30/2019.   | Paydown.....                 | .....                     | 60,636        | 60,636     | 55,842      | .....                                   | .....                                    | (490)                                     | .....                                                     | (490)                                | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | 1,839                                                | 07/28/2033.                      |
| 59020U 6L 4          | MLMI 06WMC2 A2C - RMBS.....                | .. |                                 | 12/01/2019.   | Paydown.....                 | .....                     | 166,307       | 166,307    | 53,634      | 46,691                                  | .....                                    | (241)                                     | .....                                                     | (241)                                | .....                                      | 166,307                                       | .....                                    | .....                            | .....0                        | 1,852                                                | 03/25/2037.                      |
| 59020U WN 1          | MLMI 05WMC2 M6 - RMBS.....                 | .. |                                 | 11/04/2019.   | VARIOUS.....                 | .....                     | 690,590       | 744,834    | 410,064     | 427,408                                 | .....                                    | (9,481)                                   | .....                                                     | (9,481)                              | .....                                      | 424,228                                       | .....                                    | 266,361                          | 266,361                       | 30,262                                               | 04/25/2036.                      |
| 590217 AD 7          | MLMI 06RM3 A2B - RMBS.....                 | .. |                                 | 12/26/2019.   | Paydown.....                 | .....                     | 108,483       | 108,483    | 34,036      | 31,686                                  | .....                                    | 167                                       | .....                                                     | 167                                  | .....                                      | 108,483                                       | .....                                    | .....                            | .....0                        | 749                                                  | 06/25/2037.                      |
| 590232 AA 2          | MLMI 07SD1 A - RMBS.....                   | .. |                                 | 12/26/2019.   | Paydown.....                 | .....                     | 68,425        | 68,425     | 41,996      | 40,626                                  | .....                                    | 429                                       | .....                                                     | 429                                  | .....                                      | 68,425                                        | .....                                    | .....                            | .....0                        | 1,061                                                | 02/25/2037.                      |
| 590238 AA 9          | MLMI 07HE3 A1 - RMBS.....                  | .. |                                 | 11/14/2019.   | VARIOUS.....                 | .....                     | 10,644,996    | 17,567,427 | 10,578,218  | 10,398,177                              | .....                                    | (11,616)                                  | .....                                                     | (11,616)                             | .....                                      | 10,386,561                                    | .....                                    | 258,435                          | 258,435                       | 302,842                                              | 04/25/2037.                      |
| 59023L AD 4          | FFMER 071 A2C - RMBS.....                  | .. |                                 | 10/01/2019.   | VARIOUS.....                 | .....                     | 3,484,440     | 7,049,393  | 3,507,073   | 3,237,974                               | .....                                    | 21,978                                    | .....                                                     | 21,978                               | .....                                      | 3,259,951                                     | .....                                    | 224,489                          | 224,489                       | 2,008,322                                            | 04/25/2037.                      |
| 59023L AE 2          | FFMER 071 A2D - RMBS.....                  | .. |                                 | 10/01/2019.   | VARIOUS.....                 | .....                     | 1,407,527     | 2,545,677  | 1,489,221   | 1,399,886                               | .....                                    | 5,890                                     | .....                                                     | 5,890                                | .....                                      | 1,405,776                                     | .....                                    | 1,751                            | 1,751                         | 839,880                                              | 04/25/2037.                      |
| 59023R AF 6          | MLMI 06AF1 F3B - CMO/RMBS.....             | .. |                                 | 12/01/2019.   | Paydown.....                 | .....                     | 13,606        | 23,257     | 16,047      | .....                                   | .....                                    | (146)                                     | .....                                                     | (146)                                | .....                                      | 13,606                                        | .....                                    | .....                            | .....0                        | 466                                                  | 08/25/2036.                      |
| 59024E AB 3          | MLMI 07HE1 A2A - RMBS.....                 | .. |                                 | 11/01/2019.   | VARIOUS.....                 | .....                     | 644,445       | 1,747,898  | 716,638     | 645,522                                 | .....                                    | (1,589)                                   | .....                                                     | (1,589)                              | .....                                      | 643,933                                       | .....                                    | 512                              | 512                           | 986,628                                              | 02/25/2037.                      |
| 59024H AC 4          | MANA 07A3 A2B - RMBS.....                  | .. |                                 | 09/25/2019.   | Paydown.....                 | .....                     | 3,132         | 3,132      | 501         | 269                                     | .....                                    | (10)                                      | .....                                                     | (10)                                 | .....                                      | 3,132                                         | .....                                    | .....                            | .....0                        | 9                                                    | 04/25/2037.                      |
| 59024V AG 4          | FFMER 073 A2C - RMBS.....                  | .. |                                 | 12/26/2019.   | Paydown.....                 | .....                     | 146,050       | 146,050    | 98,229      | 98,178                                  | .....                                    | 1,042                                     | .....                                                     | 1,042                                | .....                                      | 146,050                                       | .....                                    | .....                            | .....0                        | 2,003                                                | 06/25/2037.                      |
| 59156A 87 3          | METROPOLITAN LIFE INSURANCE (HURT) - CMO   | .. |                                 | 12/01/2019.   | Paydown.....                 | .....                     | 13,347        | 14,544     | 8,989       | 13,217                                  | .....                                    | 130                                       | .....                                                     | 130                                  | .....                                      | 13,347                                        | .....                                    | .....                            | .....0                        | .....                                                | 08/01/2021.                      |
| 591739 BM 8          | METRO 98B B1 - RMBS.....                   | .. |                                 | 12/01/2019.   | Paydown.....                 | .....                     | 74,566        | 147,888    | 136,797     | 122,867                                 | .....                                    | 1,913                                     | .....                                                     | 1,913                                | .....                                      | 74,566                                        | .....                                    | .....                            | .....0                        | 2,057                                                | 11/20/2024.                      |
| 59181@ AA 3          | BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO   | .. |                                 | 03/25/2019.   | VARIOUS.....                 | .....                     | 15,000        | 15,000     | 10,298      | 14,753                                  | .....                                    | 247                                       | .....                                                     | 247                                  | .....                                      | 15,000                                        | .....                                    | .....                            | .....0                        | .....                                                | 03/25/2019.                      |
| 59181@ AB 1          | METROPOLITAN LIFE INSURANCE (FULKERSON)    | .. |                                 | 12/01/2019.   | Paydown.....                 | .....                     | 7,875         | 7,260      | 3,898       | 5,081                                   | .....                                    | 2,794                                     | .....                                                     | 2,794                                | .....                                      | 7,875                                         | .....                                    | .....                            | .....0                        | .....                                                | 07/01/2029.                      |
| 59181@ AC 9          | METROPOLITAN LIFE INSURANCE (DAY) - CMO    | .. |                                 | 10/01/2019.   | VARIOUS.....                 | .....                     | 51,600        | 51,600     | 32,171      | 49,278                                  | .....                                    | 2,322                                     | .....                                                     | 2,322                                | .....                                      | 51,600                                        | .....                                    | .....                            | .....0                        | .....                                                | 09/07/2019.                      |
| 59181@ AE 5          | METROPOLITAN LIFE INSURANCE (MEEKS) - CM   | .. |                                 | 12/01/2019.   | Paydown.....                 | .....                     | 6,495         | 6,492      | 4,110       | 5,052                                   | .....                                    | 1,443                                     | .....                                                     | 1,443                                | .....                                      | 6,495                                         | .....                                    | .....                            | .....0                        | .....                                                | 01/17/2025.                      |
| 59181@ AF 2          | METROPOLITAN LIFE INSURANCE (REYES) - CM   | .. |                                 | 12/01/2019.   | Paydown.....                 | .....                     | 12,377        | 12,372     | 8,211       | 10,430                                  | .....                                    | 1,947                                     | .....                                                     | 1,947                                | .....                                      | 12,377                                        | .....                                    | .....                            | .....0                        | .....                                                | 08/14/2023.                      |
| 59181@ AG 0          | METROPOLITAN LIFE INSURANCE (WILLIAMS)     | .. |                                 | 12/01/2019.   | Paydown.....                 | .....                     | 5,088         | 5,088      | 2,722       | 3,506                                   | .....                                    | 1,582                                     | .....                                                     | 1,582                                | .....                                      | 5,088                                         | .....                                    | .....                            | .....0                        | .....                                                | 01/13/2029.                      |
| 59181@ AH 8          | METLIFE INSURANCE COMPANY OF CT (PIPER)    | .. |                                 | 12/01/2019.   | Paydown.....                 | .....                     | 7,800         | 7,800      | 4,367       | 6,513                                   | .....                                    | 1,287                                     | .....                                                     | 1,287                                | .....                                      | 7,800                                         | .....                                    | .....                            | .....0                        | .....                                                | 01/01/2024.                      |
| 59181@ AJ 4          | METLIFE INSURANCE COMPANY OF CONNECTICUT   | .. |                                 | 05/09/2019.   | Paydown.....                 | .....                     | 10,000        | 10,000     | 4,245       | 6,605                                   | .....                                    | 3,395                                     | .....                                                     | 3,395                                | .....                                      | 10,000                                        | .....                                    | .....                            | .....0                        | .....                                                | 05/09/2028.                      |
| 59181@ AL 9          | TRAVELERS INS CO (ANDERSON) - CMO.....     | .. |                                 | 03/25/2019.   | Paydown.....                 | .....                     | 49,979        | 49,979     | 27,950      | 37,203                                  | .....                                    | 12,776                                    | .....                                                     | 12,776                               | .....                                      | 49,979                                        | .....                                    | .....                            | .....0                        | .....                                                | 03/25/2028.                      |
| 59181@ AM 7          | TRAVELERS INSURANCE COMPANY (FULKERSON)    | .. |                                 | 12/01/2019.   | Paydown.....                 | .....                     | 3,114         | 2,869      | 1,556       | 1,878                                   | .....                                    | 1,236                                     | .....                                                     | 1,236                                | .....                                      | 3,114                                         | .....                                    | .....                            | .....0                        | .....                                                | 05/01/2029.                      |
| 59181@ AN 5          | TRAVELERS INS CO (DENICO) - CMO.....       | .. |                                 | 12/01/2019.   | Paydown.....                 | .....                     | 4,232         | 4,233      | 1,197       | 1,793                                   | .....                                    | 2,439                                     | .....                                                     | 2,439                                | .....                                      | 4,232                                         | .....                                    | .....                            | .....0                        | .....                                                | 09/23/2038.                      |
| 59181@ AP 0          | TRAVELERS LIFE & ANNUITY CO (MANDILE) - .. | .. |                                 | 12/01/2019.   | Paydown.....                 | .....                     | 3,000         | 2,000      | 1,031       | 1,567                                   | .....                                    | 1,433                                     | .....                                                     | 1,433                                | .....                                      | 3,000                                         | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2024.                      |

SCHEDULE D - PART 4

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

E14.49

| 1                    | 2                                         |  | 3                               | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------------------------------------|--|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                           |  |                                 |               |                   |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                               |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 59181@ AQ 8          | METLIFE INS CO OF CONNECTICUT (RAMIREZ) - |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 13,800        | 13,800    | 5,967       | 6,881                                   | .....                                    | 6,919                                     | .....                                                     | 6,919                                | .....                                      | 13,800                                        | .....                                    | .....                            | 0                             | .....                                                | 09/01/2042.                      |
| 59181@ AR 6          | TRAVELERS INS CO (PIPER) - CMO.....       |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 2,112         | 2,112     | 1,364       | 1,755                                   | .....                                    | 357                                       | .....                                                     | 357                                  | .....                                      | 2,112                                         | .....                                    | .....                            | 0                             | .....                                                | 02/01/2024.                      |
| 59181@ AS 4          | METLIFE INS CO OF CONNECTICUT (BURTON) -  |  | ..                              | 11/01/2019.   | Paydown.....      | .....                     | .....         | 4,000     | 4,000       | 2,208                                   | .....                                    | 1,282                                     | .....                                                     | 1,282                                | .....                                      | 4,000                                         | .....                                    | .....                            | 0                             | .....                                                | 05/01/2030.                      |
| 59181@ AU 9          | TRAVELERS INS CO (RHODES) - CMO.....      |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 24,000        | 24,000    | 12,365      | 16,775                                  | .....                                    | 7,225                                     | .....                                                     | 7,225                                | .....                                      | 24,000                                        | .....                                    | .....                            | 0                             | .....                                                | 07/18/2030.                      |
| 59181@ AV 7          | METLIFE INS CO OF CONNECTICUT (RHODES) -  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....         | 24,000    | 24,000      | 10,507                                  | .....                                    | 8,589                                     | .....                                                     | 8,589                                | .....                                      | 24,000                                        | .....                                    | .....                            | 0                             | .....                                                | 09/12/2032.                      |
| 59181@ AY 1          | TRAVELERS INSURANCE COMPANY(DENICO) - CM  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 1,814         | 1,815     | 509         | 543                                     | .....                                    | 1,270                                     | .....                                                     | 1,270                                | .....                                      | 1,814                                         | .....                                    | .....                            | 0                             | .....                                                | 09/23/2041.                      |
| 59181@ BB 0          | METLIFE INS CO OF CONNECTICUT (HARRISON)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,600         | 6,600     | 4,369       | 5,431                                   | .....                                    | 1,169                                     | .....                                                     | 1,169                                | .....                                      | 6,600                                         | .....                                    | .....                            | 0                             | .....                                                | 02/28/2025.                      |
| 59181@ BG 9          | METLIFE INS CO OF CONNECTICUT (HARRISON)  |  | ..                              | 12/01/2019.   | VARIOUS.....      | .....                     | 5,400         | 5,400     | 3,025       | 4,047                                   | .....                                    | 1,653                                     | .....                                                     | 1,653                                | .....                                      | 5,400                                         | .....                                    | .....                            | 0                             | .....                                                | 12/29/2029.                      |
| 59181@ BK 0          | METLIFE INSUR CO OF CONNECTICUT (WILSON)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,804         | 6,807     | 3,132       | 3,991                                   | .....                                    | 2,812                                     | .....                                                     | 2,812                                | .....                                      | 6,804                                         | .....                                    | .....                            | 0                             | .....                                                | 09/13/2033.                      |
| 59181@ BL 8          | METLIFE INSURANCE CO OF CT (CELENTANO) -  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,225         | 6,225     | 2,290       | 3,233                                   | .....                                    | 2,992                                     | .....                                                     | 2,992                                | .....                                      | 6,225                                         | .....                                    | .....                            | 0                             | .....                                                | 07/15/2033.                      |
| 59181@ BP 9          | METLIFE INSURANCE CO OF CT (ENTWISLE) -   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 15,343        | 15,348    | 10,273      | 14,438                                  | .....                                    | 905                                       | .....                                                     | 905                                  | .....                                      | 15,343                                        | .....                                    | .....                            | 0                             | .....                                                | 09/09/2020.                      |
| 59181@ BQ 7          | METLIFE INS CO OF CONNECTICUT (BEVERLY) - |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 12,000        | 12,000    | 5,631       | 7,666                                   | .....                                    | 4,334                                     | .....                                                     | 4,334                                | .....                                      | 12,000                                        | .....                                    | .....                            | 0                             | .....                                                | 02/15/2032.                      |
| 59181@ BR 5          | METLIFE INS CO OF CONNECTICUT (TERMAN) -  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 2,178         | 2,178     | 1,519       | 1,679                                   | .....                                    | 499                                       | .....                                                     | 499                                  | .....                                      | 2,178                                         | .....                                    | .....                            | 0                             | .....                                                | 06/06/2025.                      |
| 59181@ BY 0          | METLIFE INSURANCE CO OF CT (HARPER) - CM  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,000         | 6,000     | 4,141       | 5,192                                   | .....                                    | 808                                       | .....                                                     | 808                                  | .....                                      | 6,000                                         | .....                                    | .....                            | 0                             | .....                                                | 08/20/2022.                      |
| 59181@ CF 0          | METROPOLITAN LIFE INS CO USA (RHODES) -   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 60,000        | 60,000    | 45,377      | 56,745                                  | .....                                    | 3,255                                     | .....                                                     | 3,255                                | .....                                      | 60,000                                        | .....                                    | .....                            | 0                             | .....                                                | 12/12/2020.                      |
| 59216@ AA 2          | METROPOLITAN LIFE INSURANCE (COLLAZO) -   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 4,452         | 4,452     | 2,356       | 2,994                                   | .....                                    | 1,458                                     | .....                                                     | 1,458                                | .....                                      | 4,452                                         | .....                                    | .....                            | 0                             | .....                                                | 04/19/2030.                      |
| 59216@ AB 0          | METROPOLITAN LIFE INSURANCE CO(NELSON) -  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 16,276        | 16,272    | 10,861      | 13,568                                  | .....                                    | 2,709                                     | .....                                                     | 2,709                                | .....                                      | 16,276                                        | .....                                    | .....                            | 0                             | .....                                                | 12/26/2023.                      |
| 592173 #A 6          | METRO LIFE INSUR AND ANNUITY CO (RICE) -  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 2,400         | 2,400     | 831         | 1,071                                   | .....                                    | 1,329                                     | .....                                                     | 1,329                                | .....                                      | 2,400                                         | .....                                    | .....                            | 0                             | .....                                                | 09/18/2040.                      |
| 592173 *A 8          | METROPOLITAN LIFE INSURANCE COMPANY(LEE)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 7,920         | 7,920     | 4,523       | 5,245                                   | .....                                    | 2,675                                     | .....                                                     | 2,675                                | .....                                      | 7,920                                         | .....                                    | .....                            | 0                             | .....                                                | 10/15/2033.                      |
| 592173 *B 6          | METROPOLITAN LIFE INSURANCE CO (WRIGHT)   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 3,695         | 3,690     | 1,757       | 2,129                                   | .....                                    | 1,566                                     | .....                                                     | 1,566                                | .....                                      | 3,695                                         | .....                                    | .....                            | 0                             | .....                                                | 01/01/2036.                      |
| 592173 *D 2          | METROPOLITAN LIFE INS CO (SWANSON) - CMO  |  | ..                              | 12/01/2019.   | VARIOUS.....      | .....                     | 9,858         | 9,855     | 7,379       | 9,518                                   | .....                                    | 340                                       | .....                                                     | 340                                  | .....                                      | 9,858                                         | .....                                    | .....                            | 0                             | .....                                                | 12/01/2019.                      |
| 592173 *E 0          | METROPOLITAN LIFE INS CO (DENICO) - CMO.  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 3,978         | 3,978     | 1,087       | 1,604                                   | .....                                    | 2,374                                     | .....                                                     | 2,374                                | .....                                      | 3,978                                         | .....                                    | .....                            | 0                             | .....                                                | 09/23/2040.                      |
| 592173 *F 7          | METROPOLITAN LIFE INS CO (DIEVERT) - CMO  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 51,342        | 51,348    | 23,729      | 27,633                                  | .....                                    | 23,709                                    | .....                                                     | 23,709                               | .....                                      | 51,342                                        | .....                                    | .....                            | 0                             | .....                                                | 12/01/2039.                      |
| 592173 *G 5          | METROPOLITAN LIFE INS CO (TORRES) - CMO   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 41,638        | 41,636    | 22,888      | 32,845                                  | .....                                    | 8,794                                     | .....                                                     | 8,794                                | .....                                      | 41,638                                        | .....                                    | .....                            | 0                             | .....                                                | 07/16/2027.                      |
| 592173 *H 3          | METROPOLITAN LIFE INS ANNUITY (SCHWARTZ)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,000         | 6,000     | 3,287       | 4,210                                   | .....                                    | 1,790                                     | .....                                                     | 1,790                                | .....                                      | 6,000                                         | .....                                    | .....                            | 0                             | .....                                                | 12/05/2029.                      |
| 592173 *J 9          | METROPOLITAN LIFE INSURANCE COMPANY (SMI) |  | ..                              | 09/01/2019.   | Paydown.....      | .....                     | 1,913         | 1,913     | 813         | 1,007                                   | .....                                    | 906                                       | .....                                                     | 906                                  | .....                                      | 1,913                                         | .....                                    | .....                            | 0                             | .....                                                | 07/07/2033.                      |
| 592173 *L 4          | METROPOLITAN LIFE INSURANCE COMPANY(CECE  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 5,400         | 5,400     | 2,101       | 2,551                                   | .....                                    | 2,740                                     | .....                                                     | 2,740                                | .....                                      | 5,400                                         | .....                                    | .....                            | 0                             | .....                                                | 05/30/2037.                      |



**SCHEDULE D - PART 4**

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

E14.50

| 1                    | 2                                           | 3                               | 4                | 5                 | 6                            | 7             | 8           | 9           | 10                                            | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                                  | 21                                        |
|----------------------|---------------------------------------------|---------------------------------|------------------|-------------------|------------------------------|---------------|-------------|-------------|-----------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                      |                                             |                                 |                  |                   |                              |               |             |             |                                               | 11                                                | 12                                                 | 13                                                                        | 14                                         | 15                                                  |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP Identification | Description                                 | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of Stock | Consideration | Par Value   | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 592173 *M 2          | METROPOLITAN LIFE INS. CO.(WILDER) - CMO    | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....50,760   | .....50,760 | .....25,045 | .....32,409                                   | .....                                             | .....18,351                                        | .....                                                                     | .....18,351                                | .....                                               | .....50,760                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 09/26/2033.                               |
| 592173 *N 0          | METROPOLITAN LIFE INS. CO.(CALLICUTT) - ... | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....9,000    | .....9,000  | .....4,880  | .....5,917                                    | .....                                             | .....3,083                                         | .....                                                                     | .....3,083                                 | .....                                               | .....9,000                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 08/27/2031.                               |
| 592173 *P 5          | METRO LIFE INSURANCE CO(AKAKABOTA) - CMO    | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....4,680    | .....4,680  | .....2,387  | .....3,389                                    | .....                                             | .....1,291                                         | .....                                                                     | .....1,291                                 | .....                                               | .....4,680                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 02/18/2028.                               |
| 592173 *R 1          | METROPOLITAN LIFE INSUR CO (HATHAWAY) -     | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....38,133   | .....38,131 | .....22,377 | .....33,152                                   | .....                                             | .....4,981                                         | .....                                                                     | .....4,981                                 | .....                                               | .....38,133                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 01/15/2023.                               |
| 592173 *S 9          | METLIFE INSUR CO OF CONNECTICUT (CORTEZ)    | C                               | 12/01/2019.      | Paydown.....      | .....                        | .....         | .....       | .....       | .....                                         | .....                                             | .....                                              | .....                                                                     | .....                                      | .....                                               | .....                                               | .....                                             | .....                                  | .....                               | .....                                                               | .....                                     |
| 592173 *T 7          | METROPOLITAN LIFE INSUR CO (BREVARD) -      | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....3,900    | .....3,600  | .....1,915  | .....2,339                                    | .....                                             | .....1,561                                         | .....                                                                     | .....1,561                                 | .....                                               | .....3,900                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/01/2031.                               |
| 592173 *U 4          | METROPOLITAN LIFE INSUR CO (CALLICUTT) -    | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....14,800   | .....16,800 | .....11,101 | .....13,848                                   | .....                                             | .....952                                           | .....                                                                     | .....952                                   | .....                                               | .....14,800                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 04/01/2025.                               |
| 592173 *V 2          | METROPOLITAN LIFE INSUR CO (RIGGINS) - C    | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....19,200   | .....19,200 | .....5,755  | .....7,578                                    | .....                                             | .....11,622                                        | .....                                                                     | .....11,622                                | .....                                               | .....19,200                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 02/27/2041.                               |
| 592173 *W 0          | METROPOLITAN LIFE INSURANCE CO (BUTLER)     | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....4,128    | .....4,128  | .....2,498  | .....3,294                                    | .....                                             | .....834                                           | .....                                                                     | .....834                                   | .....                                               | .....4,128                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/01/2026.                               |
| 592173 *X 8          | METROPOLITAN LIFE INSURANCE CO (DIXON) -    | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....23,688   | .....23,685 | .....10,140 | .....12,110                                   | .....                                             | .....11,578                                        | .....                                                                     | .....11,578                                | .....                                               | .....23,688                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 09/15/2040.                               |
| 592173 *Y 6          | METROPOLITAN LIFE INSUR CO (BREVARD) -      | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....4,893    | .....4,896  | .....1,916  | .....2,509                                    | .....                                             | .....2,384                                         | .....                                                                     | .....2,384                                 | .....                                               | .....4,893                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 03/26/2040.                               |
| 592173 *Z 3          | METROPOLITAN LIFE INSUR CO (SOLOMON) - C    | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....16,400   | .....14,400 | .....9,105  | .....11,662                                   | .....                                             | .....4,738                                         | .....                                                                     | .....4,738                                 | .....                                               | .....16,400                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 04/01/2025.                               |
| 592173 @A 7          | METROPOLITAN LIFE INSUR CO (SMITH) -        | ..                              | 09/01/2019.      | Paydown.....      | .....                        | .....26,134   | .....26,132 | .....11,468 | .....14,091                                   | .....                                             | .....12,043                                        | .....                                                                     | .....12,043                                | .....                                               | .....26,134                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 01/23/2043.                               |
| 592173 @B 5          | METROPOLITAN LIFE INSUR CO (POMPEY) - CM    | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....3,794    | .....3,794  | .....1,740  | .....2,153                                    | .....                                             | .....1,641                                         | .....                                                                     | .....1,641                                 | .....                                               | .....3,794                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 07/07/2034.                               |
| 592173 @C 3          | MONUMENTAL LIFE INSUR CO (POWELL) - CMO     | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....4,800    | .....4,800  | .....2,762  | .....3,278                                    | .....                                             | .....1,522                                         | .....                                                                     | .....1,522                                 | .....                                               | .....4,800                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/20/2030.                               |
| 592173 @D 1          | METROPOLITAN LIFE INSURANCE CO (BARDLEY)    | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....17,069   | .....17,070 | .....12,244 | .....14,809                                   | .....                                             | .....2,260                                         | .....                                                                     | .....2,260                                 | .....                                               | .....17,069                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 03/01/2023.                               |
| 592173 @F 6          | METRO LIFE INSUR AND ANNUITY CO (PETERS)    | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....4,200    | .....4,200  | .....2,551  | .....2,948                                    | .....                                             | .....1,252                                         | .....                                                                     | .....1,252                                 | .....                                               | .....4,200                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 11/15/2029.                               |
| 592173 @G 4          | METROPOLITAN LIFE INSURANCE COMPANY - CM    | ..                              | 01/25/2019.      | VARIOUS.....      | .....                        | .....2,400    | .....2,400  | .....1,267  | .....1,614                                    | .....                                             | .....786                                           | .....                                                                     | .....786                                   | .....                                               | .....2,400                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 07/15/2032.                               |
| 592173 @H 2          | METROPOLITAN LIFE INSUR CO (WILLIAMS) -     | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....50,000   | .....50,000 | .....34,341 | .....49,784                                   | .....                                             | .....216                                           | .....                                                                     | .....216                                   | .....                                               | .....50,000                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 01/25/2019.                               |
| 592173 @K 5          | METROPOLITAN LIFE INSUR CO (GABRIELLI) -    | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....7,473    | .....7,476  | .....2,987  | .....4,093                                    | .....                                             | .....3,380                                         | .....                                                                     | .....3,380                                 | .....                                               | .....7,473                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 01/01/2039.                               |
| 592173 @L 3          | METROPOLITAN LIFE INSUR CO (GABRIELLI) -    | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....11,742   | .....11,737 | .....5,416  | .....6,915                                    | .....                                             | .....4,827                                         | .....                                                                     | .....4,827                                 | .....                                               | .....11,742                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 07/25/2035.                               |
| 592173 @M 1          | METROPOLITAN LIFE INSURANCE CO (DIXON) -    | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....10,974   | .....10,971 | .....5,277  | .....6,624                                    | .....                                             | .....4,350                                         | .....                                                                     | .....4,350                                 | .....                                               | .....10,974                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 07/25/2035.                               |
| 592173 @N 9          | METROPOLITAN LIFE INSURANCE CO (ROANE) -    | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....1,609    | .....1,612  | .....722    | .....833                                      | .....                                             | .....776                                           | .....                                                                     | .....776                                   | .....                                               | .....1,609                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 02/26/2033.                               |
| 592173 @P 4          | METROPOLITAN LIFE INSURANCE CO (BAKER) -    | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....4,803    | .....5,244  | .....3,068  | .....3,551                                    | .....                                             | .....1,104                                         | .....                                                                     | .....1,104                                 | .....                                               | .....4,803                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/28/2028.                               |
| 592173 @Q 2          | METROPOLITAN LIFE INSURANCE CO (BREVARD)    | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....6,750    | .....5,964  | .....3,002  | .....3,897                                    | .....                                             | .....2,853                                         | .....                                                                     | .....2,853                                 | .....                                               | .....6,750                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/01/2031.                               |
| 592173 @R 0          | METROPOLITAN LIFE INSURANCE CO (TORRES)     | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....21,600   | .....21,600 | .....11,185 | .....13,547                                   | .....                                             | .....8,053                                         | .....                                                                     | .....8,053                                 | .....                                               | .....21,600                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 09/01/2030.                               |
| 592173 @S 8          | METROPOLITAN LIFE INSURANCE CO (SMALLS)     | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....45,115   | .....45,116 | .....24,790 | .....32,773                                   | .....                                             | .....12,341                                        | .....                                                                     | .....12,341                                | .....                                               | .....45,115                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 08/16/2029.                               |
|                      |                                             |                                 |                  |                   |                              | .....10,920   | .....10,920 | .....6,860  | .....8,752                                    | .....                                             | .....2,168                                         | .....                                                                     | .....2,168                                 | .....                                               | .....10,920                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 02/05/2025.                               |

SCHEDULE D - PART 4

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

| 1                    | 2                                        | 3                               | 4                | 5                 | 6                            | 7             | 8            | 9            | 10                                            | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                                  | 21                                        |
|----------------------|------------------------------------------|---------------------------------|------------------|-------------------|------------------------------|---------------|--------------|--------------|-----------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                      |                                          |                                 |                  |                   |                              |               |              |              |                                               | 11                                                | 12                                                 | 13                                                                        | 14                                         | 15                                                  |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP Identification | Description                              | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of Stock | Consideration | Par Value    | Actual Cost  | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 592173 @T 6          | METROPOLITAN LIFE INS ANNUITY CO (HAYES) | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....11,421   | .....11,424  | .....7,391   | .....9,862                                    | .....                                             | .....1,559                                         | .....                                                                     | .....1,559                                 | .....                                               | .....11,421                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 02/01/2023.                               |
| 592173 D# 2          | METROPOLITAN LIFE INSURANCE (HITCHCOCK)  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....12,072   | .....12,072  | .....6,044   | .....7,557                                    | .....                                             | .....4,515                                         | .....                                                                     | .....4,515                                 | .....                                               | .....12,072                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 02/26/2033.                               |
| 592173 E# 1          | METROPOLITAN LIFE INSURANCE (ROSARIO) -  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....3,600    | .....3,600   | .....1,861   | .....2,512                                    | .....                                             | .....1,088                                         | .....                                                                     | .....1,088                                 | .....                                               | .....3,600                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 05/01/2027.                               |
| 592173 E* 5          | METROPOLITAN LIFE INSURANCE (TURNER) - C | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....         | .....100,889 | .....100,889 | .....42,501                                   | .....                                             | .....31,653                                        | .....                                                                     | .....31,653                                | .....                                               | .....100,889                                        | .....                                             | .....                                  | .....0                              | .....                                                               | 11/03/2037.                               |
| 592173 E@ 3          | METROPOLITAN LIFE INSURANCE (LOTT) - CMO | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....1,774    | .....1,774   | .....915     | .....1,172                                    | .....                                             | .....603                                           | .....                                                                     | .....603                                   | .....                                               | .....1,774                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 08/01/2028.                               |
| 592173 F# 0          | METROPOLITAN LIFE INSURANCE (BRYSON) - C | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....4,453    | .....4,456   | .....2,454   | .....3,201                                    | .....                                             | .....1,252                                         | .....                                                                     | .....1,252                                 | .....                                               | .....4,453                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 01/25/2028.                               |
| 592173 F@ 2          | METROPOLITAN LIFE INSURANCE (MALDONADO)  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....7,200    | .....7,200   | .....3,939   | .....4,535                                    | .....                                             | .....2,665                                         | .....                                                                     | .....2,665                                 | .....                                               | .....7,200                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/02/2030.                               |
| 592173 G# 9          | METROPOLITAN LIFE INSURANCE (GARCIA) -   | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....3,600    | .....3,600   | .....2,366   | .....3,341                                    | .....                                             | .....259                                           | .....                                                                     | .....259                                   | .....                                               | .....3,600                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 11/23/2020.                               |
| 592173 G@ 1          | METROPOLITAN LIFE INSURANCE (MEDLOCK) -  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....7,200    | .....7,200   | .....4,175   | .....5,499                                    | .....                                             | .....1,701                                         | .....                                                                     | .....1,701                                 | .....                                               | .....7,200                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 05/01/2027.                               |
| 592173 H# 8          | METROPOLITAN LIFE INSURANCE (SCOTT) - CM | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....7,800    | .....7,800   | .....5,454   | .....6,908                                    | .....                                             | .....892                                           | .....                                                                     | .....892                                   | .....                                               | .....7,800                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 05/01/2022.                               |
| 592173 H* 2          | METROPOLITAN LIFE INSURANCE (SCOTT) - CM | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....4,153    | .....4,540   | .....2,081   | .....2,586                                    | .....                                             | .....1,456                                         | .....                                                                     | .....1,456                                 | .....                                               | .....4,153                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 02/28/2031.                               |
| 592173 H@ 0          | METROPOLITAN LIFE INSURANCE (SNEED) - CM | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....4,500    | .....3,000   | .....1,369   | .....2,209                                    | .....                                             | .....2,291                                         | .....                                                                     | .....2,291                                 | .....                                               | .....4,500                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 03/01/2026.                               |
| 592173 J# 6          | METROPOLITAN LIFE INSURANCE (MEDINA) -   | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....6,137    | .....6,137   | .....3,284   | .....4,477                                    | .....                                             | .....1,659                                         | .....                                                                     | .....1,659                                 | .....                                               | .....6,137                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 01/01/2028.                               |
| 592173 J* 0          | METROPOLITAN LIFE INSURANCE (SMITH) - CM | ..                              | 09/01/2019.      | Paydown.....      | .....                        | .....7,144    | .....7,144   | .....4,179   | .....5,125                                    | .....                                             | .....2,019                                         | .....                                                                     | .....2,019                                 | .....                                               | .....7,144                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 07/07/2030.                               |
| 592173 J@ 8          | METROPOLITAN LIFE INSURANCE (BRYSON) - C | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....4,878    | .....4,876   | .....2,202   | .....3,137                                    | .....                                             | .....1,741                                         | .....                                                                     | .....1,741                                 | .....                                               | .....4,878                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 01/25/2028.                               |
| 592173 K* 8          | METROPOLITAN LIFE INSURANCE (LOTT) - CMO | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....2,300    | .....2,300   | .....1,129   | .....1,457                                    | .....                                             | .....843                                           | .....                                                                     | .....843                                   | .....                                               | .....2,300                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/01/2029.                               |
| 592173 K@ 6          | METROPOLITAN LIFE INSURANCE (STABLES) -  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....6,000    | .....6,000   | .....3,317   | .....3,898                                    | .....                                             | .....2,102                                         | .....                                                                     | .....2,102                                 | .....                                               | .....6,000                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/15/2030.                               |
| 592173 L# 3          | METROPOLITAN LIFE INSURANCE (ADAMS) - CM | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....9,600    | .....9,600   | .....6,900   | .....8,408                                    | .....                                             | .....1,192                                         | .....                                                                     | .....1,192                                 | .....                                               | .....9,600                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 04/10/2022.                               |
| 592173 L* 7          | METROPOLITAN LIFE INSURANCE (SMITH) - CM | ..                              | 09/01/2019.      | Paydown.....      | .....                        | .....4,478    | .....4,478   | .....2,192   | .....2,830                                    | .....                                             | .....1,648                                         | .....                                                                     | .....1,648                                 | .....                                               | .....4,478                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 07/07/2031.                               |
| 592173 L@ 5          | METROPOLITAN LIFE INSURANCE (MATA) - CMO | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....5,760    | .....5,760   | .....4,407   | .....5,284                                    | .....                                             | .....476                                           | .....                                                                     | .....476                                   | .....                                               | .....5,760                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 10/01/2021.                               |
| 592173 M# 2          | METROPOLITAN LIFE INSURANCE (QUINN) -    | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....2,918    | .....2,916   | .....886     | .....1,275                                    | .....                                             | .....1,643                                         | .....                                                                     | .....1,643                                 | .....                                               | .....2,918                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/15/2034.                               |
| 592173 M@ 4          | METROPOLITAN LIFE INSURANCE (WRIGHT) - C | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....7,004    | .....6,996   | .....2,834   | .....4,003                                    | .....                                             | .....3,001                                         | .....                                                                     | .....3,001                                 | .....                                               | .....7,004                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 01/01/2036.                               |
| 592173 N# 1          | METROPOLITAN LIFE INSURANCE (BRYSON) - C | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....3,109    | .....3,107   | .....1,744   | .....2,181                                    | .....                                             | .....928                                           | .....                                                                     | .....928                                   | .....                                               | .....3,109                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 01/25/2028.                               |
| 592173 N* 5          | METROPOLITAN LIFE INSURANCE (DENICO) -   | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....8,463    | .....8,463   | .....3,376   | .....5,284                                    | .....                                             | .....3,179                                         | .....                                                                     | .....3,179                                 | .....                                               | .....8,463                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 09/23/2031.                               |

**SCHEDULE D - PART 4**

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

E14.52

| 1                    | 2                                         | 3  | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------------------------------------|----|---------------|-------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                           |    |               |                   |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                               |    | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 592173 N@ 3          | METROPOLITAN LIFE INSURANCE (GARCIA) -    | .. | 12/01/2019.   | Paydown.....      |                           | 7,800         | 7,800     | 4,602       | 5,996                                   |                                          | 1,804                                     |                                                           | 1,804                                |                                            | 7,800                                         |                                          |                                  | 0                             |                                                      | 05/23/2025.                      |
| 592173 P* 3          | METROPOLITAN LIFE INSURANCE (BRYSON) - C  | .. | 12/01/2019.   | Paydown.....      |                           | 4,277         | 4,277     | 2,232       | 3,039                                   |                                          | 1,238                                     |                                                           | 1,238                                |                                            | 4,277                                         |                                          |                                  | 0                             |                                                      | 01/25/2028.                      |
| 592173 Q@ 0          | METROPOLITAN LIFE INSURANCE (WRIGHT) - C  | .. | 12/01/2019.   | Paydown.....      |                           | 4,063         | 4,068     | 2,172       | 2,819                                   |                                          | 1,244                                     |                                                           | 1,244                                |                                            | 4,063                                         |                                          |                                  | 0                             |                                                      | 02/01/2030.                      |
| 592173 R# 7          | METROPOLITAN LIFE INSURANCE (HINGER) -    | .. | 12/01/2019.   | Paydown.....      |                           | 4,800         | 4,800     | 3,123       | 3,823                                   |                                          | 977                                       |                                                           | 977                                  |                                            | 4,800                                         |                                          |                                  | 0                             |                                                      | 09/01/2025.                      |
| 592173 R* 1          | METROPOLITAN LIFE INSURANCE (MEDINA) -    | .. | 12/01/2019.   | Paydown.....      |                           | 3,711         | 3,711     | 1,852       | 2,341                                   |                                          | 1,370                                     |                                                           | 1,370                                |                                            | 3,711                                         |                                          |                                  | 0                             |                                                      | 01/01/2029.                      |
| 592173 R@ 9          | METROPOLITAN LIFE INSURANCE (SMITH) - CM  | .. | 09/01/2019.   | Paydown.....      |                           | 8,302         | 8,302     | 3,585       | 4,505                                   |                                          | 3,797                                     |                                                           | 3,797                                |                                            | 8,302                                         |                                          |                                  | 0                             |                                                      | 07/07/2034.                      |
| 592173 S# 6          | METROPOLITAN LIFE INSURANCE (SCHWARTZ) -  | .. | 12/01/2019.   | Paydown.....      |                           | 5,280         | 5,280     | 3,154       | 3,784                                   |                                          | 1,496                                     |                                                           | 1,496                                |                                            | 5,280                                         |                                          |                                  | 0                             |                                                      | 12/05/2027.                      |
| 592173 S* 0          | METROPOLITAN LIFE INSURANCE (CASS) - CMO  | .. | 12/01/2019.   | Paydown.....      |                           | 6,300         | 6,300     | 2,818       | 3,440                                   |                                          | 2,860                                     |                                                           | 2,860                                |                                            | 6,300                                         |                                          |                                  | 0                             |                                                      | 08/01/2036.                      |
| 592173 S@ 8          | METROPOLITAN LIFE INSURANCE (PANGBURN) -  | .. | 12/01/2019.   | Paydown.....      |                           | 4,758         | 4,746     | 2,569       | 3,785                                   |                                          | 973                                       |                                                           | 973                                  |                                            | 4,758                                         |                                          |                                  | 0                             |                                                      | 06/01/2024.                      |
| 592173 T# 5          | METROPOLITAN LIFE INS. CO. (MCKENZIE) -   | .. | 12/01/2019.   | Paydown.....      |                           | 5,372         | 5,376     | 3,246       | 3,818                                   |                                          | 1,555                                     |                                                           | 1,555                                |                                            | 5,372                                         |                                          |                                  | 0                             |                                                      | 03/05/2027.                      |
| 592173 T* 9          | METROPOLITAN LIFE INSURANCE CO. (HURT)    | .. | 12/01/2019.   | Paydown.....      |                           | 11,438        | 11,144    | 7,906       | 10,109                                  |                                          | 1,329                                     |                                                           | 1,329                                |                                            | 11,438                                        |                                          |                                  | 0                             |                                                      | 08/01/2021.                      |
| 592173 T@ 7          | METROPOLITAN LIFE INS. CO. (HENDERSON) -  | .. | 12/01/2019.   | Paydown.....      |                           | 4,802         | 4,800     | 2,470       | 3,174                                   |                                          | 1,628                                     |                                                           | 1,628                                |                                            | 4,802                                         |                                          |                                  | 0                             |                                                      | 12/18/2028.                      |
| 592173 U# 3          | METROPOLITAN LIFE INSUR. CO. (MCMILLIAN)  | .. | 10/16/2019.   | VARIOUS.....      |                           | 57,721        | 57,721    | 41,651      | 54,790                                  |                                          | 2,930                                     |                                                           | 2,930                                |                                            | 57,721                                        |                                          |                                  | 0                             |                                                      | 10/16/2019.                      |
| 592173 U* 7          | METROPOLITAN LIFE INS. CO. (PANGBURN) -   | .. | 12/01/2019.   | Paydown.....      |                           | 9,710         | 9,684     | 6,845       | 8,425                                   |                                          | 1,285                                     |                                                           | 1,285                                |                                            | 9,710                                         |                                          |                                  | 0                             |                                                      | 06/01/2024.                      |
| 592173 U@ 5          | METLIFE INSUR CO. CONNECTICUT (SEIBERT)   | .. | 12/01/2019.   | Paydown.....      |                           | 1,812         | 1,812     | 753         | 974                                     |                                          | 839                                       |                                                           | 839                                  |                                            | 1,812                                         |                                          |                                  | 0                             |                                                      | 05/15/2029.                      |
| 592173 V# 2          | METROPOLITAN LIFE INS CO (TELLER) - CMO.  | .. | 12/01/2019.   | Paydown.....      |                           | 9,600         | 9,600     | 5,626       | 7,903                                   |                                          | 1,697                                     |                                                           | 1,697                                |                                            | 9,600                                         |                                          |                                  | 0                             |                                                      | 12/01/2024.                      |
| 592173 V* 6          | METROPOLITAN LIFE INSURANCE CO. (CASS)    | .. | 12/01/2019.   | Paydown.....      |                           | 6,900         | 6,900     | 3,058       | 3,670                                   |                                          | 3,230                                     |                                                           | 3,230                                |                                            | 6,900                                         |                                          |                                  | 0                             |                                                      | 08/01/2036.                      |
| 592173 V@ 4          | METROPOLITAN LIFE INSURANCE CO (VASQUEZ)  | .. | 12/01/2019.   | Paydown.....      |                           | 10,388        | 10,363    | 5,874       | 7,813                                   |                                          | 2,575                                     |                                                           | 2,575                                |                                            | 10,388                                        |                                          |                                  | 0                             |                                                      | 05/01/2027.                      |
| 592173 W# 1          | METROPOLITAN INS & ANNUITY CO (HESS) - C  | .. | 12/01/2019.   | Paydown.....      |                           | 14,000        | 14,000    | 8,037       | 11,530                                  |                                          | 2,470                                     |                                                           | 2,470                                |                                            | 14,000                                        |                                          |                                  | 0                             |                                                      | 12/18/2023.                      |
| 592173 W* 5          | METROPOLITAN LIFE INS CO (HENDERSON) - C  | .. | 12/01/2019.   | Paydown.....      |                           | 5,400         | 5,400     | 3,154       | 3,813                                   |                                          | 1,587                                     |                                                           | 1,587                                |                                            | 5,400                                         |                                          |                                  | 0                             |                                                      | 01/01/2030.                      |
| 592173 W@ 3          | METROPOLITAN LIFE INS CO (PARKER) - CMO   | .. | 12/01/2019.   | Paydown.....      |                           | 3,285         | 3,282     | 1,249       | 1,680                                   |                                          | 1,730                                     |                                                           | 1,730                                |                                            | 3,285                                         |                                          |                                  | 0                             |                                                      | 10/03/2041.                      |
| 592173 X@ 2          | METROPOLITAN LIFE INS CO (SMITH) - CMO... | .. | 09/01/2019.   | Paydown.....      |                           | 5,796         | 5,796     | 3,223       | 4,134                                   |                                          | 1,662                                     |                                                           | 1,662                                |                                            | 5,796                                         |                                          |                                  | 0                             |                                                      | 07/07/2028.                      |
| 592173 Y# 9          | METROPOLITAN LIFE INS CO (DIXON) - CMO... | .. | 12/01/2019.   | Paydown.....      |                           | 5,040         | 5,040     | 2,901       | 3,902                                   |                                          | 1,139                                     |                                                           | 1,139                                |                                            | 5,040                                         |                                          |                                  | 0                             |                                                      | 02/26/2026.                      |
| 592173 Z* 2          | METROPOLITAN LIFE INS CO (RIGGINS) - CMO  | .. | 12/01/2019.   | Paydown.....      |                           | 9,000         | 9,000     | 5,845       | 7,027                                   |                                          | 1,973                                     |                                                           | 1,973                                |                                            | 9,000                                         |                                          |                                  | 0                             |                                                      | 12/01/2026.                      |
| 592173 Z@ 0          | METROPOLITAN LIFE INS CO (PARKER) - CMO   | .. | 12/01/2019.   | Paydown.....      |                           | 3,054         | 3,052     | 1,095       | 1,567                                   |                                          | 1,604                                     |                                                           | 1,604                                |                                            | 3,054                                         |                                          |                                  | 0                             |                                                      | 10/03/2041.                      |
| 59218* AH 7          | METROPOLITAN LIFE INS CO (SCOTT) - CMO..  | .. | 12/01/2019.   | Paydown.....      |                           | 8,978         | 8,982     | 3,453       | 4,779                                   |                                          | 4,199                                     |                                                           | 4,199                                |                                            | 8,978                                         |                                          |                                  | 0                             |                                                      | 09/15/2038.                      |
| 59218* AK 0          | METROPOLITAN LIFE INS CO (PARKER) - CMO   | .. | 12/01/2019.   | Paydown.....      |                           | 3,426         | 3,426     | 1,211       | 1,776                                   |                                          | 1,783                                     |                                                           | 1,783                                |                                            | 3,426                                         |                                          |                                  | 0                             |                                                      | 10/03/2041.                      |
| 59218* AL 8          | METROPOLITAN LIFE INS CO (YOUNG) - CMO.   | .. | 12/01/2019.   | Paydown.....      |                           | 6,600         | 6,600     | 3,573       | 4,774                                   |                                          | 1,826                                     |                                                           | 1,826                                |                                            | 6,600                                         |                                          |                                  | 0                             |                                                      | 12/16/2028.                      |
| 59218* AP 9          | METROPOLITAN LIFE INSURANCE CO. (HURT)    | .. | 12/01/2019.   | Paydown.....      |                           | 54,945        | 55,080    | 40,322      | 50,343                                  |                                          | 4,602                                     |                                                           | 4,602                                |                                            | 54,945                                        |                                          |                                  | 0                             |                                                      | 08/01/2021.                      |
| 59218* AT 1          | METROPOLITAN LIFE INSURANCE CO (ROEILL)   | .. | 12/01/2019.   | Paydown.....      |                           | 18,000        | 18,000    | 14,085      | 11,950                                  |                                          | 6,050                                     |                                                           | 6,050                                |                                            | 18,000                                        |                                          |                                  | 0                             |                                                      | 09/15/2035.                      |
| 59218* AV 6          | METROPOLITAN LIFE INSURANCE CO (BELL) -   | .. | 03/02/2019.   | Paydown.....      |                           | 25,000        | 25,000    | 16,899      | 34,132                                  |                                          | 1,887                                     |                                                           | 1,887                                |                                            | 25,000                                        |                                          |                                  | 0                             |                                                      | 03/02/2021.                      |
| 59218* AW 4          | METRO LIFE INSUR ANNUITY CO (CASTLEMAN)   | .. | 12/01/2019.   | Paydown.....      |                           | 18,000        | 18,000    | 11,199      | 14,397                                  |                                          | 4,559                                     |                                                           | 4,559                                |                                            | 18,000                                        |                                          |                                  | 0                             |                                                      | 02/04/2027.                      |
| 59218* AY 0          | METROPOLITAN LIFE INSUR CO (AKAKABOTA)    | .. | 12/01/2019.   | Paydown.....      |                           | 10,164        | 10,164    | 4,762       | 5,477                                   |                                          | 4,687                                     |                                                           | 4,687                                |                                            | 10,164                                        |                                          |                                  | 0                             |                                                      | 06/18/2036.                      |

SCHEDULE D - PART 4

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

| 1                    | 2           |   | 3                               | 4             | 5                 | 6                         | 7             | 8           | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------|---|---------------------------------|---------------|-------------------|---------------------------|---------------|-------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |             |   |                                 |               |                   |                           |               |             |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value   | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 59218*               | BA          | 1 | ..                              | 12/01/2019.   | PAYDOWN.....      |                           | .....48,000   | .....48,000 | .....35,925 | .....42,222                             | .....                                    | .....5,778                                | .....                                                     | .....5,778                           | .....                                      | .....48,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 07/15/2022.                      |
| 59218*               | BB          | 9 |                                 | 12/01/2019.   | PAYDOWN.....      |                           | .....5,250    | .....5,988  | .....2,745  | .....3,675                              | .....                                    | .....1,576                                | .....                                                     | .....1,576                           | .....                                      | .....5,250                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2031.                      |
| 59218*               | BD          | 5 |                                 | 12/01/2019.   | PAYDOWN.....      |                           | .....9,000    | .....9,000  | .....5,209  | .....6,938                              | .....                                    | .....2,062                                | .....                                                     | .....2,062                           | .....                                      | .....9,000                                    | .....                                    | .....                            | .....0                        | .....                                                | 09/12/2026.                      |
| 59218*               | BE          | 3 |                                 | 12/01/2019.   | PAYDOWN.....      |                           | .....681      | .....676    | .....401    | .....436                                | .....                                    | .....278                                  | .....                                                     | .....278                             | .....                                      | .....681                                      | .....                                    | .....                            | .....0                        | .....                                                | 10/03/2041.                      |
| 59218*               | BF          | 0 |                                 | 12/01/2019.   | PAYDOWN.....      |                           | .....17,886   | .....17,853 | .....9,649  | .....11,920                             | .....                                    | .....5,966                                | .....                                                     | .....5,966                           | .....                                      | .....17,886                                   | .....                                    | .....                            | .....0                        | .....                                                | 03/01/2031.                      |
| 59218*               | BG          | 8 |                                 | 12/01/2019.   | PAYDOWN.....      |                           | .....10,137   | .....10,143 | .....4,114  | .....5,237                              | .....                                    | .....4,901                                | .....                                                     | .....4,901                           | .....                                      | .....10,137                                   | .....                                    | .....                            | .....0                        | .....                                                | 09/18/2036.                      |
| 59218*               | BH          | 6 |                                 | 12/01/2019.   | PAYDOWN.....      |                           | .....10,363   | .....10,368 | .....7,274  | .....9,233                              | .....                                    | .....1,130                                | .....                                                     | .....1,130                           | .....                                      | .....10,363                                   | .....                                    | .....                            | .....0                        | .....                                                | 04/01/2022.                      |
| 59218*               | BK          | 9 |                                 | 10/01/2019.   | PAYDOWN.....      |                           | .....10,000   | .....10,000 | .....5,304  | .....7,158                              | .....                                    | .....2,842                                | .....                                                     | .....2,842                           | .....                                      | .....10,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 10/25/2024.                      |
| 59218*               | BL          | 7 |                                 | 01/25/2019.   | VARIOUS.....      |                           | .....65,108   | .....65,108 | .....45,313 | .....64,806                             | .....                                    | .....302                                  | .....                                                     | .....302                             | .....                                      | .....65,108                                   | .....                                    | .....                            | .....0                        | .....                                                | 01/25/2019.                      |
| 59218*               | BP          | 8 |                                 | 12/01/2019.   | PAYDOWN.....      |                           | .....53,987   | .....53,982 | .....25,312 | .....33,718                             | .....                                    | .....20,269                               | .....                                                     | .....20,269                          | .....                                      | .....53,987                                   | .....                                    | .....                            | .....0                        | .....                                                | 10/26/2032.                      |
| 59218*               | BQ          | 6 |                                 | 12/01/2019.   | PAYDOWN.....      |                           | .....9,499    | .....9,504  | .....3,342  | .....4,540                              | .....                                    | .....4,958                                | .....                                                     | .....4,958                           | .....                                      | .....9,499                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/20/2040.                      |
| 59218*               | BR          | 4 |                                 | 12/01/2019.   | PAYDOWN.....      |                           | .....1,500    | .....1,500  | .....586    | .....776                                | .....                                    | .....724                                  | .....                                                     | .....724                             | .....                                      | .....1,500                                    | .....                                    | .....                            | .....0                        | .....                                                | 03/01/2036.                      |
| 59218*               | BS          | 2 |                                 | 12/01/2019.   | PAYDOWN.....      |                           | .....10,758   | .....10,758 | .....4,809  | .....5,493                              | .....                                    | .....5,264                                | .....                                                     | .....5,264                           | .....                                      | .....10,758                                   | .....                                    | .....                            | .....0                        | .....                                                | 09/15/2038.                      |
| 59218*               | BT          | 0 |                                 | 12/01/2019.   | PAYDOWN.....      |                           | .....6,000    | .....6,000  | .....2,476  | .....3,400                              | .....                                    | .....2,600                                | .....                                                     | .....2,600                           | .....                                      | .....6,000                                    | .....                                    | .....                            | .....0                        | .....                                                | 01/23/2038.                      |
| 59218*               | BV          | 5 |                                 | 12/01/2019.   | PAYDOWN.....      |                           | .....12,000   | .....12,000 | .....9,010  | .....11,606                             | .....                                    | .....394                                  | .....                                                     | .....394                             | .....                                      | .....12,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 12/09/2019.                      |
| 59218*               | BW          | 3 |                                 | 12/01/2019.   | PAYDOWN.....      |                           | .....22,371   | .....22,368 | .....15,095 | .....20,641                             | .....                                    | .....1,729                                | .....                                                     | .....1,729                           | .....                                      | .....22,371                                   | .....                                    | .....                            | .....0                        | .....                                                | 02/23/2021.                      |
| 59218*               | BX          | 1 |                                 | 09/01/2019.   | VARIOUS.....      |                           | .....16,434   | .....16,434 | .....13,171 | .....16,060                             | .....                                    | .....374                                  | .....                                                     | .....374                             | .....                                      | .....16,434                                   | .....                                    | .....                            | .....0                        | .....                                                | 07/23/2019.                      |
| 59218*               | BZ          | 6 |                                 | 12/01/2019.   | PAYDOWN.....      |                           | .....30,531   | .....30,526 | .....7,839  | .....9,976                              | .....                                    | .....20,555                               | .....                                                     | .....20,555                          | .....                                      | .....30,531                                   | .....                                    | .....                            | .....0                        | .....                                                | 01/11/2044.                      |
| 59218*               | CD          | 4 |                                 | 12/01/2019.   | PAYDOWN.....      |                           | .....7,200    | .....7,200  | .....4,909  | .....6,017                              | .....                                    | .....1,183                                | .....                                                     | .....1,183                           | .....                                      | .....7,200                                    | .....                                    | .....                            | .....0                        | .....                                                | 01/20/2023.                      |
| 59218*               | CE          | 2 |                                 | 12/01/2019.   | PAYDOWN.....      |                           | .....8,939    | .....8,940  | .....6,617  | .....7,848                              | .....                                    | .....1,091                                | .....                                                     | .....1,091                           | .....                                      | .....8,939                                    | .....                                    | .....                            | .....0                        | .....                                                | 02/10/2023.                      |
| 59218*               | CF          | 9 |                                 | 12/01/2019.   | PAYDOWN.....      |                           | .....17,627   | .....17,615 | .....8,289  | .....9,399                              | .....                                    | .....8,228                                | .....                                                     | .....8,228                           | .....                                      | .....17,627                                   | .....                                    | .....                            | .....0                        | .....                                                | 08/16/2034.                      |
| 59218*               | CN          | 2 |                                 | 12/01/2019.   | PAYDOWN.....      |                           | .....19,744   | .....19,740 | .....13,440 | .....17,651                             | .....                                    | .....2,093                                | .....                                                     | .....2,093                           | .....                                      | .....19,744                                   | .....                                    | .....                            | .....0                        | .....                                                | 06/26/2022.                      |



SCHEDULE D - PART 4

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

| 1                    | 2                                         |  | 3                               | 4             | 5                                   | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------------------------------------|--|---------------------------------|---------------|-------------------------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                           |  |                                 |               |                                     |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                               |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                   | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 615326 G* 0          | MONUMENTAL LIFE INSURANCE CO (HOLLINS) -  |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....27,253    | .....27,255    | .....19,552    | .....23,821                             | .....                                    | .....3,431                                | .....                                                     | .....3,431                           | .....                                      | .....27,253                                   | .....                                    | .....                            | .....0                        | .....                                                | 03/01/2023.                      |
| 615326 H* 9          | MONUMENTAL LIFE INSURANCE CO (MOORE) - C  |  | ..                              | 11/01/2019.   | VARIOUS.....                        |                           | .....22,000    | .....22,000    | .....15,005    | .....21,143                             | .....                                    | .....857                                  | .....                                                     | .....857                             | .....                                      | .....22,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 11/01/2019.                      |
| 615326 H@ 7          | MONUMENTAL LIFE INSURANCE CO (POWELL) -   |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....27,253    | .....27,255    | .....19,346    | .....23,289                             | .....                                    | .....3,963                                | .....                                                     | .....3,963                           | .....                                      | .....27,253                                   | .....                                    | .....                            | .....0                        | .....                                                | 03/01/2023.                      |
| 615326 J# 3          | MONUMENTAL LIFE INSURANCE COMPANY (RAY)   |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....5,676     | .....5,680     | .....3,340     | .....3,482                              | .....                                    | .....2,194                                | .....                                                     | .....2,194                           | .....                                      | .....5,676                                    | .....                                    | .....                            | .....0                        | .....                                                | 04/08/2033.                      |
| 615326 J@ 5          | MONUMENTAL LIFE INSURANCE CO (SCOTT) - C  |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....28,800    | .....28,800    | .....16,952    | .....22,067                             | .....                                    | .....6,733                                | .....                                                     | .....6,733                           | .....                                      | .....28,800                                   | .....                                    | .....                            | .....0                        | .....                                                | 10/01/2034.                      |
| 615326 K* 5          | MONUMENTAL LIFE INSURANCE CO (JOLLEY)     |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....14,162    | .....14,160    | .....8,272     | .....9,697                              | .....                                    | .....4,465                                | .....                                                     | .....4,465                           | .....                                      | .....14,162                                   | .....                                    | .....                            | .....0                        | .....                                                | 10/16/2029.                      |
| 615326 L* 4          | MONUMENTAL LIFE INSURANCE CO (TEMPLE) -   |  | ..                              | 09/01/2019.   | Paydown.....                        |                           | .....14,000    | .....14,000    | .....8,759     | .....11,204                             | .....                                    | .....2,796                                | .....                                                     | .....2,796                           | .....                                      | .....14,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 08/11/2024.                      |
| 615326 L@ 2          | MONUMENTAL LIFE INSURANCE CO (JOHNS) - C  |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....4,857     | .....4,860     | .....2,470     | .....2,857                              | .....                                    | .....2,000                                | .....                                                     | .....2,000                           | .....                                      | .....4,857                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/07/2034.                      |
| E14.55615326 M@ 1    | AEGON ASSIGNMENT CORP (HESTER) - CMO.     |  | C                               | 06/29/2019.   | VARIOUS.....                        |                           | .....52,875    | .....52,875    | .....39,346    | .....51,239                             | .....                                    | .....1,636                                | .....                                                     | .....1,636                           | .....                                      | .....52,875                                   | .....                                    | .....                            | .....0                        | .....                                                | 06/29/2019.                      |
| 615326 N# 8          | MONUMENTAL LIFE INSURANCE (SCOTT) - CMO   |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....1,800     | .....1,800     | .....972       | .....1,129                              | .....                                    | .....671                                  | .....                                                     | .....671                             | .....                                      | .....1,800                                    | .....                                    | .....                            | .....0                        | .....                                                | 10/01/2034.                      |
| 615326 N* 2          | AEGON ASSIGNMENT CORP (TEMPLE) - CMO..    |  | ..                              | 09/01/2019.   | Paydown.....                        |                           | .....14,000    | .....14,000    | .....9,269     | .....11,510                             | .....                                    | .....2,490                                | .....                                                     | .....2,490                           | .....                                      | .....14,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 08/11/2024.                      |
| 615326 P* 0          | AEGON ASSIGNMENT CORP (WOODHOUSE) - CMO   |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....65,005    | .....65,000    | .....34,435    | .....42,717                             | .....                                    | .....22,288                               | .....                                                     | .....22,288                          | .....                                      | .....65,005                                   | .....                                    | .....                            | .....0                        | .....                                                | 02/01/2032.                      |
| 615326 P@ 8          | AEGON STRUCTURED SETTLEMENTS INC (VAN HE  |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....6,000     | .....6,000     | .....3,085     | .....3,684                              | .....                                    | .....2,316                                | .....                                                     | .....2,316                           | .....                                      | .....6,000                                    | .....                                    | .....                            | .....0                        | .....                                                | 10/26/2031.                      |
| 615329 A* 0          | MONUMENTAL LIFE INS CO (SCOTT) - CMO..... |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....36,200    | .....36,200    | .....16,613    | .....24,147                             | .....                                    | .....12,053                               | .....                                                     | .....12,053                          | .....                                      | .....36,200                                   | .....                                    | .....                            | .....0                        | .....                                                | 10/01/2034.                      |
| 61690G AT 8          | MSBAM 14C14 D - CMBS.....                 |  | ..                              | 09/17/2019.   | BARCLAYS CAPITAL INC FIXED INC..... |                           | .....1,021,875 | .....1,000,000 | .....886,563   | .....916,393                            | .....                                    | .....10,479                               | .....                                                     | .....10,479                          | .....                                      | .....926,872                                  | .....                                    | .....95,003                      | .....95,003                   | .....40,092                                          | 02/15/2047.                      |
| 61690T BC 6          | MSRR 15R3 10B - CMO/RMBS.....             |  | ..                              | 02/26/2019.   | Paydown.....                        |                           | .....          | .....68,491    | .....25,420    | .....5,859                              | .....                                    | .....3                                    | .....                                                     | .....3                               | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....96                                              | 04/26/2047.                      |
| 61744C PN 0          | MSAC 05NC2 B1 - RMBS.....                 |  | ..                              | 11/01/2019.   | Paydown.....                        |                           | .....          | .....132,963   | .....5,358     | .....2,974                              | .....2,384                               | .....(5,358)                              | .....                                                     | .....(2,974)                         | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....1,233                                           | 03/25/2035.                      |
| 61744Y AP 3          | MORGAN STANLEY.....                       |  | ..                              | 12/16/2019.   | VARIOUS.....                        |                           | .....2,417,972 | .....2,430,000 | .....2,318,200 | .....2,318,902                          | .....                                    | .....805                                  | .....                                                     | .....805                             | .....                                      | .....2,319,707                                | .....                                    | .....98,265                      | .....98,265                   | .....61,842                                          | 01/24/2029.                      |
| 61745M 2J 1          | MSC 05IQ9 B - CMBS.....                   |  | ..                              | 12/16/2019.   | Paydown.....                        |                           | .....1,982,089 | .....1,982,089 | .....1,963,879 | .....1,978,333                          | .....                                    | .....3,757                                | .....                                                     | .....3,757                           | .....                                      | .....1,982,089                                | .....                                    | .....                            | .....0                        | .....57,546                                          | 07/15/2056.                      |
| 61745M A5 2          | MSM 043 4A - CMO/RMBS.....                |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....339,481   | .....339,481   | .....281,769   | .....278,591                            | .....                                    | .....60,889                               | .....                                                     | .....60,889                          | .....                                      | .....339,481                                  | .....                                    | .....                            | .....0                        | .....10,770                                          | 04/25/2034.                      |
| 617463 AC 8          | MSIX 062 A3 - RMBS.....                   |  | ..                              | 12/26/2019.   | Paydown.....                        |                           | .....166,474   | .....166,474   | .....86,132    | .....82,410                             | .....                                    | .....384                                  | .....                                                     | .....384                             | .....                                      | .....166,474                                  | .....                                    | .....                            | .....0                        | .....1,613                                           | 11/25/2036.                      |
| 617463 AP 9          | MSIX 062 APT - RMBS.....                  |  | ..                              | 10/01/2019.   | VARIOUS.....                        |                           | .....4,490,810 | .....9,374,204 | .....4,600,331 | .....4,600,331                          | .....                                    | .....4,452                                | .....                                                     | .....4,452                           | .....                                      | .....4,604,782                                | .....                                    | .....(113,973)                   | .....(113,973)                | .....27,763                                          | 11/25/2036.                      |
| 61746R BZ 3          | MSAC 03HE1 B2 - RMBS.....                 |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....591,109   | .....739,303   | .....649,055   | .....637,754                            | .....                                    | .....(46,645)                             | .....                                                     | .....(46,645)                        | .....                                      | .....591,109                                  | .....                                    | .....                            | .....0                        | .....42,735                                          | 05/25/2033.                      |
| 61746R GX 3          | MSAC 04WMC1 B3 - RMBS.....                |  | ..                              | 12/26/2019.   | Paydown.....                        |                           | .....3,462     | .....3,462     | .....3,540     | .....3,909                              | .....                                    | .....150                                  | .....                                                     | .....150                             | .....                                      | .....3,462                                    | .....                                    | .....                            | .....0                        | .....142                                             | 06/25/2034.                      |
| 61746W HZ 6          | MSDWC 01NC2 M2 - RMBS.....                |  | ..                              | 12/26/2019.   | Paydown.....                        |                           | .....92,357    | .....92,357    | .....159,802   | .....53,362                             | .....                                    | .....4,414                                | .....                                                     | .....4,414                           | .....                                      | .....92,357                                   | .....                                    | .....                            | .....0                        | .....1,023                                           | 01/25/2032.                      |
| 61748H KG 5          | MSM 054 5A4 - CMO/RMBS.....               |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....849,133   | .....849,133   | .....775,990   | .....775,990                            | .....                                    | .....73,143                               | .....                                                     | .....73,143                          | .....                                      | .....849,133                                  | .....                                    | .....                            | .....0                        | .....22,999                                          | 08/25/2035.                      |
| 61748H PF 2          | MSM 057 6A1 - CMO/RMBS.....               |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....565,000   | .....551,973   | .....481,597   | .....448,400                            | .....                                    | .....6,273                                | .....                                                     | .....6,273                           | .....                                      | .....565,000                                  | .....                                    | .....                            | .....0                        | .....19,951                                          | 11/25/2035.                      |
| 61749C AC 5          | MSM 066ARA 1A3 - RMBS.....                |  | ..                              | 12/26/2019.   | Paydown.....                        |                           | .....322,110   | .....322,110   | .....133,014   | .....80,494                             | .....                                    | .....(72)                                 | .....                                                     | .....(72)                            | .....                                      | .....322,110                                  | .....                                    | .....                            | .....0                        | .....2,085                                           | 05/25/2036.                      |
| 61749K AB 9          | MSAC 06WMC2 A2F - RMBS.....               |  | ..                              | 12/26/2019.   | Paydown.....                        |                           | .....264,316   | .....264,317   | .....138,240   | .....144,270                            | .....                                    | .....3,973                                | .....8,578                                                | .....(4,605)                         | .....                                      | .....264,316                                  | .....                                    | .....                            | .....0                        | .....3,931                                           | 07/25/2036.                      |
| 61749K AD 5          | MSAC 06WMC2 A2B - RMBS.....               |  | ..                              | 12/26/2019.   | Paydown.....                        |                           | .....167,773   | .....167,773   | .....85,669    | .....84,981                             | .....                                    | .....244                                  | .....                                                     | .....244                             | .....                                      | .....167,773                                  | .....                                    | .....                            | .....0                        | .....2,573                                           | 07/25/2036.                      |
| 61749W AJ 6          | MSM 0611A 1A3 - RMBS.....                 |  | ..                              | 12/01/2019.   | Paydown.....                        |                           | .....43,764    | .....43,764    | .....20,215    | .....20,215                             | .....                                    | .....(248)                                | .....                                                     | .....(248)                           | .....                                      | .....43,764                                   | .....                                    | .....                            | .....0                        | .....440                                             | 08/25/2036.                      |
| 617505 AD 4          | MSAC 07NC1 A2C - RMBS.....                |  | ..                              | 12/26/2019.   | Paydown.....                        |                           | .....137,940   | .....137,940   | .....50,521    | .....46,212                             | .....                                    | .....1,590                                | .....                                                     | .....1,590                           | .....                                      | .....137,940                                  | .....                                    | .....                            | .....0                        | .....1,833                                           | 11/25/2036.                      |

SCHEDULE D - PART 4

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

E14.56

| 1                    | 2                                             |  | 3                               | 4             | 5                                   | 6                         | 7             | 8           | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-----------------------------------------------|--|---------------------------------|---------------|-------------------------------------|---------------------------|---------------|-------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                               |  |                                 |               |                                     |                           |               |             |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                   | Number of Shares of Stock | Consideration | Par Value   | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 61750S AB 8          | MSAC 06HE8 A2F - RMBS.....                    |  | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 314,672       | 314,673     | 185,149     | 49,545                                  | .....                                    | .....566                                  | .....                                                     | 566                                  | .....                                      | 314,672                                       | .....                                    | .....                            | .....0                        | 3,103                                                | 10/25/2036.                      |
| 61750Y AB 5          | MSM 0615X A2A - RMBS.....                     |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 172,716       | 172,716     | 86,438      | 86,438                                  | .....                                    | .....84                                   | .....                                                     | 84                                   | .....                                      | 172,716                                       | .....                                    | .....                            | .....0                        | 2,484                                                | 11/25/2036.                      |
| 61750Y AK 5          | MSM 0615X A6B - RMBS.....                     |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 2,054         | 2,054       | 519         | 375                                     | .....                                    | 1,679                                     | .....                                                     | 1,679                                | .....                                      | 2,054                                         | .....                                    | .....                            | .....0                        | 51                                                   | 11/25/2036.                      |
| 61751D AG 9          | MSM 0617X A4 - RMBS.....                      |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 231,902       | 231,902     | 143,779     | 81,520                                  | .....                                    | 1,772                                     | .....                                                     | 1,772                                | .....                                      | 231,902                                       | .....                                    | .....                            | .....0                        | 3,177                                                | 10/25/2046.                      |
| 61751G AD 9          | MSM 075AX 2A3 - RMBS.....                     |  | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 76,516        | 76,516      | 35,437      | 34,570                                  | .....                                    | 389                                       | .....                                                     | 389                                  | .....                                      | 76,516                                        | .....                                    | .....                            | .....0                        | 604                                                  | 02/25/2037.                      |
| 61752R AB 8          | MSM 073XS 1AA - RMBS.....                     |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 38,124        | 38,124      | 34,311      | 34,570                                  | .....                                    | 3,554                                     | .....                                                     | 3,554                                | .....                                      | 38,124                                        | .....                                    | .....                            | .....0                        | 573                                                  | 01/25/2047.                      |
| 61753E AP 5          | MSAC 07HE2 A1 - RMBS.....                     |  | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 132,174       | 132,174     | 71,109      | 69,595                                  | .....                                    | 23                                        | .....                                                     | 23                                   | .....                                      | 132,174                                       | .....                                    | .....                            | .....0                        | 1,690                                                | 01/25/2037.                      |
| 61753N AC 4          | MSAC 07NC2 A2A - RMBS.....                    |  | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 1,110         | 1,111       | 562         | 562                                     | .....                                    | 549                                       | .....                                                     | 549                                  | .....                                      | 1,110                                         | .....                                    | .....                            | .....0                        | 15                                                   | 02/25/2037.                      |
| 61753V AD 4          | MSAC 07HE4 A2C - RMBS.....                    |  | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 237,099       | 237,099     | 122,106     | 117,365                                 | .....                                    | 1,401                                     | .....                                                     | 1,401                                | .....                                      | 237,099                                       | .....                                    | .....                            | .....0                        | 1,151                                                | 02/25/2037.                      |
| 61753V AE 2          | MSAC 07HE4 A2D - RMBS.....                    |  | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 308,228       | 308,228     | 143,855     | 153,645                                 | .....                                    | 1,886                                     | 10,640                                                    | (8,754)                              | .....                                      | 308,228                                       | .....                                    | .....                            | .....0                        | 1,569                                                | 02/25/2037.                      |
| 61754P AA 2          | MSM 078XS A1 - RMBS.....                      |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 15,923        | 15,923      | 6,688       | 4,255                                   | .....                                    | 11,668                                    | .....                                                     | 11,668                               | .....                                      | 15,923                                        | .....                                    | .....                            | .....0                        | 196                                                  | 04/25/2037.                      |
| 61756V BE 8          | MSM 0714AR 6A1 - CMO/RMBS.....                |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 138,080       | 190,348     | 87,560      | 60,820                                  | .....                                    | (1,440)                                   | .....                                                     | (1,440)                              | .....                                      | 138,080                                       | .....                                    | .....                            | .....0                        | 2,490                                                | 11/25/2037.                      |
| 61758V AR 8          | MSRR 10R2A 2C - RMBS.....                     |  | ..                              | 12/25/2019.   | Paydown.....                        | .....                     | 1,154,507     | 1,256,603   | 841,027     | 810,022                                 | .....                                    | 24,825                                    | .....                                                     | 24,825                               | .....                                      | 1,154,507                                     | .....                                    | .....                            | .....0                        | 19,560                                               | 05/26/2036.                      |
| 61762T AN 6          | MSBAM 13C11 D - CMBS.....                     |  | ..                              | 12/13/2019.   | VARIOUS.....                        | .....                     | 7,875,000     | 15,000,000  | 9,285,110   | 12,091,896                              | .....                                    | 107,364                                   | 2,893,055                                                 | (2,785,691)                          | .....                                      | 9,306,205                                     | .....                                    | (1,431,205)                      | (1,431,205)                   | 505,689                                              | 08/17/2046.                      |
| 61763M AR 1          | MSBAM 14C16 D - CMBS.....                     |  | ..                              | 09/06/2019.   | BARCLAYS CAPITAL INC.....           | .....                     | 3,160,000     | 4,000,000   | 3,782,500   | 3,860,859                               | .....                                    | 15,281                                    | .....                                                     | 15,281                               | .....                                      | 3,876,140                                     | .....                                    | (716,140)                        | (716,140)                     | 150,027                                              | 06/17/2047.                      |
| 61764R BL 1          | MSBAM 15C20 C - CMBS.....                     |  | ..                              | 04/03/2019.   | SANDLER O'NEILL & PARTNERS, LP..... | .....                     | 14,023,303    | 13,780,000  | 14,067,963  | 13,959,472                              | .....                                    | (5,805)                                   | .....                                                     | (5,805)                              | .....                                      | 13,953,667                                    | .....                                    | 69,636                           | 69,636                        | 213,507                                              | 02/18/2048.                      |
| 61765P AH 4          | MSRR 3B - CMO.....                            |  | ..                              | 05/01/2019.   | Paydown.....                        | .....                     | .....         | 38,811      | 6,007       | 11,933                                  | .....                                    | (134)                                     | .....                                                     | (134)                                | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | 41                                                   | 02/26/2036.                      |
| 61799A JU 9          | MORGAN STANLEY ABS 0.0 01APR38 REST CAP.....  |  | ..                              | 06/01/2019.   | PERSHING DIV OF DLJ SEC LNDING..... | .....                     | .....         | .....       | .....       | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | .....                                      | .....                                         | .....                                    | .....                            | .....                         | .....                                                | .....                            |
| 61910A AA 6          | MECA 07FF1 A - ABS.....                       |  | ..                              | 12/25/2019.   | Paydown.....                        | .....                     | 1,445,181     | 689,959,537 | 648,003     | 650,922                                 | .....                                    | 13,118                                    | .....                                                     | 13,118                               | .....                                      | 664,040                                       | .....                                    | 781,141                          | 781,141                       | .....                                                | 01/25/2034.                      |
| 61915R AF 3          | MHL 052 2M1 - RMBS.....                       |  | ..                              | 12/25/2019.   | Paydown.....                        | .....                     | 44,075        | 44,075      | 40,329      | .....                                   | .....28                                  | .....                                     | .....                                                     | 28                                   | .....                                      | 44,075                                        | .....                                    | .....                            | .....0                        | 233                                                  | 01/25/2042.                      |
| 62432F AJ 3          | MVEW 161 D - CDO.....                         |  | ..                              | 02/11/2019.   | BARCLAYS CAPITAL INC.....           | .....                     | 7,743         | 7,743       | 3,716       | 4,015                                   | .....                                    | 3,728                                     | .....                                                     | 3,728                                | .....                                      | 7,743                                         | .....                                    | .....                            | .....0                        | 219                                                  | 05/25/2035.                      |
| 628849 AA 9          | NCFT 99I D - ABS.....                         |  | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 1,600,000     | 1,600,000   | 1,504,632   | 1,519,963                               | .....                                    | 1,389                                     | .....                                                     | 1,389                                | .....                                      | 1,521,352                                     | .....                                    | 78,648                           | 78,648                        | 35,094                                               | 01/14/2029.                      |
| 62947Q AY 4          | NXP BV.....                                   |  | C                               | 06/10/2019.   | MARKETAXESS CORPORATION.....        | .....                     | .....         | 10,022      | 2,971       | 2,971                                   | .....                                    | (839)                                     | .....                                                     | (839)                                | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | 1,057                                                | 01/25/2029.                      |
| 62947Q AZ 1          | NXP BV.....                                   |  | C                               | 01/03/2019.   | PERSHING DIV OF DLJ SEC LNDING..... | .....                     | 1,103,400     | 1,000,000   | 997,590     | 997,601                                 | .....                                    | 117                                       | .....                                                     | 117                                  | .....                                      | 997,718                                       | .....                                    | 105,682                          | 105,682                       | 28,675                                               | 12/01/2028.                      |
| 62952H AS 9          | NXTC 151R CR - CDO.....                       |  | ..                              | 04/23/2019.   | Paydown.....                        | .....                     | 504,180       | 500,000     | 499,855     | 499,855                                 | .....                                    | (1)                                       | .....                                                     | (1)                                  | .....                                      | 499,854                                       | .....                                    | 4,326                            | 4,326                         | 2,099                                                | 03/01/2024.                      |
| 63172D AA 9          | CFOZ 2019-1 A - ABS.....                      |  | ..                              | 11/15/2019.   | Paydown.....                        | .....                     | 1,000,000     | 1,000,000   | 1,000,000   | 1,000,000                               | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 1,000,000                                     | .....                                    | .....                            | .....0                        | 24,334                                               | 04/21/2027.                      |
| 63946B AD 2          | NBCUNIVERSAL MEDIA LLC.....                   |  | ..                              | 09/04/2019.   | Direct.....                         | .....                     | 12,976        | 12,976      | 12,974      | .....                                   | .....2                                   | .....                                     | .....                                                     | 2                                    | .....                                      | 12,976                                        | .....                                    | .....                            | .....0                        | 99                                                   | 08/15/2034.                      |
| 63946B AE 0          | NBCUNIVERSAL MEDIA LLC.....                   |  | ..                              | 01/22/2019.   | GOLDMAN.....                        | .....                     | 616,056       | 604,000     | 638,135     | 610,767                                 | .....                                    | 5,289                                     | .....                                                     | 5,289                                | .....                                      | 616,056                                       | .....                                    | .....                            | .....0                        | 26,181                                               | 04/30/2020.                      |
| 64130D BA 7          | NEUB 21R DR - CDO.....                        |  | ..                              | 07/15/2019.   | BARCLAYS CAPITAL INC.....           | .....                     | 102,655       | 100,000     | 109,917     | 103,607                                 | .....                                    | (95)                                      | .....                                                     | (95)                                 | .....                                      | 103,513                                       | .....                                    | (858)                            | (858)                         | 1,361                                                | 04/01/2021.                      |
| 643528 AB 8          | NCAMT 06ALT1 AF2 - RMBS.....                  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 2,921,250     | 3,000,000   | 3,000,000   | 3,000,000                               | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 3,000,000                                     | .....                                    | (78,750)                         | (78,750)                      | 111,809                                              | 04/20/2027.                      |
| 64360Y AB 1          | NCHET 062 A2B - RMBS.....                     |  | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 14,944        | 14,944      | 9,826       | 4,676                                   | .....                                    | 179                                       | .....                                                     | 179                                  | .....                                      | 14,944                                        | .....                                    | .....                            | .....0                        | 179                                                  | 07/25/2036.                      |
| 64952* AQ 7          | NEW YORK LIFE INSURANCE (LAWLOR) - CMO.....   |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 487,879       | 487,879     | 299,635     | 291,402                                 | .....                                    | 196,477                                   | .....                                                     | 196,477                              | .....                                      | 487,879                                       | .....                                    | .....                            | .....0                        | 6,947                                                | 08/25/2036.                      |
| 64952* AR 5          | NEW YORK LIFE INSURANCE (HINOJOS) - CMO.....  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 16,464        | 16,464      | 6,389       | 9,055                                   | .....                                    | 7,408                                     | .....                                                     | 7,408                                | .....                                      | 16,464                                        | .....                                    | .....                            | .....0                        | .....                                                | 12/07/2037.                      |
| 64952* AS 3          | NEW YORK LIFE INSURANCE (MCMILLAN) - CMO..... |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 4,714         | 4,716       | 3,022       | 3,836                                   | .....                                    | 878                                       | .....                                                     | 878                                  | .....                                      | 4,714                                         | .....                                    | .....                            | .....0                        | .....                                                | 08/01/2024.                      |
| 64952* AU 8          | NEW YORK LIFE INSURANCE (MOSS) - CMO.....     |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 3,945         | 3,946       | 2,195       | 2,873                                   | .....                                    | 1,072                                     | .....                                                     | 1,072                                | .....                                      | 3,945                                         | .....                                    | .....                            | .....0                        | .....                                                | 05/26/2026.                      |
| 64952* AW 4          | NEW YORK LIFE INSURANCE (FETTIG) - CMO.....   |  | ..                              | 11/01/2019.   | VARIOUS.....                        | .....                     | 6,600         | 6,600       | 4,265       | 5,505                                   | .....                                    | 1,095                                     | .....                                                     | 1,095                                | .....                                      | 6,600                                         | .....                                    | .....                            | .....0                        | .....                                                | 02/01/2024.                      |
| 64952* AX 2          | NEW YORK LIFE INSURANCE (CHAPMAN) - CMO.....  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 7,150         | 7,150       | 5,410       | 6,910                                   | .....                                    | 240                                       | .....                                                     | 240                                  | .....                                      | 7,150                                         | .....                                    | .....                            | .....0                        | .....                                                | 11/01/2019.                      |
| 64952* AY 0          | NEW YORK LIFE INSURANCE (GRIFFIS) - CMO.....  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 31,834        | 31,840      | 20,255      | 24,595                                  | .....                                    | 7,239                                     | .....                                                     | 7,239                                | .....                                      | 31,834                                        | .....                                    | .....                            | .....0                        | .....                                                | 01/15/2026.                      |
| 64952* BC 7          | NEW YORK LIFE INSURANCE COMPANY (HENRY).....  |  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 7,380         | 7,380       | 4,838       | 6,611                                   | .....                                    | 769                                       | .....                                                     | 769                                  | .....                                      | 7,380                                         | .....                                    | .....                            | .....0                        | .....                                                | 12/10/2021.                      |
|                      |                                               |  |                                 |               |                                     |                           | 3,464         | 3,786       | 2,083       | 2,752                                   | .....                                    | 596                                       | .....                                                     | 596                                  | .....                                      | 3,464                                         | .....                                    | .....                            | .....0                        | .....                                                | 09/29/2025.                      |

**SCHEDULE D - PART 4**

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

E14.57

| 1                    | 2           |   |                                              | 3                               | 4             | 5                 | 6                         | 7             | 8            | 9            | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |             |
|----------------------|-------------|---|----------------------------------------------|---------------------------------|---------------|-------------------|---------------------------|---------------|--------------|--------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|-------------|
|                      |             |   |                                              |                                 |               |                   |                           |               |              |              |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |             |
| CUSIP Identification | Description |   |                                              | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value    | Actual Cost  | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |             |
| 64952*               | BD          | 5 | NEW YORK LIFE INSURANCE CO. (GRIFFIS) - ..   | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....3,180    | .....3,180   | .....1,683   | .....2,250                              | .....                                    | .....                                     | .....                                                     | .....930                             | .....930                                   | .....3,180                                    | .....                                    | .....                            | .....0                        | .....                                                | 03/10/2027.                      |             |
| 64952*               | BE          | 3 | NEW YORK LIFE INSURANCE CO. (HURT) - ..      | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,306    | .....4,308   | .....2,543   | .....3,093                              | .....                                    | .....                                     | .....                                                     | .....1,212                           | .....1,212                                 | .....4,306                                    | .....                                    | .....                            | .....0                        | .....                                                | 04/06/2027.                      |             |
| 64952*               | BF          | 0 | NEW YORK LIFE INSURANCE COMPANY (ELEY) - ..  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....9,762    | .....9,756   | .....5,498   | .....6,992                              | .....                                    | .....                                     | .....                                                     | .....2,770                           | .....2,770                                 | .....9,762                                    | .....                                    | .....                            | .....0                        | .....                                                | 07/01/2030.                      |             |
| 64952*               | BG          | 8 | NEW YORK LIFE INSURANCE COMPANY (FARREN) ..  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....2,700    | .....2,700   | .....1,659   | .....2,450                              | .....                                    | .....                                     | .....                                                     | .....250                             | .....250                                   | .....2,700                                    | .....                                    | .....                            | .....0                        | .....                                                | 06/22/2020.                      |             |
| 64952*               | BM          | 5 | NEW YORK LIVE INS CO (QUIRINDONGO) - ..      | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....8,400    | .....8,400   | .....5,229   | .....6,109                              | .....                                    | .....                                     | .....                                                     | .....2,291                           | .....2,291                                 | .....8,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 10/19/2028.                      |             |
| 64952*               | BN          | 3 | NEW YORK LIFE INS CO (MEEK) - CMO.....       | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....18,000   | .....18,000  | .....13,586  | .....16,475                             | .....                                    | .....                                     | .....                                                     | .....1,525                           | .....1,525                                 | .....18,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 09/01/2021.                      |             |
| 64952*               | BP          | 8 | NEW YORK LIFE INS CO (DOUCETTE) - CMO.....   | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....7,800    | .....7,800   | .....5,660   | .....6,942                              | .....                                    | .....                                     | .....                                                     | .....858                             | .....858                                   | .....7,800                                    | .....                                    | .....                            | .....0                        | .....                                                | 03/15/2022.                      |             |
| 64952*               | BQ          | 6 | NEW YORK LIFE INS CO (LAWLOR) - CMO.....     | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....6,461    | .....6,456   | .....2,444   | .....3,029                              | .....                                    | .....                                     | .....                                                     | .....3,431                           | .....3,431                                 | .....6,461                                    | .....                                    | .....                            | .....0                        | .....                                                | 09/07/2042.                      |             |
| 64952*               | BR          | 4 | NEW YORK LIFE INS CO (GRIFFIS) - CMO.....    | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....2,400    | .....2,400   | .....1,422   | .....1,730                              | .....                                    | .....                                     | .....                                                     | .....670                             | .....670                                   | .....2,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 03/10/2027.                      |             |
| 64952*               | BT          | 0 | NEW YORK LIFE INS CO (WILLIAMSON) - CMO..... | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....11,919   | .....11,916  | .....8,230   | .....11,230                             | .....                                    | .....                                     | .....                                                     | .....689                             | .....689                                   | .....11,919                                   | .....                                    | .....                            | .....0                        | .....                                                | 08/15/2020.                      |             |
| 64952*               | BU          | 7 | NEW YORK LIFE INS CO (LAWLOR) - CMO.....     | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....3,521    | .....3,522   | .....1,010   | .....1,237                              | .....                                    | .....                                     | .....                                                     | .....2,284                           | .....2,284                                 | .....3,521                                    | .....                                    | .....                            | .....0                        | .....                                                | 11/07/2042.                      |             |
| 64952*               | BV          | 5 | NEW YORK LIFE INS CO (DOUCETTE) - CMO.....   | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....6,007    | .....6,012   | .....4,324   | .....5,309                              | .....                                    | .....                                     | .....                                                     | .....698                             | .....698                                   | .....6,007                                    | .....                                    | .....                            | .....0                        | .....                                                | 03/15/2022.                      |             |
| 64952*               | BX          | 1 | NEW YORK LIFE INSURANCE COMPANY(SYLMAN) ..   | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....12,000   | .....12,000  | .....7,857   | .....10,425                             | .....                                    | .....                                     | .....                                                     | .....1,575                           | .....1,575                                 | .....12,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 12/15/2021.                      |             |
| 64952*               | BZ          | 6 | NEW YORK LIFE INSURANCE CO (MCMILLAN) - ..   | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....43,827   | .....43,827  | .....23,121  | .....27,154                             | .....                                    | .....                                     | .....                                                     | .....16,673                          | .....16,673                                | .....43,827                                   | .....                                    | .....                            | .....0                        | .....                                                | 12/06/2032.                      |             |
| 64952*               | CA          | 0 | NEW YORK LIFE INSURANCE CO (DOUCETTE) ..     | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....2,400    | .....2,400   | .....1,775   | .....2,115                              | .....                                    | .....                                     | .....                                                     | .....285                             | .....285                                   | .....2,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 03/15/2022.                      |             |
| 64952*               | CB          | 8 | NEW YORK LIFE INSURANCE CO (MCMILLAN) - ..   | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....12,429   | .....12,426  | .....5,063   | .....6,152                              | .....                                    | .....                                     | .....                                                     | .....6,277                           | .....6,277                                 | .....12,429                                   | .....                                    | .....                            | .....0                        | .....                                                | 03/06/2039.                      |             |
| 64952*               | CC          | 6 | NEW YORK LIFE INSURANCE CO (KENDRICKS) - ..  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....54,835   | .....54,834  | .....25,215  | .....30,885                             | .....                                    | .....                                     | .....                                                     | .....23,949                          | .....23,949                                | .....54,835                                   | .....                                    | .....                            | .....0                        | .....                                                | 06/13/2035.                      |             |
| 64952*               | CD          | 4 | NEW YORK LIFE INSURANCE COMPANY (SMITH) ..   | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....45,669   | .....45,669  | .....36,185  | .....43,413                             | .....                                    | .....                                     | .....                                                     | .....2,256                           | .....2,256                                 | .....45,669                                   | .....                                    | .....                            | .....0                        | .....                                                | 05/01/2020.                      |             |
| 64952*               | CE          | 2 | NEW YORK LIFE INSURANCE COMPANY (HALL) - ..  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....14,400   | .....14,400  | .....11,013  | .....13,008                             | .....                                    | .....                                     | .....                                                     | .....1,392                           | .....1,392                                 | .....14,400                                   | .....                                    | .....                            | .....0                        | .....                                                | 11/01/2021.                      |             |
| 64952*               | CF          | 9 | NEW YORK LIFE INSURANCE COMPANY (GIBBS) ..   | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....26,304   | .....26,304  | .....17,114  | .....21,594                             | .....                                    | .....                                     | .....                                                     | .....4,710                           | .....4,710                                 | .....26,304                                   | .....                                    | .....                            | .....0                        | .....                                                | 10/01/2024.                      |             |
| 64952*               | CH          | 5 | NEW YORK LIFE INSURANCE COMPANY (PITTS) ..   | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....55,681   | .....55,684  | .....33,630  | .....42,933                             | .....                                    | .....                                     | .....                                                     | .....12,748                          | .....12,748                                | .....55,681                                   | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2027.                      |             |
| 64952*               | CK          | 8 | NEW YORK LIFE INSURANCE COMPANY (KING) - ..  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....20,135   | .....20,134  | .....10,083  | .....11,662                             | .....                                    | .....                                     | .....                                                     | .....8,473                           | .....8,473                                 | .....20,135                                   | .....                                    | .....                            | .....0                        | .....                                                | 02/09/2036.                      |             |
| 64952*               | CL          | 6 | NEW YORK LIFE INSUR CO (LAMPONE-TAYLOR) ..   | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,560    | .....4,560   | .....2,001   | .....2,265                              | .....                                    | .....                                     | .....                                                     | .....2,295                           | .....2,295                                 | .....4,560                                    | .....                                    | .....                            | .....0                        | .....                                                | 06/01/2037.                      |             |
| 64952*               | CP          | 7 | NEW YORK LIFE INS AND ANNUITY CORP (SOTO) .. | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,023    | .....4,020   | .....2,677   | .....3,079                              | .....                                    | .....                                     | .....                                                     | .....944                             | .....944                                   | .....4,023                                    | .....                                    | .....                            | .....0                        | .....                                                | 02/01/2027.                      |             |
| 64952*               | CQ          | 5 | NEW YORK LIFE INS AND ANNUITY CORP (ELLI) .. | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....6,609    | .....6,612   | .....3,873   | .....4,329                              | .....                                    | .....                                     | .....                                                     | .....2,280                           | .....2,280                                 | .....6,609                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/20/2033.                      |             |
| 64952*               | CR          | 3 | NY LIFE INS AND ANN CORP (PERRY) - ..        | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....11,081   | .....11,080  | .....4,342   | .....5,513                              | .....                                    | .....                                     | .....                                                     | .....5,568                           | .....5,568                                 | .....11,081                                   | .....                                    | .....                            | .....0                        | .....                                                | 02/28/2043.                      |             |
| 64952V               | 18          | 8 | NEW YORK LIFE INSURANCE (HUNTER) - CMO.....  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....33,736   | .....33,732  | .....13,988  | .....19,939                             | .....                                    | .....                                     | .....                                                     | .....13,796                          | .....13,796                                | .....33,736                                   | .....                                    | .....                            | .....0                        | .....                                                | 02/17/2040.                      |             |
| 64952W               | CE          | 1 | NEW YORK LIFE GLOBAL FUNDING.....            | ..                              | 08/13/2019.   | VARIOUS.....      | .....                     | .....318,829  | .....320,000 | .....319,530 | .....319,779                            | .....                                    | .....                                     | .....                                                     | .....57                              | .....57                                    | .....319,837                                  | .....                                    | .....(1,008)                     | .....(1,008)                  | .....5,040                                           | .....                            | 04/13/2021. |
| 64953@               | AC          | 5 | NEW YORK LIFE INSURANCE COMPANY (SYLMAN) ..  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....18,000   | .....18,000  | .....14,203  | .....16,027                             | .....                                    | .....                                     | .....                                                     | .....1,973                           | .....1,973                                 | .....18,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 12/15/2021.                      |             |
| 64953@               | AE          | 1 | NEW YORK LIFE INS AND ANNUITY COR (BACA) ..  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....12,000   | .....12,000  | .....9,263   | .....10,467                             | .....                                    | .....                                     | .....                                                     | .....1,533                           | .....1,533                                 | .....12,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 09/24/2023.                      |             |



SCHEDULE D - PART 4

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

| 1                    | 2           |   | 3                               | 4             | 5                                        | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------|---|---------------------------------|---------------|------------------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |             |   |                                 |               |                                          |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                        | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 649603               | AD          | 9 |                                 | 12/26/2019.   | Paydown.....                             |                           | 96,783        | 96,783    | 60,960      | 62,249                                  |                                          | 34,534                                    |                                                           | 34,534                               |                                            | 96,783                                        |                                          |                                  | 0                             | 1,353                                                | 08/25/2035.                      |
| 651229               | AW          | 6 |                                 | 05/29/2019.   | VARIOUS.....                             |                           | 204,421       | 210,000   | 209,339     | 208,946                                 |                                          | 55                                        |                                                           | 55                                   |                                            | 209,001                                       |                                          | (4,581)                          | (4,581)                       | 5,880                                                | 04/01/2026.                      |
| 65251P               | BC          | 6 |                                 | 07/23/2019.   | VARIOUS.....                             |                           | 4,783,830     | 5,000,000 | 5,000,000   | 5,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 5,000,000                                     |                                          | (216,170)                        | (216,170)                     | 190,480                                              | 04/25/2031.                      |
| 65251U               | AC          | 6 |                                 | 12/26/2019.   | VARIOUS.....                             |                           | 1,000,000     | 1,000,000 | 1,000,000   | 1,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 1,000,000                                     |                                          |                                  | 0                             | 68,054                                               | 02/25/2028.                      |
| 65252B               | AE          | 3 |                                 | 07/23/2019.   | VARIOUS.....                             |                           | 4,673,368     | 5,000,000 | 5,000,000   | 5,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 5,000,000                                     |                                          | (326,632)                        | (326,632)                     | 181,083                                              | 04/29/2030.                      |
| 65478U               | AD          | 1 | C                               | 08/19/2019.   | VARIOUS.....                             |                           | 748,475       | 748,533   | 743,591     | 745,689                                 |                                          | 2,772                                     |                                                           | 2,772                                |                                            | 748,461                                       |                                          | 14                               | 14                            | 3,881                                                | 10/15/2020.                      |
| 655044               | AP          | 0 |                                 | 08/02/2019.   | VARIOUS.....                             |                           | 80,603        | 80,000    | 79,750      | 79,776                                  |                                          | 11                                        |                                                           | 11                                   |                                            | 79,787                                        |                                          | 816                              | 816                           | 2,849                                                | 01/15/2028.                      |
| 65535V               | JU          | 3 |                                 | 12/26/2019.   | Paydown.....                             |                           | 42,391        | 42,391    | 33,310      | 40,450                                  |                                          | 1,084                                     |                                                           | 1,084                                |                                            | 42,391                                        |                                          |                                  | 0                             | 956                                                  | 03/25/2035.                      |
| 65535V               | QQ          | 4 |                                 | 12/26/2019.   | Paydown.....                             |                           | 507,934       | 507,935   | 360,634     | 278,997                                 |                                          | (938)                                     |                                                           | (938)                                |                                            | 507,934                                       |                                          |                                  | 0                             | 4,980                                                | 10/25/2035.                      |
| 655374               | AA          | 4 |                                 | 12/26/2019.   | Paydown.....                             |                           | 435,626       | 431,225   | 447,880     | 447,880                                 |                                          | (12,254)                                  |                                                           | (12,254)                             |                                            | 435,626                                       |                                          |                                  | 0                             | 6,170                                                | 12/25/2036.                      |
| 65541B               | AB          | 0 |                                 | 12/01/2019.   | Paydown.....                             |                           |               | 403,900   | 191,403     | 203,985                                 |                                          | (1,099)                                   |                                                           | (1,099)                              |                                            |                                               |                                          |                                  | 0                             | 5,187                                                | 12/26/2036.                      |
| 655844               | BP          | 2 |                                 | 01/08/2019.   | MERRILL LYNCH PIERCE FENNER & SMITH INC. |                           |               |           |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                      |             |   |                                 |               |                                          |                           | 1,515,150     | 1,500,000 | 1,544,670   | 1,527,458                               |                                          | (121)                                     |                                                           | (121)                                |                                            | 1,527,338                                     |                                          | (12,188)                         | (12,188)                      | 28,073                                               | 01/15/2024.                      |
| 665ESC               | 88          | 5 |                                 | 09/16/2019.   | DIRECT.....                              |                           |               | 25,000    |             | 164                                     |                                          |                                           |                                                           | 0                                    |                                            | 164                                           |                                          | (164)                            | (164)                         | 196                                                  | 09/01/2023.                      |
| 666807               | BM          | 3 |                                 | 11/14/2019.   | MERRILL LYNCH PIERCE FENNER & SMITH INC. |                           |               |           |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                      |             |   |                                 |               |                                          |                           | 103,136       | 100,000   | 99,985      | 99,994                                  |                                          | 1                                         |                                                           | 1                                    |                                            | 99,996                                        |                                          | 3,140                            | 3,140                         | 3,907                                                | 01/15/2025.                      |
| 668457               | AA          | 2 |                                 | 12/01/2019.   | Paydown.....                             |                           | 131,250       | 131,250   | 103,594     | 120,049                                 |                                          | 11,201                                    |                                                           | 11,201                               |                                            | 131,250                                       |                                          |                                  | 0                             | 2,806                                                | 12/01/2037.                      |
| 67091R               | AT          | 6 | D                               | 11/06/2019.   | JP MORGAN SECURITIES LLC.....            |                           | 2,964,600     | 3,000,000 | 3,000,000   | 3,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 3,000,000                                     |                                          | (35,400)                         | (35,400)                      | 170,830                                              | 04/19/2027.                      |
| 67092R               | AG          | 3 |                                 | 09/19/2019.   | RAYMOND JAMES & ASSOCIATES.....          |                           | 2,991,000     | 3,000,000 | 3,000,000   | 3,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 3,000,000                                     |                                          | (9,000)                          | (9,000)                       | 134,490                                              | 10/18/2028.                      |
| 67112N               | AC          | 7 | C                               | 07/17/2019.   | NOMURA SECURITIES/FIXED INCOME.          |                           | 103,670       | 140,000   | 116,185     | 120,400                                 | 19,845                                   | (13,309)                                  |                                                           | 6,536                                |                                            | 126,936                                       |                                          | (23,266)                         | (23,266)                      | 25,207                                               | 08/01/2118.                      |
| 674599               | CM          | 5 |                                 | 08/02/2019.   | BARCLAYS CAPITAL INC.....                |                           | 49,406        | 50,000    | 49,790      | 49,832                                  |                                          | 12                                        |                                                           | 12                                   |                                            | 49,844                                        |                                          | (438)                            | (438)                         | 1,463                                                | 02/15/2027.                      |
| 67572Y               | BW          | 1 | C                               | 12/04/2019.   | SG AMERICAS SECURITIES, LLC.....         |                           | 950,000       | 1,000,000 | 947,700     |                                         |                                          | 1,190                                     |                                                           | 1,190                                |                                            | 948,890                                       |                                          | 1,110                            | 1,110                         | 18,727                                               | 01/22/2030.                      |
| 675748               | AD          | 9 |                                 | 12/01/2019.   | Paydown.....                             |                           | 283,193       | 283,193   | 154,853     | 136,171                                 |                                          | 6                                         |                                                           | 6                                    |                                            | 283,193                                       |                                          |                                  | 0                             |                                                      | 03/25/2018.                      |
| 67590L               | AU          | 2 | C                               | 03/05/2019.   | RBC CAPITAL MARKETS.....                 |                           | 2,004,400     | 2,000,000 | 2,000,000   | 2,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 2,000,000                                     |                                          | 4,400                            | 4,400                         | 37,033                                               | 04/15/2026.                      |
| 67590W               | CN          | 2 | D                               | 05/16/2019.   | SG AMERICAS SECURITIES, LLC.....         |                           | 991,500       | 1,000,000 | 1,000,000   | 1,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 1,000,000                                     |                                          | (8,500)                          | (8,500)                       | 31,090                                               | 07/15/2027.                      |
| 67591E               | AW          | 3 | C                               | 07/10/2019.   | CANTOR FITZGERALD & CO.....              |                           | 2,964,000     | 3,000,000 | 3,000,000   | 3,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 3,000,000                                     |                                          | (36,000)                         | (36,000)                      | 91,312                                               | 10/24/2030.                      |
| 67591U               | AL          | 1 |                                 | 12/06/2019.   | SG AMERICAS SECURITIES, LLC.....         |                           | 948,000       | 1,000,000 | 1,000,000   | 1,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 1,000,000                                     |                                          | (52,000)                         | (52,000)                      | 59,163                                               | 04/15/2031.                      |
| 675920               | AG          | 7 | C                               | 09/18/2019.   | NOMURA SECURITIES/FIXED INCOME.          |                           | 1,994,600     | 2,000,000 | 2,001,400   | 2,002,098                               |                                          | (185)                                     |                                                           | (185)                                |                                            | 2,001,913                                     |                                          | (7,313)                          | (7,313)                       | 111,868                                              | 03/17/2030.                      |
| 68245X               | AE          | 9 | C                               | 11/18/2019.   | WELLS FARGO SECURITIES LLC.....          |                           | 2,067,500     | 2,000,000 | 1,997,578   | 1,996,813                               |                                          | 480                                       |                                                           | 480                                  |                                            | 1,997,294                                     |                                          | 70,206                           | 70,206                        | 109,722                                              | 10/15/2025.                      |
| 68400D               | AD          | 6 |                                 | 12/26/2019.   | Paydown.....                             |                           | 374,283       | 374,283   | 218,061     | 189,844                                 |                                          | 4,133                                     |                                                           | 4,133                                |                                            | 374,283                                       |                                          |                                  | 0                             | 3,863                                                | 01/25/2037.                      |
| 68400D               | AE          | 4 |                                 | 04/01/2019.   | VARIOUS.....                             |                           | 5,205,087     | 8,243,191 | 3,136,113   | 3,542,327                               |                                          | 50,689                                    |                                                           | 50,689                               |                                            | 3,593,016                                     |                                          | 1,612,071                        | 1,612,071                     | 40,224                                               | 01/25/2037.                      |
| 68400D               | AF          | 1 |                                 | 12/26/2019.   | Paydown.....                             |                           | 186,186       | 186,186   | 111,038     | 110,094                                 |                                          | 2,045                                     |                                                           | 2,045                                |                                            | 186,186                                       |                                          |                                  | 0                             | 2,056                                                | 01/25/2037.                      |
| 68400X               | AC          | 4 |                                 | 11/01/2019.   | Paydown.....                             |                           |               | 80,218    | 64,971      | 63,981                                  |                                          | (292)                                     |                                                           | (292)                                |                                            |                                               |                                          |                                  | 0                             | 1,979                                                | 11/25/2031.                      |
| 68401T               | AD          | 0 |                                 | 12/26/2019.   | Paydown.....                             |                           | 1,000,597     | 1,000,597 | 627,875     | 614,743                                 |                                          | 3,681                                     |                                                           | 3,681                                |                                            | 1,000,597                                     |                                          |                                  | 0                             | 10,922                                               | 03/25/2037.                      |
| 68402B               | AD          | 8 |                                 | 12/26/2019.   | Paydown.....                             |                           | 274,305       | 274,305   | 132,523     | 126,238                                 |                                          | 3,302                                     |                                                           | 3,302                                |                                            | 274,305                                       |                                          |                                  | 0                             | 2,339                                                | 04/25/2037.                      |
| 68402B               | AE          | 6 |                                 | 12/26/2019.   | Paydown.....                             |                           | 527,625       | 527,625   | 246,338     | 237,318                                 |                                          | 6,602                                     |                                                           | 6,602                                |                                            | 527,625                                       |                                          |                                  | 0                             | 4,655                                                | 04/25/2037.                      |
| 68403K               | AB          | 1 |                                 | 10/01/2019.   | VARIOUS.....                             |                           | 4,778,122     | 6,722,886 | 4,130,809   | 4,130,809                               |                                          | 18,982                                    |                                                           | 18,982                               |                                            | 4,149,791                                     |                                          | 628,331                          | 628,331                       | 18,610                                               | 07/25/2037.                      |
| 694308               | GE          | 1 |                                 | 01/17/2019.   | VARIOUS.....                             |                           | 405,475       | 525,000   | 528,122     | 531,473                                 |                                          | (3)                                       |                                                           | (3)                                  |                                            | 531,470                                       |                                          | (125,995)                        | (125,995)                     |                                                      | 03/01/2034.                      |
| 694308               | GW          | 1 |                                 | 03/20/2019.   | VARIOUS.....                             |                           | 202,850       | 230,000   | 228,793     | 229,847                                 |                                          | 15                                        |                                                           | 15                                   |                                            | 229,862                                       |                                          | (27,012)                         | (27,012)                      |                                                      | 09/15/2021.                      |
| 694308               | GY          | 7 |                                 | 01/18/2019.   | GOLDMAN.....                             |                           | 7,650         | 10,000    | 9,966       | 9,999                                   |                                          | 0                                         |                                                           | 0                                    |                                            | 9,999                                         |                                          | (2,349)                          | (2,349)                       |                                                      | 12/15/2041.                      |
| 694308               | HC          | 4 |                                 | 01/14/2019.   | GOLDMAN.....                             |                           | 158,000       | 200,000   | 198,986     | 199,507                                 |                                          | 4                                         |                                                           | 4                                    |                                            | 199,512                                       |                                          | (41,512)                         | (41,512)                      |                                                      | 06/15/2023.                      |

SCHEDULE D - PART 4

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

| 1                    | 2                                           |  |  | 3             | 4                                 | 5                         | 6             | 7         | 8           | 9                                       | 10                                       | Change in Book/Adjusted Carrying Value    |                                                           |                                      |                                            |                                               | 16                                       | 17                               | 18                            | 19                                                   | 20                               | 21 |
|----------------------|---------------------------------------------|--|--|---------------|-----------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|----|
|                      |                                             |  |  |               |                                   |                           |               |           |             |                                         |                                          | 11                                        | 12                                                        | 13                                   | 14                                         | 15                                            |                                          |                                  |                               |                                                      |                                  |    |
| CUSIP Identification | Description                                 |  |  | Disposal Date | Name of Purchaser                 | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |    |
| 694308 HL 4          | PACIFIC GAS AND ELECTRIC CO.....            |  |  | 01/18/2019.   | GOLDMAN.....                      |                           | 61,600        | 80,000    | 79,081      | 79,144                                  |                                          |                                           | 2                                                         | 2                                    |                                            | 79,146                                        |                                          | (17,546)                         | (17,546)                      |                                                      | 03/15/2045.                      |    |
| 694308 HR 1          | PACIFIC GAS AND ELECTRIC CO.....            |  |  | 01/15/2019.   | PERSHING DIV OF DLJ SEC LNDING... |                           | 71,750        | 100,000   | 98,164      | 98,232                                  |                                          |                                           | 2                                                         | 2                                    |                                            | 98,234                                        |                                          | (26,484)                         | (26,484)                      |                                                      | 12/01/2046.                      |    |
| 694308 HW 0          | PACIFIC GAS AND ELECTRIC CO.....            |  |  | 01/24/2019.   | GOLDMAN.....                      |                           | 287,000       | 350,000   | 348,964     | 349,061                                 |                                          |                                           | 8                                                         | 8                                    |                                            | 349,069                                       |                                          | (62,069)                         | (62,069)                      |                                                      | 12/01/2027.                      |    |
| 694308 HY 6          | PACIFIC GAS AND ELECTRIC CO.....            |  |  | 03/20/2019.   | VARIOUS.....                      |                           | 786,400       | 1,000,000 | 995,640     | 995,727                                 |                                          |                                           | 29                                                        | 29                                   |                                            | 995,756                                       |                                          | (209,356)                        | (209,356)                     |                                                      | 12/01/2047.                      |    |
| 69447# AE 2          | PACIFIC LIFE INSURANCE (BOARDLEY) - CMO     |  |  | 12/01/2019.   | Paydown.....                      |                           | 9,933         | 9,936     | 4,628       | 6,661                                   |                                          | 3,272                                     |                                                           | 3,272                                |                                            | 9,933                                         |                                          |                                  | 0                             |                                                      | 08/16/2030.                      |    |
| 69447# AF 9          | PACIFIC LIFE INSURANCE (BOARDLEY) - CMO     |  |  | 12/01/2019.   | Paydown.....                      |                           | 3,398         | 3,396     | 1,410       | 1,762                                   |                                          | 1,637                                     |                                                           | 1,637                                |                                            | 3,398                                         |                                          |                                  | 0                             |                                                      | 08/16/2033.                      |    |
| 69447# AH 5          | PACIFIC LIFE INSUR CO (WASHINGTON) - CMO    |  |  | 12/01/2019.   | Paydown.....                      |                           | 4,598         | 4,560     | 2,713       | 3,407                                   |                                          | 1,190                                     |                                                           | 1,190                                |                                            | 4,598                                         |                                          |                                  | 0                             |                                                      | 07/01/2027.                      |    |
| 69447# AJ 1          | PACIFIC LIFE INSURANCE CO (WASHINGTON)      |  |  | 12/01/2019.   | Paydown.....                      |                           | 4,860         | 4,812     | 2,727       | 3,638                                   |                                          | 1,222                                     |                                                           | 1,222                                |                                            | 4,860                                         |                                          |                                  | 0                             |                                                      | 07/01/2027.                      |    |
| 69447# AK 8          | PACIFIC LIFE INSURANCE COMPANY (YOUNG) -    |  |  | 12/01/2019.   | Paydown.....                      |                           |               | 7,260     | 7,260       | 5,400                                   | 6,298                                    |                                           | 962                                                       | 962                                  |                                            | 7,260                                         |                                          |                                  | 0                             |                                                      | 03/13/2023.                      |    |
| 69447# AL 6          | PACIFIC LIFE INSURANCE CO (WASHINGTON)      |  |  | 12/01/2019.   | Paydown.....                      |                           | 5,435         | 5,376     | 3,425       | 4,321                                   |                                          | 1,114                                     |                                                           | 1,114                                |                                            | 5,435                                         |                                          |                                  | 0                             |                                                      | 12/01/2024.                      |    |
| 69447# AM 4          | PACIFIC LIFE INSURANCE COMPANY (SHABAZZ)    |  |  | 12/01/2019.   | Paydown.....                      |                           |               | 18,143    | 17,856      | 13,018                                  | 15,451                                   |                                           | 2,693                                                     | 2,693                                |                                            | 18,143                                        |                                          |                                  | 0                             |                                                      | 04/01/2023.                      |    |
| 69447# AN 2          | PACIFIC LIFE INSURANCE COMPANY (JONES) -    |  |  | 12/01/2019.   | Paydown.....                      |                           | 5,100         | 5,100     | 3,602       | 4,258                                   |                                          | 842                                       |                                                           | 842                                  |                                            | 5,100                                         |                                          |                                  | 0                             |                                                      | 09/14/2023.                      |    |
| 69447# AQ 5          | PACIFIC LIFE INSURANCE CO (WASHINGTON)      |  |  | 12/01/2019.   | Paydown.....                      |                           | 3,600         | 3,552     | 2,389       | 2,913                                   |                                          | 687                                       |                                                           | 687                                  |                                            | 3,600                                         |                                          |                                  | 0                             |                                                      | 12/01/2024.                      |    |
| 69447# AR 3          | CONFEDERATION LIFE & ANNUITY (DRAWANT) -    |  |  | 12/01/2019.   | Paydown.....                      |                           |               | 40,000    | 40,000      | 20,094                                  | 26,552                                   |                                           | 13,448                                                    | 13,448                               |                                            | 40,000                                        |                                          |                                  | 0                             |                                                      | 12/15/2029.                      |    |
| 69447# AS 1          | PAC LIFE & ANNUITY SERVICES INC (SIMS) -    |  |  | 12/01/2019.   | Paydown.....                      |                           | 5,332         | 5,244     | 3,866       | 4,631                                   |                                          | 701                                       |                                                           | 701                                  |                                            | 5,332                                         |                                          |                                  | 0                             |                                                      | 01/02/2023.                      |    |
| 69447@ AA 2          | PACIFIC LIFE INSURANCE (BAKER) - CMO.....   |  |  | 12/01/2019.   | Paydown.....                      |                           | 7,013         | 7,008     | 2,490       | 3,585                                   |                                          | 3,428                                     |                                                           | 3,428                                |                                            | 7,013                                         |                                          |                                  | 0                             |                                                      | 06/15/2041.                      |    |
| 69447@ AB 0          | PACIFIC LIFE INS CO (PORT) - CMO.....       |  |  | 12/01/2019.   | Paydown.....                      |                           | 10,500        | 10,440    | 5,748       | 7,604                                   |                                          | 2,896                                     |                                                           | 2,896                                |                                            | 10,500                                        |                                          |                                  | 0                             |                                                      | 03/01/2030.                      |    |
| 69447@ AC 8          | PACIFIC LIFE & ANNUITY CO (GEROUX) - CMO    |  |  | 12/01/2019.   | Paydown.....                      |                           | 3,696         | 3,690     | 1,734       | 2,344                                   |                                          | 1,352                                     |                                                           | 1,352                                |                                            | 3,696                                         |                                          |                                  | 0                             |                                                      | 12/15/2032.                      |    |
| 69447@ AE 4          | PACIFIC LIFE AND ANNUITY CO (BAKER) - CM.   |  |  | 12/01/2019.   | Paydown.....                      |                           | 7,012         | 6,984     | 3,292       | 3,597                                   |                                          | 3,415                                     |                                                           | 3,415                                |                                            | 7,012                                         |                                          |                                  | 0                             |                                                      | 06/01/2041.                      |    |
| 69447@ AF 1          | PACIFIC LIFE & ANNUITY CO (VANDERSLOOT)     |  |  | 12/01/2019.   | Paydown.....                      |                           | 8,417         | 8,412     | 4,525       | 6,073                                   |                                          | 2,344                                     |                                                           | 2,344                                |                                            | 8,417                                         |                                          |                                  | 0                             |                                                      | 12/17/2028.                      |    |
| 69447@ AG 9          | PACIFIC LIFE AND ANNUITY CO (QUILES) - C... |  |  | 12/01/2019.   | Paydown.....                      |                           | 34,800        | 33,408    | 26,347      | 32,225                                  |                                          | 2,575                                     |                                                           | 2,575                                |                                            | 34,800                                        |                                          |                                  | 0                             |                                                      | 01/01/2020.                      |    |
| 69447@ AH 7          | PACIFIC LIFE AND ANNUITY CO (GEROUX) - C.   |  |  | 12/01/2019.   | Paydown.....                      |                           | 3,687         | 3,690     | 1,659       | 2,217                                   |                                          | 1,470                                     |                                                           | 1,470                                |                                            | 3,687                                         |                                          |                                  | 0                             |                                                      | 10/15/2033.                      |    |
| 69447@ AJ 3          | PACIFIC LIFE AND ANNUITY CO (QUILES) - C... |  |  | 12/01/2019.   | Paydown.....                      |                           | 7,428         | 7,128     | 5,450       | 6,923                                   |                                          | 547                                       |                                                           | 547                                  |                                            | 7,428                                         |                                          |                                  | 0                             |                                                      | 01/01/2020.                      |    |
| 69447@ AK 0          | PACIFIC LIFE INSURANCE CO (WASHINGTON)      |  |  | 12/01/2019.   | Paydown.....                      |                           | 1,800         | 1,788     | 1,291       | 1,335                                   |                                          | 465                                       |                                                           | 465                                  |                                            | 1,800                                         |                                          |                                  | 0                             |                                                      | 07/01/2027.                      |    |
| 69447@ AL 8          | PACIFIC LIFE AND ANNUITY CO (HADAWAY) -     |  |  | 12/01/2019.   | Paydown.....                      |                           | 10,148        | 10,151    | 5,303       | 6,478                                   |                                          | 3,670                                     |                                                           | 3,670                                |                                            | 10,148                                        |                                          |                                  | 0                             |                                                      | 09/15/2031.                      |    |
| 69447@ AM 6          | PACIFIC LIFE AND ANNUITY CO (HADAWAY) -     |  |  | 12/01/2019.   | Paydown.....                      |                           | 11,387        | 11,385    | 5,537       | 6,540                                   |                                          | 4,847                                     |                                                           | 4,847                                |                                            | 11,387                                        |                                          |                                  | 0                             |                                                      | 01/15/2035.                      |    |
| 69447@ AN 4          | PACIFIC LIFE AND ANNUITY CO (GEROUX) - C.   |  |  | 12/01/2019.   | Paydown.....                      |                           | 4,993         | 4,996     | 2,527       | 3,100                                   |                                          | 1,892                                     |                                                           | 1,892                                |                                            | 4,993                                         |                                          |                                  | 0                             |                                                      | 12/15/2032.                      |    |
| 69447@ AP 9          | PACIFIC LIFE AND ANNUITY CO (MORENO) - C    |  |  | 10/01/2019.   | Paydown.....                      |                           | 4,000         | 4,000     | 2,017       | 2,600                                   |                                          | 1,400                                     |                                                           | 1,400                                |                                            | 4,000                                         |                                          |                                  | 0                             |                                                      | 10/11/2028.                      |    |
| 69447@ AQ 7          | PACIFIC LIFE AND ANNUITY CO (HOLMAN) - C.   |  |  | 12/01/2019.   | Paydown.....                      |                           | 16,305        | 16,308    | 9,369       | 10,853                                  |                                          | 5,452                                     |                                                           | 5,452                                |                                            | 16,305                                        |                                          |                                  | 0                             |                                                      | 02/24/2031.                      |    |
| 69447@ AR 5          | PACIFIC LIFE INSURANCE CO (WASHINGTON)      |  |  | 12/01/2019.   | Paydown.....                      |                           | 6,600         | 6,516     | 4,722       | 5,361                                   |                                          | 1,239                                     |                                                           | 1,239                                |                                            | 6,600                                         |                                          |                                  | 0                             |                                                      | 12/01/2024.                      |    |
| 69447@ AS 3          | PACIFIC LIFE AND ANNUITY CO (GEROUX) - C.   |  |  | 12/01/2019.   | Paydown.....                      |                           | 8,947         | 8,949     | 3,925       | 4,740                                   |                                          | 4,207                                     |                                                           | 4,207                                |                                            | 8,947                                         |                                          |                                  | 0                             |                                                      | 01/15/2037.                      |    |
| 69447@ AT 1          | PACIFIC LIFE & ANNUITY SVS INC (BURDETT).   |  |  | 12/01/2019.   | Paydown.....                      |                           | 4,494         | 4,500     | 3,165       | 3,758                                   |                                          | 736                                       |                                                           | 736                                  |                                            | 4,494                                         |                                          |                                  | 0                             |                                                      | 04/24/2024.                      |    |
| 69447@ AU 8          | PACIFIC LIFE AND ANNUITY COMPANY (KUHRE)    |  |  | 12/01/2019.   | Paydown.....                      |                           |               | 6,018     | 5,856       | 4,620                                   | 5,458                                    |                                           | 561                                                       | 561                                  |                                            | 6,018                                         |                                          |                                  | 0                             |                                                      | 01/01/2021.                      |    |
| 69447@ AV 6          | PACIFIC LIFE & ANN SVC INC (ANDERSON) -     |  |  | 06/28/2019.   | VARIOUS.....                      |                           | 4,851         | 4,158     | 3,500       | 4,073                                   |                                          | 778                                       |                                                           | 778                                  |                                            | 4,851                                         |                                          |                                  | 0                             |                                                      | 06/28/2019.                      |    |
| 69447@ AW 4          | PAC LIFE & ANN SERVICES INC (DONAHUE) -     |  |  | 12/01/2019.   | Paydown.....                      |                           | 7,243         | 7,248     | 3,969       | 4,515                                   |                                          | 2,728                                     |                                                           | 2,728                                |                                            | 7,243                                         |                                          |                                  | 0                             |                                                      | 01/01/2035.                      |    |
| 69447@ AY 0          | PACIFIC INS CO LTD (GEROUX) - CMO.....      |  |  | 12/01/2019.   | Paydown.....                      |                           | 6,357         | 6,361     | 3,313       | 3,691                                   |                                          | 2,666                                     |                                                           | 2,666                                |                                            | 6,357                                         |                                          |                                  | 0                             |                                                      | 01/15/2037.                      |    |
| 69688A AG 6          | PLMRS 183 BR2 - CDO.....                    |  |  | 07/12/2019.   | BANC OF AMERICA/FIXED INCOME..... |                           | 7,387,500     | 7,500,000 | 7,500,000   | 7,500,000                               |                                          |                                           |                                                           | 0                                    | 7,500,000                                  |                                               | (112,500)                                | (112,500)                        | 272,129                       | 10/17/2031.                                          |                                  |    |
| 69700K AC 7          | PSTAT 184 A2 - CDO.....                     |  |  | 06/25/2019.   | Morgan Stanley & Co. LLC.....     |                           | 498,665       | 500,000   | 490,050     | 490,181                                 |                                          | 9,819                                     |                                                           | 9,819                                |                                            | 500,000                                       |                                          | (1,335)                          | (1,335)                       | 13,223                                               | 11/16/2026.                      |    |

SCHEDULE D - PART 4

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

E14.60

| 1                    | 2           |   |                                            | 3                               | 4             | 5                                  | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------|---|--------------------------------------------|---------------------------------|---------------|------------------------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |             |   |                                            |                                 |               |                                    |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description |   |                                            | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                  | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 69946E               | AT          | 8 | PAREXEL INTL CORP.....                     | ..                              | 04/01/2019.   | PRIOR YEAR INCOME.....             | .....                     | .....          | .....          | .....          | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....18                                              | 09/27/2024.                      |
| 702150               | AD          | 5 | PARTY CITY HOLDINGS INC.....               | ..                              | 05/23/2019.   | VARIOUS.....                       | .....                     | .....1,490,938 | .....1,500,000 | .....1,506,875 | .....1,506,381                          | .....                                    | .....(123)                                | .....                                                     | .....(123)                           | .....                                      | .....1,506,258                                | .....                                    | .....(15,321)                    | .....(15,321)                 | .....75,681                                          | 08/01/2026.                      |
| 70450Y               | AC          | 7 | PAYPAL HOLDINGS INC.....                   | ..                              | 10/10/2019.   | US BANCORP INVESTMENTS INC.....    | .....                     | .....130,959   | .....130,000   | .....129,921   | .....                                   | .....                                    | .....1                                    | .....                                                     | .....1                               | .....                                      | .....129,921                                  | .....                                    | .....1,038                       | .....1,038                    | .....121                                             | 10/01/2024.                      |
| 708062               | AA          | 2 | PENNANTPARK INVESTMENT CORP.....           | ..                              | 03/04/2019.   | Direct.....                        | .....                     | .....4,618,609 | .....4,579,000 | .....4,613,575 | .....4,585,273                          | .....                                    | .....33,336                               | .....                                                     | .....33,336                          | .....                                      | .....4,618,609                                | .....                                    | .....                            | .....0                        | .....87,573                                          | 10/01/2019.                      |
| 713448               | DV          | 7 | PEPSICO INC.....                           | ..                              | 07/30/2019.   | VARIOUS.....                       | .....                     | .....370,221   | .....330,000   | .....328,571   | .....328,614                            | .....                                    | .....                                     | .....28                                                   | .....28                              | .....                                      | .....328,642                                  | .....                                    | .....41,579                      | .....41,579                   | .....9,058                                           | 05/02/2047.                      |
| 71654Q               | BC          | 5 | PETROLEOS MEXICANOS.....                   | C                               | 12/20/2019.   | Paydown.....                       | .....                     | .....100,000   | .....100,000   | .....101,960   | .....101,942                            | .....                                    | .....(1,942)                              | .....                                                     | .....(1,942)                         | .....                                      | .....100,000                                  | .....                                    | .....                            | .....0                        | .....1,500                                           | 12/20/2022.                      |
| 71654Q               | BF          | 8 | PETROLEOS MEXICANOS.....                   | C                               | 12/20/2019.   | Paydown.....                       | .....                     | .....55,200    | .....55,200    | .....55,200    | .....55,200                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....55,200                                   | .....                                    | .....                            | .....0                        | .....704                                             | 12/20/2022.                      |
| 71654Q               | CB          | 6 | PETROLEOS MEXICANOS.....                   | C                               | 01/30/2019.   | PERSHING DIV OF DLJ SEC LNDING.... | .....                     | .....39,368    | .....40,000    | .....39,931    | .....39,942                             | .....                                    | .....4                                    | .....                                                     | .....4                               | .....                                      | .....39,946                                   | .....                                    | .....(578)                       | .....(578)                    | .....1,352                                           | 08/04/2026.                      |
| 717081               | EA          | 7 | PFIZER INC.....                            | ..                              | 10/29/2019.   | VARIOUS.....                       | .....                     | .....721,386   | .....700,000   | .....694,036   | .....695,148                            | .....                                    | .....341                                  | .....                                                     | .....341                             | .....                                      | .....695,490                                  | .....                                    | .....25,896                      | .....25,896                   | .....13,915                                          | 12/15/2026.                      |
| 718172               | AC          | 3 | PHILIP MORRIS INTERNATIONAL INC.....       | ..                              | 10/17/2019.   | DEUTSCHE BANK SECURITIES, INC..... | .....                     | .....40,748    | .....30,000    | .....36,612    | .....36,501                             | .....                                    | .....(166)                                | .....                                                     | .....(166)                           | .....                                      | .....36,335                                   | .....                                    | .....4,413                       | .....4,413                    | .....1,757                                           | 05/16/2038.                      |
| 718172               | CH          | 0 | PHILIP MORRIS INTERNATIONAL INC.....       | ..                              | 11/14/2019.   | US BANCORP INVESTMENTS INC.....    | .....                     | .....205,382   | .....200,000   | .....198,894   | .....                                   | .....                                    | .....111                                  | .....                                                     | .....111                             | .....                                      | .....199,005                                  | .....                                    | .....6,377                       | .....6,377                    | .....3,099                                           | 05/01/2024.                      |
| 72348X               | AA          | 5 | PINNACLE OPERATING CORP.....               | ..                              | 11/15/2019.   | Paydown.....                       | .....                     | .....54,000    | .....          | .....          | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....54,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 11/15/2020.                      |
| 724060               | AA          | 6 | PIPELINE FUNDING CO LLC.....               | ..                              | 07/15/2019.   | Paydown.....                       | .....                     | .....73,390    | .....73,390    | .....87,417    | .....85,635                             | .....                                    | .....(12,245)                             | .....                                                     | .....(12,245)                        | .....                                      | .....73,390                                   | .....                                    | .....                            | .....0                        | .....4,167                                           | 01/15/2030.                      |
| 73116*               | AF          | 5 | POLK ACQUISITION CORP. - HOFFMAN DDTL..... | ..                              | 04/01/2019.   | PRIOR YEAR INCOME.....             | .....                     | .....          | .....          | .....          | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....2                                               | 06/20/2022.                      |
| 741503               | BC          | 9 | PRICELINE GROUP INC.....                   | ..                              | 02/20/2019.   | PERSHING DIV OF DLJ SEC LNDING.... | .....                     | .....482,840   | .....500,000   | .....499,590   | .....499,648                            | .....                                    | .....18                                   | .....                                                     | .....18                              | .....                                      | .....499,666                                  | .....                                    | .....(16,826)                    | .....(16,826)                 | .....7,741                                           | 03/15/2028.                      |
| 74161Y               | AP          | 0 | PRIME 062 IA4 - CMO/RMBS.....              | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....1,385     | .....2,436     | .....1,707     | .....1,904                              | .....                                    | .....71                                   | .....                                                     | .....71                              | .....                                      | .....1,385                                    | .....                                    | .....                            | .....0                        | .....83                                              | 11/25/2036.                      |
| 743917               | #A          | 4 | PRUDENTIAL INSUR CO OF AMERICA (COUTS) -   | ..                              | 05/01/2019.   | Paydown.....                       | .....                     | .....7,500     | .....7,500     | .....5,828     | .....6,785                              | .....                                    | .....715                                  | .....                                                     | .....715                             | .....                                      | .....7,500                                    | .....                                    | .....                            | .....0                        | .....                                                | 05/01/2021.                      |
| 743917               | #B          | 2 | PRUDENTIAL INS CO OF AMERICA (MORRIS) -    | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....6,000     | .....6,000     | .....3,896     | .....4,464                              | .....                                    | .....1,536                                | .....                                                     | .....1,536                           | .....                                      | .....6,000                                    | .....                                    | .....                            | .....0                        | .....                                                | 03/20/2028.                      |
| 743917               | #D          | 8 | PASSCORP (FIELD) - CMO.....                | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....17,930    | .....17,928    | .....9,657     | .....11,084                             | .....                                    | .....6,846                                | .....                                                     | .....6,846                           | .....                                      | .....17,930                                   | .....                                    | .....                            | .....0                        | .....                                                | 07/20/2035.                      |
| 743917               | #F          | 3 | PASSCORP (KING) - CMO.....                 | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....39,000    | .....39,000    | .....24,033    | .....27,809                             | .....                                    | .....11,191                               | .....                                                     | .....11,191                          | .....                                      | .....39,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 05/15/2030.                      |
| 743917               | #G          | 1 | PRUDENTIAL INSUR CO OF AMERICA (BLAKE) -   | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....3,120     | .....3,120     | .....2,439     | .....2,821                              | .....                                    | .....300                                  | .....                                                     | .....300                             | .....                                      | .....3,120                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2021.                      |
| 743917               | #J          | 5 | PASSCORP (HARDY) - CMO.....                | ..                              | 09/20/2019.   | VARIOUS.....                       | .....                     | .....8,643     | .....8,643     | .....7,246     | .....8,274                              | .....                                    | .....368                                  | .....                                                     | .....368                             | .....                                      | .....8,643                                    | .....                                    | .....                            | .....0                        | .....                                                | 09/20/2019.                      |
| 743917               | #K          | 2 | PASSCORP (GAVIN) - CMO.....                | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....37,200    | .....37,200    | .....22,479    | .....26,510                             | .....                                    | .....10,690                               | .....                                                     | .....10,690                          | .....                                      | .....37,200                                   | .....                                    | .....                            | .....0                        | .....                                                | 12/10/2030.                      |
| 743917               | #L          | 0 | PASSCORP (MCCLURE) - CMO.....              | ..                              | 03/18/2019.   | Paydown.....                       | .....                     | .....25,000    | .....25,000    | .....17,222    | .....20,019                             | .....                                    | .....4,981                                | .....                                                     | .....4,981                           | .....                                      | .....25,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 03/18/2024.                      |
| 743917               | #M          | 8 | PASSCORP (CATES) - CMO.....                | ..                              | 08/01/2019.   | Paydown.....                       | .....                     | .....25,000    | .....25,000    | .....13,319    | .....17,534                             | .....                                    | .....7,466                                | .....                                                     | .....7,466                           | .....                                      | .....25,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2027.                      |
| 743917               | #N          | 6 | PASSCORP (STRICKLIN) - CMO.....            | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....11,913    | .....11,910    | .....5,694     | .....6,671                              | .....                                    | .....5,242                                | .....                                                     | .....5,242                           | .....                                      | .....11,913                                   | .....                                    | .....                            | .....0                        | .....                                                | 07/15/2036.                      |
| 743917               | #Q          | 9 | PASSCORP (MONGELLI) - CMO.....             | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....4,095     | .....4,096     | .....2,493     | .....2,872                              | .....                                    | .....1,223                                | .....                                                     | .....1,223                           | .....                                      | .....4,095                                    | .....                                    | .....                            | .....0                        | .....                                                | 02/23/2030.                      |
| 743917               | #S          | 5 | PASSCORP (FINDLEY) - CMO.....              | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....3,785     | .....3,783     | .....1,688     | .....1,944                              | .....                                    | .....1,840                                | .....                                                     | .....1,840                           | .....                                      | .....3,785                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/15/2044.                      |
| 743917               | #T          | 3 | LM PROPERTY & CASUALTY INS (MONGELLI) -    | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....2,851     | .....3,404     | .....2,160     | .....9,050                              | .....                                    | .....425                                  | .....                                                     | .....425                             | .....                                      | .....2,851                                    | .....                                    | .....                            | .....0                        | .....                                                | 02/23/2030.                      |
| 743917               | *A          | 6 | PRUDENTIAL INS CO OF AMERICA (HEEKS) - C   | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....6,003     | .....6,000     | .....2,580     | .....2,869                              | .....                                    | .....3,134                                | .....                                                     | .....3,134                           | .....                                      | .....6,003                                    | .....                                    | .....                            | .....0                        | .....                                                | 08/21/2042.                      |
| 743917               | *C          | 2 | PRUDENTIAL INS CO OF AMERICA (HAMBLIN) -   | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....10,800    | .....10,800    | .....4,883     | .....5,843                              | .....                                    | .....4,957                                | .....                                                     | .....4,957                           | .....                                      | .....10,800                                   | .....                                    | .....                            | .....0                        | .....                                                | 07/15/2039.                      |
| 743917               | *D          | 0 | PRUDENTIAL INS CO OF AMERICA(WILLINGHAM)   | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....6,300     | .....6,300     | .....3,435     | .....4,508                              | .....                                    | .....1,792                                | .....                                                     | .....1,792                           | .....                                      | .....6,300                                    | .....                                    | .....                            | .....0                        | .....                                                | 02/01/2029.                      |
| 743917               | *H          | 1 | PRUDENTIAL INS CO OF AMERICA (MCLEOD) -    | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....4,188     | .....4,188     | .....2,383     | .....3,046                              | .....                                    | .....1,142                                | .....                                                     | .....1,142                           | .....                                      | .....4,188                                    | .....                                    | .....                            | .....0                        | .....                                                | 05/01/2028.                      |
| 743917               | *J          | 7 | PRUDENTIAL INS CO OF AMERICA (WHITE) - C   | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....1,800     | .....1,800     | .....820       | .....1,111                              | .....                                    | .....689                                  | .....                                                     | .....689                             | .....                                      | .....1,800                                    | .....                                    | .....                            | .....0                        | .....                                                | 04/02/2039.                      |
| 743917               | *K          | 4 | PRUDENTIAL INS CO OF AMERICA (EDWARDS) -   | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....8,100     | .....8,100     | .....5,694     | .....6,761                              | .....                                    | .....1,339                                | .....                                                     | .....1,339                           | .....                                      | .....8,100                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/05/2023.                      |
| 743917               | *M          | 0 | PRUDENTIAL INS CO OF AMERICA (BRADLEY)     | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....4,800     | .....4,800     | .....2,567     | .....3,289                              | .....                                    | .....1,511                                | .....                                                     | .....1,511                           | .....                                      | .....4,800                                    | .....                                    | .....                            | .....0                        | .....                                                | 10/01/2030.                      |
| 743917               | *P          | 3 | PRUDENTIAL INS CO OF AMERICA (ARHAKOS) -   | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....7,104     | .....7,104     | .....2,417     | .....3,297                              | .....                                    | .....3,807                                | .....                                                     | .....3,807                           | .....                                      | .....7,104                                    | .....                                    | .....                            | .....0                        | .....                                                | 06/06/2041.                      |
| 743917               | *Q          | 1 | PRUDENTIAL INSURANCE COMPANY OF AMERICA    | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....10,800    | .....10,800    | .....5,357     | .....6,901                              | .....                                    | .....3,899                                | .....                                                     | .....3,899                           | .....                                      | .....10,800                                   | .....                                    | .....                            | .....0                        | .....                                                | 06/01/2033.                      |

SCHEDULE D - PART 4

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

| 1                    | 2                                         | 3                               | 4                | 5                 | 6                            | 7             | 8           | 9           | 10                                            | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                                  | 21                                        |
|----------------------|-------------------------------------------|---------------------------------|------------------|-------------------|------------------------------|---------------|-------------|-------------|-----------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                      |                                           |                                 |                  |                   |                              |               |             |             |                                               | 11                                                | 12                                                 | 13                                                                        | 14                                         | 15                                                  |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP Identification | Description                               | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of Stock | Consideration | Par Value   | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 743917 *R 9          | PRUD. INS. CO. OF AMERICA(BROWNLEE-SIMS)  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....7,200    | .....7,200  | .....3,965  | .....5,057                                    | .....                                             | .....2,143                                         | .....                                                                     | .....2,143                                 | .....                                               | .....7,200                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 05/15/2028.                               |
| 743917 *S 7          | PRUDENTIAL INS. CO. OF AMERICA(PINO) - C. | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....9,684    | .....9,684  | .....5,326  | .....7,460                                    | .....                                             | .....2,224                                         | .....                                                                     | .....2,224                                 | .....                                               | .....9,684                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 06/18/2028.                               |
| 743917 *T 5          | PRUDENTIAL INS CO OF AMERICA (CLIFFORD)   | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....8,400    | .....8,400  | .....4,335  | .....4,444                                    | .....                                             | .....3,956                                         | .....                                                                     | .....3,956                                 | .....                                               | .....8,400                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 02/01/2033.                               |
| 743917 *V 0          | PRUDENTIAL INS CO OF AMERICA (PINO) - CM  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....3,045    | .....3,048  | .....1,171  | .....1,423                                    | .....                                             | .....1,622                                         | .....                                                                     | .....1,622                                 | .....                                               | .....3,045                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 06/18/2040.                               |
| 743917 *W 8          | PRUDENTIAL INS CO OF AMERICA (WHARTON) -  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....3,552    | .....3,552  | .....2,024  | .....2,381                                    | .....                                             | .....1,170                                         | .....                                                                     | .....1,170                                 | .....                                               | .....3,552                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 07/04/2030.                               |
| 743917 *X 6          | PRUDENTIAL INS CO OF AMERICA (LABRADOR)   | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....6,600    | .....6,600  | .....3,819  | .....4,460                                    | .....                                             | .....2,140                                         | .....                                                                     | .....2,140                                 | .....                                               | .....6,600                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 11/09/2031.                               |
| 743917 *Z 1          | PRUDENTIAL INSUR CO OF AMERICA (HOOKS) -  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....         | .....       | .....       | .....                                         | .....                                             | .....                                              | .....                                                                     | .....                                      | .....                                               | .....                                               | .....                                             | .....                                  | .....                               | .....                                                               | .....                                     |
| 743917 @B 3          | PRUDENTIAL INSUR CO OF AMERICA (GUST) -   | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....16,400   | .....16,404 | .....9,838  | .....11,344                                   | .....                                             | .....5,057                                         | .....                                                                     | .....5,057                                 | .....                                               | .....16,400                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 06/01/2035.                               |
| 743917 @C 1          | PRUDENTIAL INS CO OF AMERICA (DANIELS) -  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....11,700   | .....11,700 | .....7,894  | .....9,440                                    | .....                                             | .....2,260                                         | .....                                                                     | .....2,260                                 | .....                                               | .....11,700                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 08/01/2025.                               |
| 743917 @D 9          | PRUDENTIAL INS CO OF AMERICA (BENNETT)    | ..                              | 05/26/2019.      | Paydown.....      | .....                        | .....15,765   | .....15,762 | .....6,293  | .....7,726                                    | .....                                             | .....8,039                                         | .....                                                                     | .....8,039                                 | .....                                               | .....15,765                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 06/25/2040.                               |
| 743917 @E 7          | PRUDENTIAL INS CO OF AMERICA (PINO) - CM  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....9,000    | .....9,000  | .....4,366  | .....6,018                                    | .....                                             | .....2,982                                         | .....                                                                     | .....2,982                                 | .....                                               | .....9,000                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 05/26/2029.                               |
| 743917 @F 4          | PRUDENTIAL INSUR CO OF AMERICA (FUSIC) -  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....2,436    | .....2,436  | .....816    | .....969                                      | .....                                             | .....1,467                                         | .....                                                                     | .....1,467                                 | .....                                               | .....2,436                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 06/18/2040.                               |
| 743917 @G 2          | PRUDENTIAL INSUR CO OF AMERICA (SMITH) -  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....3,000    | .....3,000  | .....1,600  | .....2,057                                    | .....                                             | .....943                                           | .....                                                                     | .....943                                   | .....                                               | .....3,000                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 01/08/2025.                               |
| 743917 @H 0          | PRUDENTIAL INSUR CO OF AMERICA (KENNEDY)  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....7,200    | .....7,200  | .....5,310  | .....6,453                                    | .....                                             | .....747                                           | .....                                                                     | .....747                                   | .....                                               | .....7,200                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 09/18/2021.                               |
| 743917 @L 1          | PRUDENTIAL INSUR CO OF AMERICA (ARNOLD)   | ..                              | 06/23/2019.      | Paydown.....      | .....                        | .....4,450    | .....4,450  | .....2,934  | .....3,365                                    | .....                                             | .....1,086                                         | .....                                                                     | .....1,086                                 | .....                                               | .....4,450                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 02/01/2026.                               |
| 743917 @M 9          | PRUDENTIAL INSUR CO OF AMERICA (DICKSON)  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....1,000    | .....1,000  | .....559    | .....757                                      | .....                                             | .....243                                           | .....                                                                     | .....243                                   | .....                                               | .....1,000                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/23/2023.                               |
| 743917 @N 7          | PRUDENTIAL INS CO OF AMERICA (GUST) -     | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....8,400    | .....8,400  | .....5,212  | .....6,555                                    | .....                                             | .....1,845                                         | .....                                                                     | .....1,845                                 | .....                                               | .....8,400                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 02/22/2026.                               |
| 743917 @P 2          | PRUDENTIAL INSUR CO OF AMERICA (REESE)    | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....10,179   | .....10,182 | .....6,914  | .....8,308                                    | .....                                             | .....1,871                                         | .....                                                                     | .....1,871                                 | .....                                               | .....10,179                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 07/15/2024.                               |
| 743917 @Q 0          | PRUDENTIAL INSUR CO OF AMERICA (PARSON)   | ..                              | 09/01/2019.      | Paydown.....      | .....                        | .....6,480    | .....6,480  | .....4,233  | .....5,385                                    | .....                                             | .....1,095                                         | .....                                                                     | .....1,095                                 | .....                                               | .....6,480                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 05/03/2024.                               |
| 743917 @R 8          | PRUDENTIAL INS CO OF AMERICA (TURNBOUGH)  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....25,000   | .....25,000 | .....15,181 | .....19,663                                   | .....                                             | .....5,337                                         | .....                                                                     | .....5,337                                 | .....                                               | .....25,000                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 09/01/2024.                               |
| 743917 @U 1          | PRUDENTIAL INS CO OF AMERICA (PINO) - CM  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....6,520    | .....6,516  | .....4,052  | .....5,163                                    | .....                                             | .....1,357                                         | .....                                                                     | .....1,357                                 | .....                                               | .....6,520                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 12/08/2025.                               |
| 743917 @V 9          | PRUDENTIAL INSUR CO OF AMERICA (GADDY) -  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....1,236    | .....1,236  | .....243    | .....342                                      | .....                                             | .....894                                           | .....                                                                     | .....894                                   | .....                                               | .....1,236                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 11/18/2043.                               |
| 743917 @W 7          | PRUDENTIAL INSUR CO OF AMERICA (COWLEY)   | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....7,800    | .....7,800  | .....4,559  | .....5,269                                    | .....                                             | .....2,531                                         | .....                                                                     | .....2,531                                 | .....                                               | .....7,800                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 06/01/2031.                               |
| 743917 @X 5          | PRUDENTIAL INS CO OF AMERICA (CLIFFORD)   | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....4,245    | .....4,248  | .....1,617  | .....2,212                                    | .....                                             | .....2,033                                         | .....                                                                     | .....2,033                                 | .....                                               | .....4,245                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 04/22/2034.                               |
| 743917 @Y 3          | CONTINENTAL CASUALTY COMPANY (MCDANIEL)   | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....16,200   | .....16,200 | .....5,133  | .....5,141                                    | .....                                             | .....11,059                                        | .....                                                                     | .....11,059                                | .....                                               | .....16,200                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 06/01/2040.                               |
| 743917 @Z 0          | PRUDENTIAL INSUR CO OF AMERICA (SIMS) -   | ..                              | 04/08/2019.      | VARIOUS.....      | .....                        | .....6,277    | .....6,276  | .....3,676  | .....4,684                                    | .....                                             | .....1,593                                         | .....                                                                     | .....1,593                                 | .....                                               | .....6,277                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 06/13/2027.                               |
| 743917 L# 1          | PRUDENTIAL INSURANCE (FOOTS) - CMO.....   | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....75,000   | .....75,000 | .....53,709 | .....73,697                                   | .....                                             | .....1,303                                         | .....                                                                     | .....1,303                                 | .....                                               | .....75,000                                         | .....                                             | .....                                  | .....0                              | .....                                                               | 04/08/2019.                               |
| 743917 M# 0          | PRUDENTIAL INSURANCE (GARCIA) - CMO.....  | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....1,200    | .....1,200  | .....407    | .....625                                      | .....                                             | .....575                                           | .....                                                                     | .....575                                   | .....                                               | .....1,200                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 02/15/2036.                               |
| 743917 M* 4          | PRUDENTIAL INSURANCE COMPANY (GRAYES) -   | ..                              | 12/01/2019.      | Paydown.....      | .....                        | .....6,004    | .....6,000  | .....3,963  | .....5,213                                    | .....                                             | .....791                                           | .....                                                                     | .....791                                   | .....                                               | .....6,004                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 06/23/2022.                               |
|                      |                                           |                                 |                  |                   |                              | .....3,000    | .....3,000  | .....1,494  | .....1,957                                    | .....                                             | .....1,043                                         | .....                                                                     | .....1,043                                 | .....                                               | .....3,000                                          | .....                                             | .....                                  | .....0                              | .....                                                               | 05/01/2030.                               |

SCHEDULE D - PART 4

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

| 1                    | 2           |   | 3                               | 4             | 5                                  | 6                         | 7              | 8              | 9            | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------|---|---------------------------------|---------------|------------------------------------|---------------------------|----------------|----------------|--------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |             |   |                                 |               |                                    |                           |                |                |              |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                  | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost  | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 743917               | N#          | 9 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....2,400     | .....2,400     | .....1,309   | .....1,655                              | .....                                    | .....                                     | .....745                                                  | .....745                             | .....                                      | .....2,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 01/01/2027.                      |
| 743917               | N*          | 3 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....8,400     | .....8,400     | .....5,529   | .....6,907                              | .....                                    | .....1,493                                | .....                                                     | .....1,493                           | .....                                      | .....8,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 07/01/2024.                      |
| 743917               | P*          | 1 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....6,000     | .....6,000     | .....3,213   | .....5,094                              | .....                                    | .....906                                  | .....                                                     | .....906                             | .....                                      | .....6,000                                    | .....                                    | .....                            | .....0                        | .....                                                | 09/17/2021.                      |
| 743917               | P@          | 9 |                                 | 09/26/2019.   | VARIOUS.....                       | .....                     | .....60,312    | .....60,311    | .....37,509  | .....57,207                             | .....                                    | .....3,104                                | .....                                                     | .....3,104                           | .....                                      | .....60,312                                   | .....                                    | .....                            | .....0                        | .....                                                | 09/26/2019.                      |
| 743917               | Q#          | 6 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....12,000    | .....12,000    | .....4,505   | .....6,078                              | .....                                    | .....5,922                                | .....                                                     | .....5,922                           | .....                                      | .....12,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 08/01/2038.                      |
| 743917               | Q*          | 0 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....3,486     | .....3,480     | .....1,846   | .....2,351                              | .....                                    | .....1,135                                | .....                                                     | .....1,135                           | .....                                      | .....3,486                                    | .....                                    | .....                            | .....0                        | .....                                                | 08/01/2030.                      |
| 743917               | Q@          | 8 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....          | .....          | .....        | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....                                                | 06/01/2030.                      |
| 743917               | R#          | 5 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....9,600     | .....9,600     | .....5,231   | .....6,594                              | .....                                    | .....3,006                                | .....                                                     | .....3,006                           | .....                                      | .....9,600                                    | .....                                    | .....                            | .....0                        | .....                                                | 02/15/2031.                      |
| 743917               | S*          | 8 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....7,800     | .....7,800     | .....3,985   | .....5,202                              | .....                                    | .....2,598                                | .....                                                     | .....2,598                           | .....                                      | .....7,800                                    | .....                                    | .....                            | .....0                        | .....                                                | 08/01/2023.                      |
| 743917               | S@          | 6 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....4,800     | .....4,800     | .....3,035   | .....3,980                              | .....                                    | .....820                                  | .....                                                     | .....820                             | .....                                      | .....4,800                                    | .....                                    | .....                            | .....0                        | .....                                                | 10/15/2028.                      |
| 743917               | U#          | 1 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....7,937     | .....7,932     | .....4,205   | .....5,635                              | .....                                    | .....2,303                                | .....                                                     | .....2,303                           | .....                                      | .....7,937                                    | .....                                    | .....                            | .....0                        | .....                                                | 05/01/2038.                      |
| 743917               | U*          | 5 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....5,400     | .....5,400     | .....2,191   | .....2,823                              | .....                                    | .....2,577                                | .....                                                     | .....2,577                           | .....                                      | .....5,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 05/01/2030.                      |
| 743917               | U*          | 5 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....3,000     | .....3,000     | .....1,657   | .....2,075                              | .....                                    | .....925                                  | .....                                                     | .....925                             | .....                                      | .....3,000                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2021.                      |
| 743917               | V#          | 0 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....5,585     | .....5,580     | .....3,860   | .....5,003                              | .....                                    | .....582                                  | .....                                                     | .....582                             | .....                                      | .....5,585                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/21/2035.                      |
| 743917               | V@          | 2 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....4,200     | .....4,200     | .....1,832   | .....2,440                              | .....                                    | .....1,760                                | .....                                                     | .....1,760                           | .....                                      | .....4,200                                    | .....                                    | .....                            | .....0                        | .....                                                | 05/02/2039.                      |
| 743917               | W#          | 9 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....          | .....          | .....756     | .....1,108                              | .....                                    | .....692                                  | .....                                                     | .....692                             | .....                                      | .....1,800                                    | .....                                    | .....                            | .....0                        | .....                                                | 04/05/2037.                      |
| 743917               | W*          | 3 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....6,444     | .....6,444     | .....3,630   | .....4,035                              | .....                                    | .....2,409                                | .....                                                     | .....2,409                           | .....                                      | .....6,444                                    | .....                                    | .....                            | .....0                        | .....                                                | 10/27/2024.                      |
| 743917               | W@          | 1 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....12,852    | .....12,852    | .....6,956   | .....10,095                             | .....                                    | .....2,351                                | .....                                                     | .....2,351                           | .....                                      | .....12,852                                   | .....                                    | .....                            | .....0                        | .....                                                | 01/04/2040.                      |
| 743917               | X*          | 2 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....2,400     | .....2,400     | .....1,087   | .....1,224                              | .....                                    | .....1,176                                | .....                                                     | .....1,176                           | .....                                      | .....2,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 03/21/2035.                      |
| 743917               | X@          | 0 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....7,116     | .....7,116     | .....2,991   | .....4,307                              | .....                                    | .....2,809                                | .....                                                     | .....2,809                           | .....                                      | .....7,116                                    | .....                                    | .....                            | .....0                        | .....                                                | 10/01/2030.                      |
| 743917               | Y#          | 7 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....7,200     | .....7,200     | .....4,196   | .....5,020                              | .....                                    | .....2,180                                | .....                                                     | .....2,180                           | .....                                      | .....7,200                                    | .....                                    | .....                            | .....0                        | .....                                                | 06/01/2030.                      |
| 743917               | Y*          | 1 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....5,400     | .....5,400     | .....2,930   | .....3,759                              | .....                                    | .....1,641                                | .....                                                     | .....1,641                           | .....                                      | .....5,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 05/01/2030.                      |
| 743917               | Y@          | 9 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....7,200     | .....7,200     | .....4,211   | .....5,094                              | .....                                    | .....2,106                                | .....                                                     | .....2,106                           | .....                                      | .....7,200                                    | .....                                    | .....                            | .....0                        | .....                                                | 11/15/2025.                      |
| 74759B               | AD          | 5 |                                 | 11/13/2019.   | BANC OF AMERICA/FIXED INCOME.....  | .....                     | .....1,042,500 | .....1,000,000 | .....992,500 | .....993,305                            | .....                                    | .....781                                  | .....                                                     | .....781                             | .....                                      | .....994,086                                  | .....                                    | .....48,414                      | .....48,414                   | .....47,500                                          | 06/25/2036.                      |
| 748940               | AA          | 1 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....426,092   | .....582,543   | .....473,316 | .....407,480                            | .....                                    | .....6,647                                | .....                                                     | .....6,647                           | .....                                      | .....426,092                                  | .....                                    | .....                            | .....0                        | .....19,117                                          | 06/25/2036.                      |
| 748940               | AD          | 5 |                                 | 12/25/2019.   | PAYDOWN.....                       | .....                     | .....69,798    | .....95,427    | .....57,256  | .....39,545                             | .....                                    | .....4,248                                | .....                                                     | .....4,248                           | .....                                      | .....69,798                                   | .....                                    | .....                            | .....0                        | .....1,479                                           | 04/25/2036.                      |
| 749228               | AJ          | 1 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....143,760   | .....190,793   | .....139,376 | .....139,376                            | .....                                    | .....(1,497)                              | .....                                                     | .....(1,497)                         | .....                                      | .....143,760                                  | .....                                    | .....                            | .....0                        | .....6,125                                           | 09/25/2036.                      |
| 74922Q               | AA          | 0 |                                 | 12/26/2019.   | PAYDOWN.....                       | .....                     | .....28,732    | .....28,601    | .....10,010  | .....9,433                              | .....                                    | .....(288)                                | .....                                                     | .....(288)                           | .....                                      | .....28,732                                   | .....                                    | .....                            | .....0                        | .....415                                             | 04/25/2037.                      |
| 74922W               | AB          | 5 |                                 | 10/29/2019.   | VARIOUS.....                       | .....                     | .....629,279   | .....490,141   | .....327,119 | .....320,880                            | .....                                    | .....19,960                               | .....                                                     | .....19,960                          | .....                                      | .....340,840                                  | .....                                    | .....288,439                     | .....288,439                  | .....13,408                                          | 05/25/2047.                      |
| 74923L               | AC          | 6 |                                 | 12/26/2019.   | PAYDOWN.....                       | .....                     | .....194,749   | .....349,687   | .....107,945 | .....55,749                             | .....                                    | .....24,017                               | .....                                                     | .....24,017                          | .....                                      | .....194,749                                  | .....                                    | .....                            | .....0                        | .....8,940                                           | 05/25/2037.                      |
| 74924N               | AF          | 4 |                                 | 01/29/2019.   | PERSHING DIV OF DLJ SEC LNDING.... | .....                     | .....371,198   | .....494,931   | .....118,622 | .....77,705                             | .....                                    | .....(955)                                | .....                                                     | .....(955)                           | .....                                      | .....76,750                                   | .....                                    | .....294,449                     | .....294,449                  | .....1,488                                           | 09/26/2037.                      |
| 74927B               | AL          | 4 |                                 | 09/01/2019.   | PAYDOWN.....                       | .....                     | .....          | .....10,013    | .....5,449   | .....5,633                              | .....                                    | .....89                                   | .....                                                     | .....89                              | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....10                                              | 06/25/2037.                      |
| 74928B               | AA          | 7 |                                 | 12/01/2019.   | PAYDOWN.....                       | .....                     | .....348,894   | .....442,192   | .....355,798 | .....259,163                            | .....                                    | .....18,213                               | .....                                                     | .....18,213                          | .....                                      | .....348,894                                  | .....                                    | .....                            | .....0                        | .....14,326                                          | 08/26/2036.                      |
| 74928X               | CL          | 3 |                                 | 02/12/2019.   | JANNEY MONTGOMERY SCOTT INC....    | .....                     | .....102,752   | .....316,160   | .....107,227 | .....103,500                            | .....                                    | .....(976)                                | .....                                                     | .....(976)                           | .....                                      | .....103,581                                  | .....                                    | .....(829)                       | .....(829)                    | .....1,545                                           | 11/26/2036.                      |
| 74931N               | AB          | 4 |                                 | 12/25/2019.   | PAYDOWN.....                       | .....                     | .....268,987   | .....301,596   | .....105,678 | .....                                   | .....                                    | .....954                                  | .....                                                     | .....954                             | .....                                      | .....268,987                                  | .....                                    | .....                            | .....0                        | .....1,331                                           | 09/10/2035.                      |
| 74951P               | BV          | 9 |                                 | 12/10/2019.   | PAYDOWN.....                       | .....                     | .....152,339   | .....152,339   | .....76,149  | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....152,339                                  | .....                                    | .....                            | .....0                        | .....3,497                                           | 12/07/2022.                      |
| 74955E               | AA          | 7 |                                 | 12/07/2019.   | PAYDOWN.....                       | .....                     | .....4,994     | .....4,994     | .....6,242   | .....5,330                              | .....                                    | .....(336)                                | .....                                                     | .....(336)                           | .....                                      | .....4,994                                    | .....                                    | .....                            | .....0                        | .....360                                             |                                  |

SCHEDULE D - PART 4

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

| 1                    | 2                                        |  | 3                               | 4                | 5                               | 6                            | 7             | 8         | 9           | 10                                            | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                                  | 21                                        |             |
|----------------------|------------------------------------------|--|---------------------------------|------------------|---------------------------------|------------------------------|---------------|-----------|-------------|-----------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|-------------|
|                      |                                          |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser               | Number of<br>Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | 11                                                | 12                                                 | 13                                                                        | 14                                         | 15                                                  | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |             |
| CUSIP Identification | Description                              |  |                                 |                  |                                 |                              |               |           |             |                                               | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |                                                     |                                                   |                                        |                                     |                                                                     |                                           |             |
| 749575 AG 1          | RFMSI 06SA3 3A1 - CMO/RMBS.....          |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 237,657       | 246,116   | 162,898     | 156,859                                       | .....                                             | 2,511                                              | .....                                                                     | 2,511                                      | .....                                               | 237,657                                             | .....                                             | .....                                  | 0                                   | 5,077                                                               | 09/25/2036.                               |             |
| 749580 AA 4          | RFMSI 07S5 A1 - CMO/RMBS.....            |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 363,309       | 394,283   | 340,808     | 276,536                                       | .....                                             | 1,087                                              | .....                                                                     | 1,087                                      | .....                                               | 363,309                                             | .....                                             | .....                                  | 0                                   | 12,941                                                              | 05/25/2037.                               |             |
| 74958F AA 1          | RFMSI 06S11 A1 - CMO/RMBS.....           |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 505,617       | 570,956   | 516,001     | 457,005                                       | .....                                             | (2,924)                                            | .....                                                                     | (2,924)                                    | .....                                               | 505,617                                             | .....                                             | .....                                  | 0                                   | 19,140                                                              | 11/25/2036.                               |             |
| 75114N AA 2          | RALI 06QO6 A1 - RMBS.....                |  | ..                              | 12/26/2019.      | Paydown.....                    | .....                        | 74,842        | 74,842    | 33,679      | 26,926                                        | .....                                             | (248)                                              | .....                                                                     | (248)                                      | .....                                               | 74,842                                              | .....                                             | .....                                  | 0                                   | 1,213                                                               | 06/25/2046.                               |             |
| 751155 AA 0          | RALI 06QS10 A1 - CMO/RMBS.....           |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 1,112         | 1,598     | 479         | 352                                           | .....                                             | (32)                                               | .....                                                                     | (32)                                       | .....                                               | 1,112                                               | .....                                             | .....                                  | 0                                   | 47                                                                  | 08/25/2036.                               |             |
| 75115A AD 3          | RALI 06QS8 A4 - CMO/RMBS.....            |  | ..                              | 12/25/2019.      | Paydown.....                    | .....                        | 53,475        | 71,873    | 43,124      | 29,283                                        | .....                                             | 3,913                                              | .....                                                                     | 3,913                                      | .....                                               | 53,475                                              | .....                                             | .....                                  | 0                                   | 1,117                                                               | 08/25/2036.                               |             |
| 75115G AB 4          | RALI 06QH1 A2 - RMBS.....                |  | ..                              | 12/26/2019.      | Paydown.....                    | .....                        | 199,491       | 430,464   | 250,289     | 227,666                                       | .....                                             | (1,010)                                            | .....                                                                     | (1,010)                                    | .....                                               | 199,491                                             | .....                                             | .....                                  | 0                                   | 11,568                                                              | 12/25/2036.                               |             |
| 75115Y AB 5          | RALI 07QO1 A2 - RMBS.....                |  | ..                              | 11/25/2019.      | Paydown.....                    | .....                        | 159,826       | 167,118   | 95,488      | 88,509                                        | .....                                             | 2,274                                              | .....                                                                     | 2,274                                      | .....                                               | 159,961                                             | .....                                             | (136)                                  | (136)                               | 5,894                                                               | 02/25/2037.                               |             |
| 75116C AF 3          | RALI 07QS6 A6 - CMO/RMBS.....            |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 439,881       | 605,986   | 500,696     | 427,945                                       | .....                                             | 7,332                                              | .....                                                                     | 7,332                                      | .....                                               | 439,881                                             | .....                                             | .....                                  | 0                                   | 20,787                                                              | 04/25/2037.                               |             |
| 75116F BH 1          | RALI 07QS9 A33 - CMO/RMBS.....           |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 250,694       | 392,251   | 328,510     | 285,238                                       | .....                                             | 3,377                                              | .....                                                                     | 3,377                                      | .....                                               | 250,694                                             | .....                                             | .....                                  | 0                                   | 13,420                                                              | 07/25/2037.                               |             |
| 75405R AA 1          | RASPRO CLASS G PASS THROUGH TRUST 2005-1 |  | ..                              | 12/20/2019.      | Paydown.....                    | .....                        | .....         | .....     | .....       | .....                                         | .....                                             | .....                                              | .....                                                                     | .....                                      | .....                                               | .....                                               | .....                                             | .....                                  | 0                                   | 494                                                                 | 03/23/2024.                               |             |
| 75405R AC 7          | RPRO 2005-1A B - ABS.....                |  | ..                              | 10/20/2019.      | Paydown.....                    | .....                        | 57,819        | 57,819    | 53,217      | 57,886                                        | .....                                             | (67)                                               | .....                                                                     | (67)                                       | .....                                               | 57,819                                              | .....                                             | .....                                  | 0                                   | 2,443                                                               | 03/23/2024.                               |             |
| 75620T AT 5          | RCTTE 1R CR - CDO.....                   |  | ..                              | 06/27/2019.      | RBC CAPITAL MARKETS.....        | .....                        | 188,148       | 188,148   | 179,117     | 182,146                                       | .....                                             | 6,002                                              | .....                                                                     | 6,002                                      | .....                                               | 188,148                                             | .....                                             | .....                                  | 0                                   | 186,998                                                             | 10/20/2027.                               |             |
| 759950 FE 3          | RAMC 051 AF4 - RMBS.....                 |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 6,155,485     | 6,202,000 | 6,187,115   | 6,185,106                                     | .....                                             | 1,476                                              | .....                                                                     | 1,476                                      | .....                                               | 6,186,583                                           | .....                                             | (31,098)                               | (31,098)                            | .....                                                               | 05/25/2035.                               |             |
| 760759 AQ 3          | REPUBLIC SERVICES INC.....               |  | ..                              | 09/20/2019.      | US BANCORP INVESTMENTS INC..... | .....                        | 321,705       | 321,705   | 288,328     | 314,758                                       | .....                                             | 6,947                                              | .....                                                                     | 6,947                                      | .....                                               | 321,705                                             | .....                                             | .....                                  | 0                                   | 4,218                                                               | 03/15/2025.                               |             |
| 760759 AU 4          | REPUBLIC SERVICES INC.....               |  | ..                              | 11/14/2019.      | US BANCORP INVESTMENTS INC..... | .....                        | 134,566       | 130,000   | 129,154     | 129,327                                       | .....                                             | 75                                                 | .....                                                                     | 75                                         | .....                                               | 129,402                                             | .....                                             | 5,164                                  | 5,164                               | 340                                                                 | 08/15/2024.                               |             |
| 760985 S6 9          | RFSC 04RP1 M3 - RMBS.....                |  | ..                              | 12/26/2019.      | Paydown.....                    | .....                        | 50,575        | 50,000    | 49,920      | .....                                         | .....                                             | 4                                                  | .....                                                                     | 4                                          | .....                                               | 49,924                                              | .....                                             | 650                                    | 650                                 | .....                                                               | 11/25/2042.                               |             |
| 760985 W8 0          | RAMP 04SL1B A7 - CMO/RMBS.....           |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 154,897       | 154,897   | 124,305     | 130,222                                       | .....                                             | (686)                                              | .....                                                                     | (686)                                      | .....                                               | 154,897                                             | .....                                             | .....                                  | 0                                   | 5,787                                                               | 11/25/2031.                               |             |
| 76110H 7D 5          | RALI 05QA7 A22 - CMO/RMBS.....           |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 68,292        | 68,292    | 61,463      | 62,536                                        | .....                                             | 5,756                                              | .....                                                                     | 5,756                                      | .....                                               | 68,292                                              | .....                                             | .....                                  | 0                                   | 2,863                                                               | 07/25/2035.                               |             |
| 76110W R4 0          | RASC 05EMX1 SB - RMBS.....               |  | ..                              | 10/25/2019.      | VARIOUS.....                    | .....                        | 94,954        | 103,289   | 61,199      | 61,781                                        | .....                                             | 4,348                                              | .....                                                                     | 4,348                                      | .....                                               | 94,954                                              | .....                                             | (47,522)                               | (47,522)                            | .....                                                               | 03/25/2035.                               |             |
| 76110W RQ 1          | RASC 03KS4 A16 - RMBS.....               |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 179,101       | 179,101   | 40,882      | 7,140                                         | 38,071                                            | 2,310                                              | .....                                                                     | 40,381                                     | .....                                               | 47,522                                              | .....                                             | .....                                  | 0                                   | 1,074                                                               | 06/27/2033.                               |             |
| 76110W UX 2          | RASC 03KS10 A16 - RMBS.....              |  | ..                              | 09/25/2019.      | Paydown.....                    | .....                        | 55,817        | 55,817    | 51,126      | 49,601                                        | .....                                             | 6,215                                              | .....                                                                     | 6,215                                      | .....                                               | 55,817                                              | .....                                             | .....                                  | 0                                   | 1,441                                                               | 12/25/2033.                               |             |
| 761118 AZ 1          | RALI 05QS9 A6 - CMO/RMBS.....            |  | ..                              | 09/01/2019.      | Paydown.....                    | .....                        | 52,693        | 52,693    | 41,805      | 47,151                                        | .....                                             | 5,541                                              | .....                                                                     | 5,541                                      | .....                                               | 52,693                                              | .....                                             | .....                                  | 0                                   | 86,586                                                              | 06/25/2035.                               |             |
| 761118 BB 3          | RALI 05QS9 A8 - CMO/RMBS.....            |  | ..                              | 09/01/2019.      | Paydown.....                    | .....                        | 2,456,110     | 2,488,761 | 2,328,547   | 2,105,438                                     | .....                                             | 350,672                                            | .....                                                                     | 350,672                                    | .....                                               | 2,456,110                                           | .....                                             | .....                                  | 0                                   | 67,284                                                              | 06/25/2035.                               |             |
| 761118 GW 2          | RALI 05QS13 1A5 - CMO/RMBS.....          |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 1,908,600     | 1,933,973 | 1,832,439   | 1,648,139                                     | .....                                             | 260,461                                            | .....                                                                     | 260,461                                    | .....                                               | 1,908,600                                           | .....                                             | .....                                  | 0                                   | 12,370                                                              | 09/25/2035.                               |             |
| 761118 JJ 8          | RALI 05QS14 3A1 - CMO/RMBS.....          |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 455,957       | 485,772   | 411,494     | 411,494                                       | .....                                             | (1,702)                                            | .....                                                                     | (1,702)                                    | .....                                               | 455,957                                             | .....                                             | .....                                  | 0                                   | 8,491                                                               | 09/25/2035.                               |             |
| 761118 TB 4          | RALI 06QA1 A21 - CMO/RMBS.....           |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 185,063       | 222,705   | 207,672     | 184,186                                       | .....                                             | 741                                                | .....                                                                     | 741                                        | .....                                               | 185,063                                             | .....                                             | .....                                  | 0                                   | 608                                                                 | 01/25/2036.                               |             |
| 761119 AS 5          | RAST 06A8 3A4 - CMO/RMBS.....            |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 23,658        | 26,116    | 7,900       | 7,301                                         | .....                                             | (398)                                              | .....                                                                     | (398)                                      | .....                                               | 23,658                                              | .....                                             | .....                                  | 0                                   | 8,695                                                               | 08/25/2036.                               |             |
| 761119 AV 8          | RAST 06A8 3A7 - CMO/RMBS.....            |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 231,477       | 244,677   | 200,193     | 200,130                                       | .....                                             | (1,585)                                            | .....                                                                     | (1,585)                                    | .....                                               | 231,477                                             | .....                                             | .....                                  | 0                                   | 1,543                                                               | 08/25/2036.                               |             |
| 761120 AC 8          | RAST 07A2 1A3 - CMO/RMBS.....            |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 41,102        | 43,455    | 17,388      | 3,448                                         | .....                                             | 19,945                                             | .....                                                                     | 19,945                                     | .....                                               | 41,102                                              | .....                                             | .....                                  | 0                                   | 2,390                                                               | 04/25/2037.                               |             |
| 76112B GM 6          | RAMP 04SL4 A3 - CMO/RMBS.....            |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 64,534        | 70,705    | 44,997      | 34,040                                        | .....                                             | 600                                                | .....                                                                     | 600                                        | .....                                               | 64,534                                              | .....                                             | .....                                  | 0                                   | 1,648                                                               | 07/25/2032.                               |             |
| 76112B HY 9          | RAMP 05RS1 A16 - RMBS.....               |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 60,288        | 60,826    | 59,952      | 56,790                                        | .....                                             | 3,498                                              | .....                                                                     | 3,498                                      | .....                                               | 60,288                                              | .....                                             | .....                                  | 0                                   | 221                                                                 | 11/25/2034.                               |             |
| 76112B L8 1          | RAMP 05RS9 A14 - RMBS.....               |  | ..                              | 04/01/2019.      | Paydown.....                    | .....                        | 9,146         | 9,146     | 8,791       | 8,982                                         | .....                                             | 164                                                | .....                                                                     | 164                                        | .....                                               | 9,146                                               | .....                                             | .....                                  | 0                                   | 16,671                                                              | 11/25/2035.                               |             |
| 76112B MQ 0          | RAMP 05SL1 A5 - CMO/RMBS.....            |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 3,183,605     | 3,165,439 | 2,586,197   | 2,638,292                                     | .....                                             | 545,312                                            | .....                                                                     | 545,312                                    | .....                                               | 3,183,605                                           | .....                                             | .....                                  | 0                                   | 5,711                                                               | 05/25/2032.                               |             |
| 76113A BJ 9          | RASC 06KS3 A14 - RMBS.....               |  | ..                              | 12/26/2019.      | Paydown.....                    | .....                        | 165,390       | 173,260   | 156,801     | 133,939                                       | .....                                             | 31,451                                             | .....                                                                     | 31,451                                     | .....                                               | 165,390                                             | .....                                             | .....                                  | 0                                   | 4,445                                                               | 04/25/2036.                               |             |
| 76113T AP 5          | RAST 06A11 3A1 - CMO/RMBS.....           |  | ..                              | 11/01/2019.      | Paydown.....                    | .....                        | 257,076       | 257,076   | 154,567     | 227,185                                       | .....                                             | 29,890                                             | .....                                                                     | 29,890                                     | .....                                               | 257,076                                             | .....                                             | .....                                  | 0                                   | 951                                                                 | 10/25/2022.                               |             |
| 761143 AE 6          | RAST 07A9 A5 - CMO/RMBS.....             |  | ..                              | 11/01/2019.      | Paydown.....                    | .....                        | 27,091        | 27,091    | 9,987       | 10,654                                        | .....                                             | (62)                                               | 744                                                                       | .....                                      | (806)                                               | .....                                               | 27,091                                            | .....                                  | .....                               | 0                                                                   | 63                                        | 09/25/2037. |
| 76114D AE 4          | RAST 06A15 A5 - CMO/RMBS.....            |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 8,422         | 8,424     | 5,075       | .....                                         | .....                                             | (10)                                               | .....                                                                     | (10)                                       | .....                                               | 8,422                                               | .....                                             | .....                                  | 0                                   | 506                                                                 | 01/25/2037.                               |             |
| 76114H AM 7          | RAST 07A5 2A5 - CMO/RMBS.....            |  | ..                              | 12/01/2019.      | Paydown.....                    | .....                        | 26,378        | 29,041    | 18,818      | .....                                         | .....                                             | (186)                                              | .....                                                                     | (186)                                      | .....                                               | 26,378                                              | .....                                             | .....                                  | 0                                   | 13,636                                                              | 05/25/2037.                               |             |
| 76116R AD 3          | RSMLT 061 A2B - RMBS.....                |  | ..                              | 12/26/2019.      | Paydown.....                    | .....                        | 324,249       | 371,389   | 292,324     | 292,302                                       | .....                                             | (2,703)                                            | .....                                                                     | (2,703)                                    | .....                                               | 324,249                                             | .....                                             | .....                                  | 0                                   | 792                                                                 | 02/25/2036.                               |             |
|                      |                                          |  |                                 |                  |                                 |                              | 110,530       | 110,530   | 43,452      | 43,299                                        | .....                                             | 237                                                | .....                                                                     | 237                                        | .....                                               | 110,530                                             | .....                                             | .....                                  | 0                                   |                                                                     |                                           |             |

SCHEDULE D - PART 4

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

E14.64

| 1                    | 2                                        |  | 3                               | 4             | 5                            | 6                         | 7             | 8           | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|------------------------------------------|--|---------------------------------|---------------|------------------------------|---------------------------|---------------|-------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                          |  |                                 |               |                              |                           |               |             |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser            | Number of Shares of Stock | Consideration | Par Value   | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 76116R AE 1          | RSMLT 061 A2C - RMBS                     |  |                                 | 12/26/2019.   | Paydown                      |                           | 63,433        | 63,433      | 22,697      | 22,563                                  |                                          | 211                                       |                                                           | 211                                  |                                            | 63,433                                        |                                          |                                  | 0                             | 471                                                  | 02/25/2036.                      |
| 76116R AF 8          | RSMLT 061 A2D - RMBS                     |  |                                 | 12/26/2019.   | Paydown                      |                           | 218,930       | 218,930     | 89,049      | 86,852                                  |                                          | 487                                       |                                                           | 487                                  |                                            | 218,930                                       |                                          |                                  | 0                             | 1,732                                                | 02/25/2036.                      |
| 762009 AR 9          | RFMSI 07S6 116 - CMO/RMBS                |  |                                 | 12/01/2019.   | Paydown                      |                           | 185,509       | 287,327     | 249,615     | 211,312                                 |                                          | (97)                                      |                                                           | (97)                                 |                                            | 185,509                                       |                                          |                                  | 0                             | 8,223                                                | 06/25/2037.                      |
| 76716X AA 0          | RIO OIL FINANCE TRUST                    |  | C                               | 10/06/2019.   | Paydown                      |                           | 36,775        | 36,775      | 36,775      | 36,775                                  |                                          | (0)                                       |                                                           | (0)                                  |                                            | 36,775                                        |                                          |                                  | 0                             | 2,193                                                | 07/06/2024.                      |
| 76761R AG 4          | RSRVA 1 D - CDO                          |  |                                 | 02/11/2019.   | BARCLAYS CAPITAL INC         |                           | 1,650,000     | 1,650,000   | 1,573,755   | 1,590,165                               |                                          | 1,036                                     |                                                           | 1,036                                |                                            | 1,591,201                                     |                                          | 58,799                           | 58,799                        | 34,714                                               | 10/18/2028.                      |
| 77587E AE 8          | RMRK 2 B - CDO                           |  |                                 | 07/15/2019.   | CANTOR FITZGERALD & CO       |                           | 3,940,000     | 4,000,000   | 4,000,000   | 4,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 4,000,000                                     |                                          | (60,000)                         | (60,000)                      | 186,938                                              | 07/25/2031.                      |
| 780097 AW 1          | ROYAL BANK OF SCOTLAND GROUP PLC         |  | C                               | 10/21/2019.   | Maturity @ 100.00            |                           | 10,000,000    | 10,000,000  | 9,972,450   | 10,000,000                              |                                          |                                           |                                                           | 0                                    |                                            | 10,000,000                                    |                                          |                                  |                               | 640,000                                              | 10/21/2019.                      |
| 780641 AH 9          | KONINKLIJKE KPN NV                       |  | C                               | 03/27/2019.   | VARIOUS                      |                           | 266,144       | 210,000     | 287,931     | 280,652                                 |                                          | (943)                                     |                                                           | (943)                                |                                            | 279,709                                       |                                          | (13,565)                         | (13,565)                      | 8,159                                                | 10/01/2030.                      |
| 78572X AG 6          | SABRA HEALTH CARE LP                     |  |                                 | 11/26/2019.   | SUMRIDGE PARTNERS LLC        |                           | 1,000,790     | 1,000,000   | 984,900     |                                         |                                          | 181                                       |                                                           | 181                                  |                                            | 985,081                                       |                                          | 15,709                           | 15,709                        | 5,633                                                | 10/15/2029.                      |
| 785778 DA 6          | SACO 042 B2 - RMBS                       |  |                                 | 12/26/2019.   | Paydown                      |                           | 810,980       | 808,979     | 707,856     | 707,325                                 |                                          | 29,015                                    |                                                           | 29,015                               |                                            | 810,980                                       |                                          |                                  | 0                             | 36,446                                               | 10/25/2034.                      |
| 785778 AF 1          | SACO 061 S - RMBS                        |  |                                 | 07/01/2019.   | Paydown                      |                           |               | 6,561       | 7,589       |                                         |                                          | (57)                                      |                                                           | (57)                                 |                                            |                                               |                                          |                                  | 0                             | 111                                                  | 09/25/2035.                      |
| 79466L QF 1          | SALESFORCE.COM INC                       |  |                                 | 01/11/2019.   | GOLDMAN                      |                           | 331,807       | 330,000     | 329,918     | 329,923                                 |                                          | 2                                         |                                                           | 2                                    |                                            | 329,925                                       |                                          | 1,882                            | 1,882                         | 3,171                                                | 04/11/2028.                      |
| 79548K H7 6          | SBM7 992 A2 - CMO/RMBS                   |  |                                 | 12/01/2019.   | Paydown                      |                           | 2,960         | 2,960       | 3,038       | 2,779                                   |                                          | 181                                       |                                                           | 181                                  |                                            | 2,960                                         |                                          |                                  | 0                             | 104                                                  | 02/25/2029.                      |
| 79549A KG 3          | SBM7 02WMC1 M2 - RMBS                    |  |                                 | 12/26/2019.   | Paydown                      |                           | 331,149       | 463,218     | 331,517     | 353,162                                 |                                          | 1,855                                     |                                                           | 1,855                                |                                            | 331,149                                       |                                          |                                  | 0                             | 4,777                                                | 01/25/2032.                      |
| 797440 BT 0          | SAN DIEGO GAS & ELECTRIC CO              |  |                                 | 08/01/2019.   | Paydown                      |                           | 47,142        | 47,142      | 47,142      | 47,142                                  |                                          |                                           |                                                           | 0                                    |                                            | 47,142                                        |                                          |                                  | 0                             | 677                                                  | 02/01/2022.                      |
| 80283L AA 1          | SANTANDER UK PLC                         |  | C                               | 12/18/2019.   | RBC CAPITAL MARKETS          |                           | 215,114       | 200,000     | 215,862     | 209,455                                 |                                          | (1,741)                                   |                                                           | (1,741)                              |                                            | 207,714                                       |                                          | 7,400                            | 7,400                         | 11,194                                               | 11/07/2023.                      |
| 80306A AA 8          | SAPA 181 A - ABS                         |  | C                               | 12/15/2019.   | Paydown                      |                           | 374,543       | 374,543     | 373,562     | 373,684                                 |                                          | 859                                       |                                                           | 859                                  |                                            | 374,543                                       |                                          |                                  | 0                             | 9,270                                                | 12/15/2040.                      |
| 80382S AU 2          | SASN0 03BC2 C - ABS                      |  |                                 | 12/01/2019.   | Paydown                      |                           | 70,264        | 70,264      | 58,846      | 62,446                                  |                                          | 726                                       |                                                           | 726                                  |                                            | 70,264                                        |                                          |                                  | 0                             | 1,720                                                | 02/28/2033.                      |
| 808513 AX 3          | CHARLES SCHWAB CORP                      |  |                                 | 11/14/2019.   | BANC OF AMERICA/FIXED INCOME |                           | 140,820       | 130,000     | 129,913     | 129,919                                 |                                          | 14                                        |                                                           | 14                                   |                                            | 129,933                                       |                                          | 10,887                           | 10,887                        | 4,922                                                | 05/21/2025.                      |
| 81376V AC 1          | SABR 06FR2 A3 - RMBS                     |  |                                 | 09/05/2019.   | VARIOUS                      |                           | 3,243,511     | 4,520,473   | 1,638,671   | 2,196,169                               |                                          | 49,058                                    |                                                           | 49,058                               |                                            | 2,245,227                                     |                                          | 998,284                          | 998,284                       | 86,912                                               | 03/25/2036.                      |
| 81377A AE 2          | SABR 06HE2 A2D - RMBS                    |  |                                 | 12/26/2019.   | Paydown                      |                           | 341,694       | 341,694     | 178,535     | 169,847                                 |                                          | 2,343                                     |                                                           | 2,343                                |                                            | 341,694                                       |                                          |                                  | 0                             | 4,150                                                | 07/25/2036.                      |
| 81377J AB 9          | SABR 07HE1 A2A - RMBS                    |  |                                 | 12/26/2019.   | Paydown                      |                           | 776,942       | 776,941     | 247,650     | 195,153                                 |                                          | 581,788                                   |                                                           | 581,788                              |                                            | 776,942                                       |                                          |                                  | 0                             | 5,046                                                | 12/25/2036.                      |
| 81377J AE 3          | SABR 07HE1 A2D - RMBS                    |  |                                 | 12/26/2019.   | Paydown                      |                           | 341,374       | 341,374     | 122,681     | 93,694                                  |                                          | 1,035                                     |                                                           | 1,035                                |                                            | 341,374                                       |                                          |                                  | 0                             | 2,406                                                | 12/25/2036.                      |
| 81378E AA 1          | SABR 07BR4 A2A - RMBS                    |  |                                 | 12/26/2019.   | Paydown                      |                           | 127,435       | 127,435     | 86,613      | 84,571                                  |                                          | 42,864                                    |                                                           | 42,864                               |                                            | 127,435                                       |                                          |                                  | 0                             | 1,667                                                | 05/26/2037.                      |
| 81378E AB 9          | SABR 07BR4 A2B - RMBS                    |  |                                 | 12/26/2019.   | Paydown                      |                           | 205,171       | 205,171     | 92,071      | 83,841                                  |                                          | 1,859                                     |                                                           | 1,859                                |                                            | 205,171                                       |                                          |                                  | 0                             | 2,803                                                | 05/26/2037.                      |
| 81378E AC 7          | SABR 07BR4 A2C - RMBS                    |  |                                 | 12/26/2019.   | Paydown                      |                           | 540,743       | 540,743     | 373,113     | 360,975                                 |                                          | 179,768                                   |                                                           | 179,768                              |                                            | 540,743                                       |                                          |                                  | 0                             | 7,641                                                | 05/26/2037.                      |
| 817176 AS 9          | SPARK 1406R CR - CDO                     |  |                                 | 06/25/2019.   | RBC CAPITAL MARKETS, LLC     |                           | 501,000       | 500,000     | 500,000     | 500,000                                 |                                          |                                           |                                                           | 0                                    |                                            | 500,000                                       |                                          | 1,000                            | 1,000                         | 16,703                                               | 07/17/2026.                      |
| 81747C AA 9          | SEMT 19CH2 A1 - CMO/RMBS                 |  |                                 | 12/01/2019.   | Paydown                      |                           | 2,385,961     | 2,385,961   | 2,455,135   |                                         |                                          | (69,087)                                  |                                                           | (69,087)                             |                                            | 2,385,961                                     |                                          |                                  | 0                             | 21,505                                               | 08/25/2049.                      |
| 81747C AU 5          | SEMT 19CH2 A19 - CMO/RMBS                |  |                                 | 12/01/2019.   | Paydown                      |                           | 298,245       | 298,245     | 305,948     |                                         |                                          | (7,703)                                   |                                                           | (7,703)                              |                                            | 298,245                                       |                                          |                                  | 0                             | 3,657                                                | 08/25/2049.                      |
| 822582 BT 8          | SHELL INTERNATIONAL FINANCE BV           |  | C                               | 04/04/2019.   | MERRILL LYNCH PIERCE FENNER  |                           | 485,477       | 490,000     | 488,393     | 488,773                                 |                                          | 48                                        |                                                           | 48                                   |                                            | 488,821                                       |                                          | (3,344)                          | (3,344)                       | 5,792                                                | 05/10/2026.                      |
| 82283# AA 0          | SHELTER INSURANCE COMPANY (LAXTON) - CMO |  |                                 | 12/01/2019.   | Paydown                      |                           |               | 6,708       | 6,708       | 3,104                                   |                                          | 2,363                                     |                                                           | 2,363                                |                                            | 6,708                                         |                                          |                                  | 0                             |                                                      | 12/12/2032.                      |
| 82873L AA 3          | SIMMONS FOODS INC                        |  |                                 | 11/07/2019.   | VARIOUS                      |                           | 3,633,956     | 3,725,000   | 2,875,744   | 2,897,725                               |                                          | 86,388                                    |                                                           | 86,388                               |                                            | 2,984,113                                     |                                          | 649,843                          | 649,843                       | 208,114                                              | 11/01/2024.                      |
| 832248 AY 4          | SMITHFIELD FOODS INC                     |  |                                 | 09/20/2019.   | MORGAN STANLEY CO            |                           | 139,882       | 140,000     | 139,821     | 139,886                                 |                                          | 28                                        |                                                           | 28                                   |                                            | 139,914                                       |                                          | (31)                             | (31)                          | 5,328                                                | 02/01/2022.                      |
| 83546D AF 5          | SONIC 181 A2 - ABS                       |  |                                 | 12/20/2019.   | Paydown                      |                           | 2,000         | 2,000       | 1,995       | 2,000                                   |                                          | 0                                         |                                                           | 0                                    |                                            | 2,000                                         |                                          |                                  | 0                             | 44                                                   | 02/20/2048.                      |
| 83609E AS 9          | SNDPT 8R DR - CDO                        |  |                                 | 04/15/2019.   | Direct                       |                           | 5,850,000     | 5,850,000   | 5,850,000   | 5,850,000                               |                                          |                                           |                                                           | 0                                    |                                            | 5,850,000                                     |                                          |                                  | 0                             | 161,476                                              | 04/15/2027.                      |
| 83609G AU 9          | SNDPT 9R DR - CDO                        |  | C                               | 07/25/2019.   | Paydown                      |                           | 4,800,000     | 4,800,000   | 4,800,000   | 4,800,000                               |                                          |                                           |                                                           | 0                                    |                                            | 4,800,000                                     |                                          |                                  | 0                             | 191,322                                              | 07/20/2027.                      |
| 83609J AQ 2          | SNDPT 11R CR - CDO                       |  |                                 | 05/14/2019.   | VARIOUS                      |                           | 8,000,000     | 8,000,000   | 8,000,000   | 8,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 8,000,000                                     |                                          |                                  | 0                             | 171,985                                              | 07/20/2028.                      |
| 83609N AG 5          | SNDPT 14 D - CDO                         |  |                                 | 02/11/2019.   | BARCLAYS CAPITAL INC         |                           | 3,250,000     | 3,250,000   | 3,162,468   | 3,157,802                               |                                          | 1,655                                     |                                                           | 1,655                                |                                            | 3,159,457                                     |                                          | 90,543                           | 90,543                        | 65,106                                               | 01/23/2029.                      |
| 83609R AE 1          | SNDPT 15 C - CDO                         |  | C                               | 04/12/2019.   | VARIOUS                      |                           | 18,687,500    | 18,687,500  | 18,687,500  | 18,687,500                              |                                          |                                           |                                                           | 0                                    |                                            | 18,687,500                                    |                                          |                                  | 0                             | 449,918                                              | 01/23/2029.                      |
| 83610H AG 5          | SNDPT 7RR C - CDO                        |  |                                 | 07/11/2019.   | CANTOR FITZGERALD & CO       |                           | 2,940,000     | 3,000,000   | 3,000,000   | 3,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 3,000,000                                     |                                          | (60,000)                         | (60,000)                      | 107,397                                              | 10/23/2031.                      |
| 83611J AA 3          | SNDPT 20 A - CDO                         |  | C                               | 04/10/2019.   | VARIOUS                      |                           | 131,134,000   | 133,000,000 | 133,000,000 | 133,000,000                             |                                          |                                           |                                                           | 0                                    |                                            | 133,000,000                                   |                                          | (1,866,000)                      | (1,866,000)                   | 3,818,659                                            | 07/28/2031.                      |

**SCHEDULE D - PART 4**

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

| 1                    | 2           |   | 3                               | 4                | 5                                  | 6                            | 7             | 8         | 9           | 10                                            | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                                  | 21                                        |
|----------------------|-------------|---|---------------------------------|------------------|------------------------------------|------------------------------|---------------|-----------|-------------|-----------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                      |             |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser                  | Number of<br>Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | 11                                                | 12                                                 | 13                                                                        | 14                                         | 15                                                  | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| CUSIP Identification | Description |   |                                 |                  |                                    |                              |               |           |             |                                               | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 83611M               | AQ          | 1 |                                 | 12/26/2019.      | Paydown.....                       |                              | 233,610       | 233,610   | 146,006     | 160,946                                       |                                                   | 72,664                                             |                                                                           | 72,664                                     |                                                     | 233,610                                             |                                                   |                                        | 0                                   | 4,258                                                               | 11/25/2033.                               |
| 83611M               | PH          | 5 |                                 | 12/26/2019.      | Paydown.....                       |                              | 392,321       | 392,321   | 346,223     | 369,632                                       |                                                   | 22,689                                             |                                                                           | 22,689                                     |                                                     | 392,321                                             |                                                   |                                        | 0                                   | 5,514                                                               | 06/25/2036.                               |
| 83612Q               | AC          | 2 |                                 | 12/26/2019.      | Paydown.....                       |                              | 557,800       | 557,800   | 226,606     | 385,040                                       |                                                   | 172,760                                            |                                                                           | 172,760                                    |                                                     | 557,800                                             |                                                   |                                        | 0                                   | 7,846                                                               | 01/25/2037.                               |
| 83612T               | AE          | 2 |                                 | 12/26/2019.      | Paydown.....                       |                              | 310,765       | 310,765   | 122,170     | 135,332                                       |                                                   | 5,195                                              |                                                                           | 5,195                                      |                                                     | 310,765                                             |                                                   |                                        | 0                                   | 4,341                                                               | 06/25/2037.                               |
| 842400               | GK          | 3 |                                 | 01/15/2019.      | VARIOUS.....                       |                              | 62,269        | 70,000    | 59,547      | 59,569                                        |                                                   | 8                                                  |                                                                           | 8                                          |                                                     | 59,576                                              |                                                   | 2,693                                  | 2,693                               | 1,086                                                               | 03/01/2048.                               |
| 842587               | CU          | 9 |                                 | 11/14/2019.      | MITSUBISHI UFJ SECURITIES.....     |                              | 561,875       | 550,000   | 549,533     | 549,702                                       |                                                   | 55                                                 |                                                                           | 55                                         |                                                     | 549,757                                             |                                                   | 12,118                                 | 12,118                              | 22,264                                                              | 07/01/2023.                               |
| 84265V               | AG          | 0 | C                               | 04/09/2019.      | PERSHING DIV OF DLJ SEC LNDING.... |                              | 186,678       | 180,000   | 176,773     | 177,737                                       |                                                   | 23                                                 |                                                                           | 23                                         |                                                     | 177,760                                             |                                                   | 8,918                                  | 8,918                               | 4,016                                                               | 11/08/2042.                               |
| 84751P               | LM          | 9 |                                 | 12/01/2019.      | Paydown.....                       |                              | 140,981       | 140,981   | 79,302      | 76,748                                        |                                                   | 731                                                |                                                                           | 731                                        |                                                     | 140,981                                             |                                                   |                                        | 0                                   | 1,182                                                               | 02/25/2037.                               |
| 84754*               | AA          | 0 |                                 | 04/01/2019.      | PRIOR YEAR INCOME.....             |                              |               |           |             |                                               |                                                   |                                                    |                                                                           | 0                                          |                                                     |                                                     |                                                   | 0                                      | 1,289                               | 01/15/2021.                                                         |                                           |
| 84860Y               | AA          | 6 |                                 | 09/20/2019.      | Paydown.....                       |                              | 1,546,391     | 1,546,391 | 1,731,085   | 1,617,227                                     |                                                   | (70,836)                                           |                                                                           | (70,836)                                   |                                                     | 1,546,391                                           |                                                   |                                        | 0                                   | 91,506                                                              | 03/20/2041.                               |
| 84861A               | AA          | 7 |                                 | 09/20/2019.      | Paydown.....                       |                              | 663,189       | 663,189   | 727,591     | 692,870                                       |                                                   | (29,681)                                           |                                                                           | (29,681)                                   |                                                     | 663,189                                             |                                                   |                                        | 0                                   | 61,708                                                              | 03/20/2042.                               |
| 84861C               | AA          | 3 |                                 | 09/20/2019.      | Paydown.....                       |                              | 3,986,247     | 3,986,247 | 3,978,908   | 3,980,915                                     |                                                   | 5,332                                              |                                                                           | 5,332                                      |                                                     | 3,986,247                                           |                                                   |                                        | 0                                   | 104,662                                                             | 01/20/2045.                               |
| 853496               | AC          | 1 |                                 | 11/19/2019.      | MORGAN STANLEY & COMPANY, INC..    |                              | 1,042,500     | 1,000,000 | 1,039,375   | 1,033,255                                     |                                                   | (2,199)                                            |                                                                           | (2,199)                                    |                                                     | 1,031,056                                           |                                                   | 11,444                                 | 11,444                              | 63,333                                                              | 02/15/2027.                               |
| 85571K               | AA          | 3 |                                 | 12/01/2019.      | Paydown.....                       |                              | 1,247,742     | 1,247,742 | 1,247,737   |                                               |                                                   | 2                                                  |                                                                           | 2                                          |                                                     | 1,247,742                                           |                                                   |                                        | 0                                   | 7,399                                                               | 06/25/2049.                               |
| 857477               | BD          | 4 |                                 | 04/18/2019.      | VARIOUS.....                       |                              | 181,147       | 170,000   | 170,000     | 170,000                                       |                                                   |                                                    |                                                                           | 0                                          |                                                     | 170,000                                             |                                                   | 11,147                                 | 11,147                              | 2,439                                                               | 12/03/2029.                               |
| 85765L               | AB          | 5 |                                 | 12/25/2019.      | Paydown.....                       |                              | 350,280       | 350,280   | 262,272     | 262,272                                       |                                                   | (5,700)                                            |                                                                           | (5,700)                                    |                                                     | 350,280                                             |                                                   |                                        | 0                                   | 17,143                                                              | 09/25/2037.                               |
| 85816W               | AE          | 4 | C                               | 06/25/2019.      | BARCLAYS CAPITAL INC.....          |                              | 978,100       | 1,000,000 | 994,750     | 994,945                                       |                                                   | 347                                                |                                                                           | 347                                        |                                                     | 995,292                                             |                                                   | (17,192)                               | (17,192)                            | 28,297                                                              | 04/21/2031.                               |
| 86212X               | AC          | 4 |                                 | 12/20/2019.      | Paydown.....                       |                              | 104           | 104       | 104         |                                               |                                                   | 0                                                  |                                                                           | 0                                          |                                                     | 104                                                 |                                                   |                                        | 0                                   | 0                                                                   | 11/22/2049.                               |
| 86213A               | AA          | 7 |                                 | 10/21/2019.      | Paydown.....                       |                              | 2,750,236     | 2,750,236 | 2,758,769   | 2,755,286                                     |                                                   | (5,050)                                            |                                                                           | (5,050)                                    |                                                     | 2,750,236                                           |                                                   |                                        | 0                                   | 96,428                                                              | 11/20/2043.                               |
| 86213B               | AA          | 5 |                                 | 11/13/2019.      | Paydown.....                       |                              | 3,908,333     | 3,908,333 | 3,930,422   | 3,919,176                                     |                                                   | (10,843)                                           |                                                                           | (10,843)                                   |                                                     | 3,908,333                                           |                                                   |                                        | 0                                   | 147,322                                                             | 04/20/2044.                               |
| 863576               | AC          | 8 |                                 | 12/01/2019.      | Paydown.....                       |                              | 235,105       | 385,571   | 363,421     | 299,501                                       |                                                   | 2,367                                              |                                                                           | 2,367                                      |                                                     | 235,105                                             |                                                   |                                        | 0                                   | 8,641                                                               | 04/25/2035.                               |
| 863576               | AH          | 7 |                                 | 12/01/2019.      | Paydown.....                       |                              | 297,243       | 309,928   | 207,652     | 230,784                                       |                                                   | 66,458                                             |                                                                           | 66,458                                     |                                                     | 297,243                                             |                                                   |                                        | 0                                   | 13,082                                                              | 04/25/2035.                               |
| 863576               | DV          | 3 |                                 | 12/26/2019.      | Paydown.....                       |                              | 23,291        | 22,685    | 22,742      |                                               |                                                   | 84                                                 |                                                                           | 84                                         |                                                     | 23,291                                              |                                                   |                                        | 0                                   | 612                                                                 | 12/25/2035.                               |
| 863579               | B3          | 1 |                                 | 12/01/2019.      | Paydown.....                       |                              | 1,222,361     | 1,278,159 | 1,144,479   | 1,144,479                                     |                                                   | (3,168)                                            |                                                                           | (3,168)                                    |                                                     | 1,222,361                                           |                                                   |                                        | 0                                   | 27,310                                                              | 11/25/2035.                               |
| 863579               | BC          | 1 |                                 | 12/26/2019.      | Paydown.....                       |                              | 315,184       | 315,184   | 89,236      | 123,609                                       |                                                   | 8,156                                              |                                                                           | 8,156                                      |                                                     | 315,184                                             |                                                   |                                        | 0                                   | 5,161                                                               | 09/25/2034.                               |
| 863579               | C6          | 3 |                                 | 12/01/2019.      | Paydown.....                       |                              | 329,994       | 381,625   | 317,226     | 267,682                                       |                                                   | 1,973                                              |                                                                           | 1,973                                      |                                                     | 329,994                                             |                                                   |                                        | 0                                   | 8,162                                                               | 11/25/2035.                               |
| 863579               | L4          | 8 |                                 | 12/01/2019.      | Paydown.....                       |                              | 31,011        | 34,121    | 24,567      | 17,286                                        |                                                   | 446                                                |                                                                           | 446                                        |                                                     | 31,011                                              |                                                   |                                        | 0                                   | 802                                                                 | 01/25/2036.                               |
| 863579               | Y6          | 9 |                                 | 12/01/2019.      | Paydown.....                       |                              | 319,196       | 285,840   | 271,666     | 201,849                                       |                                                   | (1,912)                                            |                                                                           | (1,912)                                    |                                                     | 319,196                                             |                                                   |                                        | 0                                   | 6,411                                                               | 04/25/2036.                               |
| 863579               | ZE          | 1 |                                 | 12/01/2019.      | Paydown.....                       |                              | 3,169         | 3,167     | 1,651       | 3,325                                         |                                                   | 8                                                  |                                                                           | 8                                          |                                                     | 3,169                                               |                                                   |                                        | 0                                   | 58                                                                  | 10/25/2035.                               |
| 86358R               | C2          | 1 |                                 | 12/26/2019.      | Paydown.....                       |                              | 90,697        | 90,698    | 69,610      | 80,544                                        |                                                   | 10,153                                             |                                                                           | 10,153                                     |                                                     | 90,697                                              |                                                   |                                        | 0                                   | 1,341                                                               | 10/25/2027.                               |
| 86359A               | G3          | 1 |                                 | 12/01/2019.      | Paydown.....                       |                              | 45,481        | 45,481    | 32,405      | 32,650                                        |                                                   | 12,831                                             |                                                                           | 12,831                                     |                                                     | 45,481                                              |                                                   |                                        | 0                                   | 1,217                                                               | 07/25/2033.                               |
| 86359A               | WK          | 5 |                                 | 05/28/2019.      | Paydown.....                       |                              | 1,687,989     | 1,687,989 | 1,529,740   | 1,538,578                                     |                                                   | 149,410                                            |                                                                           | 149,410                                    |                                                     | 1,687,989                                           |                                                   |                                        | 0                                   | 33,463                                                              | 06/25/2033.                               |
| 86359B               | 2F          | 7 |                                 | 12/01/2019.      | Paydown.....                       |                              | 30,717        | 30,717    | 23,499      | 28,347                                        |                                                   | 2,371                                              |                                                                           | 2,371                                      |                                                     | 30,717                                              |                                                   |                                        | 0                                   | 576                                                                 | 02/25/2035.                               |
| 86359B               | 4W          | 8 |                                 | 12/01/2019.      | Paydown.....                       |                              | 48,782        | 48,782    | 46,953      | 47,378                                        |                                                   | 1,404                                              |                                                                           | 1,404                                      |                                                     | 48,782                                              |                                                   |                                        | 0                                   | 1,258                                                               | 03/25/2035.                               |
| 86359B               | U2          | 5 |                                 | 12/01/2019.      | Paydown.....                       |                              | 1,593         | 1,593     | 1,521       | 1,581                                         |                                                   | 12                                                 |                                                                           | 12                                         |                                                     | 1,593                                               |                                                   |                                        | 0                                   | 22                                                                  | 01/25/2035.                               |
| 86359B               | UJ          | 8 |                                 | 04/25/2019.      | Paydown.....                       |                              | 195,118       | 195,118   | 187,801     | 258,417                                       |                                                   | (63,299)                                           |                                                                           | (63,299)                                   |                                                     | 195,118                                             |                                                   |                                        | 0                                   | 3,115                                                               | 06/25/2034.                               |
| 86359D               | NP          | 8 |                                 | 04/25/2019.      | Paydown.....                       |                              | 1,306,967     | 1,316,972 | 1,211,614   | 920,317                                       |                                                   | 386,649                                            |                                                                           | 386,649                                    |                                                     | 1,306,967                                           |                                                   |                                        | 0                                   | 23,720                                                              | 08/25/2035.                               |
| 86359D               | QL          | 4 |                                 | 08/26/2019.      | Paydown.....                       |                              | 1,981,857     | 1,997,832 | 1,838,005   | 1,811,840                                     |                                                   | 170,017                                            |                                                                           | 170,017                                    |                                                     | 1,981,857                                           |                                                   |                                        | 0                                   | 70,917                                                              | 09/25/2035.                               |
| 86359D               | QM          | 2 |                                 | 08/26/2019.      | Paydown.....                       |                              | 936,822       | 944,373   | 831,048     | 819,922                                       |                                                   | 116,899                                            |                                                                           | 116,899                                    |                                                     | 936,822                                             |                                                   |                                        | 0                                   | 33,522                                                              | 09/25/2035.                               |
| 86359D               | SN          | 8 |                                 | 04/25/2019.      | Paydown.....                       |                              | 2,056,308     | 2,056,308 | 1,958,633   | 1,922,208                                     |                                                   | 134,100                                            |                                                                           | 134,100                                    |                                                     | 2,056,308                                           |                                                   |                                        | 0                                   | 37,372                                                              | 10/25/2035.                               |
| 86359D               | TS          | 6 |                                 | 12/26/2019.      | Paydown.....                       |                              | 113,180       | 106,382   | 110,264     | 119,687                                       |                                                   | 2,746                                              |                                                                           | 2,746                                      |                                                     | 113,180                                             |                                                   |                                        | 0                                   | 3,027                                                               | 11/25/2035.                               |
| 86359L               | JB          | 6 |                                 | 12/25/2019.      | Paydown.....                       |                              | 204,612       | 250,820   | 174,668     | 179,924                                       |                                                   | 4,088                                              |                                                                           | 4,088                                      |                                                     | 204,612                                             |                                                   |                                        | 0                                   | 5,412                                                               | 05/25/2045.                               |



**SCHEDULE D - PART 4**

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

| 1                    | 2           |   |                                           | 3                               | 4             | 5                                   | 6                         | 7             | 8          | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------|---|-------------------------------------------|---------------------------------|---------------|-------------------------------------|---------------------------|---------------|------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |             |   |                                           |                                 |               |                                     |                           |               |            |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description |   |                                           | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                   | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 86360K               | AY          | 4 | SAMI 06AR3B 231 - CMO/RMBS.....           | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 4,412         | 4,412      | 2,162       | 3,450                                   | .....                                    | .....961                                  | .....                                                     | .....961                             | .....                                      | 4,412                                         | .....                                    | .....                            | .....0                        | .....79                                              | 05/25/2036.                      |
| 86360Q               | AC          | 9 | SAMI 06AR4 2A2 - RMBS.....                | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 3,539         | 9,850      | 1,921       | 539                                     | .....                                    | .....2,236                                | .....                                                     | .....2,236                           | .....                                      | 3,539                                         | .....                                    | .....                            | .....0                        | .....101                                             | 06/25/2036.                      |
| 86361H               | AH          | 7 | SAMI 06AR7 A5 - RMBS.....                 | ..                              | 11/25/2019.   | Paydown.....                        | .....                     | 13,539        | 73,280     | 35,403      | 45,064                                  | .....                                    | .....(31,525)                             | .....                                                     | .....(31,525)                        | .....                                      | 13,539                                        | .....                                    | .....                            | .....0                        | .....997                                             | 08/25/2036.                      |
| 86362X               | AB          | 4 | SAMI 07AR1 1A2 - RMBS.....                | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 2,470         | 11,690     | 2,163       | 646                                     | .....                                    | .....1,403                                | .....                                                     | .....1,403                           | .....                                      | 2,470                                         | .....                                    | .....                            | .....0                        | .....200                                             | 01/25/2037.                      |
| 86362Y               | AD          | 8 | SASC 07BC2 A4 - RMBS.....                 | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 361,358       | 361,358    | 229,674     | 260,300                                 | .....                                    | .....3,327                                | .....                                                     | .....3,327                           | .....                                      | 361,358                                       | .....                                    | .....                            | .....0                        | .....5,084                                           | 03/25/2037.                      |
| 86363L               | AL          | 7 | SARM 074 1A3 - RMBS.....                  | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 235,350       | 426,839    | 305,190     | 311,307                                 | .....                                    | .....2,802                                | .....                                                     | .....2,802                           | .....                                      | 235,350                                       | .....                                    | .....                            | .....0                        | .....4,440                                           | 05/25/2037.                      |
| 86364D               | AA          | 8 | SARM 077A 1A1 - RMBS.....                 | ..                              | 12/26/2019.   | Paydown.....                        | .....                     | 118,910       | 118,910    | 64,016      | 64,424                                  | .....                                    | .....54,486                               | .....                                                     | .....54,486                          | .....                                      | 118,910                                       | .....                                    | .....                            | .....0                        | .....1,996                                           | 08/25/2037.                      |
| 86364G               | AF          | 0 | SASC 07TC1 M4 - RMBS.....                 | ..                              | 11/25/2019.   | MIZUHO SECURITIES USA/FIXED INCOME  | .....                     | 1,879,000     | 1,879,000  | 1,296,510   | 1,389,373                               | .....                                    | .....19,403                               | .....                                                     | .....19,403                          | .....                                      | 1,408,776                                     | .....                                    | .....470,224                     | .....470,224                  | .....71,350                                          | 04/25/2031.                      |
| 86364G               | AH          | 6 | SASC 07TC1 B - RMBS.....                  | ..                              | 11/25/2019.   | MIZUHO SECURITIES USA/FIXED INCOME  | .....                     | 4,870,800     | 4,920,000  | 2,053,086   | 2,053,086                               | .....                                    | .....(123,841)                            | .....                                                     | .....(123,841)                       | .....                                      | 1,929,245                                     | .....                                    | .....2,941,555                   | .....2,941,555                | .....209,783                                         | 04/25/2031.                      |
| 86364J               | AD          | 9 | SARM 079B 2A1 - CMO/RMBS.....             | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 20,134        | 22,021     | 8,643       | 7,078                                   | .....                                    | .....(277)                                | .....                                                     | .....(277)                           | .....                                      | 20,134                                        | .....                                    | .....                            | .....0                        | .....453                                             | 10/25/2037.                      |
| 864662               | AJ          | 0 | SUDSM 1 D - CDO.....                      | C                               | 12/18/2019.   | VARIOUS.....                        | .....                     | 9,932,500     | 10,000,000 | 9,546,875   | 9,766,543                               | .....                                    | .....42,431                               | .....                                                     | .....42,431                          | .....                                      | 9,808,974                                     | .....                                    | .....123,526                     | .....123,526                  | .....700,467                                         | 01/20/2026.                      |
| 86562M               | AE          | 0 | SUMITOMO MITSUI FINANCIAL GROUP INC.....  | C                               | 04/17/2019.   | SMBC SECURITIES INC.....            | .....                     | 147,248       | 150,000    | 150,000     | 150,000                                 | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | 150,000                                       | .....                                    | .....(2,753)                     | .....(2,753)                  | .....2,384                                           | 07/14/2021.                      |
| 86765B               | AT          | 6 | SUNOCO LOGISTICS PARTNERS OPERATIONS LP   | ..                              | 02/27/2019.   | MERRILL LYNCH PIERCE FENNER.....    | .....                     | 223,204       | 230,000    | 229,301     | 229,449                                 | .....                                    | .....13                                   | .....                                                     | .....13                              | .....                                      | 229,463                                       | .....                                    | .....(6,259)                     | .....(6,259)                  | .....5,631                                           | 07/15/2026.                      |
| 86765L               | AJ          | 6 | SUNOCO LP.....                            | ..                              | 10/28/2019.   | CREDIT SUISSE SECURITIES (USA)..... | .....                     | 1,027,500     | 1,000,000  | 1,000,000   | 1,000,000                               | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | 1,000,000                                     | .....                                    | .....27,500                      | .....27,500                   | .....62,969                                          | 01/15/2023.                      |
| 86765L               | AL          | 1 | SUNOCO LP.....                            | ..                              | 01/15/2019.   | JANNEY MONTGOMERY SCOTT INC.....    | .....                     | 483,750       | 500,000    | 503,125     | 502,665                                 | .....                                    | .....(2)                                  | .....                                                     | .....(2)                             | .....                                      | 502,663                                       | .....                                    | .....(18,913)                    | .....(18,913)                 | .....11,611                                          | 02/15/2026.                      |
| 86765L               | AN          | 7 | SUNOCO LP.....                            | ..                              | 11/19/2019.   | VARIOUS.....                        | .....                     | 2,100,700     | 2,000,000  | 2,027,500   | 2,025,095                               | .....                                    | .....(1,828)                              | .....                                                     | .....(1,828)                         | .....                                      | 2,023,267                                     | .....                                    | .....77,433                      | .....77,433                   | .....133,167                                         | 03/15/2028.                      |
| 86789M               | AN          | 7 | STALT 051F 2A3 - CMO/RMBS.....            | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 270,978       | 322,746    | 244,581     | 210,263                                 | .....                                    | .....8,251                                | .....                                                     | .....8,251                           | .....                                      | 270,978                                       | .....                                    | .....                            | .....0                        | .....9,916                                           | 12/25/2035.                      |
| 86803V               | AD          | 1 | STAT 151 A4 - ABS.....                    | ..                              | 07/15/2019.   | Paydown.....                        | .....                     | 949,702       | 949,702    | 945,157     | 946,639                                 | .....                                    | .....3,063                                | .....                                                     | .....3,063                           | .....                                      | 949,702                                       | .....                                    | .....                            | .....0                        | .....6,519                                           | 01/15/2021.                      |
| 86960B               | AJ          | 1 | SVENSKA HANDELSBANKEN AB (PUBL).....      | C                               | 01/11/2019.   | PERSHING DIV OF DLJ SEC LNDING..... | .....                     | 265,845       | 270,000    | 269,735     | 269,904                                 | .....                                    | .....3                                    | .....                                                     | .....3                               | .....                                      | 269,907                                       | .....                                    | .....(4,062)                     | .....(4,062)                  | .....1,872                                           | 10/01/2020.                      |
| 86964W               | AC          | 6 | SUZANO AUSTRIA GMBH.....                  | C                               | 03/15/2019.   | MERRILL LYNCH PIERCE FENNER.....    | .....                     | 2,130,000     | 2,000,000  | 1,981,280   | 1,981,474                               | .....                                    | .....304                                  | .....                                                     | .....304                             | .....                                      | 1,981,779                                     | .....                                    | .....148,221                     | .....148,221                  | .....59,667                                          | 01/15/2029.                      |
| 87151#               | AA          | 8 | SYMETRA LIFE INSURANCE (WILLIAMS) - CMO   | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 7,179         | 7,836      | 4,810       | 6,517                                   | .....                                    | .....663                                  | .....                                                     | .....663                             | .....                                      | 7,179                                         | .....                                    | .....                            | .....0                        | .....                                                | 12/30/2023.                      |
| 87151#               | AB          | 6 | SYMETRA LIFE INSURANCE (GARRETT) - CMO    | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 5,660         | 5,662      | 2,624       | 3,183                                   | .....                                    | .....2,477                                | .....                                                     | .....2,477                           | .....                                      | 5,660                                         | .....                                    | .....                            | .....0                        | .....                                                | 07/09/2034.                      |
| 87151#               | AC          | 4 | SYMETRA LIFE INSURANCE (COLWELL) - CMO    | ..                              | 10/02/2019.   | VARIOUS.....                        | .....                     | 100,000       | 100,000    | 57,171      | 94,744                                  | .....                                    | .....5,256                                | .....                                                     | .....5,256                           | .....                                      | 100,000                                       | .....                                    | .....                            | .....0                        | .....                                                | 10/02/2019.                      |
| 87151#               | AG          | 5 | SYMETRA LIFE INSURANCE (GRIFFIN) - CMO..  | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 4,800         | 4,800      | 2,879       | 3,481                                   | .....                                    | .....1,319                                | .....                                                     | .....1,319                           | .....                                      | 4,800                                         | .....                                    | .....                            | .....0                        | .....                                                | 04/11/2027.                      |
| 87151#               | AJ          | 9 | SYMETRA LIFE INSURANCE (BROWN) - CMO..    | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 3,000         | 3,000      | 1,768       | 2,460                                   | .....                                    | .....540                                  | .....                                                     | .....540                             | .....                                      | 3,000                                         | .....                                    | .....                            | .....0                        | .....                                                | 02/01/2022.                      |
| 87151#               | AL          | 4 | SYMETRA LIFE INSURANCE (STOKES) - CMO..   | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 70,660        | 70,664     | 36,708      | 59,229                                  | .....                                    | .....11,431                               | .....                                                     | .....11,431                          | .....                                      | 70,660                                        | .....                                    | .....                            | .....0                        | .....                                                | 01/09/2024.                      |
| 87151#               | AM          | 2 | SYMETRA LIFE INSURANCE (EARMEST) - CMO    | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 3,600         | 3,600      | 1,983       | 2,294                                   | .....                                    | .....1,306                                | .....                                                     | .....1,306                           | .....                                      | 3,600                                         | .....                                    | .....                            | .....0                        | .....                                                | 10/10/2030.                      |
| 87151#               | AN          | 0 | SYMETRA LIFE INSURANCE (MARSHALL) -       | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 3,892         | 3,888      | 2,455       | 3,119                                   | .....                                    | .....773                                  | .....                                                     | .....773                             | .....                                      | 3,892                                         | .....                                    | .....                            | .....0                        | .....                                                | 02/01/2025.                      |
| 87151#               | AP          | 5 | SYMETRA LIFE INSURANCE (AIKEN) - CMO..... | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 6,000         | 6,000      | 3,204       | 3,947                                   | .....                                    | .....2,053                                | .....                                                     | .....2,053                           | .....                                      | 6,000                                         | .....                                    | .....                            | .....0                        | .....                                                | 12/13/2030.                      |
| 87151#               | AT          | 7 | SYMETRA LIFE INSURANCE (GROTELUSCHEN) -   | ..                              | 10/01/2019.   | Paydown.....                        | .....                     | 20,000        | 20,000     | 7,635       | 10,631                                  | .....                                    | .....9,369                                | .....                                                     | .....9,369                           | .....                                      | 20,000                                        | .....                                    | .....                            | .....0                        | .....                                                | 10/31/2034.                      |
| 87151#               | AX          | 8 | SYMETRA LIFE INSURANCE (WRIGHT) - CMO..   | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 6,000         | 6,000      | 3,519       | 4,210                                   | .....                                    | .....1,616                                | .....                                                     | .....1,616                           | .....                                      | 6,000                                         | .....                                    | .....                            | .....0                        | .....                                                | 12/27/2027.                      |
| 87151#               | AY          | 6 | SYMETRA LIFE INSURANCE (ZWEBEN) - CMO.    | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 5,700         | 5,700      | 3,899       | 4,875                                   | .....                                    | .....825                                  | .....                                                     | .....825                             | .....                                      | 5,700                                         | .....                                    | .....                            | .....0                        | .....                                                | 06/01/2023.                      |
| 87151#               | AZ          | 3 | SYMETRA LIFE INSURANCE (WILLIAMS) - CMO   | C                               | 07/01/2019.   | Paydown.....                        | .....                     | 10,000        | 10,000     | 5,910       | 7,693                                   | .....                                    | .....2,307                                | .....                                                     | .....2,307                           | .....                                      | 10,000                                        | .....                                    | .....                            | .....0                        | .....                                                | 07/01/2025.                      |
| 87151#               | BC          | 3 | SYMETRA LIFE INSURANCE COMPANY - CMO.     | C                               | 01/09/2019.   | VARIOUS.....                        | .....                     | 1,369         | 1,396      | 1,081       | 1,394                                   | .....                                    | .....(25)                                 | .....                                                     | .....(25)                            | .....                                      | 1,369                                         | .....                                    | .....                            | .....0                        | .....                                                | 01/09/2019.                      |
| 87151#               | BD          | 1 | SYMETRA LIFE INSURANCE (LEHMAN) - CMO..   | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 8,400         | 8,400      | 4,823       | 6,213                                   | .....                                    | .....2,187                                | .....                                                     | .....2,187                           | .....                                      | 8,400                                         | .....                                    | .....                            | .....0                        | .....                                                | 08/15/2027.                      |
| 87151#               | BE          | 9 | SYMETRA LIFE INSURANCE (SIMON) - CMO..... | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 2,916         | 2,916      | 1,646       | 1,896                                   | .....                                    | .....1,020                                | .....                                                     | .....1,020                           | .....                                      | 2,916                                         | .....                                    | .....                            | .....0                        | .....                                                | 08/01/2033.                      |
| 87151#               | BF          | 6 | SYMETRA LIFE INSURANCE (CAVAZOS) - CMO    | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 6,846         | 6,840      | 4,412       | 5,768                                   | .....                                    | .....1,078                                | .....                                                     | .....1,078                           | .....                                      | 6,846                                         | .....                                    | .....                            | .....0                        | .....                                                | 12/01/2023.                      |
| 87151#               | BG          | 4 | SYMETRA LIFE INSURANCE (SIMON) - CMO..... | ..                              | 12/01/2019.   | Paydown.....                        | .....                     | 8,460         | 8,460      | 5,273       | 6,439                                   | .....                                    | .....2,021                                | .....                                                     | .....2,021                           | .....                                      | 8,460                                         | .....                                    | .....                            | .....0                        | .....                                                | 07/01/2028.                      |

SCHEDULE D - PART 4

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

| 1                    | 2                                         |  | 3                               | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------------------------------------|--|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                           |  |                                 |               |                   |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                               |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 87151# BH 2          | SYMETRA LIFE INSURANCE (SHESKEY) - CMO    |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 2,400         | 2,400     | 1,178       | 1,699                                   | .....                                    | .....                                     | .....                                                     | 701                                  | .....                                      | 2,400                                         | .....                                    | .....                            | .....                         | .....                                                | 08/13/2028.                      |
| 87151# BL 3          | SYMETRA LIFE INSURANCE (ROBERTS) - CMO    |  | C                               | 04/08/2019.   | VARIOUS.....      | .....                     | 75,000        | 75,000    | 46,507      | 73,596                                  | .....                                    | .....                                     | .....                                                     | 1,404                                | .....                                      | 75,000                                        | .....                                    | .....                            | .....                         | .....                                                | 04/08/2019.                      |
| 87151# BM 1          | SYMETRA LIFE INSURANCE (SAUCEDA) - CMO    |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 5,820         | 5,820     | 3,681       | 4,766                                   | .....                                    | .....                                     | .....                                                     | 1,054                                | .....                                      | 5,820                                         | .....                                    | .....                            | .....                         | .....                                                | 07/23/2024.                      |
| 87151# BQ 2          | SYMETRA LIFE INSURANCE COMPANY (SIMS) -   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 12,000        | 12,000    | 7,860       | 10,052                                  | .....                                    | .....                                     | .....                                                     | 1,948                                | .....                                      | 12,000                                        | .....                                    | .....                            | .....                         | .....                                                | 10/03/2023.                      |
| 87151# BR 0          | SYMETRA LIFE INSURANCE (LUDVIGSON) - CMO  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....         | .....     | .....       | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | .....                                      | .....                                         | .....                                    | .....                            | .....                         | .....                                                | .....                            |
| 87151# BS 8          | SYMETRA LIFE INSURANCE COMPANY (RICE) -   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,684         | 6,684     | 4,844       | 5,970                                   | .....                                    | .....                                     | .....                                                     | 714                                  | .....                                      | 6,684                                         | .....                                    | .....                            | .....                         | .....                                                | 03/01/2022.                      |
| 87151# BU 3          | SYMETRA LIFE INSURANCE COMPANY (MYERS) -  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 16,200        | 16,046    | 9,289       | 10,929                                  | .....                                    | .....                                     | .....                                                     | 5,271                                | .....                                      | 16,200                                        | .....                                    | .....                            | .....                         | .....                                                | 09/18/2031.                      |
| 87151# BV 1          | SYMETRA LIFE INSURANCE COMPANY (RICE) -   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 20,393        | 20,391    | 10,527      | 15,576                                  | .....                                    | .....                                     | .....                                                     | 4,817                                | .....                                      | 20,393                                        | .....                                    | .....                            | .....                         | .....                                                | 11/18/2028.                      |
| 87151# BY 5          | SYMETRA LIFE INS CO (CARRASCO) - CMO..... |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 4,200         | 4,200     | 2,280       | 2,891                                   | .....                                    | .....                                     | .....                                                     | 1,309                                | .....                                      | 4,200                                         | .....                                    | .....                            | .....                         | .....                                                | 02/25/2030.                      |
| 87151# CB 4          | SYMETRA LIFE INS CO (MCDANIEL) - CMO..... |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 7,200         | 7,200     | 4,549       | 5,849                                   | .....                                    | .....                                     | .....                                                     | 1,351                                | .....                                      | 7,200                                         | .....                                    | .....                            | .....                         | .....                                                | 02/25/2025.                      |
| 87151# CC 2          | SYMETRA LIFE INS CO (KENDALL) - CMO.....  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 1,520         | 1,524     | 395         | 568                                     | .....                                    | .....                                     | .....                                                     | 952                                  | .....                                      | 1,520                                         | .....                                    | .....                            | .....                         | .....                                                | 10/26/2041.                      |
| 87151# CD 0          | SYMETRA LIFE INS CO (KELLEY) - CMO.....   |  | C                               | 06/16/2019.   | VARIOUS.....      | .....                     | 3,600         | 3,600     | 1,770       | 2,224                                   | .....                                    | .....                                     | .....                                                     | 1,376                                | .....                                      | 3,600                                         | .....                                    | .....                            | .....                         | .....                                                | 04/26/2034.                      |
| 87151# CF 5          | SYMETRA LIFE INS CO (HART) - CMO.....     |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 7,500         | 7,500     | 5,945       | 7,357                                   | .....                                    | .....                                     | .....                                                     | 143                                  | .....                                      | 7,500                                         | .....                                    | .....                            | .....                         | .....                                                | 06/16/2019.                      |
| 87151# CG 3          | SYMETRA LIFE INS CO (SIMS) - CMO.....     |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 12,000        | 12,000    | 7,182       | 8,309                                   | .....                                    | .....                                     | .....                                                     | 3,691                                | .....                                      | 12,000                                        | .....                                    | .....                            | .....                         | .....                                                | 03/12/2030.                      |
| 87151# CH 1          | SYMETRA LIFE INS CO (STRUHS) - CMO.....   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 10,350        | 10,356    | 6,986       | 8,767                                   | .....                                    | .....                                     | .....                                                     | 1,583                                | .....                                      | 10,350                                        | .....                                    | .....                            | .....                         | .....                                                | 10/03/2023.                      |
| 87151# CJ 7          | SYMETRA LIFE INS CO (BROWDER) - CMO.....  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,000         | 6,000     | 3,194       | 4,233                                   | .....                                    | .....                                     | .....                                                     | 1,767                                | .....                                      | 6,000                                         | .....                                    | .....                            | .....                         | .....                                                | 12/02/2028.                      |
| 87151# CK 4          | SYMETRA LIFE INSURANCE COMPANY (ROSS) -   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 2,400         | 2,400     | 1,067       | 1,406                                   | .....                                    | .....                                     | .....                                                     | 994                                  | .....                                      | 2,400                                         | .....                                    | .....                            | .....                         | .....                                                | 06/11/2032.                      |
| 87151# CM 0          | SYMETRA LIFE INS CO (CROY) - CMO.....     |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 3,660         | 3,660     | 2,071       | 2,528                                   | .....                                    | .....                                     | .....                                                     | 1,132                                | .....                                      | 3,660                                         | .....                                    | .....                            | .....                         | .....                                                | 08/09/2029.                      |
| 87151# CN 8          | SYMETRA LIFE INS CO (GRILL) - CMO.....    |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,000         | 6,000     | 2,350       | 2,619                                   | .....                                    | .....                                     | .....                                                     | 3,381                                | .....                                      | 6,000                                         | .....                                    | .....                            | .....                         | .....                                                | 09/26/2038.                      |
| 87151# CR 9          | SYMETRA LIFE INS CO (MCDONALD) - CMO..... |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 6,000         | 6,000     | 3,427       | 4,620                                   | .....                                    | .....                                     | .....                                                     | 1,380                                | .....                                      | 6,000                                         | .....                                    | .....                            | .....                         | .....                                                | 02/01/2027.                      |
| 87151# CS 7          | SYMETRA LIFE INSURANCE COMPANY - CMO.     |  | C                               | 01/01/2019.   | Paydown.....      | .....                     | 10,709        | 10,704    | 6,139       | 8,414                                   | .....                                    | .....                                     | .....                                                     | 2,295                                | .....                                      | 10,709                                        | .....                                    | .....                            | .....                         | .....                                                | 04/01/2026.                      |
| 87151# CU 2          | SYMETRA LIFE INS CO (BROWN) - CMO.....    |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 20,000        | 20,000    | 11,955      | 14,606                                  | .....                                    | .....                                     | .....                                                     | 5,394                                | .....                                      | 20,000                                        | .....                                    | .....                            | .....                         | .....                                                | 01/01/2024.                      |
| 87151# CY 4          | SYMETRA LIFE INS CO (PEREZ) - CMO.....    |  | C                               | 06/01/2019.   | VARIOUS.....      | .....                     | 2,400         | 2,400     | 1,552       | 1,997                                   | .....                                    | .....                                     | .....                                                     | 403                                  | .....                                      | 2,400                                         | .....                                    | .....                            | .....                         | .....                                                | 02/01/2022.                      |
| 87151# DA 5          | SYMETRA LIFE INS CO (HENRY) - CMO.....    |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 4,170         | 4,170     | 3,012       | 4,097                                   | .....                                    | .....                                     | .....                                                     | 73                                   | .....                                      | 4,170                                         | .....                                    | .....                            | .....                         | .....                                                | 06/01/2019.                      |
| 87151# DE 7          | SYMETRA LIFE INSURANCE CO (DUNFORD) - CM  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 5,100         | 5,100     | 2,796       | 3,655                                   | .....                                    | .....                                     | .....                                                     | 1,445                                | .....                                      | 5,100                                         | .....                                    | .....                            | .....                         | .....                                                | 04/15/2029.                      |
| 87151# DF 4          | SYMETRA LIFE INSURANCE CO (SIMON) - CMO   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 3,044         | 3,045     | 1,555       | 1,981                                   | .....                                    | .....                                     | .....                                                     | 1,063                                | .....                                      | 3,044                                         | .....                                    | .....                            | .....                         | .....                                                | 08/01/2027.                      |
| 87151# DG 2          | SYMETRA LIFE INSURANCE COMPANY(MEDINA) -  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 2,400         | 2,400     | 773         | 1,093                                   | .....                                    | .....                                     | .....                                                     | 1,307                                | .....                                      | 2,400                                         | .....                                    | .....                            | .....                         | .....                                                | 07/01/2036.                      |
| 87151# DH 0          | SYMETRA LIFE INSURANCE COMPANY - CMO.     |  | C                               | 01/09/2019.   | VARIOUS.....      | .....                     | 4,900         | 4,200     | 2,204       | 2,843                                   | .....                                    | .....                                     | .....                                                     | 2,057                                | .....                                      | 4,900                                         | .....                                    | .....                            | .....                         | .....                                                | 05/01/2027.                      |
| 87151# DK 3          | SYMETRA LIFE INSURANCE COMPANY (SIMON) -  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 883           | 884       | 707         | 882                                     | .....                                    | .....                                     | .....                                                     | 1                                    | .....                                      | 883                                           | .....                                    | .....                            | .....                         | .....                                                | 01/09/2019.                      |
| 87151# DL 1          | SYMETRA LIFE INSURANCE CO (STOMBAUGH) -   |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 7,200         | 7,200     | 3,880       | 4,811                                   | .....                                    | .....                                     | .....                                                     | 2,389                                | .....                                      | 7,200                                         | .....                                    | .....                            | .....                         | .....                                                | 07/01/2031.                      |
| 87151# DM 9          | SYMETRA LIFE INSURANCE COMPANY - CMO.     |  | C                               | 01/09/2019.   | VARIOUS.....      | .....                     | 5,280         | 5,280     | 2,174       | 2,825                                   | .....                                    | .....                                     | .....                                                     | 2,455                                | .....                                      | 5,280                                         | .....                                    | .....                            | .....                         | .....                                                | 09/15/2035.                      |
| 87151# DN 7          | SYMETRA LIFE INSURANCE COMPANY (MIGGLER)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 773           | 774       | 622         | 773                                     | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 773                                           | .....                                    | .....                            | .....                         | .....                                                | 01/09/2019.                      |
| 87151# DP 2          | SYMETRA LIFE INSURANCE COMPANY (LEBER) -  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | 47,032        | 47,033    | 27,703      | 34,771                                  | .....                                    | .....                                     | .....                                                     | 12,261                               | .....                                      | 47,032                                        | .....                                    | .....                            | .....                         | .....                                                | 08/01/2030.                      |
|                      |                                           |  |                                 |               |                   | .....                     | 18,000        | 18,000    | 10,754      | 13,186                                  | .....                                    | .....                                     | .....                                                     | 4,814                                | .....                                      | 18,000                                        | .....                                    | .....                            | .....                         | .....                                                | 02/04/2030.                      |

SCHEDULE D - PART 4

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

| 1                    | 2                                        |  | 3                               | 4             | 5                 | 6                         | 7             | 8            | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|------------------------------------------|--|---------------------------------|---------------|-------------------|---------------------------|---------------|--------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                          |  |                                 |               |                   |                           |               |              |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value    | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 87151# DQ 0          | SYMETRA LIFE INSURANCE CO (HAYES) - CMO  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....5,033    | .....5,030   | .....3,420  | .....4,101                              | .....                                    | .....932                                  | .....                                                     | .....932                             | .....                                      | .....5,033                                    | .....                                    | .....                            | .....0                        | .....                                                | 10/17/2024.                      |
| 87151# DT 4          | SYMETRA LIFE INSURANCE COMPANY (CERAS) - |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....6,000    | .....6,000   | .....3,807  | .....5,107                              | .....                                    | .....893                                  | .....                                                     | .....893                             | .....                                      | .....6,000                                    | .....                                    | .....                            | .....0                        | .....                                                | 11/02/2021.                      |
| 87151# DU 1          | SYMETRA LIFE INSURANCE COMPANY - CMO.    |  | C                               | 01/13/2019.   | VARIOUS.....      | .....                     | .....65,000   | .....65,000  | .....44,477 | .....64,853                             | .....                                    | .....147                                  | .....                                                     | .....147                             | .....                                      | .....65,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 01/13/2019.                      |
| 87151# DW 7          | SYMETRA LIFE INSURANCE COMPANY (TAYLOR)  |  | C                               | 06/26/2019.   | VARIOUS.....      | .....                     | .....28,000   | .....28,000  | .....19,687 | .....27,000                             | .....                                    | .....1,000                                | .....                                                     | .....1,000                           | .....                                      | .....28,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 06/26/2019.                      |
| 87151# DY 3          | SYMETRA LIFE INSURANCE COMPANY (MCCOWAN) |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,950    | .....4,950   | .....1,476  | .....2,142                              | .....                                    | .....2,808                                | .....                                                     | .....2,808                           | .....                                      | .....4,950                                    | .....                                    | .....                            | .....0                        | .....                                                | 05/15/2043.                      |
| 87151# EA 4          | SYMETRA LIFE INSURANCE CO (CARRASCO) - C |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....13,755   | .....13,755  | .....9,248  | .....11,107                             | .....                                    | .....2,648                                | .....                                                     | .....2,648                           | .....                                      | .....13,755                                   | .....                                    | .....                            | .....0                        | .....                                                | 02/25/2025.                      |
| 87151# EB 2          | SYMETRA LIFE INSURANCE COMPANY (STRUHS)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....8,400    | .....8,400   | .....4,776  | .....5,410                              | .....                                    | .....2,990                                | .....                                                     | .....2,990                           | .....                                      | .....8,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 11/02/2030.                      |
| 87151# ED 8          | SYMETRA LIFE INSURANCE COMPANY (JAMES) - |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....8,377    | .....8,379   | .....4,449  | .....4,768                              | .....                                    | .....3,609                                | .....                                                     | .....3,609                           | .....                                      | .....8,377                                    | .....                                    | .....                            | .....0                        | .....                                                | 02/23/2033.                      |
| 87151# EF 3          | SYMETRA LIFE INSURANCE COMPANY (CERAS) - |  | ..                              | 10/01/2019.   | Paydown.....      | .....                     | .....5,850    | .....5,850   | .....4,728  | .....5,648                              | .....                                    | .....202                                  | .....                                                     | .....202                             | .....                                      | .....5,850                                    | .....                                    | .....                            | .....0                        | .....                                                | 10/21/2019.                      |
| 87151# EH 9          | SYMETRA LIFE INSURANCE COMPANY (CERAS) - |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....9,420    | .....9,420   | .....6,864  | .....8,599                              | .....                                    | .....821                                  | .....                                                     | .....821                             | .....                                      | .....9,420                                    | .....                                    | .....                            | .....0                        | .....                                                | 10/02/2021.                      |
| 87151# EJ 5          | SYMETRA LIFE INSURANCE COMPANY (SANCHEZ) |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....12,000   | .....12,000  | .....8,043  | .....9,789                              | .....                                    | .....2,211                                | .....                                                     | .....2,211                           | .....                                      | .....12,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 02/01/2025.                      |
| 87151# EL 0          | SYMETRA LIFE INSURANCE COMPANY (LEBER) - |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....9,600    | .....9,600   | .....4,126  | .....5,420                              | .....                                    | .....4,180                                | .....                                                     | .....4,180                           | .....                                      | .....9,600                                    | .....                                    | .....                            | .....0                        | .....                                                | 02/04/2034.                      |
| 87151# EP 1          | SYMETRA LIFE INSURANCE COMPANY (VICK) -  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....26,920   | .....26,920  | .....16,081 | .....21,876                             | .....                                    | .....5,045                                | .....                                                     | .....5,045                           | .....                                      | .....26,920                                   | .....                                    | .....                            | .....0                        | .....                                                | 06/27/2024.                      |
| 87151# ER 7          | SYMETRA LIFE INSURANCE COMPANY (KIANES)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,994    | .....4,992   | .....2,350  | .....2,928                              | .....                                    | .....2,066                                | .....                                                     | .....2,066                           | .....                                      | .....4,994                                    | .....                                    | .....                            | .....0                        | .....                                                | 05/25/2035.                      |
| 87151# ET 3          | SYMETRA LIFE INSURANCE COMPANY (GUIDROZ) |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....40,000   | .....40,000  | .....21,227 | .....29,857                             | .....                                    | .....10,143                               | .....                                                     | .....10,143                          | .....                                      | .....40,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 12/14/2024.                      |
| 87151# EX 4          | SYMETRA LIFE INSURANCE COMPANY (PRUITT)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....5,401    | .....5,400   | .....2,278  | .....3,235                              | .....                                    | .....2,166                                | .....                                                     | .....2,166                           | .....                                      | .....5,401                                    | .....                                    | .....                            | .....0                        | .....                                                | 06/01/2034.                      |
| 87151# FA 3          | SYMETRA LIFE INSURANCE CO (GALLARDO) - C |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....22,800   | .....22,800  | .....15,483 | .....17,543                             | .....                                    | .....5,256                                | .....                                                     | .....5,256                           | .....                                      | .....22,800                                   | .....                                    | .....                            | .....0                        | .....                                                | 04/15/2027.                      |
| 87151# FB 1          | SYMETRA LIFE INSURANCE CO (BARNWELL) - C |  | ..                              | 10/01/2019.   | Paydown.....      | .....                     | .....100,408  | .....100,408 | .....75,252 | .....95,380                             | .....                                    | .....5,028                                | .....                                                     | .....5,028                           | .....                                      | .....100,408                                  | .....                                    | .....                            | .....0                        | .....                                                | 10/23/2019.                      |
| 87151# FD 7          | SYMETRA LIFE INSURANCE COMPANY (FRANCO)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....1,200    | .....1,200   | .....519    | .....675                                | .....                                    | .....525                                  | .....                                                     | .....525                             | .....                                      | .....1,200                                    | .....                                    | .....                            | .....0                        | .....                                                | 03/07/2034.                      |
| 87151# FF 2          | SYMETRA LIFE INSURANCE COMPANY (JONES) - |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....9,060    | .....9,060   | .....6,084  | .....7,389                              | .....                                    | .....1,671                                | .....                                                     | .....1,671                           | .....                                      | .....9,060                                    | .....                                    | .....                            | .....0                        | .....                                                | 11/18/2024.                      |
| 87151# FH 8          | SYMETRA ASSIGNED BENEFITS SVCS C (COLE)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....82,203   | .....82,206  | .....54,498 | .....71,960                             | .....                                    | .....10,242                               | .....                                                     | .....10,242                          | .....                                      | .....82,203                                   | .....                                    | .....                            | .....0                        | .....                                                | 05/20/2027.                      |
| 87151# FJ 4          | SYMETRA ASSIGNED BENEFITS SVCS (SANCHEZ) |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....5,742    | .....5,736   | .....4,272  | .....4,775                              | .....                                    | .....967                                  | .....                                                     | .....967                             | .....                                      | .....5,742                                    | .....                                    | .....                            | .....0                        | .....                                                | 02/01/2025.                      |
| 87151# FN 5          | SYMETRA ASSIGNED BENEFITS SERVICES C (ST |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....4,470    | .....4,469   | .....3,056  | .....3,676                              | .....                                    | .....794                                  | .....                                                     | .....794                             | .....                                      | .....4,470                                    | .....                                    | .....                            | .....0                        | .....                                                | 09/15/2024.                      |
| 87151# FQ 8          | SYMETRA ASSIGNED BENEFITS SVCS (CHAVEZ)  |  | ..                              | 12/01/2019.   | Paydown.....      | .....                     | .....93,180   | .....93,180  | .....64,961 | .....77,186                             | .....                                    | .....15,994                               | .....                                                     | .....15,994                          | .....                                      | .....93,180                                   | .....                                    | .....                            | .....0                        | .....                                                | 08/23/2024.                      |

SCHEDULE D - PART 4

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

| 1                    | 2                                        |  | 3                               | 4             | 5                                  | 6                         | 7               | 8               | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|------------------------------------------|--|---------------------------------|---------------|------------------------------------|---------------------------|-----------------|-----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                          |  |                                 |               |                                    |                           |                 |                 |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                  | Number of Shares of Stock | Consideration   | Par Value       | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 87151# FR 6          | SYMETRA ASSIGNED BENF SVCS C (PAUKAN) -  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....7,327      | .....7,332      | .....5,069     | .....5,994                              | .....                                    | .....1,333                                | .....                                                     | .....1,333                           | .....                                      | .....7,327                                    | .....                                    | .....                            | .....0                        | .....                                                | 06/08/2025.                      |
| 87151# FS 4          | SYMETRA ASSIGNED BENEF SVC C (PRUITT) -  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....2,400      | .....2,400      | .....1,180     | .....1,374                              | .....                                    | .....1,026                                | .....                                                     | .....1,026                           | .....                                      | .....2,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 06/01/2034.                      |
| 87151# FW 5          | SYMETRA LIFE INSURANCE COMPANY - CMO.    |  | C                               | 01/04/2019.   | VARIOUS.....                       | .....                     | .....13,596     | .....13,595     | .....10,557    | .....13,588                             | .....                                    | .....8                                    | .....                                                     | .....8                               | .....                                      | .....13,596                                   | .....                                    | .....                            | .....0                        | .....                                                | 01/04/2019.                      |
| 87151# FX 3          | SYMETRA ASSIGNED BENFS SVCS C (MEDINA) - |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....8,400      | .....8,400      | .....4,720     | .....5,749                              | .....                                    | .....2,651                                | .....                                                     | .....2,651                           | .....                                      | .....8,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 05/01/2032.                      |
| 87151# FY 1          | SYMETRA ASSIGNED BENFS SVCS C (CALLAWAY) |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....8,400      | .....8,400      | .....7,014     | .....8,172                              | .....                                    | .....228                                  | .....                                                     | .....228                             | .....                                      | .....8,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/05/2019.                      |
| 87151# GA 2          | SYMETRA ASSIGNED BENEF SVCS C (CROW) - C |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....5,347      | .....5,352      | .....4,521     | .....5,157                              | .....                                    | .....189                                  | .....                                                     | .....189                             | .....                                      | .....5,347                                    | .....                                    | .....                            | .....0                        | .....                                                | 02/01/2020.                      |
| 87151# GD 6          | SYMETRA ASSIGNED BENFS SERVICES C (VICK) |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....23,216     | .....23,220     | .....16,107    | .....19,270                             | .....                                    | .....3,946                                | .....                                                     | .....3,946                           | .....                                      | .....23,216                                   | .....                                    | .....                            | .....0                        | .....                                                | 06/27/2024.                      |
| 87151# GG 9          | SYMETRA ASSIGNED BENEF SRVCS (CARPENTER) |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....2,916      | .....2,914      | .....1,344     | .....1,477                              | .....                                    | .....1,439                                | .....                                                     | .....1,439                           | .....                                      | .....2,916                                    | .....                                    | .....                            | .....0                        | .....                                                | 05/02/2043.                      |
| 87151@ AA 0          | SYMETRA LIFE INSURANCE COMPANY (MILLER)  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....3,940      | .....3,936      | .....2,218     | .....2,743                              | .....                                    | .....1,197                                | .....                                                     | .....1,197                           | .....                                      | .....3,940                                    | .....                                    | .....                            | .....0                        | .....                                                | 08/01/2029.                      |
| 87151@ AB 8          | SYMETRA LIFE INSURANCE COMPANY (GAYLE) - |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....2,400      | .....2,400      | .....1,334     | .....1,663                              | .....                                    | .....737                                  | .....                                                     | .....737                             | .....                                      | .....2,400                                    | .....                                    | .....                            | .....0                        | .....                                                | 05/01/2029.                      |
| 87154G AG 0          | SYMP 18 D - CDO.....                     |  | ..                              | 11/12/2019.   | Jefferies.....                     | .....                     | .....2,477,625  | .....2,500,000  | .....2,465,808 | .....2,367,447                          | .....                                    | .....15,886                               | .....                                                     | .....15,886                          | .....                                      | .....2,383,332                                | .....                                    | .....94,293                      | .....94,293                   | .....174,420                                         | 01/24/2028.                      |
| 87159Q AS 7          | SYMP 14 D1 - CDO.....                    |  | ..                              | 10/18/2019.   | Paydown.....                       | .....                     | .....10,000,000 | .....10,000,000 | .....9,543,000 | .....9,576,888                          | .....                                    | .....423,112                              | .....                                                     | .....423,112                         | .....                                      | .....10,000,000                               | .....                                    | .....                            | .....0                        | .....601,511                                         | 07/14/2026.                      |
| 87164K AA 2          | SYNGENTA FINANCE NV.....                 |  | C                               | 11/05/2019.   | MORGAN STANLEY CO.....             | .....                     | .....50,402     | .....50,000     | .....49,919    | .....50,000                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....50,000                                   | .....                                    | .....402                         | .....402                      | .....1,732                                           | 03/28/2022.                      |
| 87164K AE 4          | SYNGENTA FINANCE NV.....                 |  | C                               | 04/10/2019.   | JP MORGAN CHASE BANK/HSBCSI.....   | .....                     | .....222,207    | .....220,000    | .....220,000   | .....220,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....220,000                                  | .....                                    | .....2,207                       | .....2,207                    | .....4,038                                           | 04/23/2021.                      |
| 87222E AC 2          | TBW 071 A3 - RMBS.....                   |  | ..                              | 04/01/2019.   | VARIOUS.....                       | .....                     | .....1,631,823  | .....3,357,036  | .....2,450,636 | .....1,660,517                          | .....                                    | .....11,261                               | .....                                                     | .....11,261                          | .....                                      | .....1,671,779                                | .....                                    | .....(39,956)                    | .....(39,956)                 | .....26,266                                          | 03/25/2037.                      |
| 87222E AH 1          | TBW 071 A8 - CMO/RMBS.....               |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....580,943    | .....580,943    | .....253,436   | .....270,890                            | .....                                    | .....(1,201)                              | .....                                                     | .....(1,201)                         | .....                                      | .....580,943                                  | .....                                    | .....                            | .....0                        | .....5,944                                           | 03/25/2037.                      |
| 872540 AQ 2          | TJX COMPANIES INC.....                   |  | ..                              | 09/20/2019.   | VARIOUS.....                       | .....                     | .....308,626    | .....320,000    | .....317,613   | .....318,114                            | .....                                    | .....109                                  | .....                                                     | .....109                             | .....                                      | .....318,223                                  | .....                                    | .....(9,597)                     | .....(9,597)                  | .....5,460                                           | 09/15/2026.                      |
| 87284P AA 6          | WINDR 173 IN - CDO.....                  |  | C                               | 10/01/2019.   | Paydown.....                       | .....                     | .....           | .....           | .....          | .....35,851                             | .....6,194                               | .....                                     | .....                                                     | .....6,194                           | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....                                                | 10/15/2030.                      |
| 87342R AC 8          | BELL 161 A23 - ABS.....                  |  | ..                              | 11/25/2019.   | Paydown.....                       | .....                     | .....1,250      | .....1,250      | .....1,327     | .....                                   | .....                                    | .....(77)                                 | .....                                                     | .....(77)                            | .....                                      | .....1,250                                    | .....                                    | .....                            | .....0                        | .....16                                              | 05/25/2046.                      |
| 87342R AD 6          | BELL 181 A21 - ABS.....                  |  | ..                              | 11/25/2019.   | Paydown.....                       | .....                     | .....37,500     | .....37,500     | .....37,474    | .....37,474                             | .....                                    | .....26                                   | .....                                                     | .....26                              | .....                                      | .....37,500                                   | .....                                    | .....                            | .....0                        | .....898                                             | 11/25/2048.                      |
| 87404L AA 0          | TLWND 191 A - ABS.....                   |  | C                               | 12/15/2019.   | Paydown.....                       | .....                     | .....188,994    | .....188,994    | .....188,993   | .....                                   | .....                                    | .....1                                    | .....                                                     | .....1                               | .....                                      | .....188,994                                  | .....                                    | .....                            | .....0                        | .....                                                | 12/15/2044.                      |
| 87407P AJ 9          | TAL 141 A - ABS.....                     |  | ..                              | 12/20/2019.   | Paydown.....                       | .....                     | .....75,000     | .....75,000     | .....74,999    | .....75,019                             | .....                                    | .....(19)                                 | .....                                                     | .....(19)                            | .....                                      | .....75,000                                   | .....                                    | .....                            | .....0                        | .....1,426                                           | 02/22/2039.                      |
| 87612B AR 3          | TARGA RESOURCES PARTNERS LP.....         |  | ..                              | 02/11/2019.   | Direct.....                        | .....                     | .....1,000,000  | .....1,000,000  | .....860,000   | .....964,991                            | .....                                    | .....35,009                               | .....                                                     | .....35,009                          | .....                                      | .....1,000,000                                | .....                                    | .....                            | .....0                        | .....9,854                                           | 11/15/2019.                      |
| 879369 AF 3          | TELEFLEX INC.....                        |  | ..                              | 11/12/2019.   | VARIOUS.....                       | .....                     | .....3,472,852  | .....3,375,000  | .....3,399,844 | .....3,396,870                          | .....                                    | .....(1,702)                              | .....                                                     | .....(1,702)                         | .....                                      | .....3,395,169                                | .....                                    | .....77,684                      | .....77,684                   | .....105,941                                         | 11/15/2027.                      |
| 87936V AA 5          | TIGO.....                                |  | C                               | 06/01/2019.   | CORPORATE ACTION.....              | .....                     | .....512,650    | .....500,000    | .....539,375   | .....512,196                            | .....                                    | .....(2,449)                              | .....                                                     | .....(2,449)                         | .....                                      | .....509,747                                  | .....                                    | .....2,903                       | .....2,903                    | .....10,500                                          | 12/13/2022.                      |
| 87938W AT 0          | TELEFONICA EMISIONES SAU.....            |  | C                               | 06/11/2019.   | GOLDMAN.....                       | .....                     | .....219,190    | .....210,000    | .....210,000   | .....210,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....210,000                                  | .....                                    | .....9,190                       | .....9,190                    | .....6,582                                           | 03/08/2027.                      |
| 88023U AG 6          | TEMPUR SEALY INTERNATIONAL INC.....      |  | ..                              | 06/14/2019.   | VARIOUS.....                       | .....                     | .....1,960,670  | .....2,000,000  | .....1,987,403 | .....1,980,071                          | .....                                    | .....987                                  | .....                                                     | .....987                             | .....                                      | .....1,981,059                                | .....                                    | .....(20,389)                    | .....(20,389)                 | .....4,125                                           | 06/15/2026.                      |
| 88031R AA 6          | TENASKA ALABAMA II PARTNERS, L.P.....    |  | ..                              | 12/30/2019.   | Paydown.....                       | .....                     | .....56,349     | .....56,372     | .....56,372    | .....56,374                             | .....                                    | .....(23)                                 | .....                                                     | .....(23)                            | .....                                      | .....56,349                                   | .....                                    | .....                            | .....0                        | .....2,158                                           | 03/30/2023.                      |
| 88033G CS 7          | TENET HEALTHCARE CORP.....               |  | ..                              | 12/10/2019.   | VARIOUS.....                       | .....                     | .....2,041,563  | .....2,000,000  | .....1,965,000 | .....1,970,371                          | .....                                    | .....4,395                                | .....                                                     | .....4,395                           | .....                                      | .....1,974,766                                | .....                                    | .....66,797                      | .....66,797                   | .....111,193                                         | 07/15/2024.                      |
| 88033G CU 2          | TENET HEALTHCARE CORP.....               |  | ..                              | 01/30/2019.   | PERSHING DIV OF DLJ SEC LNDING.... | .....                     | .....979,880    | .....1,000,000  | .....997,500   | .....997,879                            | .....                                    | .....43                                   | .....                                                     | .....43                              | .....                                      | .....997,922                                  | .....                                    | .....(18,042)                    | .....(18,042)                 | .....12,813                                          | 05/01/2025.                      |
| 880445 A* 2          | TENNESSEE FARMERS MUTUAL INS CO (INSCO)  |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....           | .....           | .....          | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | .....                                      | .....                                         | .....                                    | .....                            | .....                         | .....                                                | .....                            |
|                      |                                          |  |                                 |               |                                    |                           | .....13,622     | .....13,620     | .....7,875     | .....10,326                             | .....                                    | .....4,061                                | .....                                                     | .....4,061                           | .....                                      | .....13,622                                   | .....                                    | .....                            | .....0                        | .....                                                | 06/02/2033.                      |
| 881561 HG 2          | TMTS 046SL B3 - RMBS.....                |  | ..                              | 12/01/2019.   | Paydown.....                       | .....                     | .....79,165     | .....94,021     | .....98,328    | .....101,893                            | .....                                    | .....(1,358)                              | .....                                                     | .....(1,358)                         | .....                                      | .....79,165                                   | .....                                    | .....                            | .....0                        | .....2,082                                           | 06/25/2034.                      |

**SCHEDULE D - PART 4**

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

E14.70

| 1                    | 2                                         |  | 3                               | 4             | 5                                        | 6                         | 7               | 8               | 9               | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------------------------------------|--|---------------------------------|---------------|------------------------------------------|---------------------------|-----------------|-----------------|-----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                           |  |                                 |               |                                          |                           |                 |                 |                 |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                               |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                        | Number of Shares of Stock | Consideration   | Par Value       | Actual Cost     | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 881561 WS 9          | TMTS 059HGS M1 - RMBS.....                |  | ..                              | 12/25/2019.   | Paydown.....                             | .....                     | .....962,041    | .....962,041    | .....922,986    | .....929,148                            | .....                                    | .....4,792                                | .....                                                     | .....4,792                           | .....                                      | .....962,041                                  | .....                                    | .....                            | .....0                        | .....25,879                                          | 08/25/2035.                      |
| 881561 YE 8          | TMTS 0511 M1B - RMBS.....                 |  | ..                              | 12/26/2019.   | Paydown.....                             | .....                     | .....2,062,362  | .....1,590,833  | .....1,086,605  | .....1,399,134                          | .....                                    | .....49,296                               | .....                                                     | .....49,296                          | .....                                      | .....2,062,362                                | .....                                    | .....                            | .....0                        | .....21,550                                          | 11/25/2036.                      |
| 882508 BC 7          | TEXAS INSTRUMENTS INC.....                |  | ..                              | 11/14/2019.   | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....                     | .....398,567    | .....380,000    | .....375,603    | .....376,049                            | .....                                    | .....353                                  | .....                                                     | .....353                             | .....                                      | .....376,402                                  | .....                                    | .....22,165                      | .....22,165                   | .....11,387                                          | 11/03/2027.                      |
| 882508 BG 8          | TEXAS INSTRUMENTS INC.....                |  | ..                              | 08/30/2019.   | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....                     | .....           | .....           | .....           | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | .....                                      | .....376,402                                  | .....                                    | .....22,165                      | .....22,165                   | .....11,387                                          | 11/03/2027.                      |
| 88315F AE 1          | TMCL 172 A - ABS.....                     |  | C                               | 12/20/2019.   | Paydown.....                             | .....                     | .....140,368    | .....140,000    | .....139,565    | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....139,565                                  | .....                                    | .....804                         | .....804                      | .....                                                | 09/04/2029.                      |
| 88432M AE 4          | WINDR 171 C - CDO.....                    |  | C                               | 05/14/2019.   | VARIOUS.....                             | .....                     | .....40,968     | .....40,968     | .....39,885     | .....39,911                             | .....                                    | .....1,057                                | .....                                                     | .....1,057                           | .....                                      | .....40,968                                   | .....                                    | .....                            | .....0                        | .....789                                             | 06/20/2042.                      |
| 885220 EJ 8          | TMST 035 B2 - CMO/RMBS.....               |  | ..                              | 12/01/2019.   | Paydown.....                             | .....                     | .....15,000,000 | .....15,000,000 | .....15,000,000 | .....15,000,000                         | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....15,000,000                               | .....                                    | .....                            | .....0                        | .....413,091                                         | 04/18/2029.                      |
| 885220 HF 3          | TMST 051 B1 - CMO/RMBS.....               |  | ..                              | 12/01/2019.   | Paydown.....                             | .....                     | .....166,698    | .....166,698    | .....134,192    | .....119,629                            | .....                                    | .....47,070                               | .....                                                     | .....47,070                          | .....                                      | .....166,698                                  | .....                                    | .....                            | .....0                        | .....3,852                                           | 10/25/2043.                      |
| 88522U AH 0          | TMST 081 4A2 - CMO/RMBS.....              |  | ..                              | 12/01/2019.   | Paydown.....                             | .....                     | .....704,528    | .....704,528    | .....612,059    | .....594,989                            | .....                                    | .....109,539                              | .....                                                     | .....109,539                         | .....                                      | .....704,528                                  | .....                                    | .....                            | .....0                        | .....12,897                                          | 04/25/2045.                      |
| 88522Y AC 3          | TMST 074 3A1 - CMO/RMBS.....              |  | ..                              | 12/01/2019.   | Paydown.....                             | .....                     | .....6,976      | .....7,095      | .....1,880      | .....1,700                              | .....25,211                              | .....1,099                                | .....                                                     | .....26,310                          | .....                                      | .....6,976                                    | .....                                    | .....                            | .....0                        | .....212                                             | 04/25/2038.                      |
| 88576V AA 8          | HENDR 083 A1 - ABS.....                   |  | ..                              | 12/15/2019.   | Paydown.....                             | .....                     | .....119,566    | .....119,566    | .....117,922    | .....117,754                            | .....                                    | .....1,812                                | .....                                                     | .....1,812                           | .....                                      | .....119,566                                  | .....                                    | .....                            | .....0                        | .....2,956                                           | 09/25/2037.                      |
| 88579Y AY 7          | 3M CO.....                                |  | ..                              | 10/29/2019.   | SUMRIDGE PARTNERS LLC.....               | .....                     | .....150,868    | .....150,868    | .....176,693    | .....176,693                            | .....                                    | .....(25,824)                             | .....                                                     | .....(25,824)                        | .....                                      | .....150,868                                  | .....                                    | .....                            | .....0                        | .....6,329                                           | 06/15/2045.                      |
| 88579Y BB 6          | 3M CO.....                                |  | ..                              | 01/22/2019.   | MORGAN STANLEY CO.....                   | .....                     | .....207,440    | .....200,000    | .....198,772    | .....198,907                            | .....                                    | .....96                                   | .....                                                     | .....96                              | .....                                      | .....199,003                                  | .....                                    | .....8,437                       | .....8,437                    | .....5,974                                           | 10/15/2027.                      |
| 887315 BM 0          | HISTORIC TW INC.....                      |  | ..                              | 05/14/2019.   | CORPORATE ACTION.....                    | .....                     | .....190,908    | .....190,000    | .....189,536    | .....189,558                            | .....                                    | .....6                                    | .....                                                     | .....6                               | .....                                      | .....189,564                                  | .....                                    | .....1,345                       | .....1,345                    | .....2,213                                           | 02/14/2024.                      |
| 887317 AR 6          | TIME WARNER INC.....                      |  | ..                              | 06/06/2019.   | CORPORATE ACTION.....                    | .....                     | .....6,761,517  | .....5,465,000  | .....7,119,747  | .....6,590,903                          | .....                                    | .....(44,338)                             | .....                                                     | .....(44,338)                        | .....                                      | .....6,546,565                                | .....                                    | .....214,952                     | .....214,952                  | .....337,616                                         | 01/15/2028.                      |
| 887317 BB 0          | TIME WARNER INC.....                      |  | ..                              | 06/05/2019.   | CORPORATE ACTION.....                    | .....                     | .....631,840    | .....600,000    | .....597,276    | .....597,308                            | .....                                    | .....222                                  | .....                                                     | .....222                             | .....                                      | .....597,530                                  | .....                                    | .....34,310                      | .....34,310                   | .....11,543                                          | 12/15/2023.                      |
| 889184 AE 7          | TOLEDO HOSPITAL.....                      |  | ..                              | 06/26/2019.   | VARIOUS.....                             | .....                     | .....245,347    | .....240,000    | .....239,076    | .....239,253                            | .....                                    | .....41                                   | .....                                                     | .....41                              | .....                                      | .....239,295                                  | .....                                    | .....6,052                       | .....6,052                    | .....7,347                                           | 02/15/2027.                      |
| 89055F AA 1          | TOPBUILD CORP.....                        |  | ..                              | 03/18/2019.   | PERSHING DIV OF DLJ SEC LNDING...        | .....                     | .....3,791,342  | .....3,410,000  | .....3,675,885  | .....1,389,152                          | .....                                    | .....(34)                                 | .....                                                     | .....(34)                            | .....                                      | .....3,675,918                                | .....                                    | .....115,424                     | .....115,424                  | .....36,986                                          | 11/15/2048.                      |
| 89176E AD 2          | TPMT 181 M2 - RMBS.....                   |  | ..                              | 08/01/2019.   | SANDLER O'NEILL PARTNERS.....            | .....                     | .....98,063     | .....100,000    | .....100,000    | .....100,000                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....100,000                                  | .....                                    | .....(1,937)                     | .....(1,937)                  | .....2,172                                           | 05/01/2026.                      |
| 89357# AA 6          | TRANSAMERICA OCCIDENTAL LIFE (CASTERLIN)  |  | ..                              | 12/01/2019.   | Paydown.....                             | .....                     | .....20,100,000 | .....20,000,000 | .....19,490,625 | .....19,518,824                         | .....                                    | .....18,831                               | .....                                                     | .....18,831                          | .....                                      | .....19,537,655                               | .....                                    | .....562,345                     | .....562,345                  | .....508,333                                         | 01/25/2058.                      |
| 89359@ AA 6          | TRANSAMERICA LIFE INS CO NY (MONTGOMERY)  |  | ..                              | 09/06/2019.   | Paydown.....                             | .....                     | .....14,251     | .....14,248     | .....7,328      | .....11,059                             | .....                                    | .....3,192                                | .....                                                     | .....3,192                           | .....                                      | .....14,251                                   | .....                                    | .....                            | .....0                        | .....                                                | 05/18/2026.                      |
| 89361# AD 4          | TRANSAMERICA OCCIDENTAL LIFE INS. (DIXON) |  | ..                              | 09/09/2019.   | VARIOUS.....                             | .....                     | .....37,000     | .....37,000     | .....20,677     | .....29,437                             | .....                                    | .....7,563                                | .....                                                     | .....7,563                           | .....                                      | .....37,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 09/06/2024.                      |
| 89361# AF 9          | TRANSAMERICA OCCIDENTAL LIFE (BUCKNER) -  |  | ..                              | 11/01/2019.   | VARIOUS.....                             | .....                     | .....54,500     | .....54,500     | .....31,194     | .....51,808                             | .....                                    | .....2,692                                | .....                                                     | .....2,692                           | .....                                      | .....54,500                                   | .....                                    | .....                            | .....0                        | .....                                                | 09/09/2019.                      |
| 89361# AG 7          | TRANSAMERICA OCCIDENTAL LIFE (FRANCO)     |  | ..                              | 12/01/2019.   | Paydown.....                             | .....                     | .....75,000     | .....75,000     | .....46,843     | .....70,714                             | .....                                    | .....4,286                                | .....                                                     | .....4,286                           | .....                                      | .....75,000                                   | .....                                    | .....                            | .....0                        | .....                                                | 11/01/2019.                      |
| 89361# AK 8          | TRANSAMERICA LIFE INSURANCE (MONTALVO) -  |  | ..                              | 12/01/2019.   | Paydown.....                             | .....                     | .....3,000      | .....3,000      | .....1,213      | .....1,676                              | .....                                    | .....1,324                                | .....                                                     | .....1,324                           | .....                                      | .....3,000                                    | .....                                    | .....                            | .....0                        | .....                                                | 03/07/2028.                      |
| 89361# AL 6          | TRANSAMERICA OCCIDENTAL LIFE INS (DIXON)  |  | ..                              | 09/09/2019.   | VARIOUS.....                             | .....                     | .....12,150     | .....12,150     | .....6,358      | .....7,957                              | .....                                    | .....4,193                                | .....                                                     | .....4,193                           | .....                                      | .....12,150                                   | .....                                    | .....                            | .....0                        | .....                                                | 01/10/2031.                      |
| 89361# AM 4          | TRANSAMERICA OCCIDENTAL LIFE (MONTALVO)   |  | ..                              | 12/01/2019.   | Paydown.....                             | .....                     | .....45,500     | .....45,500     | .....27,905     | .....43,359                             | .....                                    | .....2,141                                | .....                                                     | .....2,141                           | .....                                      | .....45,500                                   | .....                                    | .....                            | .....0                        | .....                                                | 09/09/2019.                      |
| 89361# AP 7          | TRANSAMERICA OCC LIFE INS. CO.(SULLIVAN)  |  | ..                              | 12/01/2019.   | Paydown.....                             | .....                     | .....4,857      | .....4,860      | .....2,812      | .....3,561                              | .....                                    | .....1,296                                | .....                                                     | .....1,296                           | .....                                      | .....4,857                                    | .....                                    | .....                            | .....0                        | .....                                                | 01/10/2028.                      |
| 89361# AR 3          | TRANS AM OCCID LIFE INS CO (MONTALVO) -   |  | ..                              | 12/01/2019.   | Paydown.....                             | .....                     | .....14,388     | .....14,388     | .....10,287     | .....12,851                             | .....                                    | .....1,537                                | .....                                                     | .....1,537                           | .....                                      | .....14,388                                   | .....                                    | .....                            | .....0                        | .....                                                | 01/13/2022.                      |
| 89361# AU 6          | TRANSAMERICA OCC LIFE INS CO (CASTERLIN)  |  | ..                              | 12/01/2019.   | Paydown.....                             | .....                     | .....2,859      | .....2,861      | .....1,431      | .....1,822                              | .....                                    | .....1,037                                | .....                                                     | .....1,037                           | .....                                      | .....2,859                                    | .....                                    | .....                            | .....0                        | .....                                                | 01/10/2030.                      |
| 89361# AV 4          | TRANSAMERICA OCC LIFE INS CO (GUILLORY)   |  | ..                              | 12/01/2019.   | Paydown.....                             | .....                     | .....12,004     | .....12,007     | .....6,374      | .....9,148                              | .....                                    | .....2,856                                | .....                                                     | .....2,856                           | .....                                      | .....12,004                                   | .....                                    | .....                            | .....0                        | .....                                                | 05/18/2026.                      |
| 89361# AW 2          | TRANSAM OCCID LIFE INS CO (MONTALVO) - C  |  | ..                              | 12/01/2019.   | Paydown.....                             | .....                     | .....9,000      | .....9,000      | .....6,277      | .....7,536                              | .....                                    | .....1,464                                | .....                                                     | .....1,464                           | .....                                      | .....9,000                                    | .....                                    | .....                            | .....0                        | .....                                                | 12/19/2023.                      |
|                      |                                           |  |                                 |               |                                          |                           | .....4,163      | .....4,166      | .....2,129      | .....2,648                              | .....                                    | .....1,515                                | .....                                                     | .....1,515                           | .....                                      | .....4,163                                    | .....                                    | .....                            | .....0                        | .....                                                | 01/10/2030.                      |

SCHEDULE D - PART 4

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

| 1                    |    |   | 2                                        |  |             | 3 | 4 |             |              | 5                               |               |                   | 6 |  |  | 7 |                           |               | 8         |             |                                         | 9                                        |                                           |                                                           | 10                                   |                                            |                                               | Change in Book/Adjusted Carrying Value   |                                  |                               |                                                      |                                  | 16 |  |  | 17 |  |  | 18 |  |  | 19 |  |  | 20 |  |  | 21 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |    |
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| CUSIP Identification |    |   |                                          |  | Description |   |   |             |              | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser |   |  |  |   | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |    |  |  |    |  |  |    |  |  |    |  |  |    |  |  |    |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |    |
| 89361#               | AZ | 5 | TRANSAM OCCIDENTAL LIFE INS (MONTALVO) - |  |             |   |   | 12/01/2019. | Paydown..... |                                 |               |                   |   |  |  |   |                           |               |           |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |    |  |  |    |  |  |    |  |  |    |  |  |    |  |  |    |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  | </ |

SCHEDULE D - PART 4

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

| 1                    | 2                                        |  | 3                               | 4             | 5                                   | 6                         | 7             | 8          | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|------------------------------------------|--|---------------------------------|---------------|-------------------------------------|---------------------------|---------------|------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                          |  |                                 |               |                                     |                           |               |            |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                   | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 91324P DN 9          | UNITEDHEALTH GROUP INC.....              |  |                                 | 11/14/2019.   | MILLENNIUM ADVISORS LLC.....        |                           | 107,948       | 100,000    | 99,799      | 99,800                                  |                                          | 23                                        |                                                           | 23                                   |                                            | 99,823                                        |                                          | 8,125                            | 8,125                         | 3,371                                                | 12/15/2025.                      |
| 913903 AT 7          | UNIVERSAL HEALTH SERVICES INC.....       |  |                                 | 02/20/2019.   | Jefferies.....                      |                           | 1,011,250     | 1,000,000  | 1,049,400   | 1,041,594                               |                                          | (935)                                     |                                                           | (935)                                |                                            | 1,040,659                                     |                                          | (29,409)                         | (29,409)                      | 11,250                                               | 06/01/2026.                      |
| 92211M AC 7          | VDC 181 A2 - ABS.....                    |  |                                 | 12/15/2019.   | Paydown.....                        |                           | 12,500        | 12,500     | 12,543      | 12,537                                  |                                          | (37)                                      |                                                           | (37)                                 |                                            | 12,500                                        |                                          |                                  | 0                             | 276                                                  | 02/16/2043.                      |
| 92212C AA 2          | VARAGON IFN TR II - CMO.....             |  |                                 | 11/15/2019.   | VARIOUS.....                        |                           | 6,925,432     | 6,925,432  | 6,925,432   | 5,694,492                               |                                          |                                           |                                                           | 0                                    |                                            | 6,925,432                                     |                                          |                                  | 0                             | 336,055                                              | 05/01/2040.                      |
| 92212Y AA 4          | VARAGON SR NT TR II - CMO.....           |  |                                 | 10/10/2019.   | VARIOUS.....                        |                           | 55,336,236    | 55,336,236 | 55,336,236  | 51,547,306                              |                                          | 0                                         |                                                           | 0                                    |                                            | 55,336,236                                    |                                          |                                  | 0                             | 1,794,613                                            | 05/01/2040.                      |
| 922167 A# 8          | VARIABLE ANNUITY LIFE INSUR CO (ROSADO)  |  |                                 | 12/01/2019.   | Paydown.....                        |                           | 23,975        | 23,971     | 11,775      | 14,224                                  |                                          | 9,751                                     |                                                           | 9,751                                |                                            | 23,975                                        |                                          |                                  | 0                             |                                                      | 07/24/2035.                      |
| 922167 A@ 0          | VARIABLE ANNUITY LIFE INS CO (ARROWITZ). |  |                                 | 12/01/2019.   | Paydown.....                        |                           | 22,444        | 22,440     | 8,133       | 11,122                                  |                                          | 11,323                                    |                                                           | 11,323                               |                                            | 22,444                                        |                                          |                                  | 0                             |                                                      | 11/12/2042.                      |
| 922167 B# 7          | AMERICAN GENERAL ASMT CORP NY (ARROWITZ) |  |                                 | 12/01/2019.   | Paydown.....                        |                           |               |            |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                      |                                          |  |                                 |               |                                     |                           | 6,365         | 6,360      | 2,401       | 3,019                                   |                                          | 3,346                                     |                                                           | 3,346                                |                                            | 6,365                                         |                                          |                                  | 0                             |                                                      | 11/12/2042.                      |
| 922167 B* 1          | THE VARIABLE ANNUITY LIFE INSURANCE COMP |  |                                 | 02/18/2019.   | Paydown.....                        |                           |               |            |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
|                      |                                          |  |                                 |               |                                     |                           | 50,665        | 50,665     | 35,142      | 42,898                                  |                                          | 7,767                                     |                                                           | 7,767                                |                                            | 50,665                                        |                                          |                                  | 0                             |                                                      | 02/18/2022.                      |
| 922167 B@ 9          | VARIABLE ANNUITY LIFE INSUR CO (ROSADO)  |  |                                 | 12/01/2019.   | Paydown.....                        |                           | 11,335        | 11,336     | 4,450       | 5,773                                   |                                          | 5,563                                     |                                                           | 5,563                                |                                            | 11,335                                        |                                          |                                  | 0                             |                                                      | 07/24/2039.                      |
| 92331M AC 2          | VENTR 26 C - CDO.....                    |  | D                               | 06/18/2019.   | SG AMERICAS SECURITIES, LLC.....    |                           | 5,997,000     | 6,000,000  | 6,000,000   | 6,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 6,000,000                                     |                                          | (3,000)                          | (3,000)                       | 209,189                                              | 01/20/2029.                      |
| 92338B AJ 4          | VERDE 1904 D - CDO.....                  |  |                                 | 09/19/2019.   | JP MORGAN SECURITIES LLC.....       |                           | 999,500       | 1,000,000  | 1,000,000   |                                         |                                          |                                           |                                                           | 0                                    |                                            | 1,000,000                                     |                                          | (500)                            | (500)                         | 26,692                                               | 04/15/2032.                      |
| 92343V CV 4          | VERIZON COMMUNICATIONS INC.....          |  |                                 | 12/04/2019.   | BNP Paribas.....                    |                           | 341,538       | 300,000    | 279,105     | 279,554                                 |                                          | 739                                       |                                                           | 739                                  |                                            | 280,293                                       |                                          | 61,245                           | 61,245                        | 17,764                                               | 01/15/2036.                      |
| 92343V DV 3          | VERIZON COMMUNICATIONS INC.....          |  |                                 | 02/01/2019.   | GOLDMAN.....                        |                           | 11,193        | 10,000     | 10,696      | 10,679                                  |                                          | (1)                                       |                                                           | (1)                                  |                                            | 10,678                                        |                                          | 515                              | 515                           | 212                                                  | 03/16/2047.                      |
| 92343V DY 7          | VERIZON COMMUNICATIONS INC.....          |  |                                 | 01/11/2019.   | GOLDMAN.....                        |                           | 717,334       | 710,000    | 709,915     | 709,923                                 |                                          | 7                                         |                                                           | 7                                    |                                            | 709,930                                       |                                          | 7,404                            | 7,404                         | 9,681                                                | 03/16/2027.                      |
| 92343V EA 8          | VERIZON COMMUNICATIONS INC.....          |  |                                 | 12/04/2019.   | VARIOUS.....                        |                           | 675,360       | 620,000    | 621,427     | 601,342                                 |                                          | (11)                                      |                                                           | (11)                                 |                                            | 621,384                                       |                                          | 53,976                           | 53,976                        | 24,775                                               | 08/10/2033.                      |
| 92343V ER 1          | VERIZON COMMUNICATIONS INC.....          |  |                                 | 02/01/2019.   | MERRILL LYNCH PIERCE FENNER.....    |                           | 1,249,652     | 1,210,000  | 1,199,570   | 1,200,141                               |                                          | 164                                       |                                                           | 164                                  |                                            | 1,200,306                                     |                                          | 49,347                           | 49,347                        | 32,528                                               | 09/21/2028.                      |
| 92537K AB 0          | VERUS 194 A2 - CMO/RMBS.....             |  |                                 | 12/01/2019.   | Paydown.....                        |                           | 79,221        | 79,221     | 79,219      |                                         |                                          | 1                                         |                                                           | 1                                    |                                            | 79,221                                        |                                          |                                  | 0                             | 281                                                  | 10/25/2059.                      |
| 92660F AG 9          | VIDEOTRON LTD.....                       |  | C                               | 11/19/2019.   | MARKETAXESS CORPORATION.....        |                           | 543,440       | 500,000    | 521,250     | 516,584                                 |                                          | (2,547)                                   |                                                           | (2,547)                              |                                            | 514,037                                       |                                          | 29,403                           | 29,403                        | 25,083                                               | 06/15/2024.                      |
| 92660F AK 0          | VIDEOTRON LTD.....                       |  | C                               | 11/12/2019.   | CREDIT SUISSE SECURITIES (USA)..... |                           | 7,446,665     | 7,003,000  | 7,085,241   | 7,073,289                               |                                          | (5,458)                                   |                                                           | (5,458)                              |                                            | 7,067,831                                     |                                          | 378,834                          | 378,834                       | 380,640                                              | 04/15/2027.                      |
| 92857W BJ 8          | VODAFONE GROUP PLC.....                  |  | B                               | 08/21/2019.   | VARIOUS.....                        |                           | 250,195       | 240,000    | 234,398     | 234,443                                 |                                          | 303                                       |                                                           | 303                                  |                                            | 234,745                                       |                                          | 15,450                           | 15,450                        | 4,751                                                | 05/30/2025.                      |
| 92857W BK 5          | VODAFONE GROUP PLC.....                  |  | C                               | 09/26/2019.   | VARIOUS.....                        |                           | 388,573       | 390,000    | 390,728     |                                         |                                          | (7)                                       |                                                           | (7)                                  |                                            | 390,721                                       |                                          | (2,149)                          | (2,149)                       |                                                      | 05/30/2028.                      |
| 92857W BM 1          | VODAFONE GROUP PLC.....                  |  | C                               | 02/26/2019.   | VARIOUS.....                        |                           | 116,315       | 120,000    | 120,074     | 120,074                                 |                                          | 1                                         |                                                           | 1                                    |                                            | 120,075                                       |                                          | (3,760)                          | (3,760)                       | 1,190                                                | 05/30/2048.                      |
| 92857W BN 9          | VODAFONE GROUP PLC.....                  |  | C                               | 06/12/2019.   | MARKETAXESS CORPORATION.....        |                           | 3,002,919     | 3,000,000  | 3,000,000   | 3,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 3,000,000                                     |                                          | 2,919                            | 2,919                         | 72,192                                               | 01/16/2024.                      |
| 92890H AD 4          | WEA FINANCE LLC.....                     |  |                                 | 05/15/2019.   | CITIGROUP GLOBAL MARKETS, INC.....  |                           | 273,811       | 260,000    | 259,176     | 259,235                                 |                                          | 23                                        |                                                           | 23                                   |                                            | 259,259                                       |                                          | 14,553                           | 14,553                        | 8,233                                                | 09/17/2044.                      |
| 92890K AJ 4          | WFRBS 14C22 D - CMBS.....                |  |                                 | 08/02/2019.   | BARCLAYS CAPITAL INC.....           |                           | 17,866,975    | 22,195,000 | 17,527,403  | 17,527,403                              |                                          | 388,742                                   |                                                           | 388,742                              |                                            | 17,916,145                                    |                                          | (49,170)                         | (49,170)                      | 597,625                                              | 09/17/2057.                      |
| 92890P BG 8          | WFRBS 13C14 D - CMBS.....                |  |                                 | 09/06/2019.   | BARCLAYS CAPITAL INC.....           |                           | 7,237,500     | 7,500,000  | 6,232,813   | 6,813,930                               |                                          | 106,621                                   |                                                           | 106,621                              |                                            | 6,920,551                                     |                                          | 316,949                          | 316,949                       | 234,795                                              | 06/15/2046.                      |
| 92910P AA 8          | VSACO 091 CTF - ABS.....                 |  |                                 | 05/26/2019.   | Direct.....                         |                           |               |            | 185,511     | 160,338                                 |                                          | 50,996                                    |                                                           | 50,996                               |                                            |                                               |                                          |                                  | 0                             |                                                      | 09/26/2035.                      |
| 92910P AA 8          | VSACO 091 CTF - MBS.....                 |  |                                 | 12/26/2019.   | Direct.....                         |                           |               |            | 270,389     | 235,466                                 |                                          | 74,890                                    |                                                           | 74,890                               |                                            |                                               |                                          |                                  | 0                             |                                                      | 09/26/2035.                      |
| 92910X AA 1          | VCWHE 091 CTF - MBS.....                 |  |                                 | 12/18/2019.   | VARIOUS.....                        |                           | 2,508,028     |            | 4,007,908   | 3,926,885                               |                                          | (596,722)                                 | 434,629                                                   | (1,031,350)                          |                                            | 2,541,555                                     |                                          | (33,527)                         | (33,527)                      | 1,147,560                                            | 12/16/2033.                      |
| 92911M AA 4          | VCBAS 091 CTF - MBS.....                 |  |                                 | 12/25/2019.   | Direct.....                         |                           |               |            | 57,405      | 41,570                                  |                                          | 810                                       |                                                           | 810                                  |                                            |                                               |                                          |                                  | 0                             |                                                      | 02/26/2037.                      |
| 92911U AJ 3          | VOYA 162 C - CDO.....                    |  |                                 | 08/22/2019.   | Paydown.....                        |                           | 1,440,000     | 1,440,000  | 1,407,816   | 1,415,499                               |                                          | 24,501                                    |                                                           | 24,501                               |                                            | 1,440,000                                     |                                          |                                  | 0                             | 82,099                                               | 07/19/2028.                      |
| 92917J AJ 6          | VOYA 182 C1 - CDO.....                   |  |                                 | 09/12/2019.   | SG AMERICAS SECURITIES, LLC.....    |                           | 1,925,000     | 2,000,000  | 2,000,000   | 2,000,000                               |                                          |                                           |                                                           | 0                                    |                                            | 2,000,000                                     |                                          | (75,000)                         | (75,000)                      | 109,331                                              | 07/15/2031.                      |
| 92922F KY 3          | WAMU 03AR12 B2 - CMO/RMBS.....           |  |                                 | 12/01/2019.   | Paydown.....                        |                           | 51,497        | 51,497     | 44,416      |                                         |                                          | 97                                        |                                                           | 97                                   |                                            | 51,497                                        |                                          |                                  | 0                             | 748                                                  | 02/25/2034.                      |
| 92926S AD 8          | WMHE 07HE2 2A3 - RMBS.....               |  |                                 | 12/26/2019.   | Paydown.....                        |                           | 70,931        | 70,931     | 36,574      |                                         |                                          | 239                                       |                                                           | 239                                  |                                            | 70,931                                        |                                          |                                  | 0                             | 571                                                  | 04/25/2037.                      |
| 92927B AB 8          | WAMU 07OA6 11B - CMO/RMBS.....           |  |                                 | 12/01/2019.   | Paydown.....                        |                           | 273,516       | 1,326,951  | 370,717     | 263,431                                 |                                          | (2,151)                                   |                                                           | (2,151)                              |                                            | 273,516                                       |                                          |                                  | 0                             | 12,300                                               | 07/25/2047.                      |
| 92928Q AE 8          | WEA FINANCE LLC.....                     |  |                                 | 09/23/2019.   | VARIOUS.....                        |                           | 185,012       | 170,000    | 169,463     | 169,475                                 |                                          | 39                                        |                                                           | 39                                   |                                            | 169,514                                       |                                          | 15,498                           | 15,498                        | 6,720                                                | 09/20/2028.                      |
| 92939H AJ 4          | WFRBS 14C23 D - CMBS.....                |  | C                               | 08/26/2019.   | BARCLAYS CAPITAL INC.....           |                           | 18,737,507    | 19,569,198 | 17,746,222  | 18,339,691                              |                                          | 121,186                                   |                                                           | 121,186                              |                                            | 18,460,877                                    |                                          | 276,630                          | 276,630                       | 589,040                                              | 10/17/2057.                      |
| 931427 AQ 1          | WALGREENS BOOTS ALLIANCE INC.....        |  |                                 | 11/15/2019.   | MILLENNIUM ADVISORS LLC.....        |                           | 1,910,659     | 1,900,000  | 1,851,887   | 1,860,713                               |                                          | 4,169                                     |                                                           | 4,169                                |                                            | 1,864,882                                     |                                          | 45,777                           | 45,777                        | 63,365                                               | 06/01/2026.                      |
| 933634 AJ 6          | WAMU 07HY3 4A1 - CMO/RMBS.....           |  |                                 | 12/01/2019.   | Paydown.....                        |                           | 631,622       | 665,976    | 485,242     | 448,360                                 |                                          | 183,262                                   |                                                           | 183,262                              |                                            | 631,622                                       |                                          |                                  | 0                             | 13,977                                               | 08/25/2036.                      |

SCHEDULE D - PART 4

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

| 1                    | 2                                |  | 3                               | 4             | 5                                            | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|----------------------------------|--|---------------------------------|---------------|----------------------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                  |  |                                 |               |                                              |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                      |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                            | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 93363E AA 3          | WAMU 06AR10 1A1 - CMO/RMBS.....  |  |                                 | 12/01/2019.   | Paydown.....                                 | .....                     | 462,354       | 499,592   | 359,706     | 335,224                                 | .....                                    | .....                                     | 14,378                                                    | .....                                | 14,378                                     | 462,354                                       | .....                                    | .....                            | .....0                        | 9,818                                                | 09/25/2036.                      |
| 93363X AC 7          | WMHE 07HE4 2A2 - RMBS.....       |  |                                 | 12/26/2019.   | Paydown.....                                 | .....                     | 208,847       | 208,847   | 128,303     | 131,839                                 | .....                                    | .....                                     | 1,860                                                     | .....                                | 1,860                                      | 208,847                                       | .....                                    | .....                            | .....0                        | 2,460                                                | 06/25/2037.                      |
| 93363X AD 5          | WMHE 07HE4 2A3 - RMBS.....       |  |                                 | 12/26/2019.   | Paydown.....                                 | .....                     | 68,694        | 68,694    | 43,535      | 44,733                                  | .....                                    | .....                                     | 607                                                       | .....                                | 607                                        | 68,694                                        | .....                                    | .....                            | .....0                        | 822                                                  | 06/25/2037.                      |
| 93364C AB 4          | WAMU 07OA4 1AB - CMO/RMBS.....   |  |                                 | 12/01/2019.   | Paydown.....                                 | .....                     | 365,787       | 1,059,962 | 496,297     | .....                                   | .....                                    | (282)                                     | 3,538                                                     | (3,821)                              | .....                                      | 372,344                                       | .....                                    | (6,557)                          | (6,557)                       | 9,385                                                | 05/25/2047.                      |
| 93364F AA 9          | WAMU 07HY7 1A1 - CMO/RMBS.....   |  |                                 | 12/01/2019.   | Paydown.....                                 | .....                     | 503,306       | 508,138   | 350,615     | 260,912                                 | .....                                    | .....                                     | 7,898                                                     | .....                                | 7,898                                      | 503,306                                       | .....                                    | .....                            | .....0                        | 9,354                                                | 07/25/2037.                      |
| 939336 2J 1          | WMALT 051 1A6 - CMO/RMBS.....    |  |                                 | 12/01/2019.   | Paydown.....                                 | .....                     | 8,945         | 109,072   | 66,992      | 4,596                                   | 24,436                                   | (39,460)                                  | .....                                                     | (15,024)                             | .....                                      | 8,945                                         | .....                                    | .....                            | .....0                        | 41,589                                               | 03/25/2035.                      |
| 93934F AD 4          | WMALT 055 CB4 - CMO/RMBS.....    |  |                                 | 12/01/2019.   | Paydown.....                                 | .....                     | 353,712       | 375,441   | 359,269     | 359,269                                 | .....                                    | .....                                     | (495)                                                     | .....                                | (495)                                      | 353,712                                       | .....                                    | .....                            | .....0                        | 10,917                                               | 07/25/2035.                      |
| 93934F NT 5          | WMALT 063 4CB - CMO/RMBS.....    |  |                                 | 12/01/2019.   | Paydown.....                                 | .....                     | 56,137        | 82,559    | 57,585      | 45,552                                  | .....                                    | .....                                     | 246                                                       | .....                                | 246                                        | 56,137                                        | .....                                    | .....                            | .....0                        | 3,555                                                | 03/25/2036.                      |
| 93934N AJ 4          | WMALT 065A 1A9 - CMO/RMBS.....   |  |                                 | 12/01/2019.   | Paydown.....                                 | .....                     | 267,921       | 327,956   | 229,569     | 220,781                                 | .....                                    | .....                                     | (3,576)                                                   | .....                                | (3,576)                                    | 267,921                                       | .....                                    | .....                            | .....0                        | 11,830                                               | 07/25/2036.                      |
| 93935F AB 7          | WMALT 06AR6 1AB - CMO/RMBS.....  |  |                                 | 12/25/2019.   | Paydown.....                                 | .....                     | 29,517        | 358,029   | 181,409     | 243,210                                 | 221,754                                  | 10,260                                    | 256,361                                                   | (24,347)                             | .....                                      | 29,517                                        | .....                                    | .....                            | .....0                        | 5,634                                                | 07/25/2046.                      |
| 93935K AC 4          | WMABS 07HE1 2A2 - RMBS.....      |  |                                 | 12/26/2019.   | Paydown.....                                 | .....                     | 362,709       | 362,709   | 173,561     | 170,672                                 | .....                                    | .....                                     | 327                                                       | .....                                | 327                                        | 362,709                                       | .....                                    | .....                            | .....0                        | 4,672                                                | 11/25/2036.                      |
| 93936F AA 8          | WMALT 07OC1 A1 - RMBS.....       |  |                                 | 12/25/2019.   | Paydown.....                                 | .....                     | 97,992        | 109,314   | 33,887      | 33,245                                  | .....                                    | .....                                     | 4,244                                                     | .....                                | 4,244                                      | 97,992                                        | .....                                    | .....                            | .....0                        | 1,528                                                | 05/26/2037.                      |
| 93936H AA 4          | WMALT 072 1A1 - CMO/RMBS.....    |  |                                 | 12/01/2019.   | Paydown.....                                 | .....                     | 10,992        | 40,892    | 20,198      | 20,198                                  | .....                                    | .....                                     | (877)                                                     | .....                                | (877)                                      | 10,992                                        | .....                                    | .....                            | .....0                        | 1,647                                                | 04/25/2037.                      |
| 93936N AA 1          | WMALT 074 1A1 - CMO/RMBS.....    |  |                                 | 12/01/2019.   | Paydown.....                                 | .....                     | 447,199       | 456,109   | 365,458     | 334,457                                 | .....                                    | .....                                     | 5,956                                                     | .....                                | 5,956                                      | 447,199                                       | .....                                    | .....                            | .....0                        | 14,005                                               | 06/25/2037.                      |
| 93936P AF 5          | WMALT 075 A6 - CMO/RMBS.....     |  |                                 | 12/01/2019.   | Paydown.....                                 | .....                     | 15,888        | 20,916    | 12,380      | 10,673                                  | .....                                    | .....                                     | 479                                                       | .....                                | 479                                        | 15,888                                        | .....                                    | .....                            | .....0                        | 696                                                  | 06/25/2037.                      |
| 939648 AE 1          | WASHINGTON PRIME GROUP LP.....   |  |                                 | 04/17/2019.   | MERRILL LYNCH PIERCE FENNER.....             | .....                     | 355,025       | 380,000   | 374,175     | 375,160                                 | .....                                    | .....                                     | 8,033                                                     | .....                                | 8,033                                      | 383,192                                       | .....                                    | (28,167)                         | (28,167)                      | 14,657                                               | 08/15/2024.                      |
| 94106L AG 4          | WASTE MANAGEMENT INC.....        |  |                                 | 05/23/2019.   | CORPORATE ACTION.....                        | .....                     | 133,235       | 100,000   | 102,169     | 101,892                                 | .....                                    | .....                                     | (38)                                                      | .....                                | (38)                                       | 101,854                                       | .....                                    | 31,381                           | 31,381                        | 3,851                                                | 05/15/2029.                      |
| 94106L AN 9          | WASTE MANAGEMENT INC.....        |  |                                 | 05/23/2019.   | CORPORATE ACTION.....                        | .....                     | 503,353       | 350,000   | 500,436     | 466,044                                 | .....                                    | .....                                     | (2,511)                                                   | .....                                | (2,511)                                    | 463,533                                       | .....                                    | 39,820                           | 39,820                        | 14,165                                               | 05/15/2032.                      |
| 94107J AA 1          | WASTE PRO USA INC.....           |  |                                 | 11/13/2019.   | WELLS FARGO SECURITIES LLC.....              | .....                     | 2,603,125     | 2,500,000 | 2,509,375   | 2,508,292                               | .....                                    | .....                                     | (765)                                                     | .....                                | (765)                                      | 2,507,527                                     | .....                                    | 95,598                           | 95,598                        | 171,875                                              | 02/15/2026.                      |
| 94354K AA 8          | WAAV 191 A - ABS.....            |  |                                 | 12/15/2019.   | Paydown.....                                 | .....                     | 26,850        | 26,850    | 26,849      | .....                                   | .....                                    | .....                                     | 1                                                         | .....                                | 1                                          | 26,850                                        | .....                                    | .....                            | .....0                        | 94                                                   | 09/15/2044.                      |
| 948214 AW 1          | WPARK 1R CR - CDO.....           |  | C                               | 12/11/2019.   | CITIGROUP GLOBAL MARKETS, INC.....           | .....                     | 1,910,000     | 2,000,000 | 2,000,000   | 2,000,000                               | .....                                    | .....                                     | .....                                                     | .....                                | 0                                          | 2,000,000                                     | .....                                    | (90,000)                         | (90,000)                      | 120,768                                              | 07/22/2030.                      |
| 94949L AN 0          | WELF 162R A2R - CDO.....         |  | C                               | 06/25/2019.   | Morgan Stanley & Co. LLC.....                | .....                     | 991,500       | 1,000,000 | 1,000,000   | 1,000,000                               | .....                                    | .....                                     | .....                                                     | .....                                | 0                                          | 1,000,000                                     | .....                                    | (8,500)                          | (8,500)                       | 26,936                                               | 10/20/2028.                      |
| 94949L AS 9          | WELF 162R CR - CDO.....          |  | C                               | 07/29/2019.   | BNP PARIBAS, S.A.....                        | .....                     | 1,980,000     | 2,000,000 | 2,000,000   | 2,000,000                               | .....                                    | .....                                     | .....                                                     | .....                                | 0                                          | 2,000,000                                     | .....                                    | (20,000)                         | (20,000)                      | 81,763                                               | 10/20/2028.                      |
| 949746 SR 3          | WELLS FARGO & CO.....            |  |                                 | 07/18/2019.   | CITIGROUP GLOBAL MARKETS INC.....            | .....                     | 1,413,037     | 1,387,782 | 1,578,653   | 1,396,530                               | .....                                    | .....                                     | (435)                                                     | .....                                | (435)                                      | 1,396,095                                     | 6,937                                    | 10,005                           | 16,942                        | 30,043                                               | 04/27/2022.                      |
| 94974B FJ 4          | WELLS FARGO & CO.....            |  |                                 | 11/14/2019.   | US BANCORP INVESTMENTS INC.....              | .....                     | 61,999        | 60,000    | 57,808      | 58,967                                  | .....                                    | .....                                     | 207                                                       | .....                                | 207                                        | 59,174                                        | .....                                    | 2,825                            | 2,825                         | 2,599                                                | 02/13/2023.                      |
| 94974B FN 5          | WELLS FARGO & CO.....            |  |                                 | 11/14/2019.   | MERRILL LYNCH PIERCE FENNER & SMITH INC..... | .....                     | 275,639       | 260,000   | 260,012     | 260,284                                 | .....                                    | .....                                     | (42)                                                      | .....                                | (42)                                       | 260,243                                       | .....                                    | 15,396                           | 15,396                        | 13,406                                               | 08/15/2023.                      |
| 94974B FY 1          | WELLS FARGO & CO.....            |  |                                 | 07/12/2019.   | WELLS FARGO SECURITIES LLC.....              | .....                     | 157,706       | 150,000   | 156,182     | 154,312                                 | .....                                    | .....                                     | (274)                                                     | .....                                | (274)                                      | 154,037                                       | .....                                    | 3,668                            | 3,668                         | 3,810                                                | 06/03/2026.                      |
| 94974B GT 1          | WELLS FARGO & CO.....            |  |                                 | 02/04/2019.   | WELLS FARGO SECURITIES LLC.....              | .....                     | 221,380       | 230,000   | 232,915     | 232,813                                 | .....                                    | .....                                     | (4)                                                       | .....                                | (4)                                        | 232,809                                       | .....                                    | (11,429)                         | (11,429)                      | 1,462                                                | 06/14/2046.                      |
| 949773 AF 2          | WFMBS 076 A6 - CMO/RMBS.....     |  |                                 | 10/01/2019.   | Paydown.....                                 | .....                     | 639,986       | 657,086   | 626,696     | 539,833                                 | .....                                    | .....                                     | 100,153                                                   | .....                                | 100,153                                    | 639,986                                       | .....                                    | .....                            | .....0                        | 26,538                                               | 05/25/2037.                      |
| 94979Y AP 0          | WFMBS 03O 111 - CMO/RMBS.....    |  |                                 | 11/25/2019.   | Paydown.....                                 | .....                     | 80,435        | 80,435    | 75,308      | 75,980                                  | .....                                    | .....                                     | 4,455                                                     | .....                                | 4,455                                      | 80,435                                        | .....                                    | .....                            | .....0                        | 3,314                                                | 01/25/2034.                      |
| 949812 AA 9          | WFMBS 04i 1A1 - CMO/RMBS.....    |  |                                 | 10/25/2019.   | Paydown.....                                 | .....                     | 102,530       | 102,530   | 100,342     | 100,342                                 | .....                                    | .....                                     | 2,188                                                     | .....                                | 2,188                                      | 102,530                                       | .....                                    | .....                            | .....0                        | 3,996                                                | 07/25/2034.                      |
| 94981Q AD 0          | WFMBS 05AR16 2A1 - CMO/RMBS..... |  |                                 | 11/25/2019.   | Paydown.....                                 | .....                     | 356,193       | 356,193   | 240,430     | 255,293                                 | .....                                    | .....                                     | 100,900                                                   | .....                                | 100,900                                    | 356,193                                       | .....                                    | .....                            | .....0                        | 13,027                                               | 02/27/2034.                      |
| 94981Q AQ 1          | WFMBS 05AR16 4A8 - CMO/RMBS..... |  |                                 | 11/25/2019.   | Paydown.....                                 | .....                     | 3,925,000     | 3,925,000 | 3,090,938   | 3,524,640                               | .....                                    | .....                                     | 400,360                                                   | .....                                | 400,360                                    | 3,925,000                                     | .....                                    | .....                            | .....0                        | 164,614                                              | 10/25/2035.                      |
| 94981S AE 4          | WFMBS 0516 A2 - CMO/RMBS.....    |  |                                 | 11/25/2019.   | Paydown.....                                 | .....                     | 226,909       | 226,909   | 181,527     | 183,397                                 | .....                                    | .....                                     | 43,512                                                    | .....                                | 43,512                                     | 226,909                                       | .....                                    | .....                            | .....0                        | 9,521                                                | 11/26/2035.                      |
| 94982A AK 8          | WFMBS 04Y 3A3 - CMO/RMBS.....    |  |                                 | 10/25/2019.   | Paydown.....                                 | .....                     | 1,470,913     | 1,470,913 | 1,401,044   | 1,416,816                               | .....                                    | .....                                     | 54,096                                                    | .....                                | 54,096                                     | 1,470,913                                     | .....                                    | .....                            | .....0                        | 51,182                                               | 11/25/2034.                      |
| 94982F AT 8          | WFMBS 052 1B2 - CMO/RMBS.....    |  |                                 | 11/01/2019.   | Paydown.....                                 | .....                     | .....         | 213,342   | 26,768      | 15,370                                  | 408,332                                  | 10,717                                    | 434,418                                                   | (15,370)                             | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....                                                | 04/25/2035.                      |
| 949832 AW 9          | WFMBS 0514 2B1 - CMO/RMBS.....   |  |                                 | 12/01/2019.   | Paydown.....                                 | .....                     | 17,336        | 195,795   | 35,243      | 26,700                                  | .....                                    | .....                                     | (9,363)                                                   | .....                                | (9,363)                                    | 17,336                                        | .....                                    | .....                            | .....0                        | 147,010                                              | 12/25/2035.                      |
| 949837 AE 8          | WFMBS 0710 1A5 - CMO/RMBS.....   |  |                                 | 11/25/2019.   | Paydown.....                                 | .....                     | 763,185       | 827,101   | 749,560     | 672,578                                 | .....                                    | .....                                     | 90,607                                                    | .....                                | 90,607                                     | 763,185                                       | .....                                    | .....                            | .....0                        | 39,391                                               | 07/25/2037.                      |
| 949837 AT 5          | WFMBS 0710 118 - CMO/RMBS.....   |  |                                 | 11/25/2019.   | Paydown.....                                 | .....                     | 1,148,657     | 1,244,855 | 1,208,287   | 1,005,690                               | .....                                    | .....                                     | 142,966                                                   | .....                                | 142,966                                    | 1,148,657                                     | .....                                    | .....                            | .....0                        | 59,287                                               | 07/25/2037.                      |
| 949837 CF 3          | WFMBS 0710 212 - CMO/RMBS.....   |  |                                 | 12/01/2019.   | Paydown.....                                 | .....                     | 236,322       | 261,017   | 182,712     | 143,730                                 | .....                                    | .....                                     | 92,592                                                    | .....                                | 92,592                                     | 236,322                                       | .....                                    | .....                            | .....0                        | 13,582                                               | 07/25/2037.                      |



SCHEDULE D - PART 4

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

| 1                    | 2           |   | 3                               | 4                | 5                               | 6                            | 7             | 8          | 9           | 10                                            | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                                  | 21                                        |
|----------------------|-------------|---|---------------------------------|------------------|---------------------------------|------------------------------|---------------|------------|-------------|-----------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                      |             |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser               | Number of<br>Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | 11                                                | 12                                                 | 13                                                                        | 14                                         | 15                                                  | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| CUSIP Identification | Description |   |                                 |                  |                                 |                              |               |            |             |                                               | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| 94983B               | AT          | 6 |                                 | 11/25/2019.      | Paydown.....                    |                              | 1,066,483     | 1,133,454  | 861,425     | 807,378                                       |                                                   | 259,105                                            |                                                                           | 259,105                                    |                                                     | 1,066,483                                           |                                                   |                                        | 0                                   | 49,165                                                              | 04/25/2036.                               |
| 94983H               | AA          | 4 |                                 | 11/25/2019.      | Paydown.....                    |                              | 2,792,427     | 2,792,427  | 2,833,314   | 2,833,314                                     |                                                   | (40,887)                                           |                                                                           | (40,887)                                   |                                                     | 2,792,427                                           |                                                   |                                        | 0                                   | 131,254                                                             | 11/25/2035.                               |
| 94983L               | BB          | 2 |                                 | 11/25/2019.      | Paydown.....                    |                              | 1,872,048     | 1,897,989  | 1,870,098   | 1,870,098                                     |                                                   | 1,950                                              |                                                                           | 1,950                                      |                                                     | 1,872,048                                           |                                                   |                                        | 0                                   | 93,396                                                              | 03/25/2036.                               |
| 94983S               | AL          | 6 |                                 | 11/01/2019.      | Paydown.....                    |                              | 1,283,394     | 1,403,392  | 1,417,426   | 1,330,020                                     |                                                   | (46,626)                                           |                                                                           | (46,626)                                   |                                                     | 1,283,394                                           |                                                   |                                        | 0                                   | 59,434                                                              | 07/25/2036.                               |
| 94983T               | AM          | 2 |                                 | 12/01/2019.      | Paydown.....                    |                              | 121,478       | 211,379    | 131,139     | 131,139                                       |                                                   | (9,662)                                            |                                                                           | (9,662)                                    |                                                     | 121,478                                             |                                                   |                                        | 0                                   | 8,177                                                               | 03/25/2036.                               |
| 94984C               | AF          | 3 |                                 | 12/01/2019.      | Paydown.....                    |                              | 243,246       | 269,528    | 233,816     | 220,971                                       |                                                   | 22,275                                             |                                                                           | 22,275                                     |                                                     | 243,246                                             |                                                   |                                        | 0                                   | 6,359                                                               | 08/25/2036.                               |
| 94984F               | AC          | 3 |                                 | 10/01/2019.      | Paydown.....                    |                              | 654,617       | 695,929    | 634,165     | 567,474                                       |                                                   | 87,143                                             |                                                                           | 87,143                                     |                                                     | 654,617                                             |                                                   |                                        | 0                                   | 29,024                                                              | 09/25/2036.                               |
| 94984R               | AA          | 1 |                                 | 09/26/2019.      | Paydown.....                    |                              | 780,391       | 824,794    | 761,388     | 670,063                                       |                                                   | 110,328                                            |                                                                           | 110,328                                    |                                                     | 780,391                                             |                                                   |                                        | 0                                   | 34,235                                                              | 11/25/2036.                               |
| 94984T               | AG          | 4 |                                 | 12/01/2019.      | Paydown.....                    |                              | 260,032       | 297,463    | 217,148     | 177,161                                       |                                                   | 5,904                                              |                                                                           | 5,904                                      |                                                     | 260,032                                             |                                                   |                                        | 0                                   | 8,328                                                               | 03/25/2037.                               |
| 94984T               | AH          | 2 |                                 | 12/25/2019.      | Paydown.....                    |                              | 169,179       | 193,532    | 83,461      | 69,372                                        |                                                   | 7,983                                              |                                                                           | 7,983                                      |                                                     | 169,179                                             |                                                   |                                        | 0                                   | 2,753                                                               | 03/25/2037.                               |
| 94984X               | AA          | 8 |                                 | 09/26/2019.      | Paydown.....                    |                              | 897,198       | 956,741    | 856,283     | 734,937                                       |                                                   | 162,261                                            |                                                                           | 162,261                                    |                                                     | 897,198                                             |                                                   |                                        | 0                                   | 40,090                                                              | 03/25/2037.                               |
| 94984X               | AN          | 0 |                                 | 09/26/2019.      | Paydown.....                    |                              | 2,048,396     | 2,184,340  | 2,015,054   | 1,745,331                                     |                                                   | 303,065                                            |                                                                           | 303,065                                    |                                                     | 2,048,396                                           |                                                   |                                        | 0                                   | 91,531                                                              | 03/25/2037.                               |
| 94985F               | AA          | 6 |                                 | 12/01/2019.      | Paydown.....                    |                              | 800,039       | 845,502    | 695,203     | 627,731                                       |                                                   | 12,593                                             |                                                                           | 12,593                                     |                                                     | 800,039                                             |                                                   |                                        | 0                                   | 24,764                                                              | 06/25/2037.                               |
| 94985G               | AH          | 9 |                                 | 12/01/2019.      | Paydown.....                    |                              | 604,581       | 704,240    | 614,449     | 536,184                                       |                                                   | 6,109                                              |                                                                           | 6,109                                      |                                                     | 604,581                                             |                                                   |                                        | 0                                   | 22,373                                                              | 07/25/2037.                               |
| 94985J               | AK          | 6 |                                 | 12/01/2019.      | Paydown.....                    |                              | 189,808       | 208,123    | 180,156     | 162,693                                       |                                                   | 3,127                                              |                                                                           | 3,127                                      |                                                     | 189,808                                             |                                                   |                                        | 0                                   | 7,086                                                               | 06/25/2037.                               |
| 94985J               | BM          | 1 |                                 | 12/01/2019.      | Paydown.....                    |                              | 253,198       | 277,630    | 266,367     | 220,596                                       |                                                   | 2,939                                              |                                                                           | 2,939                                      |                                                     | 253,198                                             |                                                   |                                        | 0                                   | 9,469                                                               | 06/25/2037.                               |
| 94985J               | CA          | 6 |                                 | 12/01/2019.      | Paydown.....                    |                              | 273,978       | 300,415    | 268,872     | 240,967                                       |                                                   | 3,886                                              |                                                                           | 3,886                                      |                                                     | 273,978                                             |                                                   |                                        | 0                                   | 10,229                                                              | 06/25/2037.                               |
| 94985R               | AQ          | 5 |                                 | 09/26/2019.      | Paydown.....                    |                              | 1,901,771     | 2,029,717  | 1,825,075   | 1,825,075                                     |                                                   | 76,696                                             |                                                                           | 76,696                                     |                                                     | 1,901,771                                           |                                                   |                                        | 0                                   | 81,388                                                              | 04/27/2037.                               |
| 94985T               | AK          | 4 |                                 | 09/26/2019.      | Paydown.....                    |                              | 1,984,502     | 2,021,717  | 1,885,686   | 1,585,289                                     |                                                   | 399,213                                            |                                                                           | 399,213                                    |                                                     | 1,984,502                                           |                                                   |                                        | 0                                   | 80,541                                                              | 04/25/2037.                               |
| 94985W               | DT          | 5 |                                 | 10/25/2019.      | Paydown.....                    |                              | 16,721        | 17,556     | 15,889      | 13,617                                        |                                                   | 3,104                                              |                                                                           | 3,104                                      |                                                     | 16,721                                              |                                                   |                                        | 0                                   | 800                                                                 | 08/25/2037.                               |
| 94986A               | AB          | 4 |                                 | 09/26/2019.      | Paydown.....                    |                              | 925,599       | 964,012    | 873,636     | 776,458                                       |                                                   | 149,141                                            |                                                                           | 149,141                                    |                                                     | 925,599                                             |                                                   |                                        | 0                                   | 40,319                                                              | 07/25/2037.                               |
| 94986A               | AX          | 6 |                                 | 09/25/2019.      | Paydown.....                    |                              | 1,598,972     | 1,665,330  | 1,582,018   | 1,582,018                                     |                                                   | 16,954                                             |                                                                           | 16,954                                     |                                                     | 1,598,972                                           |                                                   |                                        | 0                                   | 69,652                                                              | 07/25/2037.                               |
| 94986X               | AF          | 5 |                                 | 12/30/2019.      | Paydown.....                    |                              | 1,129,708     | 1,129,708  | 1,059,102   | 1,123,617                                     |                                                   | 6,091                                              |                                                                           | 6,091                                      |                                                     | 1,129,708                                           |                                                   |                                        | 0                                   | 32,946                                                              | 04/27/2035.                               |
| 94988J               | 5R          | 4 |                                 | 08/08/2019.      | WELLS FARGO SECURITIES.....     |                              | 4,197,760     | 4,000,000  | 3,993,480   | 3,993,938                                     |                                                   | 850                                                |                                                                           | 850                                        |                                                     | 3,994,788                                           |                                                   | 202,972                                | 202,972                             | 141,211                                                             | 08/14/2023.                               |
| 94988Q               | AU          | 5 |                                 | 12/09/2019.      | BARCLAYS CAPITAL INC.....       |                              | 8,075,000     | 10,000,000 | 9,067,775   | 9,469,551                                     |                                                   | 100,090                                            |                                                                           | 100,090                                    |                                                     | 9,569,641                                           | (1,494,641)                                       | (1,494,641)                            | 446,460                             | 7/17/2046.                                                          |                                           |
| 949922               | AA          | 6 |                                 | 12/01/2019.      | Paydown.....                    |                              | 281,975       | 310,647    | 283,077     | 240,408                                       |                                                   | 4,733                                              |                                                                           | 4,733                                      |                                                     | 281,975                                             |                                                   |                                        | 0                                   | 9,200                                                               | 11/25/2037.                               |
| 95058X               | AB          | 4 |                                 | 06/26/2019.      | Paydown.....                    |                              | 3,289,500     | 3,289,500  | 3,289,500   | 3,289,500                                     |                                                   |                                                    |                                                                           | 0                                          |                                                     | 3,289,500                                           |                                                   |                                        | 0                                   | 71,099                                                              | 06/15/2045.                               |
| 95058X               | AC          | 2 |                                 | 12/15/2019.      | Paydown.....                    |                              | 20,000        | 20,000     | 19,812      | 19,720                                        |                                                   | 280                                                |                                                                           | 280                                        |                                                     | 20,000                                              |                                                   |                                        | 0                                   | 562                                                                 | 06/15/2045.                               |
| 95168W               | AU          | 1 |                                 | 07/15/2019.      | RBC CAPITAL MARKETS.....        |                              | 1,243,750     | 1,250,000  | 1,250,000   | 1,250,000                                     |                                                   |                                                    |                                                                           | 0                                          |                                                     | 1,250,000                                           |                                                   | (6,250)                                | (6,250)                             | 37,995                                                              | 01/16/2027.                               |
| 95753T               | AD          | 7 | C                               | 06/06/2019.      | WSTCT 1 D - CDO.....            |                              | 1,400,000     | 1,400,000  | 1,385,128   | 1,388,821                                     |                                                   | 11,179                                             |                                                                           | 11,179                                     |                                                     | 1,400,000                                           |                                                   |                                        | 0                                   | 61,433                                                              | 07/20/2028.                               |
| 95873*               | AH          | 7 |                                 | 11/01/2019.      | Paydown.....                    |                              | 35,000        | 35,000     | 17,981      | 27,466                                        |                                                   | 7,534                                              |                                                                           | 7,534                                      |                                                     | 35,000                                              |                                                   |                                        | 0                                   |                                                                     | 11/19/2024.                               |
| 95873*               | AJ          | 3 |                                 | 12/01/2019.      | Paydown.....                    |                              | 5,997         | 5,994      | 3,155       | 4,179                                         |                                                   | 1,818                                              |                                                                           | 1,818                                      |                                                     | 5,997                                               |                                                   |                                        | 0                                   |                                                                     | 06/22/2029.                               |
| 960386               | AN          | 0 |                                 | 02/13/2019.      | GOLDMAN.....                    |                              | 58,970        | 60,000     | 59,883      | 59,889                                        |                                                   | 418                                                |                                                                           | 418                                        |                                                     | 60,306                                              |                                                   | (1,337)                                | (1,337)                             | 1,044                                                               | 03/15/2024.                               |
| 96221Q               | AM          | 5 |                                 | 08/21/2019.      | BARCLAYS CAPITAL INC.....       |                              | 10,112,500    | 10,000,000 | 9,594,531   | 9,777,038                                     |                                                   | 30,429                                             |                                                                           | 30,429                                     |                                                     | 9,807,467                                           |                                                   | 305,033                                | 305,033                             | 346,633                                                             | 12/17/2046.                               |
| 970631               | AA          | 5 |                                 | 12/15/2019.      | Paydown.....                    |                              | 815,190       | 815,190    | 813,421     | 813,637                                       |                                                   | 1,553                                              |                                                                           | 1,553                                      |                                                     | 815,190                                             |                                                   |                                        | 0                                   | 26,418                                                              | 09/15/2037.                               |
| 97068L               | AA          | 6 |                                 | 07/11/2019.      | RAYMOND JAMES & ASSOCIATES..... |                              | 140,724       | 120,000    | 120,000     | 120,000                                       |                                                   |                                                    |                                                                           | 0                                          |                                                     | 120,000                                             |                                                   | 20,724                                 | 20,724                              | 4,171                                                               | 09/01/2048.                               |
| 97988A               | AC          | 3 | C                               | 06/27/2019.      | CROSS TRADE.....                |                              | 997,700       | 1,000,000  | 1,000,000   | 1,000,000                                     |                                                   |                                                    |                                                                           | 0                                          |                                                     | 1,000,000                                           |                                                   | (2,300)                                | (2,300)                             | 32,917                                                              | 10/18/2029.                               |
| 97988A               | AE          | 9 | C                               | 06/27/2019.      | WELLS FARGO SECURITIES LLC..... |                              | 994,011       | 1,000,000  | 1,000,000   | 1,000,000                                     |                                                   |                                                    |                                                                           | 0                                          |                                                     | 1,000,000                                           |                                                   | (5,989)                                | (5,989)                             | 34,544                                                              | 10/18/2029.                               |
| 984582               | AA          | 4 |                                 | 12/26/2019.      | Paydown.....                    |                              | 411           | 411        | 174         | 174                                           |                                                   | (4)                                                |                                                                           | (4)                                        |                                                     | 411                                                 |                                                   |                                        | 0                                   | 7                                                                   | 06/25/2037.                               |
| 98462Y               | AB          | 6 | C                               | 08/12/2019.      | VARIOUS.....                    |                              | 1,943,707     | 1,780,000  | 1,765,414   | 1,768,807                                     |                                                   | 1,115                                              |                                                                           | 1,115                                      |                                                     | 1,769,922                                           |                                                   | 173,785                                | 173,785                             | 94,718                                                              | 07/15/2024.                               |

SCHEDULE D - PART 4

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

E14.75

| 1                    | 2                                        |  |  | 3                               | 4                | 5                                   | 6                            | 7             | 8         | 9           | 10                                            | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                                  | 21                                        |
|----------------------|------------------------------------------|--|--|---------------------------------|------------------|-------------------------------------|------------------------------|---------------|-----------|-------------|-----------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                      |                                          |  |  |                                 |                  |                                     |                              |               |           |             |                                               | 11                                                | 12                                                 | 13                                                                        | 14                                         | 15                                                  |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP Identification | Description                              |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser                   | Number of<br>Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 98875P AC 4          | ZAIS9 9 SUB - CDO.....                   |  |  | C                               | 03/26/2019.      | GOLDMAN.....                        |                              | 171,000       | 200,000   | 202,000     | 190,000                                       | 22,418                                            | (31,143)                                           |                                                                           | (8,725)                                    |                                                     | 181,275                                             |                                                   | (10,275)                               | (10,275)                            | 36,337                                                              | 07/21/2031.                               |
| 98978V AH 6          | ZOETIS INC.....                          |  |  | ..                              | 05/22/2019.      | WELLS FARGO SECURITIES LLC.....     |                              | 21,545        | 20,000    | 19,857      | 19,871                                        |                                                   |                                                    |                                                                           | 2                                          |                                                     | 19,873                                              |                                                   | 1,672                                  | 1,672                               | 760                                                                 | 02/01/2043.                               |
| A29866 AB 5          | JBS INVESTMENTS GMBH.....                |  |  | C                               | 08/01/2019.      | DIRECT.....                         |                              | 2,651,363     | 2,550,000 | 2,577,375   | 2,556,116                                     |                                                   | (2,615)                                            |                                                                           | (2,615)                                    |                                                     | 2,553,501                                           |                                                   | 97,862                                 | 97,862                              | 155,603                                                             | 04/03/2024.                               |
| A9890A AA 8          | BAHIA SUL HOLDINGS GMBH.....             |  |  | C                               | 03/19/2019.      | MIZUHO SECURITIES USA INC.....      |                              | 533,750       | 500,000   | 507,250     | 507,119                                       |                                                   | (156)                                              |                                                                           | (156)                                      |                                                     | 506,962                                             |                                                   | 26,788                                 | 26,788                              | 19,726                                                              | 07/14/2026.                               |
| BCCODF F0 6          | BHLT 2003-1 X - CMO.....                 |  |  | ..                              | 03/01/2019.      | Direct.....                         |                              | 1,161,670     | 1,161,670 | 1,162,719   | 767,227                                       | 395,492                                           | (29,488)                                           |                                                                           | 366,004                                    |                                                     | 1,161,670                                           |                                                   |                                        |                                     | 30,732                                                              | 10/25/2034.                               |
| BCCODF IV 5          | ARSI 2003-W9 CE - CMO.....               |  |  | ..                              | 08/01/2019.      | SAMUEL A RAMIREZ & COMPANY INC..... |                              | 967,936       | 1,573,351 | 702,899     | 663,850                                       | 222,558                                           | 32,910                                             | 215,479                                                                   | 39,989                                     |                                                     | 703,839                                             |                                                   | 264,097                                | 264,097                             |                                                                     | 01/25/2034.                               |
| BCC28X 6W 9          | SBFT 1999-2 D - CMO.....                 |  |  | ..                              | 02/07/2019.      | DIRECT.....                         |                              |               |           |             |                                               |                                                   |                                                    |                                                                           | 0                                          |                                                     |                                                     |                                                   |                                        |                                     | 585                                                                 | 08/25/2028.                               |
| G0131L AA 6          | AGROMERCANTIL SENIOR TRUST.....          |  |  | C                               | 04/10/2019.      | Maturity @ 100.00.....              |                              | 700,000       | 700,000   | 736,338     | 702,328                                       |                                                   | (2,328)                                            |                                                                           | (2,328)                                    |                                                     | 700,000                                             |                                                   |                                        |                                     | 21,875                                                              | 04/10/2019.                               |
| G0620B AB 4          | ATLSS 2014-1 A - ABS.....                |  |  | ..                              | 12/15/2019.      | Paydown.....                        |                              | 320,302       | 320,302   | 319,911     | 319,911                                       |                                                   | 390                                                |                                                                           | 390                                        |                                                     | 320,302                                             |                                                   |                                        |                                     | 7,821                                                               | 12/15/2039.                               |
| G2300T AA 0          | COMCEL TRUST.....                        |  |  | C                               | 05/22/2019.      | MERRILL LYNCH PIERCE FENNER.....    |                              | 207,000       | 200,000   | 213,250     | 206,174                                       |                                                   | (523)                                              |                                                                           | (523)                                      |                                                     | 205,651                                             |                                                   | 1,349                                  | 1,349                               | 11,000                                                              | 02/06/2024.                               |
| G42036 AA 4          | GRUPOSURA FINANCE.....                   |  |  | C                               | 01/11/2019.      | MERRILL LYNCH INTERNATIONAL.....    |                              | 2,797,200     | 2,700,000 | 2,927,530   | 2,787,975                                     |                                                   | (1,365)                                            |                                                                           | (1,365)                                    |                                                     | 2,786,610                                           |                                                   | 10,590                                 | 10,590                              | 24,368                                                              | 05/18/2021.                               |
| G47150 AA 8          | IIRSA NORTE FINANCE LIMITED.....         |  |  | D                               | 05/22/2019.      | Amherst Pierpont Securities.....    |                              | 1,836,939     | 1,668,049 | 1,920,758   | 1,893,704                                     |                                                   | (14,259)                                           |                                                                           | (14,259)                                   |                                                     | 1,879,446                                           |                                                   | (42,507)                               | (42,507)                            | 70,545                                                              | 05/30/2024.                               |
| G5825A AA 0          | MARB BONDCO PLC.....                     |  |  | C                               | 03/14/2019.      | SANTANDER INVESTMENT SECS.....      |                              | 3,734,185     | 3,770,000 | 3,612,654   | 3,621,306                                     |                                                   | 5,590                                              |                                                                           | 5,590                                      |                                                     | 3,626,896                                           |                                                   | 107,289                                | 107,289                             | 134,149                                                             | 03/15/2024.                               |
| G68828 AA 3          | PANAMA CANAL RAILWAY CO.....             |  |  | D                               | 11/01/2019.      | Paydown.....                        |                              | 87,638        | 87,638    | 76,245      | 78,751                                        |                                                   | 8,887                                              |                                                                           | 8,887                                      |                                                     | 87,638                                              |                                                   |                                        |                                     | 4,601                                                               | 11/01/2026.                               |
| G7572L AB 5          | RISE 2014-1 A - ABS.....                 |  |  | D                               | 06/01/2019.      | Paydown.....                        |                              | 512,427       | 512,427   | 516,270     | 514,516                                       |                                                   | (2,089)                                            |                                                                           | (2,089)                                    |                                                     | 512,427                                             |                                                   |                                        |                                     | 6,038                                                               | 02/15/2039.                               |
| L79090 AA 1          | RUMO LUXEMBOURG SARL.....                |  |  | C                               | 03/19/2019.      | VARIOUS.....                        |                              | 6,142,675     | 5,750,000 | 5,761,563   | 5,761,153                                     |                                                   | 164                                                |                                                                           | 164                                        |                                                     | 5,761,316                                           |                                                   | 381,359                                | 381,359                             | 257,203                                                             | 02/09/2024.                               |
| L7909C AA 5          | RAIZEN FUELS FINANCE SA.....             |  |  | D                               | 03/15/2019.      | MERRILL LYNCH PIERCE FENNER.....    |                              | 1,320,900     | 1,295,000 | 1,215,605   | 1,217,647                                     |                                                   | 1,653                                              |                                                                           | 1,653                                      |                                                     | 1,219,300                                           |                                                   | 101,600                                | 101,600                             | 45,566                                                              | 01/20/2027.                               |
| LX1516 73 6          | SOVOS COMPLIANCE, LLC (FKA TAXWARE, LLC) |  |  | ..                              | 04/01/2019.      | PRIOR YEAR INCOME.....              |                              |               |           |             |                                               |                                                   |                                                    |                                                                           | 0                                          |                                                     |                                                     |                                                   |                                        |                                     | 146                                                                 | 03/01/2022.                               |
| MIDST1 1R 9          | MDST 11 R - MBS.....                     |  |  | ..                              | 03/15/2019.      | Paydown.....                        |                              | 177,456       | 177,456   | 7,603       | 7,146                                         |                                                   | 56                                                 |                                                                           | 56                                         |                                                     | 177,456                                             |                                                   |                                        |                                     | 12                                                                  | 04/15/2038.                               |
| N1384F AB 1          | BHARTI AIRTEL INTERNATIONAL NETHERLANDS  |  |  | C                               | 11/27/2019.      | VARIOUS.....                        |                              | 6,129,600     | 6,000,000 | 6,349,280   | 6,297,078                                     |                                                   | (28,199)                                           |                                                                           | (28,199)                                   |                                                     | 6,268,879                                           |                                                   | (139,279)                              | (139,279)                           | 198,099                                                             | 05/20/2024.                               |
| N54468 AD 0          | MARFRIG HOLDINGS EUROPE BV.....          |  |  | D                               | 06/24/2019.      | Maturity @ 100.00.....              |                              | 1,000,000     | 1,000,000 | 1,022,500   | 1,008,684                                     |                                                   | (8,684)                                            |                                                                           | (8,684)                                    |                                                     | 1,000,000                                           |                                                   |                                        |                                     | 34,375                                                              | 06/24/2019.                               |
| N54468 AF 5          | MARFRIG HOLDINGS EUROPE BV.....          |  |  | C                               | 05/03/2019.      | VARIOUS.....                        |                              | 3,442,400     | 3,310,000 | 3,387,685   | 3,378,682                                     |                                                   | (4,542)                                            |                                                                           | (4,542)                                    |                                                     | 3,374,140                                           |                                                   | 68,260                                 | 68,260                              | 69,694                                                              | 06/08/2023.                               |
| N8133N AA 5          | SIGMA FINANCE NETHERLANDS BV.....        |  |  | D                               | 03/14/2019.      | HSBC SECURITIES (USA), INC.....     |                              | 2,990,880     | 3,015,000 | 2,853,369   | 2,854,934                                     |                                                   | 3,241                                              |                                                                           | 3,241                                      |                                                     | 2,858,175                                           |                                                   | 132,705                                | 132,705                             | 69,816                                                              | 03/27/2028.                               |
| P00173 AA 5          | ABENGOA TRANSMISION SUR SA.....          |  |  | C                               | 10/31/2019.      | Paydown.....                        |                              | 41,545        | 41,545    | 46,637      | 46,074                                        |                                                   | (4,529)                                            |                                                                           | (4,529)                                    |                                                     | 41,545                                              |                                                   |                                        |                                     | 2,222                                                               | 04/30/2043.                               |
| P0605N AA 9          | AVIANCATACA HOLDING SA.....              |  |  | C                               | 06/25/2019.      | VARIOUS.....                        |                              | 7,797,350     | 7,970,000 | 8,187,735   | 8,029,064                                     |                                                   | (51,040)                                           |                                                                           | (51,040)                                   |                                                     | 7,978,024                                           |                                                   | (180,674)                              | (180,674)                           | 339,097                                                             | 05/10/2020.                               |
| P2253T JK 6          | CEMEX SAB DE CV.....                     |  |  | C                               | 03/18/2019.      | BNP Paribas.....                    |                              | 545,000       | 500,000   | 539,975     | 538,914                                       |                                                   | (1,702)                                            |                                                                           | (1,702)                                    |                                                     | 537,211                                             |                                                   | 7,789                                  | 7,789                               | 16,576                                                              | 04/16/2026.                               |
| P28610 AA 4          | CIELO SA.....                            |  |  | C                               | 06/26/2019.      | MIZUHO SECURITIES USA INC.....      |                              | 4,882,629     | 4,834,286 | 4,551,480   | 4,563,527                                     |                                                   | 30,229                                             |                                                                           | 30,229                                     |                                                     | 4,593,756                                           |                                                   | 288,873                                | 288,873                             | 101,462                                                             | 11/16/2022.                               |
| P29853 AA 9          | COMETA ENERGIA SA DE CV.....             |  |  | D                               | 10/24/2019.      | Paydown.....                        |                              | 54,000        | 54,000    | 52,718      | 53,422                                        |                                                   | 1,276                                              |                                                                           | 1,276                                      |                                                     | 54,000                                              |                                                   |                                        |                                     | 2,295                                                               | 04/24/2035.                               |
| P30179 AK 4          | COMISION FEDERAL DE ELECTRICIDAD.....    |  |  | C                               | 05/31/2019.      | Citigroup (SSB).....                |                              | 1,347,125     | 1,300,000 | 1,313,000   | 1,312,716                                     |                                                   | (21)                                               |                                                                           | (21)                                       |                                                     | 1,312,695                                           |                                                   | 34,430                                 | 34,430                              | 60,215                                                              | 02/14/2042.                               |
| P3059U AA 8          | COMPANHIA BRASILEIRA DE ALUMINIO.....    |  |  | D                               | 05/02/2019.      | VARIOUS.....                        |                              | 7,734,000     | 7,587,000 | 7,306,806   | 7,324,053                                     |                                                   | 9,593                                              |                                                                           | 9,593                                      |                                                     | 7,333,646                                           |                                                   | 400,354                                | 400,354                             | 72,689                                                              | 06/17/2024.                               |
| P3713Q AA 5          | EMPRESA ELECTRICA ANGAMOS SA.....        |  |  | C                               | 12/01/2019.      | Paydown.....                        |                              | 287,100       | 287,100   | 270,233     | 275,043                                       |                                                   | 12,057                                             |                                                                           | 12,057                                     |                                                     | 287,100                                             |                                                   |                                        |                                     | 10,497                                                              | 05/25/2029.                               |
| P39198 AA 7          | FERMACA ENTERPRISES S DE RL DE CV.....   |  |  | D                               | 09/30/2019.      | Paydown.....                        |                              | 170,800       | 170,800   | 175,863     | 175,262                                       |                                                   | (4,461)                                            |                                                                           | (4,461)                                    |                                                     | 170,800                                             |                                                   |                                        |                                     | 8,359                                                               | 03/30/2038.                               |
| P47718 AA 2          | GLOBAL BANK CORP.....                    |  |  | D                               | 04/05/2019.      | CORPORATE ACTION.....               |                              | 303,000       | 300,000   | 309,300     | 301,944                                       |                                                   | (665)                                              |                                                                           | (665)                                      |                                                     | 301,278                                             |                                                   | 1,722                                  | 1,722                               | 7,090                                                               | 10/30/2019.                               |
| P47773 AL 3          | GLOBO COMUNICACOES E PARTICIPACOES SA    |  |  | D                               | 12/10/2019.      | HSBC SECURITIES.....                |                              | 1,041,250     | 1,000,000 | 1,007,100   | 1,006,106                                     |                                                   | (1,623)                                            |                                                                           | (1,623)                                    |                                                     | 1,004,483                                           |                                                   | 36,767                                 | 36,767                              | 57,010                                                              | 04/11/2022.                               |
| P47773 AN 9          | GLOBO COMUNICACOES E PARTICIPACOES SA    |  |  | C                               | 03/14/2019.      | VARIOUS.....                        |                              | 7,057,075     | 7,200,000 | 7,196,575   | 7,193,411                                     |                                                   | 471                                                |                                                                           | 471                                        |                                                     | 7,193,882                                           |                                                   | (136,807)                              | (136,807)                           | 86,098                                                              | 06/08/2025.                               |
| P4954U AB 0          | GRUPO CEMENTOS DE CHIHUAHUA SAB DE CV    |  |  | D                               | 03/18/2019.      | MERRILL LYNCH PIERCE FENNER.....    |                              | 2,503,750     | 2,500,000 | 2,500,000   | 2,500,000                                     |                                                   |                                                    |                                                                           | 0                                          |                                                     | 2,500,000                                           |                                                   | 3,750                                  | 3,750                               | 31,719                                                              | 06/23/2024.                               |
| P57908 AD 0          | MEXICHEM SAB DE CV.....                  |  |  | D                               | 01/28/2019.      | VARIOUS.....                        |                              | 2,030,500     | 2,000,000 | 2,128,000   | 2,103,475                                     |                                                   | (1,525)                                            |                                                                           | (1,525)                                    |                                                     | 2,101,950                                           |                                                   | (71,450)                               | (71,450)                            | 33,313                                                              | 09/19/2022.                               |

**SCHEDULE D - PART 4**

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

| 1                         | 2 |                                                   | 3                               | 4             | 5                                   | 6                         | 7             | 8             | 9             | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|---------------------------|---|---------------------------------------------------|---------------------------------|---------------|-------------------------------------|---------------------------|---------------|---------------|---------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                           |   |                                                   |                                 |               |                                     |                           |               |               |               |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification      |   | Description                                       | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                   | Number of Shares of Stock | Consideration | Par Value     | Actual Cost   | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| P57908 AE 8               |   | MEXICHEM SAB DE CV.....                           | C                               | 05/21/2019.   | VARIOUS.....                        |                           | 7,154,750     | 6,500,000     | 7,063,000     | 7,029,525                               |                                          | (2,853)                                   |                                                           | (2,853)                              |                                            | 7,026,672                                     |                                          | 128,078                          | 128,078                       | 279,000                                              | 09/19/2042.                      |
| P57908 AG 3               |   | MEXICHEM SAB DE CV.....                           | D                               | 03/15/2019.   | BNP Paribas.....                    |                           | 1,176,875     | 1,250,000     | 1,116,780     | 1,116,487                               |                                          | 2,628                                     |                                                           | 2,628                                |                                            | 1,119,115                                     |                                          | 57,760                           | 57,760                        | 22,917                                               | 10/04/2027.                      |
| P66208 AA 0               |   | MEXICO GENERADORA DE ENERGIA S DE RL.             | C                               | 12/06/2019.   | Paydown.....                        |                           | 40,380        | 40,367        | 37,946        | 38,308                                  |                                          | 2,087                                     |                                                           | 2,087                                |                                            | 40,380                                        |                                          |                                  | 0                             | 1,665                                                | 12/06/2032.                      |
| P989MJ BG 5               |   | YPF SA.....                                       | C                               | 09/09/2019.   | VARIOUS.....                        |                           | 4,526,372     | 5,000,000     | 5,100,250     | 5,084,694                               |                                          | (19,745)                                  |                                                           | (19,745)                             |                                            | 5,064,949                                     |                                          | (538,578)                        | (538,578)                     | 364,532                                              | 03/23/2021.                      |
| PLSELL C1 3               |   | PULSE SECURE, LLC - INITIAL TERM LOAN.....        |                                 | 04/01/2019.   | PRIOR YEAR INCOME.....              |                           |               |               |               |                                         |                                          |                                           |                                                           | 0                                    |                                            |                                               |                                          |                                  | 0                             | 405                                                  | 05/01/2022.                      |
| RH18TL 12 4               |   | RUGSUSA HOLDINGS, INC. - TERM LOAN.....           |                                 | 12/01/2019.   | Direct.....                         |                           | 5,793,085     | 5,853,727     | 5,760,067     | 5,776,830                               |                                          | 16,255                                    |                                                           | 16,255                               |                                            | 5,793,085                                     |                                          |                                  | 0                             | 492,061                                              | 04/30/2023.                      |
| SALMAG 02 7               |   | SALMAGUNDI II LTD - CMO.....                      |                                 | 04/01/2019.   | DIRECT.....                         |                           | 991,396       | 990,000       | 990,000       | 990,000                                 |                                          |                                           |                                                           | 0                                    |                                            | 990,000                                       |                                          | 1,396                            | 1,396                         |                                                      | 10/23/2019.                      |
| SALMAG 03 5               |   | SALMAGUNDI III LTD - CMO.....                     |                                 | 03/01/2019.   | DIRECT.....                         |                           | 897,398       | 895,000       | 895,000       | 895,000                                 |                                          |                                           |                                                           | 0                                    |                                            | 895,000                                       |                                          | 2,398                            | 2,398                         | 126,835                                              | 07/27/2019.                      |
| SALMAG 04 3               |   | SALMAGUNDI IV, LTD - CMO.....                     |                                 | 04/01/2019.   | DIRECT.....                         |                           | 2,440,000     | 2,440,000     | 2,440,000     | 2,440,000                               |                                          |                                           |                                                           | 0                                    |                                            | 2,440,000                                     |                                          |                                  | 0                             | 235,716                                              | 09/29/2022.                      |
| SALMAG 08 4               |   | CMO STEAMBOAT IV, LTD - CDO.....                  |                                 | 07/01/2019.   | DIRECT.....                         |                           | 767,000       | 767,000       | 767,000       | 767,000                                 |                                          |                                           |                                                           | 0                                    |                                            | 767,000                                       |                                          |                                  | 0                             | 63,300                                               | 01/22/2020.                      |
| SALMAG 09 2               |   | SALMAGUNDI IX, LTD - CMO.....                     |                                 | 07/01/2019.   | DIRECT.....                         |                           | 1,378,855     | 1,375,000     | 1,375,000     | 1,375,000                               |                                          |                                           |                                                           | 0                                    |                                            | 1,375,000                                     |                                          | 3,855                            | 3,855                         | 130,694                                              | 04/15/2026.                      |
| SOFSSR 03 6               |   | SOF RECEIVABLES 3, LLC - ABS.....                 |                                 | 04/15/2019.   | Direct.....                         |                           | 4,533,533     | 4,533,533     | 4,533,533     | 4,331,544                               |                                          |                                           |                                                           | 0                                    |                                            | 4,533,533                                     |                                          |                                  | 0                             | 395,987                                              | 05/15/2020.                      |
| SOUTHE AT 0               |   | SOUTHERN THEATERS LLC.....                        |                                 | 03/01/2019.   | CORPORATE ACTION.....               |                           | 45,049        |               | 112,622       |                                         |                                          | 43                                        |                                                           | 43                                   |                                            | 45,049                                        |                                          | 0                                | 0                             | 0                                                    | 11/03/2020.                      |
| SOUTHE AT 0               |   | VSS-SOUTHERN THEATRES LLC - TERM LOAN             |                                 | 03/01/2019.   | CORPORATE ACTION.....               |                           | 87,070        |               | 87,070        |                                         |                                          |                                           |                                                           | 0                                    |                                            | 87,070                                        |                                          |                                  | 0                             | 0                                                    | 11/03/2020.                      |
| U0901C AC 4               |   | JBS USA LLC.....                                  | C                               | 04/15/2019.   | MIZUHO SECURITIES USA INC.          |                           | 2,232,750     | 2,290,000     | 2,335,800     | 2,304,911                               |                                          | (10,270)                                  |                                                           | (10,270)                             |                                            | 2,294,641                                     |                                          | (61,891)                         | (61,891)                      | 130,498                                              | 06/01/2021.                      |
| U1065P AA 9               |   | BRASKEM AMERICA FINANCE CO.....                   | C                               | 05/21/2019.   | VARIOUS.....                        |                           | 12,656,400    | 11,000,000    | 11,094,500    | 11,088,626                              |                                          | 152                                       |                                                           | 152                                  |                                            | 11,088,778                                    |                                          | 1,567,622                        | 1,567,622                     | 581,677                                              | 07/22/2041.                      |
| U12763 AD 7               |   | CEMEX FINANCE LLC.....                            |                                 | 11/25/2019.   | Direct.....                         |                           | 412,000       | 400,000       | 401,000       | 400,978                                 |                                          | (122)                                     |                                                           | (122)                                |                                            | 412,000                                       |                                          |                                  | 0                             | 24,000                                               | 04/01/2024.                      |
| U1714U AA 3               |   | CIELO USA INC.....                                |                                 | 11/06/2019.   | XP INVESTIMENTOS CCTVM SA.....      |                           | 3,181,543     | 3,165,714     | 2,980,520     | 2,988,302                               |                                          | 36,068                                    |                                                           | 36,068                               |                                            | 3,024,370                                     |                                          | 157,173                          | 157,173                       | 123,161                                              | 11/16/2022.                      |
| U3R899 AR 7               |   | GENERAL ELECTRIC CAPITAL CORP.....                |                                 | 01/15/2019.   | CITIGROUP GLOBAL MARKETS INC.....   |                           | 117,877       | 120,000       | 114,940       | 115,286                                 |                                          | 167                                       |                                                           | 167                                  |                                            | 115,453                                       |                                          | 2,424                            | 2,424                         | 908                                                  | 03/28/2020.                      |
| V96177 AA 4               |   | UPL CORPORATION LTD.....                          | C                               | 03/15/2019.   | VARIOUS.....                        |                           | 6,543,160     | 6,680,000     | 6,492,340     | 6,522,722                               |                                          | 11,660                                    |                                                           | 11,660                               |                                            | 6,534,382                                     |                                          | 8,778                            | 8,778                         | 94,077                                               | 10/13/2021.                      |
| Y00130 HS 9               |   | ADANI PORT AND SPECIAL ECONOMIC ZONE LTD          | D                               | 03/15/2019.   | NOMURA SECURITIES/FIXED INCOME.     |                           | 1,992,800     | 2,000,000     | 1,968,400     | 1,973,623                               |                                          | 1,776                                     |                                                           | 1,776                                |                                            | 1,975,399                                     |                                          | 17,401                           | 17,401                        | 52,667                                               | 01/19/2022.                      |
| Y00130 KN 6               |   | ADANI PORT AND SPECIAL ECONOMIC ZONE LTD          | D                               | 03/18/2019.   | NOMURA SECURITIES INTERNATIONAL     |                           | 940,000       | 1,000,000     | 928,130       | 932,979                                 |                                          | 1,404                                     |                                                           | 1,404                                |                                            | 934,382                                       |                                          | 5,618                            | 5,618                         | 25,556                                               | 07/30/2027.                      |
| Y0889V AA 8               |   | BHARTI AIRTEL LTD.....                            | C                               | 05/30/2019.   | VARIOUS.....                        |                           | 6,588,340     | 6,700,000     | 6,619,714     | 6,627,254                               |                                          | 3,831                                     |                                                           | 3,831                                |                                            | 6,631,085                                     |                                          | (42,745)                         | (42,745)                      | 123,970                                              | 06/10/2025.                      |
| Y0963B AA 1               |   | BPRL INTERNATIONAL SINGAPORE PTE LTD...           | D                               | 12/10/2019.   | VARIOUS.....                        |                           | 10,120,235    | 10,000,000    | 9,962,575     | 9,958,022                               |                                          | (1,625)                                   |                                                           | (1,625)                              |                                            | 9,956,397                                     |                                          | 163,838                          | 163,838                       | 420,729                                              | 01/18/2027.                      |
| Y62014 AB 4               |   | NAKILAT INC.....                                  | D                               | 12/31/2019.   | Paydown.....                        |                           | 82,475        | 82,475        | 75,317        | 76,429                                  |                                          | 6,046                                     |                                                           | 6,046                                |                                            | 82,475                                        |                                          |                                  | 0                             | 3,897                                                | 12/31/2033.                      |
| 3899999.                  |   | Total - Bonds - Industrial and Miscellaneous..... |                                 |               |                                     |                           | 1,849,476,942 | 2,659,353,851 | 1,801,881,416 | 1,747,318,211                           | 2,739,800                                | 15,135,839                                | 6,094,572                                                 | 11,781,066                           | 0                                          | 1,828,369,856                                 | (68,874)                                 | 21,154,983                       | 21,086,108                    | 71,144,583                                           | XXX                              |
| Bonds - Hybrid Securities |   |                                                   |                                 |               |                                     |                           |               |               |               |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 00518V AA 3               |   | BAC CAPITAL TRUST XIV.....                        |                                 | 10/29/2019.   | Stifel Nicolaus & Co.....           |                           | 1,253,000     | 1,400,000     | 1,237,250     | 1,237,250                               |                                          | 1,667                                     |                                                           | 1,667                                |                                            | 1,238,917                                     |                                          | 14,083                           | 14,083                        | 49,778                                               | 12/31/2099.                      |
| 060505 FL 3               |   | BANK OF AMERICA CORP.....                         |                                 | 01/09/2019.   | MORGAN STANLEY.....                 |                           | 476,875       | 500,000       | 460,625       | 460,629                                 |                                          | 233                                       |                                                           | 233                                  |                                            | 460,862                                       |                                          | 16,013                           | 16,013                        | 9,465                                                | 12/29/2049.                      |
| 064058 AF 7               |   | BANK OF NEW YORK MELLON CORP.....                 |                                 | 10/17/2019.   | VARIOUS.....                        |                           | 1,538,872     | 1,600,000     | 1,505,000     | 1,505,022                               |                                          | 44                                        |                                                           | 44                                   |                                            | 1,505,066                                     |                                          | 33,806                           | 33,806                        | 44,400                                               | 12/29/2049.                      |
| 172967 JM 4               |   | CITIGROUP INC.....                                |                                 | 10/17/2019.   | markettax.....                      |                           | 532,350       | 500,000       | 535,625       | 535,625                                 |                                          | (3,918)                                   |                                                           | (3,918)                              |                                            | 531,707                                       |                                          | 643                              | 643                           | 27,767                                               | 12/29/2049.                      |
| 369604 BQ 5               |   | GENERAL ELECTRIC CO.....                          |                                 | 04/03/2019.   | CREDIT SUISSE SECURITIES (USA)..... |                           | 558,903       | 593,000       | 609,604       | 609,604                                 |                                          | (2,030)                                   |                                                           | (2,030)                              |                                            | 607,574                                       |                                          | (48,671)                         | (48,671)                      | 9,060                                                | 12/29/2049.                      |
| 38148B AA 6               |   | GOLDMAN SACHS GROUP INC.....                      |                                 | 11/15/2019.   | VARIOUS.....                        |                           | 948,000       | 948,000       | 949,499       | 949,735                                 |                                          | (3,756)                                   |                                                           | (3,756)                              |                                            | 948,000                                       |                                          |                                  | 0                             | 48,836                                               | 12/29/2049.                      |
| 46625H HA 1               |   | JPMORGAN CHASE & CO.....                          |                                 | 10/01/2019.   | VARIOUS.....                        |                           | 535,933       | 535,000       | 567,091       | 535,000                                 |                                          |                                           |                                                           | 0                                    |                                            | 535,000                                       |                                          | 933                              | 933                           | 13,724                                               | 12/29/2049.                      |
| 46625H JW 1               |   | JPMORGAN CHASE & CO.....                          |                                 | 01/22/2019.   | GOLDMAN.....                        |                           | 1,020,000     | 1,000,000     | 992,500       | 992,505                                 |                                          | 15                                        |                                                           | 15                                   |                                            | 992,520                                       |                                          | 27,480                           | 27,480                        | 14,292                                               | 12/29/2049.                      |
| 48126H AA 8               |   | JPMORGAN CHASE & CO.....                          |                                 | 01/09/2019.   | VARIOUS.....                        |                           | 3,052,800     | 3,000,000     | 2,999,750     | 2,999,738                               |                                          | (51)                                      |                                                           | (51)                                 |                                            | 2,999,687                                     |                                          | 53,113                           | 53,113                        | 80,000                                               | 12/29/2049.                      |
| 48127F AA 1               |   | JPMORGAN CHASE & CO.....                          |                                 | 01/09/2019.   | VARIOUS.....                        |                           | 2,000,000     | 2,000,000     | 1,948,200     | 1,948,227                               |                                          | 19                                        |                                                           | 19                                   |                                            | 1,948,246                                     |                                          | 51,754                           | 51,754                        | 52,778                                               | 12/29/2049.                      |
| 59156R BT 4               |   | METLIFE INC.....                                  |                                 | 01/23/2019.   | MORGAN STANLEY CO.....              |                           | 2,542,120     | 2,594,000     | 2,525,908     | 2,525,953                               |                                          | 142                                       |                                                           | 142                                  |                                            | 2,526,095                                     |                                          | 16,025                           | 16,025                        | 55,032                                               | 12/31/2049.                      |
| 61761J QK 8               |   | MORGAN STANLEY.....                               |                                 | 01/09/2019.   | PERSHING DIV OF DLJ SEC LNDING....  |                           | 998,400       | 1,000,000     | 983,750       | 983,762                                 |                                          | 25                                        |                                                           | 25                                   |                                            | 983,787                                       |                                          | 14,613                           | 14,613                        | 26,644                                               | 12/29/2049.                      |
| 693475 AK 1               |   | PNC FINANCIAL SERVICES GROUP INC.....             |                                 | 10/17/2019.   | markettax.....                      |                           | 532,960       | 500,000       | 546,250       | 522,107                                 |                                          | (6,574)                                   |                                                           | (6,574)                              |                                            | 515,533                                       |                                          | 17,427                           | 17,427                        | 41,250                                               | 12/29/2049.                      |

SCHEDULE D - PART 4

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

| 1                               |  |  | 2                                             |  | 3                               | 4             |                                              | 5                                   |  | 6                         |            | 7             |            | 8          |            | 9           |            | 10                                      |   | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            |                                          | 17                               |                               | 18                                                   |                                  | 19 |  | 20 |  | 21 |  |
|---------------------------------|--|--|-----------------------------------------------|--|---------------------------------|---------------|----------------------------------------------|-------------------------------------|--|---------------------------|------------|---------------|------------|------------|------------|-------------|------------|-----------------------------------------|---|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|----|--|----|--|----|--|
|                                 |  |  |                                               |  |                                 | Disposal Date |                                              | Name of Purchaser                   |  | Number of Shares of Stock |            | Consideration |            | Par Value  |            | Actual Cost |            | Prior Year Book/Adjusted Carrying Value |   | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |    |  |    |  |    |  |
| CUSIP Identification            |  |  | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date |                                              | Name of Purchaser                   |  | Number of Shares of Stock |            | Consideration |            | Par Value  |            | Actual Cost |            | Prior Year Book/Adjusted Carrying Value |   | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |    |  |    |  |    |  |
| 867914 BN 2                     |  |  | SUNTRUST BANKS INC.....                       |  |                                 | 10/17/2019.   |                                              | markettax.....                      |  |                           |            | 660,153       |            | 650,000    |            | 655,688     |            | 655,688                                 |   |                                          | (1,234)                                   |                                                           | (1,234)                              |                                            | 654,454                                       |                                          | 5,699                            | 5,699                         | 27,901                                               | 12/31/2049.                      |    |  |    |  |    |  |
| 903312 AA 4                     |  |  | USB REALTY CORP.....                          |  |                                 | 10/24/2019.   |                                              | Stifel Nicolaus & Co.....           |  |                           |            | 2,557,500     |            | 3,000,000  |            | 3,010,755   |            | 3,010,775                               |   |                                          | (10,775)                                  |                                                           | (10,775)                             |                                            | 3,000,000                                     |                                          | (442,500)                        | (442,500)                     | 112,609                                              | 12/31/2049.                      |    |  |    |  |    |  |
| 92857W BQ 2                     |  |  | VODAFONE GROUP PLC.....                       |  |                                 | 10/04/2019.   |                                              | MARKETAXESS CORPORATION.....        |  |                           |            | 1,966,738     |            | 1,750,000  |            | 1,750,000   |            |                                         |   |                                          |                                           |                                                           | 0                                    |                                            | 1,750,000                                     |                                          | 216,738                          | 216,738                       | 51,917                                               | 04/04/2079.                      |    |  |    |  |    |  |
| 949746 PM 7                     |  |  | WELLS FARGO & CO.....                         |  |                                 | 08/19/2019.   |                                              | Redemption @ 100.00.....            |  |                           |            | 462,000       |            | 462,000    |            | 524,370     |            | 462,000                                 |   |                                          |                                           |                                                           | 0                                    |                                            | 462,000                                       |                                          | 0                                | 0                             | 18,438                                               | 12/29/2049.                      |    |  |    |  |    |  |
| 949746 RG 8                     |  |  | WELLS FARGO & CO.....                         |  |                                 | 01/09/2019.   |                                              | PERSHING DIV OF DLJ SEC LNDING..... |  |                           |            | 1,751,400     |            | 1,750,000  |            | 1,682,975   |            | 1,682,987                               |   |                                          | 24                                        |                                                           | 24                                   |                                            | 1,683,011                                     |                                          | 68,389                           | 68,389                        | 7,457                                                | 12/29/2049.                      |    |  |    |  |    |  |
| 949746 RN 3                     |  |  | WELLS FARGO & CO.....                         |  |                                 | 10/17/2019.   |                                              | VARIOUS.....                        |  |                           |            | 3,852,715     |            | 3,713,000  |            | 3,754,843   |            | 3,754,847                               |   |                                          | (6,033)                                   |                                                           | (6,033)                              |                                            | 3,748,814                                     |                                          | 103,900                          | 103,900                       | 48,335                                               | 12/29/2049.                      |    |  |    |  |    |  |
| Y9244X ZM 2                     |  |  | UNITED OVERSEAS BANK LTD.....                 |  |                                 | 02/14/2019.   |                                              | BARCLAYS CAPITAL INC.....           |  |                           |            | 1,882,500     |            | 2,000,000  |            | 1,847,500   |            | 1,847,583                               |   |                                          | 660                                       |                                                           | 660                                  |                                            | 1,848,243                                     |                                          | 34,257                           | 34,257                        | 25,833                                               | 12/29/2049.                      |    |  |    |  |    |  |
| 4899999.                        |  |  | Total - Bonds - Hybrid Securities.....        |  |                                 |               |                                              |                                     |  |                           |            | 29,123,218    |            | 29,495,000 |            | 29,087,181  |            | 27,219,035                              |   | 0                                        | (31,540)                                  | 0                                                         | (31,540)                             | 0                                          | 28,939,517                                    | 0                                        | 183,701                          | 183,701                       | 765,517                                              | XXX                              |    |  |    |  |    |  |
| Bonds - SVO Identified Funds    |  |  |                                               |  |                                 |               |                                              |                                     |  |                           |            |               |            |            |            |             |            |                                         |   |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |    |  |    |  |    |  |
| 46138G 50 8                     |  |  | INVESCO SENIOR LOAN.....                      |  | 06/27/2019.                     |               | VARIOUS.....                                 |                                     |  |                           | 6,019,283  |               |            |            | 6,101,604  |             | 6,101,604  |                                         |   |                                          |                                           | 0                                                         |                                      | 6,101,604                                  |                                               | (82,321)                                 | (82,321)                         | 73,138                        |                                                      |                                  |    |  |    |  |    |  |
| 464288 51 3                     |  |  | ISHARES:IBOXX \$HY CORP.....                  |  | 02/08/2019.                     |               | MERRILL LYNCH PIERCE FENNER & SMITH INC..... |                                     |  |                           | 2,962,778  |               |            |            | 2,996,559  |             | 2,996,559  |                                         |   |                                          |                                           | 0                                                         |                                      | 2,996,559                                  |                                               | (33,781)                                 | (33,781)                         | 4,585                         |                                                      |                                  |    |  |    |  |    |  |
| 8099999.                        |  |  | Total - Bonds - SVO Identified Funds.....     |  |                                 |               |                                              |                                     |  |                           | 8,982,061  |               | 0          |            | 9,098,163  |             | 9,098,163  |                                         | 0 | 0                                        | 0                                         | 0                                                         | 0                                    | 9,098,163                                  | 0                                             | (116,102)                                | (116,102)                        | 77,723                        | XXX                                                  |                                  |    |  |    |  |    |  |
| Bonds - Unaffiliated Bank Loans |  |  |                                               |  |                                 |               |                                              |                                     |  |                           |            |               |            |            |            |             |            |                                         |   |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | DHISCO Electronic Distribution, Inc. (Pe..... |  | 11/01/2019.                     |               | Direct.....                                  |                                     |  |                           | 266,667    |               | 2,900,958  |            | 340,988    |             | 266,667    |                                         |   |                                          |                                           | 0                                                         |                                      | 266,667                                    |                                               | 0                                        | 0                                |                               | 11/10/2019.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | DHISCO Electronic Distribution, Inc. (Pe..... |  | 11/01/2019.                     |               | DIRECT.....                                  |                                     |  |                           | 5,079,805  |               | 0          |            | 0          |             | 0          |                                         |   |                                          |                                           | 0                                                         |                                      | 0                                          |                                               | (0)                                      | (0)                              |                               | 11/10/2019.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | DHISCO Electronic Distribution, Inc. (Pe..... |  | 11/01/2019.                     |               | DIRECT.....                                  |                                     |  |                           | 4,806,615  |               | 0          |            | 0          |             | 0          |                                         |   |                                          |                                           | 0                                                         |                                      | 0                                          |                                               | (0)                                      | (0)                              |                               | 11/10/2019.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | MESA AIR GROUP, INC. - TERM LOAN SECOND ..    |  | 11/01/2019.                     |               | Direct.....                                  |                                     |  |                           | 1,349,235  |               | 1,358,464  |            | 1,344,879  |             | 1,347,090  |                                         |   | 2,090                                    |                                           | 2,090                                                     |                                      | 1,349,235                                  |                                               | 0                                        | 0                                | 67,495                        | 06/27/2022.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | ATRIA WEALTH SOLUTIONS, INC. - TERM ..        |  | 12/01/2019.                     |               | Direct.....                                  |                                     |  |                           | 2,458,656  |               | 2,477,138  |            | 2,451,128  |             | 2,452,806  |                                         |   | 5,849                                    |                                           | 5,849                                                     |                                      | 2,458,656                                  |                                               | 0                                        | 0                                | 194,152                       | 11/30/2022.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | ÂTRIA WEALTH SOLUTIONS, INC. - DELAYED D ..   |  | 12/31/2019.                     |               | VARIOUS.....                                 |                                     |  |                           | 2,860      |               | 2,860      |            | 2,860      |             | 0          |                                         |   |                                          |                                           | 0                                                         |                                      | 2,860                                      |                                               | 0                                        | 0                                | 778                           | 11/30/2022.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | RIVERSIDE ASSESSMENTS, LLC - TERM LOAN ..     |  | 12/01/2019.                     |               | Direct.....                                  |                                     |  |                           | 3,293,386  |               | 3,341,028  |            | 3,279,348  |             | 3,270,022  |                                         |   | 23,364                                   |                                           | 23,364                                                    |                                      | 3,293,386                                  |                                               | 0                                        | 0                                | 285,844                       | 10/01/2023.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | GOLD STAR FOODS, INC. - TERM LOAN ..          |  | 11/01/2019.                     |               | VARIOUS.....                                 |                                     |  |                           | 6,617,323  |               | 6,656,486  |            | 6,506,715  |             | 6,515,408  |                                         |   | 102,609                                  |                                           | 102,609                                                   |                                      | 6,618,017                                  |                                               | (693)                                    | (693)                            | 402,773                       | 09/24/2023.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | VSS Southern Holdings, LLC - First Lien.....  |  | 11/01/2019.                     |               | Direct.....                                  |                                     |  |                           | 139,153    |               | 139,153    |            | 137,761    |             | 137,797    |                                         |   | 385                                      |                                           | 385                                                       |                                      | 139,153                                    |                                               | 0                                        | 0                                | 375                           | 02/22/2023.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | E2OPEN, LLC - DDTL TERM LOAN.....             |  | 11/01/2019.                     |               | Direct.....                                  |                                     |  |                           | 45,189     |               | 45,189     |            | 44,737     |             | 44,759     |                                         |   | 430                                      |                                           | 430                                                       |                                      | 45,189                                     |                                               | 0                                        | 0                                | 1,603                         | 11/26/2024.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | AAAH ACQUISITION CORPORATION - TERM ..        |  | 11/01/2019.                     |               | Direct.....                                  |                                     |  |                           | 172,161    |               | 172,161    |            | 170,486    |             | 170,515    |                                         |   | 58                                       |                                           | 58                                                        |                                      | 172,161                                    |                                               | 0                                        | 0                                | 304                           | 12/10/2023.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | AAAH ACQUISITION CORPORATION - ..             |  | 11/01/2019.                     |               | DIRECT.....                                  |                                     |  |                           | 0          |               | 0          |            | 0          |             | 0          |                                         |   |                                          |                                           | 0                                                         |                                      | 0                                          |                                               | 0                                        | 0                                | 430                           | 12/10/2023.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | Third Additional Term Loan : Architectur..... |  | 11/01/2019.                     |               | Direct.....                                  |                                     |  |                           | 31,624     |               | 31,624     |            | 31,308     |             | 31,308     |                                         |   | 5                                        |                                           | 5                                                         |                                      | 31,624                                     |                                               | 0                                        | 0                                | 19                            | 02/28/2023.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | ENCOMPASS DIGITAL MEDIA, INC. - TERM LOA ..   |  | 12/01/2019.                     |               | VARIOUS.....                                 |                                     |  |                           | 18,298,052 |               | 18,750,598 |            | 18,173,101 |             | 18,204,690 |                                         |   | 80,482                                   |                                           | 80,482                                                    |                                      | 18,289,649                                 |                                               | 8,403                                    | 8,403                            | 1,279,975                     | 09/28/2023.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | GCOM SOFTWARE LLC - ADDITIONAL TERM ..        |  | 12/01/2019.                     |               | VARIOUS.....                                 |                                     |  |                           | 3,425,444  |               | 3,493,265  |            | 3,405,640  |             | 3,407,749  |                                         |   | 17,734                                   |                                           | 17,734                                                    |                                      | 3,425,483                                  |                                               | (40)                                     | (40)                             | 287,847                       | 11/14/2022.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | ÉDDIE BAUER LLC - TERM LOAN.....              |  | 11/01/2019.                     |               | Direct.....                                  |                                     |  |                           | 161,796    |               | 161,796    |            | 157,347    |             | 157,560    |                                         |   | 243                                      |                                           | 243                                                       |                                      | 161,796                                    |                                               | 0                                        | 0                                | 5,763                         | 10/12/2023.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | NOBLE YOU GROUP HOLDING, LLC - ..             |  | 11/01/2019.                     |               | VARIOUS.....                                 |                                     |  |                           | 16,514     |               | 17,742     |            | 17,742     |             |            |                                         |   |                                          |                                           | 0                                                         |                                      | 17,742                                     |                                               | (1,228)                                  | (1,228)                          | 971                           | 01/08/2024.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | RÂTÉGAIN TECHNOLOGIES, INC. - ..              |  | 12/01/2019.                     |               | CALL.....                                    |                                     |  |                           | 20,239     |               | 25,880     |            |            |             |            |                                         |   | 0                                        |                                           | 0                                                         |                                      | 20,239                                     |                                               | (20,239)                                 | (20,239)                         |                               | 07/31/2020.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | VÂNDER-BÊND MANUFACTURING INC - ..            |  | 12/19/2019.                     |               | Direct.....                                  |                                     |  |                           | 378,807    |               | 378,807    |            | 363,020    |             |            |                                         |   | 8,321                                    |                                           | 8,321                                                     |                                      | 378,807                                    |                                               | 0                                        | 0                                | 17,500                        | 01/25/2024.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | HELP AT HOME, LLC - SECOND ADDITIONAL ..      |  | 12/31/2019.                     |               | VARIOUS.....                                 |                                     |  |                           | 358,495    |               | 361,148    |            | 357,536    |             |            |                                         |   | 1,261                                    |                                           | 1,261                                                     |                                      | 358,882                                    |                                               | (387)                                    | (387)                            | 12,265                        | 08/03/2020.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | BCHR US HOLDINGS, INC. - REVOLVING LOAN ..    |  | 12/30/2019.                     |               | Direct.....                                  |                                     |  |                           | 120,689    |               | 120,689    |            | 120,689    |             |            |                                         |   |                                          |                                           | 0                                                         |                                      | 120,689                                    |                                               | 0                                        | 0                                | 2,348                         | 08/13/2024.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | J & D BRUSH HOLDINGS, LLC - TERM LOAN.....    |  | 12/30/2019.                     |               | VARIOUS.....                                 |                                     |  |                           | 682,494    |               | 701,164    |            | 680,747    |             |            |                                         |   | 1,438                                    |                                           | 1,438                                                     |                                      | 682,551                                    |                                               | (57)                                     | (57)                             | 21,213                        | 03/21/2025.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | STANADYNE LLC - INITIAL TERM LOAN.....        |  | 12/01/2019.                     |               | Direct.....                                  |                                     |  |                           | 12         |               | 12         |            |            |             | 12         |                                         |   | 12                                       |                                           | 12                                                        |                                      | 12                                         |                                               | 0                                        | 0                                | 0                             | 05/02/2022.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | WOODBOLT INTERMEDIATE LLC - ..                |  | 11/01/2019.                     |               | VARIOUS.....                                 |                                     |  |                           | 1,287,674  |               | 1,313,416  |            | 1,280,624  |             |            |                                         |   | 6,453                                    |                                           | 6,453                                                     |                                      | 1,287,773                                  |                                               | (99)                                     | (99)                             | 59,095                        | 03/16/2023.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | CLARKSON EYECARE, LLC - TERM LOAN ..          |  | 12/31/2019.                     |               | Direct.....                                  |                                     |  |                           | 23,081     |               | 23,081     |            | 22,580     |             |            |                                         |   | 142                                      |                                           | 142                                                       |                                      | 23,081                                     |                                               | 0                                        | 0                                | 1,098                         | 04/02/2021.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | PMC CONSOLIDATED HOLDINGS LLC - INITIAL ..    |  | 11/04/2019.                     |               | VARIOUS.....                                 |                                     |  |                           | 1,094,497  |               | 1,114,695  |            | 1,080,101  |             |            |                                         |   | 2,162                                    |                                           | 2,162                                                     |                                      | 1,085,059                                  |                                               | 9,438                                    | 9,438                            | 25,127                        | 05/16/2024.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | LIVE AUCTIONEERS LLC - LAST OUT B-2 TERM ..   |  | 12/31/2019.                     |               | Direct.....                                  |                                     |  |                           | 5,607      |               | 5,607      |            | 5,495      |             |            |                                         |   | 9                                        |                                           | 9                                                         |                                      | 5,607                                      |                                               | 0                                        | 0                                | 251                           | 05/20/2025.                                          |                                  |    |  |    |  |    |  |
| 000000 00 0                     |  |  | CLOWNFISH ACQUISITION VEHICLE, INC. - TE ..   |  | 12/30/2019.                     |               | VARIOUS.....                                 |                                     |  |                           | 1,332,093  |               | 1,349,211  |            | 1,312,828  |             |            |                                         |   | 5,231                                    |                                           | 5,231                                                     |                                      | 1,324,881                                  |                                               | 7,212                                    | 7,212                            | 19,665                        | 05/22/2024.                                          |                                  |    |  |    |  |    |  |

SCHEDULE D - PART 4

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

| 1                    | 2                                           |  | 3                               | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|---------------------------------------------|--|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                             |  | F<br>o<br>r<br>e<br>i<br>g<br>n |               |                   |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                                 |  |                                 | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 000000 00 0          | MESA AIRLINES, INC. - AIRCRAFT ACQUISITI... |  | ..                              | 12/16/2019.   | Direct.....       |                           | 125,000       | 125,000   | 123,437     |                                         |                                          | 205                                       |                                                           | 205                                  | 125,000                                    |                                               |                                          |                                  | 0                             | 2,988                                                | 06/05/2023.                      |
| 000000 00 0          | JONES DESLAURIERS INSURANCE                 |  | ..                              | 11/01/2019.   | Direct.....       |                           | 3,928         | 3,929     | 3,868       |                                         |                                          | 1                                         |                                                           | 1                                    | 3,906                                      | 22                                            |                                          | 22                               | 44                            | 08/03/2023.                                          |                                  |
| 000000 00 0          | TRANSOM SYMPHONY OPCO LLC -                 |  | ..                              | 12/01/2019.   | CALL.....         |                           | 10,162        | 10,464    | 10,464      |                                         |                                          |                                           |                                                           | 0                                    | 10,464                                     |                                               |                                          | (303)                            | (303)                         | 157                                                  | 06/28/2024.                      |
| 000000 00 0          | TRANSOM SYMPHONY OPCO LLC - TERM            |  | ..                              | 12/01/2019.   | VARIOUS.....      |                           | 597,709       | 610,398   | 596,664     |                                         |                                          | 1,232                                     |                                                           | 1,232                                | 597,969                                    |                                               |                                          | (260)                            | (260)                         | 14,676                                               | 06/28/2024.                      |
| 000000 00 0          | PARAMEDICS LOGISTICS OPERATING              |  | ..                              | 12/31/2019.   | VARIOUS.....      |                           | 377,456       | 388,530   | 380,730     |                                         |                                          | 620                                       |                                                           | 620                                  | 381,425                                    |                                               |                                          | (3,970)                          | (3,970)                       | 11,260                                               | 07/01/2024.                      |
| 000000 00 0          | PPT MANAGEMENT HOLDINGS, LLC - DDTL-1..     |  | ..                              | 12/02/2019.   | VARIOUS.....      |                           | 11,191        | 485       | 450         |                                         |                                          | 3                                         |                                                           | 3                                    | 11,191                                     |                                               |                                          | 0                                | 0                             | 12/16/2022.                                          |                                  |
| 000000 00 0          | 1888 INDUSTRIAL SERVICES, LLC - PRIORITY..  |  | ..                              | 12/31/2019.   | Paydown.....      |                           | 8,334         |           |             |                                         |                                          |                                           |                                                           | 0                                    | 8,334                                      |                                               |                                          | 0                                | 0                             | 06/30/2021.                                          |                                  |
| 000000 00 0          | UNITED POLY SYSTEMS - REVOLVING LOAN...     |  | ..                              | 11/21/2019.   | Direct.....       |                           | 158,806       | 158,806   | 148,801     |                                         |                                          | 1,839                                     |                                                           | 1,839                                | 158,806                                    |                                               |                                          | 0                                | 0                             | 2,978                                                | 07/23/2024.                      |
| 000000 00 0          | UNITED POLY SYSTEMS - TERM LOAN.....        |  | ..                              | 12/31/2019.   | Direct.....       |                           | 90,231        | 90,231    | 88,426      |                                         |                                          | 124                                       |                                                           | 124                                  | 90,231                                     |                                               |                                          | 0                                | 0                             | 2,482                                                | 07/23/2024.                      |
| 000000 00 0          | HELIGEAR ACQUISITION CO - TERM LOAN.....    |  | ..                              | 12/31/2019.   | VARIOUS.....      |                           | 1,390,240     | 1,404,087 | 1,376,005   |                                         |                                          | 435                                       |                                                           | 435                                  | 1,376,806                                  |                                               | 13,435                                   | 13,435                           | 844                           | 07/30/2026.                                          |                                  |
| 000000 00 0          | DCA INVESTMENT HOLDING LLC - FOURTH         |  | ..                              | 12/31/2019.   | Direct.....       |                           | 3,367         | 3,367     | 3,363       |                                         |                                          | 0                                         |                                                           | 0                                    | 3,367                                      |                                               |                                          | 0                                | 82                            | 07/02/2021.                                          |                                  |
| 000000 00 0          | WINSHUTTLE, LLC - FILO TERM LOAN (FIRST..   |  | ..                              | 12/31/2019.   | Direct.....       |                           | 4,210         | 4,210     | 4,096       |                                         |                                          | 9                                         |                                                           | 9                                    | 4,210                                      |                                               |                                          | 0                                | 175                           | 08/09/2024.                                          |                                  |
| 000000 00 0          | GATEWAY MERCURY OPCO, LLC (AKA FTD          |  | ..                              | 11/01/2019.   | DIRECT.....       |                           | 222,145       | 222,145   | 217,648     |                                         |                                          | 64                                        |                                                           | 64                                   | 217,712                                    |                                               | 4,432                                    | 4,432                            | 637                           | 08/15/2024.                                          |                                  |
| 000000 00 0          | MC SIGN LESSOR CORP. - REVOLVING LOAN..     |  | ..                              | 11/01/2019.   | DIRECT.....       |                           | 13,646        | 14,625    | 14,357      |                                         |                                          | 6                                         |                                                           | 6                                    | 14,364                                     |                                               | (718)                                    | (718)                            | 53                            | 08/30/2024.                                          |                                  |
| 000000 00 0          | MC SIGN LESSOR CORP. - TERM LOAN.....       |  | ..                              | 11/01/2019.   | DIRECT.....       |                           | 236,578       | 240,181   | 235,778     |                                         |                                          | 96                                        |                                                           | 96                                   | 235,874                                    |                                               | 704                                      | 704                              | 871                           | 08/30/2024.                                          |                                  |
| 000000 00 0          | BY LIGHT PROFESSIONAL IT SERVICES LLC ..    |  | ..                              | 12/31/2019.   | Direct.....       |                           | 26,992        | 26,992    | 26,182      |                                         |                                          | 66                                        |                                                           | 66                                   | 26,992                                     |                                               |                                          | 0                                | 385                           | 05/16/2022.                                          |                                  |
| 000000 00 0          | MESA AIRLINES, INC. - INCREMENTAL TERM L    |  | ..                              | 12/16/2019.   | Direct.....       |                           | 7,143         | 7,143     | 7,054       |                                         |                                          | 5                                         |                                                           | 5                                    | 7,143                                      |                                               |                                          | 0                                | 71                            | 09/27/2023.                                          |                                  |
| 000000 00 0          | NATIONAL CREDIT CENTER, LLC - FIRST         |  | ..                              | 11/05/2019.   | Direct.....       |                           | 15,031        | 15,031    | 14,911      |                                         |                                          | 3                                         |                                                           | 3                                    | 15,031                                     |                                               |                                          | 0                                | 107                           | 12/21/2023.                                          |                                  |
| 000000 00 0          | NATIONAL CREDIT CENTER, LLC - TERM LOAN     |  | ..                              | 11/01/2019.   | Direct.....       |                           | 4,924         | 4,924     | 4,885       |                                         |                                          | 0                                         |                                                           | 0                                    | 4,924                                      |                                               |                                          | 0                                | 6                             | 12/21/2023.                                          |                                  |
| 000000 00 0          | POWERHOUSE INTERMEDIATE, INC. -             |  | ..                              | 11/01/2019.   | DIRECT.....       |                           | 14,920        | 14,920    | 14,920      |                                         |                                          |                                           |                                                           | 0                                    | 14,920                                     |                                               |                                          | 0                                | 0                             | 10/07/2024.                                          |                                  |
| 000000 00 0          | OLIVER STREET DERMATOLOGY HOLDINGS,         |  | ..                              | 11/01/2019.   | Direct.....       |                           | 44            | 44        | 44          |                                         |                                          |                                           |                                                           | 0                                    | 44                                         |                                               |                                          | 0                                | 0                             | 05/31/2022.                                          |                                  |
| 000000 00 0          | OLIVER STREET DERMATOLOGY HOLDINGS,         |  | ..                              | 11/01/2019.   | Direct.....       |                           | 98            | 98        | 98          |                                         |                                          |                                           |                                                           | 0                                    | 98                                         |                                               |                                          | 0                                | 0                             | 05/31/2022.                                          |                                  |
| 000000 00 0          | OLIVER STREET DERMATOLOGY HOLDINGS,         |  | ..                              | 11/01/2019.   | Direct.....       |                           | 166           | 166       | 166         |                                         |                                          |                                           |                                                           | 0                                    | 166                                        |                                               |                                          | 0                                | 0                             | 05/31/2022.                                          |                                  |
| 000000 00 0          | OLIVER STREET DERMATOLOGY HOLDINGS,         |  | ..                              | 11/01/2019.   | Direct.....       |                           | 41            | 41        | 41          |                                         |                                          |                                           |                                                           | 0                                    | 41                                         |                                               |                                          | 0                                | 0                             | 05/31/2022.                                          |                                  |
| 000000 00 0          | OLIVER STREET DERMATOLOGY HOLDINGS,         |  | ..                              | 11/01/2019.   | Direct.....       |                           | 145           | 145       | 145         |                                         |                                          |                                           |                                                           | 0                                    | 145                                        |                                               |                                          | 0                                | 0                             | 05/31/2022.                                          |                                  |
| 000000 00 0          | S&N COMMUNICATIONS, INC. - MAXIMUM          |  | ..                              | 12/09/2019.   | Direct.....       |                           | 86,476        | 86,476    | 86,476      |                                         |                                          |                                           |                                                           | 0                                    | 86,476                                     |                                               |                                          | 0                                | 0                             | 10/24/2023.                                          |                                  |
| 000000 00 0          | IGLOO PRODUCTS CORP. - TERM LOAN A.....     |  | ..                              | 12/31/2019.   | VARIOUS.....      |                           | 9,204         | 9,204     | 9,204       |                                         |                                          |                                           |                                                           | 0                                    | 9,204                                      |                                               |                                          | 0                                | 240                           | 03/28/2023.                                          |                                  |
| 000000 00 0          | IGLOO PRODUCTS CORP. - ADDITIONAL TERM      |  | ..                              | 12/31/2019.   | VARIOUS.....      |                           | 9,891         | 9,891     | 9,891       |                                         |                                          |                                           |                                                           | 0                                    | 9,891                                      |                                               |                                          | 0                                | 233                           | 03/28/2023.                                          |                                  |
| 000000 00 0          | IGLOO PRODUCTS CORP. - FIRST LIEN TERM      |  | ..                              | 12/31/2019.   | VARIOUS.....      |                           | 50,711        | 50,711    | 50,711      |                                         |                                          |                                           |                                                           | 0                                    | 50,711                                     |                                               |                                          | 0                                | 1,195                         | 03/28/2023.                                          |                                  |
| 000000 00 0          | DILIGENT CORPORATION (FKA DIAMOND           |  | ..                              | 12/31/2019.   | Direct.....       |                           | 9             | 9         | 9           |                                         |                                          |                                           |                                                           | 0                                    | 9                                          |                                               |                                          | 0                                | 0                             | 04/14/2022.                                          |                                  |
| 00027@ AA 5          | ALL ABOARD AMERICA! HOLDINGS, INC. (FKA.    |  | ..                              | 12/31/2019.   | Direct.....       |                           | 35            | 35        | 35          |                                         |                                          |                                           |                                                           | 0                                    | 35                                         |                                               |                                          | 0                                | 22                            | 12/10/2023.                                          |                                  |
| 00095@ AA 2          | ADCS CLINICS INTERMEDIATE HOLDINGS, LLC     |  | ..                              | 12/31/2019.   | Direct.....       |                           | 16,092        | 16,092    | 15,887      | 16,092                                  |                                          |                                           |                                                           | 0                                    | 16,092                                     |                                               |                                          | 0                                | 823                           | 05/18/2022.                                          |                                  |
| 00095@ AC 8          | ADCS CLINICS INTERMEDIATE HOLDINGS, LLC     |  | ..                              | 11/01/2019.   | Direct.....       |                           | 21,286        | 21,286    | 21,286      | 14,383                                  |                                          |                                           |                                                           | 0                                    | 21,286                                     |                                               |                                          | 0                                | 910                           | 05/18/2022.                                          |                                  |
| 00095@ AD 6          | ADCS CLINICS INTERMEDIATE HOLDINGS, LLC     |  | ..                              | 12/31/2019.   | VARIOUS.....      |                           | 2,183         | 2,183     | 2,187       | 2,187                                   |                                          | (1)                                       |                                                           | (1)                                  | 2,183                                      |                                               |                                          | 0                                | 139                           | 05/18/2022.                                          |                                  |
| 00095@ AD 6          | ADCS CLINICS INTERMEDIATE HOLDINGS, LLC     |  | ..                              | 12/31/2019.   | VARIOUS.....      |                           | 6,600         | 6,600     | 6,595       | 6,595                                   |                                          | 1                                         |                                                           | 1                                    | 6,600                                      |                                               |                                          | 0                                | 504                           | 05/18/2022.                                          |                                  |
| 00506@ AA 5          | ACTIVE DAY, INC. - DELAYED DRAW TERM        |  | ..                              | 12/31/2019.   | Direct.....       |                           | 4,080         | 4,080     | 4,080       | 0                                       |                                          |                                           |                                                           | 0                                    | 4,080                                      |                                               |                                          | 0                                | 213                           | 12/08/2021.                                          |                                  |
| 00506@ AC 1          | ACTIVE DAY, INC. - REVOLVING LOAN.....      |  | ..                              | 11/01/2019.   | VARIOUS.....      |                           | 72,630        | 72,630    | 72,554      | 68,826                                  |                                          | 17                                        |                                                           | 17                                   | 72,630                                     |                                               |                                          | 0                                | 3,715                         | 12/08/2021.                                          |                                  |
| 00506@ AC 1          | ACTIVE DAY, INC. - TERM LOAN.....           |  | ..                              | 12/31/2019.   | Direct.....       |                           | 25,667        | 25,667    | 25,339      | 25,572                                  |                                          | 16                                        |                                                           | 16                                   | 25,667                                     |                                               |                                          | 0                                | 1,361                         | 12/08/2021.                                          |                                  |
| 00769E AS 9          | ADVANTAGE SALES & MARKETING INC. - INITI    |  | ..                              | 12/31/2019.   | Direct.....       |                           | 3,969         | 3,969     | 3,529       |                                         |                                          | 82                                        |                                                           | 82                                   | 3,969                                      |                                               |                                          | 0                                | 99                            | 07/23/2021.                                          |                                  |
| 00769E AW 0          | ADVANTAGE SALES & MARKETING INC. -          |  | ..                              | 12/31/2019.   | Direct.....       |                           | 2,748         | 2,748     | 2,424       |                                         |                                          | 33                                        |                                                           | 33                                   | 2,748                                      |                                               |                                          | 0                                | 28                            | 07/23/2021.                                          |                                  |
| 02076* AA 3          | ALPHA MEDIA LLC (ALPHA 3E CORPORATION)      |  | ..                              | 12/31/2019.   | VARIOUS.....      |                           | 1,723,370     | 1,723,370 | 1,674,157   | 1,508,870                               |                                          | 13,740                                    |                                                           | 13,740                               | 1,723,370                                  |                                               |                                          | 0                                | 33,053                        | 02/25/2022.                                          |                                  |
| 02369# AA 5          | AMERICAN ACHIEVEMENT CORPORATION            |  | ..                              | 12/01/2019.   | Direct.....       |                           | 1,603,080     | 1,605,155 | 1,592,314   | 1,600,718                               |                                          | 2,362                                     |                                                           | 2,362                                | 1,603,080                                  |                                               |                                          | 0                                | 187,836                       | 09/30/2022.                                          |                                  |

SCHEDULE D - PART 4

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

E14.79

| 1                    | 2                                             |  | 3                               | 4             | 5                        | 6                         | 7              | 8               | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-----------------------------------------------|--|---------------------------------|---------------|--------------------------|---------------------------|----------------|-----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                               |  |                                 |               |                          |                           |                |                 |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser        | Number of Shares of Stock | Consideration  | Par Value       | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 053120 16 8          | OLIVER STREET DERMATOLOGY HOLDINGS, ..        |  | ..                              | 11/01/2019.   | Direct.....              | .....                     | .....56        | .....56         | .....56        | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....56                                       | .....                                    | .....                            | .....0                        | .....                                                | 05/31/2022.                      |
| 07133* AA 3          | BATTERIES PLUS HOLDING CORPORATION - ..       |  | ..                              | 12/31/2019.   | Direct.....              | .....                     | .....29,904    | .....29,904     | .....29,788    | .....29,854                             | .....                                    | .....11                                   | .....                                                     | .....11                              | .....                                      | .....29,904                                   | .....                                    | .....                            | .....0                        | .....1,920                                           | 07/06/2022.                      |
| 08579J AY 8          | BERRY GLOBAL, INC. (FKA BERRY PLASTICS C ..   |  | ..                              | 11/01/2019.   | DIRECT.....              | .....                     | .....1,985,000 | .....2,000,000  | .....1,985,000 | .....1,985,269                          | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....1,985,269                                | .....                                    | .....(269)                       | .....(269)                    | .....                                                | 01/19/2024.                      |
| 09071@ AB 9          | BIORECLAMATIONIVT, LLC - TERM LOAN.....       |  | ..                              | 12/31/2019.   | VARIOUS.....             | .....                     | .....34,517    | .....34,517     | .....34,172    | .....34,428                             | .....                                    | .....27                                   | .....                                                     | .....27                              | .....                                      | .....34,517                                   | .....                                    | .....                            | .....0                        | .....1,680                                           | 01/05/2021.                      |
| 10526# AB 6          | BRANDMUSCLE, INC. - TERM A LOAN (FIRST L ..   |  | ..                              | 01/04/2019.   | VARIOUS.....             | .....                     | .....          | .....           | .....          | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....320                                             | 12/01/2021.                      |
| 10526# AC 4          | BRANDMUSCLE, INC. - TERM B LOAN (FIRST L ..   |  | ..                              | 12/31/2019.   | VARIOUS.....             | .....                     | .....1,069     | .....1,069      | .....1,064     | .....1,071                              | .....                                    | .....(0)                                  | .....                                                     | .....(0)                             | .....                                      | .....1,069                                    | .....                                    | .....                            | .....0                        | .....78                                              | 12/01/2021.                      |
| 10549@ AA 3          | BRANTLEY TRANSPORTATION LLC - TERM ..         |  | ..                              | 11/01/2019.   | Redemption @ 9.16.....   | .....                     | .....403,586   | .....4,406,097  | .....832,309   | .....832,309                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....832,309                                  | .....                                    | .....(428,723)                   | .....(428,723)                | .....                                                | 01/31/2020.                      |
| 10650@ BB 5          | BRANTLEY TRANSPORTATION LLC - DELAYED ..      |  | ..                              | 11/01/2019.   | Direct.....              | .....                     | .....17,653    | .....17,653     | .....17,514    | .....17,514                             | .....                                    | .....139                                  | .....                                                     | .....139                             | .....                                      | .....17,653                                   | .....                                    | .....                            | .....0                        | .....1,023                                           | 01/31/2020.                      |
| 10650@ BB 5          | BRANTLEY TRANSPORTATION LLC - DELAYED ..      |  | ..                              | 11/01/2019.   | Direct.....              | .....                     | .....150,049   | .....150,049    | .....148,865   | .....148,865                            | .....                                    | .....1,184                                | .....                                                     | .....1,184                           | .....                                      | .....150,049                                  | .....                                    | .....                            | .....0                        | .....8,696                                           | 01/31/2020.                      |
| 11680U AB 3          | BRUNDAGE-BONE CONCRETE PUMPING ..             |  | ..                              | 11/01/2019.   | VARIOUS.....             | .....                     | .....806,837   | .....827,373    | .....753,800   | .....399,841                            | .....                                    | .....4,846                                | .....                                                     | .....4,846                           | .....                                      | .....763,128                                  | .....                                    | .....43,709                      | .....43,709                   | .....16,683                                          | 12/08/2025.                      |
| 12693@ AA 3          | CABLEXPRESS CORPORATION - TERM LOAN..         |  | ..                              | 12/01/2019.   | Direct.....              | .....                     | .....5,231,006 | .....5,271,676  | .....5,183,386 | .....5,217,408                          | .....                                    | .....13,597                               | .....                                                     | .....13,597                          | .....                                      | .....5,231,006                                | .....                                    | .....                            | .....0                        | .....487,263                                         | 08/26/2022.                      |
| 12868T AF 9          | CALCEUS ACQUISITION, INC. (AKA COLE HAAN ..   |  | ..                              | 11/29/2019.   | Direct.....              | .....                     | .....37,500    | .....37,500     | .....37,031    | .....                                   | .....                                    | .....42                                   | .....                                                     | .....42                              | .....                                      | .....37,500                                   | .....                                    | .....                            | .....0                        | .....1,507                                           | 02/12/2025.                      |
| 14168E AC 2          | CAREERBUILDER, LLC - TERM B LOAN (FIRST ..    |  | ..                              | 11/01/2019.   | VARIOUS.....             | .....                     | .....624,582   | .....643,291    | .....616,844   | .....617,133                            | .....                                    | .....2,728                                | .....                                                     | .....2,728                           | .....                                      | .....622,138                                  | .....                                    | .....2,444                       | .....2,444                    | .....13,541                                          | 07/31/2023.                      |
| 20337E AQ 4          | COMMSCOPE, INC. - INITIAL TERM LOAN.....      |  | ..                              | 12/30/2019.   | Direct.....              | .....                     | .....6,250     | .....6,250      | .....6,239     | .....                                   | .....                                    | .....1                                    | .....                                                     | .....1                               | .....                                      | .....6,250                                    | .....                                    | .....                            | .....0                        | .....168                                             | 04/06/2026.                      |
| 23313* AA 2          | DCA INVESTMENT HOLDING, LLC - ..              |  | ..                              | 11/01/2019.   | Direct.....              | .....                     | .....38,031    | .....38,031     | .....38,031    | .....38,031                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....38,031                                   | .....                                    | .....                            | .....0                        | .....                                                | 07/02/2021.                      |
| 23313* AB 0          | DCA INVESTMENT HOLDING, LLC - FOURTH ..       |  | ..                              | 12/31/2019.   | VARIOUS.....             | .....                     | .....1,278,411 | .....1,287,523  | .....1,285,129 | .....1,232,052                          | .....                                    | .....(6,718)                              | .....                                                     | .....(6,718)                         | .....                                      | .....1,278,411                                | .....                                    | .....                            | .....0                        | .....32,868                                          | 07/02/2021.                      |
| 23313* AA 0          | DCA INVESTMENT HOLDING, LLC - INITIAL TE ..   |  | ..                              | 12/31/2019.   | Direct.....              | .....                     | .....25,124    | .....25,124     | .....24,897    | .....25,042                             | .....                                    | .....20                                   | .....                                                     | .....20                              | .....                                      | .....25,124                                   | .....                                    | .....                            | .....0                        | .....741                                             | 07/02/2021.                      |
| 23313@ AA 0          | DCA INVESTMENT HOLDING, LLC - TERM ..         |  | ..                              | 11/01/2019.   | Direct.....              | .....                     | .....24,750    | .....24,750     | .....24,480    | .....24,705                             | .....                                    | .....7                                    | .....                                                     | .....7                               | .....                                      | .....24,750                                   | .....                                    | .....                            | .....0                        | .....733                                             | 07/02/2021.                      |
| 23313@ AA 0          | DCA INVESTMENT HOLDING, LLC - TERM ..         |  | ..                              | 12/30/2019.   | Direct.....              | .....                     | .....24,750    | .....24,750     | .....24,480    | .....24,705                             | .....                                    | .....5                                    | .....                                                     | .....5                               | .....                                      | .....24,750                                   | .....                                    | .....                            | .....0                        | .....490                                             | 07/02/2021.                      |
| 23360* AA 4          | SNEAKER VILLA, INC. - TERM LOAN A.....        |  | ..                              | 11/01/2019.   | Direct.....              | .....                     | .....22,260    | .....22,260     | .....21,766    | .....22,216                             | .....                                    | .....6                                    | .....                                                     | .....6                               | .....                                      | .....22,260                                   | .....                                    | .....                            | .....0                        | .....1,278                                           | 08/14/2022.                      |
| 25381E AH 8          | DIGICERT, INC. - INITIAL LOAN (SECOND LI..... |  | ..                              | 11/01/2019.   | Direct.....              | .....                     | .....1,453,844 | .....1,453,844  | .....1,448,713 | .....1,453,580                          | .....                                    | .....264                                  | .....                                                     | .....264                             | .....                                      | .....1,453,844                                | .....                                    | .....                            | .....0                        | .....121,240                                         | 10/31/2025.                      |
| 25403# AB 2          | DILIGENT CORPORATION (FKA DIAMOND ..          |  | ..                              | 12/31/2019.   | Direct.....              | .....                     | .....14,909    | .....14,909     | .....14,699    | .....14,790                             | .....                                    | .....23                                   | .....                                                     | .....23                              | .....                                      | .....14,909                                   | .....                                    | .....                            | .....0                        | .....748                                             | 04/14/2022.                      |
| 25403# AB 2          | DILIGENT CORPORATION (FKA DIAMOND ..          |  | ..                              | 12/10/2019.   | VARIOUS.....             | .....                     | .....6,798     | .....6,859      | .....6,859     | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....6,798                                    | .....                                    | .....                            | .....0                        | .....248                                             | 04/14/2022.                      |
| 25403# AC 0          | DILIGENT CORPORATION (FKA DIAMOND ..          |  | ..                              | 12/31/2019.   | Direct.....              | .....                     | .....3,593     | .....3,593      | .....3,539     | .....3,575                              | .....                                    | .....3                                    | .....                                                     | .....3                               | .....                                      | .....3,593                                    | .....                                    | .....                            | .....0                        | .....180                                             | 04/14/2022.                      |
| 25403# AD 8          | DILIGENT CORPORATION (FKA DIAMOND ..          |  | ..                              | 12/31/2019.   | Direct.....              | .....                     | .....12,606    | .....12,606     | .....12,417    | .....12,489                             | .....                                    | .....22                                   | .....                                                     | .....22                              | .....                                      | .....12,606                                   | .....                                    | .....                            | .....0                        | .....633                                             | 04/14/2022.                      |
| 26483N AN 0          | DUN & BRADSTREET CORPORATION, THE - ..        |  | ..                              | 11/01/2019.   | DIRECT.....              | .....                     | .....1,662,215 | .....1,665,812  | .....1,632,495 | .....                                   | .....                                    | .....1,709                                | .....                                                     | .....1,709                           | .....                                      | .....1,634,204                                | .....                                    | .....28,011                      | .....28,011                   | .....33,460                                          | 02/06/2026.                      |
| 26785D AB 3          | DYNAMIC ENERGY SERVICES ..                    |  | ..                              | 11/01/2019.   | Redemption @ 100.00..... | .....                     | .....149,859   | .....148,006    | .....148,006   | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....149,125                                  | .....                                    | .....733                         | .....733                      | .....                                                | 12/31/2021.                      |
| 26785D AC 1          | DYNAMIC ENERGY SERVICES ..                    |  | ..                              | 11/01/2019.   | VARIOUS.....             | .....                     | .....1,157,045 | .....6,681,645  | .....1,165,562 | .....1,165,562                          | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....1,165,562                                | .....                                    | .....(8,517)                     | .....(8,517)                  | .....                                                | 12/31/2021.                      |
| 26816D AL 4          | DYNCORP INTERNATIONAL INC. - TERM LOAN ..     |  | ..                              | 12/13/2019.   | Direct.....              | .....                     | .....23,650    | .....23,650     | .....22,941    | .....                                   | .....                                    | .....35                                   | .....                                                     | .....35                              | .....                                      | .....23,650                                   | .....                                    | .....                            | .....0                        | .....564                                             | 08/18/2025.                      |
| 26846@ AA 9          | EGD SECURITY SYSTEMS, LLC - FIRST ..          |  | ..                              | 11/01/2019.   | Direct.....              | .....                     | .....208,873   | .....208,873    | .....208,873   | .....208,873                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....208,873                                  | .....                                    | .....                            | .....0                        | .....11,404                                          | 06/10/2022.                      |
| 29652* AB 6          | ESOLUTIONS, INC. - TERM LOAN.....             |  | ..                              | 12/31/2019.   | VARIOUS.....             | .....                     | .....24,235    | .....24,235     | .....23,987    | .....24,094                             | .....                                    | .....28                                   | .....                                                     | .....28                              | .....                                      | .....24,235                                   | .....                                    | .....                            | .....0                        | .....1,320                                           | 03/01/2022.                      |
| 30015F AD 8          | SAVERS (EVERGREEN) TERM LOAN C.....           |  | ..                              | 11/01/2019.   | Direct.....              | .....                     | .....1,573,264 | .....1,573,264  | .....1,460,885 | .....1,528,585                          | .....                                    | .....44,679                               | .....                                                     | .....44,679                          | .....                                      | .....1,573,264                                | .....                                    | .....                            | .....0                        | .....43,540                                          | 07/09/2019.                      |
| 30162E AD 2          | EXELA INTERMEDIATE LLC - 2018 TERM LOAN ..    |  | ..                              | 12/31/2019.   | VARIOUS.....             | .....                     | .....10,532    | .....6,144      | .....5,179     | .....                                   | .....                                    | .....0                                    | .....                                                     | .....0                               | .....                                      | .....10,532                                   | .....                                    | .....                            | .....0                        | .....                                                | 07/12/2023.                      |
| 31434# AB 3          | FEEDERS SUPPLY COMPANY, LLC - TERM ..         |  | ..                              | 12/31/2019.   | Direct.....              | .....                     | .....50,477    | .....50,477     | .....49,904    | .....50,234                             | .....                                    | .....62                                   | .....                                                     | .....62                              | .....                                      | .....50,477                                   | .....                                    | .....                            | .....0                        | .....2,197                                           | 04/14/2021.                      |
| 31446U AL 4          | FENDER MUSICAL INSTRUMENTS ..                 |  | ..                              | 12/20/2019.   | Direct.....              | .....                     | .....429,545   | .....429,545    | .....425,250   | .....                                   | .....                                    | .....298                                  | .....                                                     | .....298                             | .....                                      | .....429,545                                  | .....                                    | .....                            | .....0                        | .....7,432                                           | 12/05/2025.                      |
| 31568@ AA 5          | CAPSTONE NUTRITION, INC. (AKA ..              |  | ..                              | 11/01/2019.   | VARIOUS.....             | .....                     | .....1,400,694 | .....17,894,620 | .....1,411,282 | .....2,412,076                          | .....                                    | .....                                     | .....1,000,793                                            | .....(1,000,793)                     | .....                                      | .....1,411,282                                | .....                                    | .....(10,588)                    | .....(10,588)                 | .....                                                | 09/25/2020.                      |
| 34063G AB 3          | FLORIDA EAST COAST INDUSTRIES, LLC - TER ..   |  | ..                              | 11/01/2019.   | Direct.....              | .....                     | .....1,338,888 | .....1,338,888  | .....1,312,110 | .....(6,416,858)                        | .....                                    | .....5,786                                | .....                                                     | .....5,786                           | .....                                      | .....1,338,888                                | .....                                    | .....                            | .....0                        | .....53,825                                          | 12/13/2021.                      |
| 35091* AA 4          | 4 OVER INTERNATIONAL, LLC (FKA 4 OVER IN ..   |  | ..                              | 12/01/2019.   | Direct.....              | .....                     | .....3,745,373 | .....3,745,373  | .....3,715,410 | .....3,745,373                          | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....3,745,373                                | .....                                    | .....                            | .....0                        | .....287,787                                         | 06/07/2022.                      |
| 36194# AA 4          | GCM MEDICAL & OEM, INC. - TERM LOAN A.....    |  | ..                              | 11/01/2019.   | Direct.....              | .....                     | .....4,424,000 | .....4,424,000  | .....4,330,675 | .....4,367,405                          | .....                                    | .....56,595                               | .....                                                     | .....56,595                          | .....                                      | .....4,424,000                                | .....                                    | .....                            | .....0                        | .....286,016                                         | 05/02/2022.                      |
| 37255Q AB 2          | GEO PARENT CORPORATION - INITIAL TERM ..      |  | ..                              | 12/31/2019.   | Direct.....              | .....                     | .....15,487    | .....15,487     | .....15,340    | .....                                   | .....                                    | .....15                                   | .....                                                     | .....15                              | .....                                      | .....15,487                                   | .....                                    | .....                            | .....0                        | .....763                                             | 12/19/2025.                      |
| 37363# AB 5          | GEORGICA PINE CLOTHIERS, LLC - CLOSING ..     |  | ..                              | 12/31/2019.   | Direct.....              | .....                     | .....972       | .....972        | .....961       | .....969                                | .....                                    | .....1                                    | .....                                                     | .....1                               | .....                                      | .....972                                      | .....                                    | .....                            | .....0                        | .....49                                              | 11/13/2022.                      |
| 37363# AB 5          | GEORGICA PINE CLOTHIERS, LLC - TERM ..        |  | ..                              | 12/31/2019.   | Direct.....              | .....                     | .....9,385     | .....9,385      | .....9,298     | .....9,392                              | .....                                    | .....(1)                                  | .....                                                     | .....(1)                             | .....                                      | .....9,385                                    | .....                                    | .....                            | .....0                        | .....476                                             | 11/13/2022.                      |

SCHEDULE D - PART 4

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

| 1                    | 2  |             | 3                               | 4             | 5                        | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|----|-------------|---------------------------------|---------------|--------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |    |             |                                 |               |                          |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification |    | Description |                                 | Disposal Date | Name of Purchaser        | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 37363#               | AC | 3           | F<br>o<br>r<br>e<br>i<br>g<br>n | 12/31/2019.   | Direct.....              |                           | 681           | 681       | 669         | 673                                     |                                          | 1                                         |                                                           | 1                                    |                                            | 681                                           |                                          |                                  | 0                             | 35                                                   | 11/13/2022.                      |
| 37427U               | AF | 7           |                                 | 11/01/2019.   | VARIOUS.....             |                           | 3,443,630     | 3,443,630 | 2,581,163   | 3,208,506                               |                                          | 235,125                                   |                                                           | 235,125                              |                                            | 3,443,630                                     |                                          |                                  | 0                             | 28,596                                               | 10/18/2019.                      |
| 404122               | AX | 1           |                                 | 11/01/2019.   | VARIOUS.....             |                           | 496,250       | 496,250   | 496,250     | 496,250                                 |                                          |                                           |                                                           | 0                                    |                                            | 496,250                                       |                                          |                                  | 0                             | 17,081                                               | 03/13/2025.                      |
| 40416V               | AB | 1           |                                 | 11/01/2019.   | Direct.....              |                           | 10,000        | 10,000    | 9,975       | 9,978                                   |                                          | 0                                         |                                                           | 0                                    |                                            | 10,000                                        |                                          |                                  | 0                             | 237                                                  | 08/01/2024.                      |
| 44932U               | AB | 0           |                                 | 12/31/2019.   | Direct.....              |                           | 30,000        | 30,000    | 29,925      |                                         |                                          | 4                                         |                                                           | 4                                    |                                            | 30,000                                        |                                          |                                  | 0                             | 430                                                  | 06/29/2026.                      |
| 46650K               | AB | 7           |                                 | 11/01/2019.   | Direct.....              |                           | 232,132       | 232,132   | 229,380     | 106,096                                 |                                          | 227                                       |                                                           | 227                                  |                                            | 232,132                                       |                                          |                                  | 0                             | 9,900                                                | 11/15/2025.                      |
| 48207H               | AB | 8           |                                 | 12/31/2019.   | Direct.....              |                           | 9,181         | 9,181     | 8,895       |                                         |                                          | 18                                        |                                                           | 18                                   |                                            | 9,181                                         |                                          |                                  | 0                             | 220                                                  | 11/15/2024.                      |
| 48238*               | AA | 1           |                                 | 11/01/2019.   | Direct.....              |                           | 533,553       | 533,553   | 520,704     | 526,744                                 |                                          | 6,809                                     |                                                           | 6,809                                |                                            | 533,553                                       |                                          |                                  | 0                             | 15,622                                               | 10/25/2021.                      |
| 52729K               | AN | 6           |                                 | 11/29/2019.   | Redemption @ 100.00..... |                           | 360,000       | 360,000   | 358,183     | 359,447                                 |                                          | 551                                       |                                                           | 551                                  |                                            | 359,998                                       |                                          | 2                                | 2                             | 15,326                                               | 02/15/2024.                      |
| 57888@               | AC | 9           |                                 | 12/31/2019.   | Direct.....              |                           | 13,768        | 13,768    | 13,549      | 13,652                                  |                                          | 14                                        |                                                           | 14                                   |                                            | 13,768                                        |                                          |                                  | 0                             | 935                                                  | 04/28/2023.                      |
| 57888@               | AC | 9           |                                 | 12/31/2019.   | Direct.....              |                           | 1,099         | 1,099     | 1,099       | 1,099                                   |                                          | (0)                                       |                                                           | (0)                                  |                                            | 1,099                                         |                                          |                                  | 0                             | 68                                                   | 04/28/2023.                      |
| 58249#               | AA | 3           |                                 | 11/01/2019.   | CALL.....                |                           | 697,000       | 1,775,919 | 697,000     | 697,000                                 |                                          |                                           |                                                           | 0                                    |                                            | 697,000                                       |                                          |                                  | 0                             |                                                      | 08/04/2020.                      |
| 60001P               | AD | 9           |                                 | 11/26/2018.   | DIRECT.....              |                           |               |           |             |                                         |                                          |                                           |                                                           | 0                                    |                                            |                                               |                                          |                                  | 0                             | 13,161                                               | 07/05/2021.                      |
| 61775N               | AF | 1           |                                 | 12/31/2019.   | VARIOUS.....             |                           | 431,298       | 453,757   | 431,069     |                                         |                                          | 353                                       |                                                           | 353                                  |                                            | 431,810                                       |                                          | (512)                            | (512)                         | 1,461                                                | 08/14/2026.                      |
| 62582#               | AA | 0           |                                 | 11/01/2019.   | Direct.....              |                           | 2,132,920     | 2,132,920 | 2,096,661   | 2,123,493                               |                                          | 9,428                                     |                                                           | 9,428                                |                                            | 2,132,920                                     |                                          |                                  | 0                             | 74,317                                               | 04/01/2022.                      |
| 68087*               | AA | 1           |                                 | 12/01/2019.   | Direct.....              |                           | 113           | 113       | 109         | 105                                     |                                          | 0                                         |                                                           | 0                                    |                                            | 113                                           |                                          |                                  | 0                             | 5                                                    | 05/31/2022.                      |
| 68087*               | AA | 1           |                                 | 12/01/2019.   | Direct.....              |                           | 231,901       | 231,901   | 225,625     | 189                                     |                                          | 101                                       |                                                           | 101                                  |                                            | 231,901                                       |                                          |                                  | 0                             | 9,676                                                | 05/31/2022.                      |
| 68087*               | AA | 1           |                                 | 12/01/2019.   | Direct.....              |                           | 1,840         | 1,840     | 1,835       | 1,824                                   |                                          | (0)                                       |                                                           | (0)                                  |                                            | 1,840                                         |                                          |                                  | 0                             | 81                                                   | 05/31/2022.                      |
| 68087*               | AA | 1           |                                 | 12/01/2019.   | Direct.....              |                           | 145           | 145       | 140         | 135                                     |                                          | 0                                         |                                                           | 0                                    |                                            | 145                                           |                                          |                                  | 0                             | 6                                                    | 05/31/2022.                      |
| 68087*               | AA | 1           |                                 | 12/01/2019.   | DIRECT.....              |                           | 629,137       | 629,137   | 626,437     | 626,437                                 |                                          | 2,700                                     |                                                           | 2,700                                |                                            | 629,137                                       |                                          |                                  | 0                             | 28,314                                               | 05/31/2022.                      |
| 68087*               | AA | 1           |                                 | 12/01/2019.   | Direct.....              |                           | 262           | 262       | 255         | 244                                     |                                          | 0                                         |                                                           | 0                                    |                                            | 262                                           |                                          |                                  | 0                             | 16                                                   | 05/31/2022.                      |
| 68087*               | AB | 9           |                                 | 12/01/2019.   | Direct.....              |                           | 185           | 185       | 181         | 104                                     |                                          |                                           |                                                           | 0                                    |                                            | 185                                           |                                          |                                  | 0                             | 8                                                    | 05/31/2022.                      |
| 68087*               | AC | 7           |                                 | 12/01/2019.   | Direct.....              |                           | 940           | 940       | 900         | 868                                     |                                          | 2                                         |                                                           | 2                                    |                                            | 940                                           |                                          |                                  | 0                             | 39                                                   | 05/31/2022.                      |
| 69374Y               | AB | 4           |                                 | 12/31/2019.   | VARIOUS.....             |                           | 1,063,801     | 1,082,384 | 1,055,324   |                                         |                                          | 2,549                                     |                                                           | 2,549                                |                                            | 1,058,867                                     |                                          | 4,935                            | 4,935                         | 26,795                                               | 04/10/2025.                      |
| 69396@               | AA | 3           |                                 | 12/02/2019.   | VARIOUS.....             |                           | 8,292         | 290       | 199         | 199                                     | (0)                                      | 2                                         |                                                           | 2                                    |                                            | 8,188                                         |                                          | 104                              | 104                           |                                                      | 12/16/2022.                      |
| 69396@               | AA | 3           |                                 | 12/02/2019.   | VARIOUS.....             |                           | 207,663       | 215,243   | 199,894     | 200,749                                 | (1)                                      | 908                                       |                                                           | 907                                  |                                            | 207,654                                       |                                          | 9                                | 9                             |                                                      | 12/16/2022.                      |
| 69396@               | AB | 1           |                                 | 12/02/2019.   | VARIOUS.....             |                           | 69,939        | 2,751     | 2,484       | 2,503                                   | 42                                       | 17                                        |                                                           | 59                                   |                                            | 69,635                                        |                                          | 304                              | 304                           |                                                      | 12/16/2022.                      |
| 69396@               | AC | 9           |                                 | 12/02/2019.   | VARIOUS.....             |                           | 2,199         |           |             | 0                                       |                                          |                                           |                                                           | 0                                    |                                            | 2,199                                         |                                          |                                  | 0                             |                                                      | 12/16/2022.                      |
| 69403B               | AC | 7           |                                 | 12/01/2019.   | VARIOUS.....             |                           | 4,210,322     | 4,237,483 | 4,203,600   | 10,541                                  |                                          | 4,501                                     |                                                           | 4,501                                |                                            | 4,210,322                                     |                                          |                                  | 0                             | 287,519                                              | 09/28/2025.                      |
| 69527@               | AB | 3           |                                 | 11/01/2019.   | VARIOUS.....             |                           | 3,622         | 3,622     | 3,564       | 3,595                                   |                                          | 2                                         |                                                           | 2                                    |                                            | 3,622                                         |                                          |                                  | 0                             | 29                                                   | 04/26/2023.                      |
| 69883#               | AA | 1           |                                 | 12/31/2019.   | Direct.....              |                           | 2,820         | 2,820     | 2,768       | 2,810                                   |                                          | 10                                        |                                                           | 10                                   |                                            | 2,820                                         |                                          |                                  | 0                             | 245                                                  | 09/29/2021.                      |
| 69946E               | AT | 8           |                                 | 11/01/2019.   | VARIOUS.....             |                           | 930,965       | 987,500   | 981,781     | 983,932                                 |                                          | 119                                       |                                                           | 119                                  |                                            | 984,052                                       |                                          | (53,086)                         | (53,086)                      | 9,359                                                | 09/27/2024.                      |
| 70466@               | AA | 6           |                                 | 12/01/2019.   | Direct.....              |                           | 2,204,590     | 2,213,002 | 2,170,931   | 2,183,303                               |                                          | 21,287                                    |                                                           | 21,287                               |                                            | 2,204,590                                     |                                          |                                  | 0                             | 203,274                                              | 06/30/2021.                      |
| 72347L               | AE | 4           |                                 | 12/31/2019.   | Paydown.....             |                           | 1,401         |           |             |                                         |                                          |                                           |                                                           | 0                                    |                                            | 1,401                                         |                                          |                                  | 0                             |                                                      | 11/15/2021.                      |
| 72350*               | AB | 1           |                                 | 11/01/2019.   | VARIOUS.....             |                           | 4,315         | 4,315     | 4,320       | 2,486                                   |                                          | (0)                                       |                                                           | (0)                                  |                                            | 4,315                                         |                                          |                                  | 0                             | 187                                                  | 08/09/2021.                      |
| 72350*               | AC | 9           |                                 | 12/31/2019.   | VARIOUS.....             |                           | 4,856         | 4,856     | 4,794       | 4,828                                   |                                          | 7                                         |                                                           | 7                                    |                                            | 4,856                                         |                                          |                                  | 0                             | 289                                                  | 08/09/2021.                      |
| 72350*               | AC | 9           |                                 | 12/31/2019.   | VARIOUS.....             |                           | 763           | 763       | 761         | 546                                     |                                          | 0                                         |                                                           | 0                                    |                                            | 763                                           |                                          |                                  | 0                             | 39                                                   | 08/09/2021.                      |
| 73116*               | AB | 4           |                                 | 12/31/2019.   | Direct.....              |                           | 4,532         | 4,532     | 4,502       | 4,524                                   |                                          | 1                                         |                                                           | 1                                    |                                            | 4,532                                         |                                          |                                  | 0                             | 231                                                  | 06/20/2022.                      |
| 73116*               | AD | 0           |                                 | 12/13/2019.   | Direct.....              |                           | 50,449        | 50,449    | 50,755      | 25,749                                  |                                          | (140)                                     |                                                           | (140)                                |                                            | 50,449                                        |                                          |                                  | 0                             | 1,348                                                | 06/20/2022.                      |
| 73116*               | AF | 5           |                                 | 12/31/2019.   | VARIOUS.....             |                           | 361           | 361       | 360         | 361                                     |                                          |                                           |                                                           | 0                                    |                                            | 361                                           |                                          |                                  | 0                             | 18                                                   | 06/20/2022.                      |
| 73178E               | AC | 6           |                                 | 12/31/2019.   | VARIOUS.....             |                           | 147,798       | 152,102   | 147,539     |                                         |                                          | 85                                        |                                                           | 85                                   |                                            | 147,864                                       |                                          | (66)                             | (66)                          | 1,388                                                | 05/01/2026.                      |

SCHEDULE D - PART 4

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

| 1                    | 2                                             |  | 3                               | 4             | 5                      | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                        |
|----------------------|-----------------------------------------------|--|---------------------------------|---------------|------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|---------------------------|
|                      |                                               |  |                                 |               |                        |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                           |
| CUSIP Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser      | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Contractual Maturity Date |
| 74347K AB 8          | PROPULSION ACQUISITION, LLC - INITIAL TE..    |  | ..                              | 12/01/2019.   | VARIOUS.....           | .....                     | 3,275,062     | 3,353,927 | 3,194,474   | 3,216,383                               | .....                                    | 58,680                                    | .....                                                     | 58,680                               | .....                                      | 3,275,062                                     | .....                                    | .....                            | .....0                        | 239,380                                              | 07/13/2021.               |
| 74625# AA 4          | PURFOODS, LLC - DELAYED DRAW TERM             |  | ..                              | 12/31/2019.   | Direct.....            | .....                     | 273           | 273       | 273         | 273                                     | .....                                    | 0                                         | .....                                                     | 0                                    | .....                                      | 273                                           | .....                                    | .....                            | .....0                        | 22                                                   | 05/02/2021.               |
| 74625# AA 4          | PURFOODS, LLC - CLOSING DATE DELAYED          |  | ..                              | 12/31/2019.   | Direct.....            | .....                     | 2,900         | 2,900     | 2,900       | 2,732                                   | .....                                    | (0)                                       | .....                                                     | (0)                                  | .....                                      | 2,900                                         | .....                                    | .....                            | .....0                        | 151                                                  | 05/02/2021.               |
| 74625# AB 2          | PURFOODS, LLC - REVOLVING LOAN.....           |  | ..                              | 11/01/2019.   | Direct.....            | .....                     | 115,977       | 115,977   | 115,977     | 64,858                                  | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 115,977                                       | .....                                    | .....                            | .....0                        | 27,668                                               | 05/02/2021.               |
| 74625# AC 0          | PURFOODS, LLC - TERM A LOAN.....              |  | ..                              | 12/31/2019.   | Direct.....            | .....                     | 1,937         | 1,937     | 1,911       | 1,927                                   | .....                                    | 4                                         | .....                                                     | 4                                    | .....                                      | 1,937                                         | .....                                    | .....                            | .....0                        | 129                                                  | 05/02/2021.               |
| 74979X AC 3          | RPX CORPORATION - TERM LOAN.....              |  | ..                              | 12/01/2019.   | VARIOUS.....           | .....                     | 4,179,983     | 4,298,124 | 4,124,154   | 4,136,272                               | .....                                    | 43,711                                    | .....                                                     | 43,711                               | .....                                      | 4,179,983                                     | .....                                    | .....                            | .....0                        | 316,708                                              | 06/19/2024.               |
| 74993# AB 6          | RXH BUYER CORPORATION - INITIAL TERM          |  | ..                              | 12/31/2019.   | Direct.....            | .....                     | 14,923        | 14,923    | 14,723      | 14,836                                  | .....                                    | 17                                        | .....                                                     | 17                                   | .....                                      | 14,923                                        | .....                                    | .....                            | .....0                        | 942                                                  | 09/01/2021.               |
| 74993# AC 4          | RXH BUYER CORPORATION - REVOLVING             |  | ..                              | 11/01/2019.   | Direct.....            | .....                     | 38,925        | 38,925    | 38,925      | 38,510                                  | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 38,925                                        | .....                                    | .....                            | .....0                        | 1,434                                                | 09/01/2021.               |
| 74993# AD 2          | RXH BUYER CORPORATION - DELAYED DRAW          |  | ..                              | 12/31/2019.   | Direct.....            | .....                     | 1,671         | 1,671     | 1,671       | 1,671                                   | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 1,671                                         | .....                                    | .....                            | .....0                        | 112                                                  | 09/01/2021.               |
| 75975# AA 7          | RELADYNE INC. - RESTATEMENT EFFECTIVE         |  | ..                              | 11/01/2019.   | Direct.....            | .....                     | 6,049         | 6,049     | 6,051       | 2,827                                   | .....                                    | (0)                                       | .....                                                     | (0)                                  | .....                                      | 6,049                                         | .....                                    | .....                            | .....0                        | 266                                                  | 07/22/2022.               |
| 75975# AC 3          | RELADYNE INC. - INITIAL TERM LOAN.....        |  | ..                              | 11/01/2019.   | Direct.....            | .....                     | 18,333        | 18,333    | 18,017      | 18,301                                  | .....                                    | 3                                         | .....                                                     | 3                                    | .....                                      | 18,333                                        | .....                                    | .....                            | .....0                        | 877                                                  | 07/22/2022.               |
| 75975# AC 3          | RELADYNE INC. - THIRD AMENDMENT DDTL...       |  | ..                              | 11/01/2019.   | Direct.....            | .....                     | 2,903         | 2,903     | 2,925       | 2,925                                   | .....                                    | (2)                                       | .....                                                     | (2)                                  | .....                                      | 2,903                                         | .....                                    | .....                            | .....0                        | 127                                                  | 07/22/2022.               |
| 784932 A* 6          | SABA SOFTWARE, INC. - INITIAL TERM LOAN..     |  | ..                              | 12/31/2019.   | Direct.....            | .....                     | 67,283        | 67,283    | 66,642      | 66,945                                  | .....                                    | 23                                        | .....                                                     | 23                                   | .....                                      | 67,283                                        | .....                                    | .....                            | .....0                        | 1,189                                                | 05/01/2023.               |
| 79979* AB 7          | KSC STUDIO, L.L.C. - DDTL TRANCHE 1.....      |  | ..                              | 12/31/2019.   | Direct.....            | .....                     | 43,795        | 43,795    | 44,003      | 33,227                                  | .....                                    | (67)                                      | .....                                                     | (67)                                 | .....                                      | 43,795                                        | .....                                    | .....                            | .....0                        | 2,520                                                | 01/26/2021.               |
| 81282S AB 3          | SEAWOLF RESOURCES HOLDINGS, LP - LOAN         |  | ..                              | 12/06/2019.   | Direct.....            | .....                     | 234,158       | 234,158   | 228,304     | .....                                   | 958                                      | .....                                     | .....                                                     | 958                                  | .....                                      | 234,158                                       | .....                                    | .....                            | .....0                        | 19,134                                               | 09/10/2022.               |
| 84754* AA 0          | ELITE FOAM TL.....                            |  | ..                              | 11/01/2019.   | VARIOUS.....           | .....                     | 2,922,830     | 2,922,830 | 2,863,039   | 2,892,613                               | .....                                    | 30,216                                    | .....                                                     | 30,216                               | .....                                      | 2,922,830                                     | .....                                    | .....                            | .....0                        | 10,431                                               | 01/15/2021.               |
| 87259B AG 5          | NORTH AMERICAN LIFTING HOLDINGS, INC. (A      |  | ..                              | 12/31/2019.   | Direct.....            | .....                     | 2,219         | 2,219     | 1,831       | .....                                   | 37                                       | .....                                     | .....                                                     | 37                                   | .....                                      | 2,219                                         | .....                                    | .....                            | .....0                        | 14                                                   | 11/27/2020.               |
| 89609U AE 1          | TRICO GROUP, LLC - TRANCHE B-2 TERM           |  | ..                              | 11/01/2019.   | VARIOUS.....           | .....                     | 939,521       | 980,610   | 956,095     | 817,906                                 | .....                                    | 2,559                                     | .....                                                     | 2,559                                | .....                                      | 959,347                                       | .....                                    | (19,825)                         | (19,825)                      | 75,829                                               | 02/02/2024.               |
| 90480T AD 8          | COVIA HOLDINGS CORPORATION (FKA               |  | ..                              | 12/17/2019.   | Direct.....            | .....                     | 87,930        | 87,930    | 63,607      | .....                                   | 2,866                                    | .....                                     | .....                                                     | 2,866                                | .....                                      | 87,930                                        | .....                                    | .....                            | .....0                        | 2,676                                                | 06/01/2025.               |
| 92855L AK 2          | VIZIENT, INC. - TERM B-5 LOAN.....            |  | ..                              | 12/31/2019.   | Direct.....            | .....                     | 3,750         | 3,750     | 3,731       | .....                                   | 1                                        | .....                                     | .....                                                     | 1                                    | .....                                      | 3,750                                         | .....                                    | .....                            | .....0                        | 62                                                   | 05/06/2026.               |
| 92966@ AC 1          | WHCG MANAGEMENT, LLC - REVOLVING LOAN         |  | ..                              | 11/01/2019.   | Direct.....            | .....                     | 316,134       | 316,134   | 314,104     | 314,104                                 | .....                                    | 404                                       | .....                                                     | 404                                  | .....                                      | 316,134                                       | .....                                    | .....                            | .....0                        | 12,179                                               | 03/09/2023.               |
| 92966@ AC 1          | WHCG MANAGEMENT, LLC - TERM LOAN.....         |  | ..                              | 12/30/2019.   | Direct.....            | .....                     | 41,491        | 41,491    | 41,040      | 41,523                                  | .....                                    | (5)                                       | .....                                                     | (5)                                  | .....                                      | 41,491                                        | .....                                    | .....                            | .....0                        | 1,894                                                | 03/09/2023.               |
| 94732Y AV 5          | WEB.COM GROUP, INC. - INITIAL TERM LOAN.      |  | ..                              | 11/01/2019.   | Direct.....            | .....                     | 780,064       | 776,520   | 770,696     | 770,962                                 | .....                                    | 495                                       | .....                                                     | 495                                  | .....                                      | 780,064                                       | .....                                    | .....                            | .....0                        | 33,982                                               | 10/09/2026.               |
| 98425E AB 6          | YS GARMENTS, LLC - INITIAL TERM LOAN.....     |  | ..                              | 12/01/2019.   | VARIOUS.....           | .....                     | 5,336,819     | 5,400,725 | 5,314,331   | 2,653,155                               | .....                                    | 13,929                                    | .....                                                     | 13,929                               | .....                                      | 5,336,819                                     | .....                                    | .....                            | .....0                        | 410,026                                              | 08/09/2024.               |
| AAH351 12 1          | ALL ABOARD AMERICA! HOLDINGS, INC. (FKA.      |  | ..                              | 12/01/2019.   | Direct.....            | .....                     | 3,060,872     | 3,084,778 | 3,054,774   | 3,055,284                               | .....                                    | 7,175                                     | .....                                                     | 7,175                                | .....                                      | 3,060,872                                     | .....                                    | .....                            | .....0                        | 271,766                                              | 12/10/2023.               |
| AARLOA NB 5          | 1888 INDUSTRIAL SERVICES, LLC - TERM LOA      |  | ..                              | 11/01/2019.   | Paydown.....           | .....                     | 211,969       | .....     | .....       | .....                                   | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 211,969                                       | .....                                    | .....                            | .....0                        | .....                                                | 09/30/2021.               |
| ADG18T L1 6          | ADG ACQUISITION, LLC - INITIAL LOAN.....      |  | ..                              | 12/01/2019.   | Direct.....            | .....                     | 1,553,280     | 1,584,039 | 1,544,438   | 1,544,840                               | .....                                    | 8,440                                     | .....                                                     | 8,440                                | .....                                      | 1,553,280                                     | .....                                    | .....                            | .....0                        | 107,723                                              | 12/14/2023.               |
| AGM18T L1 2          | ARCHITECTURAL GRANITE & MARBLE, LLC           |  | ..                              | 12/01/2019.   | VARIOUS.....           | .....                     | 985,986       | 988,963   | 984,018     | 985,549                                 | .....                                    | 741                                       | .....                                                     | 741                                  | .....                                      | 986,290                                       | .....                                    | (304)                            | (304)                         | 71,236                                               | 02/28/2022.               |
| AITTN1 L2 4          | AIT WORLDWIDE LOGISTICS, INC. - INCREMEN      |  | ..                              | 12/31/2019.   | Direct.....            | .....                     | 5,639         | 5,639     | 5,600       | .....                                   | .....                                    | 4                                         | .....                                                     | 4                                    | .....                                      | 5,639                                         | .....                                    | .....                            | .....0                        | 97                                                   | 10/20/2022.               |
| ALLARR EV 7          | 1888 INDUSTRIAL SERVICES, LLC - REVOLVIN.     |  | ..                              | 11/22/2019.   | VARIOUS.....           | .....                     | 244,513       | 207,921   | 204,385     | 127,741                                 | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 244,513                                       | .....                                    | .....                            | .....0                        | 1,552                                                | 09/30/2021.               |
| AMCP85 31 9          | AMCP STAFFING INTERMEDIATE HOLDINGS           |  | ..                              | 11/07/2019.   | DIRECT.....            | .....                     | 142,057       | 142,057   | 125,815     | .....                                   | 194                                      | .....                                     | .....                                                     | 194                                  | .....                                      | 126,009                                       | .....                                    | 16,048                           | 16,048                        | 581                                                  | 09/24/2025.               |
| ARCH18 12 7          | ARCHITECTURAL GRANITE & MARBLE, LLC           |  | ..                              | 12/01/2019.   | VARIOUS.....           | .....                     | 1,953,132     | 1,969,668 | 1,949,971   | 1,949,991                               | .....                                    | 3,659                                     | .....                                                     | 3,659                                | .....                                      | 1,953,338                                     | .....                                    | (206)                            | (206)                         | 141,053                                              | 02/28/2023.               |
| BL2633 08 1          | CORAL-US CO-BORROWER LLC (AKA CABLE & C       |  | ..                              | 11/01/2019.   | VARIOUS.....           | .....                     | 2,471,333     | 2,501,333 | 2,498,207   | 5,998,921                               | .....                                    | 8                                         | .....                                                     | 8                                    | .....                                      | 2,500,979                                     | .....                                    | (29,645)                         | (29,645)                      | 14,540                                               | 01/30/2026.               |
| BL2633 08 1          | Coral-US Co-Borrower LLC (aka Cable & Wi..... |  | C                               | 11/01/2019.   | DIRECT.....            | .....                     | 1,970,000     | 2,000,000 | 1,997,500   | 1,999,640                               | .....                                    | 5                                         | .....                                                     | 5                                    | .....                                      | 1,999,645                                     | .....                                    | (29,645)                         | (29,645)                      | 13,318                                               | 01/30/2026.               |
| BLKANG RV 1          | BLACK ANGUS STEAKHOUSES, LLC -                |  | ..                              | 11/01/2019.   | Direct.....            | .....                     | 319,688       | 319,688   | 319,688     | 16,835                                  | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 319,688                                       | .....                                    | .....                            | .....0                        | 11,089                                               | 04/24/2020.               |
| BRAN18 TL 3          | BRANNAN SAND AND GRAVEL COMPANY,              |  | ..                              | 12/31/2019.   | Direct.....            | .....                     | 432,975       | 432,975   | 426,481     | 426,856                                 | .....                                    | 1,153                                     | .....                                                     | 1,153                                | .....                                      | 432,975                                       | .....                                    | .....                            | .....0                        | 13,191                                               | 07/03/2023.               |
| BREENC OL 1          | CAROLINA COLOR CORPORATION - CLOSING          |  | ..                              | 12/31/2019.   | Direct.....            | .....                     | 78,195        | 78,195    | 76,969      | 77,340                                  | .....                                    | 88                                        | .....                                                     | 88                                   | .....                                      | 78,195                                        | .....                                    | .....                            | .....0                        | 2,746                                                | 10/30/2023.               |
| BUCK18 S1 5          | BCHR US HOLDINGS, INC. - USD TERM LOAN..      |  | ..                              | 12/01/2019.   | VARIOUS.....           | .....                     | 4,324,814     | 4,473,880 | 4,293,421   | 4,302,489                               | .....                                    | 22,705                                    | .....                                                     | 22,705                               | .....                                      | 4,325,194                                     | .....                                    | (379)                            | (379)                         | 295,825                                              | 08/13/2024.               |
| BUCKCA D1 4          | BCHR US HOLDINGS, INC. - CAD TERM LOAN..      |  | ..                              | 12/01/2019.   | VARIOUS.....           | .....                     | 3,113,092     | 3,110,577 | 3,165,947   | 3,048,656                               | .....                                    | 117,292                                   | .....                                                     | 117,292                              | .....                                      | 3,048,656                                     | 66,174                                   | (1,738)                          | 64,436                        | 207,335                                              | 08/13/2024.               |
| C7236# AA 2          | PET HOLDINGS ULC - INITIAL TERM LOAN.....     |  | A                               | 11/01/2019.   | Direct.....            | .....                     | 43,234        | 43,234    | 42,752      | 43,234                                  | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 43,234                                        | .....                                    | .....                            | .....0                        | 2,259                                                | 07/05/2022.               |
| C7236# AB 0          | PET HOLDINGS ULC - DELAYED DRAW TERM          |  | A                               | 11/01/2019.   | Direct.....            | .....                     | 1,586         | 1,586     | 1,586       | 1,586                                   | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 1,586                                         | .....                                    | .....                            | .....0                        | 77                                                   | 07/05/2022.               |
| CAPSTO NE 9          | CAPSTONE NUTRITION, INC. (AKA                 |  | ..                              | 11/01/2019.   | Redemption @ 0.01..... | .....                     | 642           | 8,470,666 | 668,710     | 1,142,917                               | .....                                    | .....                                     | 474,207                                                   | (474,207)                            | .....                                      | 668,710                                       | .....                                    | (668,068)                        | (668,068)                     | .....                                                | 09/25/2020.               |



**SCHEDULE D - PART 4**

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

E14.82

| 1                    | 2                                            |  | 3                               | 4             | 5                       | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|----------------------------------------------|--|---------------------------------|---------------|-------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                              |  |                                 |               |                         |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                                  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser       | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| CREADD TL 2          | KSC STUDIO, L.L.C. - DDTL TRANCHE 2.....     |  | ..                              | 12/31/2019.   | VARIOUS.....            | .....                     | 86,265        | 86,265    | 84,915      | 60,484                                  | .....                                    | 52                                        | .....                                                     | 52                                   | .....                                      | 86,265                                        | .....                                    | .....                            | 0                             | 4,590                                                | 01/26/2021.                      |
| DAILRA CE 5          | SPORTS INFORMATION GROUP, LLC - TERM         |  | ..                              | 12/01/2019.   | Direct.....             | .....                     | 4,674,310     | 4,726,067 | 4,632,007   | 4,657,682                               | .....                                    | 16,629                                    | .....                                                     | 16,629                               | .....                                      | 4,674,310                                     | .....                                    | .....                            | 0                             | 420,453                                              | 11/08/2022.                      |
| DILCOR P3 0          | DILIGENT CORPORATION (FKA DIAMOND            |  | ..                              | 12/31/2019.   | Direct.....             | .....                     | 38,616        | 38,616    | 38,149      | 38,276                                  | .....                                    | 65                                        | .....                                                     | 65                                   | .....                                      | 38,616                                        | .....                                    | .....                            | 0                             | 1,938                                                | 04/14/2022.                      |
| DILCOR P3 0          | DILIGENT CORPORATION (FKA DIAMOND            |  | ..                              | 12/31/2019.   | Direct.....             | .....                     | 7,355         | 7,355     | 7,339       | 7,339                                   | .....                                    | 3                                         | .....                                                     | 3                                    | .....                                      | 7,355                                         | .....                                    | .....                            | 0                             | 405                                                  | 04/14/2022.                      |
| DILCOR P3 0          | DILIGENT CORPORATION (FKA DIAMOND            |  | ..                              | 12/31/2019.   | VARIOUS.....            | .....                     | 270           | 270       | 270         | 121                                     | .....                                    | 0                                         | .....                                                     | 0                                    | .....                                      | 270                                           | .....                                    | .....                            | 0                             | 12                                                   | 04/14/2022.                      |
| ESP18D TL 2          | EYECARE SERVICES PARTNERS HOLDINGS           |  | ..                              | 12/31/2019.   | Direct.....             | .....                     | 3,445         | 3,445     | 3,393       | 2,059                                   | .....                                    | 6                                         | .....                                                     | 6                                    | .....                                      | 3,445                                         | .....                                    | .....                            | 0                             | 338                                                  | 05/19/2023.                      |
| FASDHO LD 3          | FASTENER DISTRIBUTION HOLDINGS, LLC -        |  | ..                              | 12/01/2019.   | VARIOUS.....            | .....                     | 7,834,153     | 7,925,947 | 7,751,737   | 7,795,702                               | .....                                    | 38,451                                    | .....                                                     | 38,451                               | .....                                      | 7,834,153                                     | .....                                    | .....                            | 0                             | 762,211                                              | 04/01/2022.                      |
| FREE12 34 4          | FREEPOINT COMMODITIES LLC - LOAN             |  | ..                              | 12/19/2019.   | Direct.....             | .....                     | 1,665,000     | 1,665,000 | 1,648,350   | 1,650,992                               | .....                                    | 14,008                                    | .....                                                     | 14,008                               | .....                                      | 1,665,000                                     | .....                                    | .....                            | 0                             | 195,476                                              | 06/13/2023.                      |
| GETARO OM 5          | CONSUMER CLUB, INC. D/B/A                    |  | ..                              | 12/01/2019.   | VARIOUS.....            | .....                     | 5,808,698     | 5,933,368 | 5,762,728   | 5,786,364                               | .....                                    | 26,332                                    | .....                                                     | 26,332                               | .....                                      | 5,812,695                                     | .....                                    | (3,997)                          | (3,997)                       | 392,351                                              | 08/23/2024.                      |
| GKD18R VI 0          | GKD INDEX PARTNERS, LLC - REVOLVING          |  | ..                              | 11/01/2019.   | Direct.....             | .....                     | 46,172        | 45,937    | 45,937      | 45,937                                  | .....                                    | 235                                       | .....                                                     | 235                                  | .....                                      | 46,172                                        | .....                                    | .....                            | 0                             | 88                                                   | 06/29/2023.                      |
| GLOEMP TL 5          | GES SUPER PARENT HOLDINGS, LLC - TERM        |  | ..                              | 11/01/2019.   | Direct.....             | .....                     | 2,278,961     | 2,278,961 | 2,231,559   | 2,260,915                               | .....                                    | 18,046                                    | .....                                                     | 18,046                               | .....                                      | 2,278,961                                     | .....                                    | .....                            | 0                             | 279,860                                              | 07/27/2022.                      |
| HASAWA TR 1          | HASA, INC. - FIRST OUT TERM LOAN.....        |  | ..                              | 12/01/2019.   | Direct.....             | .....                     | 3,743,676     | 3,784,497 | 3,709,195   | 3,730,873                               | .....                                    | 12,802                                    | .....                                                     | 12,802                               | .....                                      | 3,743,676                                     | .....                                    | .....                            | 0                             | 349,800                                              | 10/31/2022.                      |
| HERO18 TB 8          | HERO ACQUISITIONS LIMITED - TRANCHE B...     |  | B                               | 11/01/2019.   | CALL.....               | .....                     | 3,103         | 3,098     | 3,192       | 3,187                                   | .....                                    | (1)                                       | .....                                                     | (1)                                  | (0)                                        | 3,073                                         | 30                                       | .....                            | 30                            | 94                                                   | 01/10/2024.                      |
| HYLND TA 6           | HYLAN DATACOM & ELECTRICAL LLC - INITIAL     |  | ..                              | 11/29/2019.   | Paydown.....            | .....                     | 44,764        | .....     | .....       | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | 0                                          | 44,764                                        | .....                                    | .....                            | 0                             | .....                                                | 07/25/2021.                      |
| IAG18R 12 8          | SMART CHEMICAL SOLUTIONS, LLC -              |  | ..                              | 12/13/2019.   | VARIOUS.....            | .....                     | 540,167       | 546,165   | 520,466     | 205,791                                 | .....                                    | 8,689                                     | .....                                                     | 8,689                                | .....                                      | 529,297                                       | .....                                    | 10,870                           | 10,870                        | 21,104                                               | 12/10/2023.                      |
| IND953 12 2          | SMART CHEMICAL SOLUTIONS, LLC - TERM         |  | ..                              | 12/01/2019.   | VARIOUS.....            | .....                     | 3,753,528     | 3,830,643 | 3,734,272   | 3,735,473                               | .....                                    | 18,283                                    | .....                                                     | 18,283                               | .....                                      | 3,753,755                                     | .....                                    | (227)                            | (227)                         | 325,142                                              | 12/10/2023.                      |
| INTERN AP 5          | INTERNAP CORPORATION - INITIAL TERM          |  | ..                              | 12/17/2019.   | VARIOUS.....            | .....                     | 306,712       | 314,418   | 309,948     | 311,395                                 | .....                                    | 305                                       | .....                                                     | 305                                  | .....                                      | 311,911                                       | .....                                    | (5,199)                          | (5,199)                       | 8,125                                                | 04/06/2022.                      |
| JD1241 23 3          | JD CLASSICS HOLDINGS LIMITED - DIP TERM.     |  | ..                              | 12/01/2019.   | CALL.....               | .....                     | 96,826        | 96,872    | 99,611      | 25,780                                  | .....                                    | 576                                       | .....                                                     | 576                                  | .....                                      | 96,712                                        | 114                                      | .....                            | 114                           | 128                                                  | 09/10/2023.                      |
| KILOFI ND 6          | KILOWATT FINANCIAL, LLC - DELAYED DRAW       |  | ..                              | 12/01/2019.   | Redemption @ 88.98..... | .....                     | 204,314       | 229,617   | 229,617     | 210,274                                 | 19,343                                   | .....                                     | .....                                                     | 19,343                               | .....                                      | 229,617                                       | .....                                    | (25,304)                         | (25,304)                      | .....                                                | 12/31/2019.                      |
| KILOFI ND 6          | KILOWATT FINANCIAL, LLC - RESTATEMENT        |  | ..                              | 12/01/2019.   | Redemption @ 52.35..... | .....                     | 1,119,181     | 2,137,743 | 2,230,149   | 2,109,430                               | 122,971                                  | .....                                     | .....                                                     | 122,971                              | .....                                      | 2,232,401                                     | .....                                    | (1,113,220)                      | (1,113,220)                   | .....                                                | 12/31/2019.                      |
| KILOFI NL 8          | KILOWATT FINANCIAL, LLC - COLLATERAL ADV     |  | ..                              | 12/01/2019.   | VARIOUS.....            | .....                     | 2,431,713     | 2,555,070 | 2,415,123   | 2,412,562                               | 4,005                                    | (708)                                     | .....                                                     | 3,297                                | .....                                      | 2,415,859                                     | .....                                    | 15,854                           | 15,854                        | .....                                                | 12/31/2019.                      |
| KILOFI NT 1          | KILOWATT FINANCIAL, LLC - ADDITIONAL TER     |  | ..                              | 12/01/2019.   | Redemption @ 70.76..... | .....                     | 806,702       | 1,140,128 | 899,393     | 868,502                                 | 49,390                                   | .....                                     | .....                                                     | 49,390                               | .....                                      | 917,892                                       | .....                                    | (111,190)                        | (111,190)                     | .....                                                | 12/31/2019.                      |
| KILOFI NT 1          | KILOWATT FINANCIAL, LLC - TERM LOAN.....     |  | ..                              | 12/01/2019.   | VARIOUS.....            | .....                     | 574,967       | 637,826   | 597,928     | 550,237                                 | 47,691                                   | .....                                     | .....                                                     | 47,691                               | .....                                      | 597,928                                       | .....                                    | (22,961)                         | (22,961)                      | .....                                                | 12/31/2019.                      |
| LB9653 12 5          | LBI MEDIA, INC. - TERM LOAN.....             |  | ..                              | 11/01/2019.   | CALL.....               | .....                     | 126,052       | .....     | 245,711     | .....                                   | .....                                    | 2,627                                     | .....                                                     | 2,627                                | .....                                      | 126,052                                       | .....                                    | .....                            | 0                             | 16,202                                               | 08/31/2019.                      |
| LX1287 92 4          | GRUPO HIMA SAN PABLO, INC. - TERM A LOAN     |  | ..                              | 11/01/2019.   | VARIOUS.....            | .....                     | 65,471        | 65,471    | 49,641      | 37,572                                  | .....                                    | .....                                     | .....                                                     | .....                                | 0                                          | 49,641                                        | .....                                    | 15,830                           | 15,830                        | 4,430                                                | 12/31/2019.                      |
| LX1287 93 2          | GRUPO HIMA SAN PABLO, INC. - TERM B LOAN     |  | ..                              | 11/01/2019.   | VARIOUS.....            | .....                     | 766,260       | 1,019,415 | 739,733     | 59,000                                  | 3,534                                    | .....                                     | .....                                                     | 3,534                                | .....                                      | 739,733                                       | .....                                    | 26,527                           | 26,527                        | 67,900                                               | 12/31/2019.                      |
| LX1372 99 9          | ENVIGO LABORATORIES, INC. (FKA BPA           |  | ..                              | 11/01/2019.   | Direct.....             | .....                     | 763,836       | 763,836   | 746,933     | 751,616                                 | .....                                    | 12,220                                    | .....                                                     | 12,220                               | .....                                      | 763,836                                       | .....                                    | .....                            | 0                             | 28,177                                               | 04/29/2020.                      |
| LX1516 73 6          | SOVOS COMPLIANCE, LLC (FKA TAXWARE,          |  | ..                              | 11/01/2019.   | VARIOUS.....            | .....                     | 3,001,171     | 3,001,171 | 2,947,830   | 2,984,680                               | .....                                    | 16,492                                    | .....                                                     | 16,492                               | .....                                      | 3,001,171                                     | .....                                    | .....                            | 0                             | 84,157                                               | 03/01/2022.                      |
| LX1534 69 7          | ALL METRO HEALTH CARE SERVICES, INC. - T     |  | ..                              | 12/02/2019.   | VARIOUS.....            | .....                     | 3,238,995     | 3,272,098 | 3,206,656   | 3,215,678                               | .....                                    | 24,026                                    | .....                                                     | 24,026                               | .....                                      | 3,239,704                                     | .....                                    | (709)                            | (709)                         | 309,623                                              | 02/09/2021.                      |
| LX1639 98 3          | BANKRUPTCY MANAGEMENT SOLUTIONS,             |  | ..                              | 11/01/2019.   | Direct.....             | .....                     | 3,884,192     | 3,884,192 | 3,853,119   | 3,870,752                               | .....                                    | 13,441                                    | .....                                                     | 13,441                               | .....                                      | 3,884,192                                     | .....                                    | .....                            | 0                             | 50,998                                               | 03/31/2022.                      |
| LX1643 36 5          | EGD SECURITY SYSTEMS, LLC - DELAYED          |  | ..                              | 11/01/2019.   | Direct.....             | .....                     | 340,816       | 340,816   | 340,816     | 340,816                                 | .....                                    | .....                                     | .....                                                     | .....                                | 0                                          | 340,816                                       | .....                                    | .....                            | 0                             | 12,363                                               | 06/10/2022.                      |
| LX1647 55 6          | Quickbase, Inc. (Quickbase Solutions, LL     |  | ..                              | 11/01/2019.   | Direct.....             | .....                     | 3,222,009     | 3,222,009 | 3,199,792   | 3,206,388                               | .....                                    | 15,621                                    | .....                                                     | 15,621                               | .....                                      | 3,222,009                                     | .....                                    | .....                            | 0                             | 64,723                                               | 04/01/2022.                      |
| LX1679 65 8          | SOVOS COMPLIANCE, LLC (FKA TAXWARE,          |  | ..                              | 11/01/2019.   | Direct.....             | .....                     | 511,887       | 511,887   | 506,099     | 507,856                                 | .....                                    | 4,031                                     | .....                                                     | 4,031                                | .....                                      | 511,887                                       | .....                                    | .....                            | 0                             | 14,379                                               | 03/01/2022.                      |
| LX1683 19 7          | AGS RCM HEALTHCARE LLC - TERM A LOAN..       |  | ..                              | 11/01/2019.   | Direct.....             | .....                     | 3,892,564     | 3,892,564 | 3,845,853   | 3,857,158                               | .....                                    | 35,406                                    | .....                                                     | 35,406                               | .....                                      | 3,892,564                                     | .....                                    | .....                            | 0                             | 116,073                                              | 08/17/2023.                      |
| LX1702 03 8          | GRP OPERATING, LLC - FLOATING RATE LOAN      |  | ..                              | 11/01/2019.   | Direct.....             | .....                     | 12,623        | 12,623    | 12,623      | 12,623                                  | .....                                    | (12,623)                                  | .....                                                     | (12,623)                             | .....                                      | .....                                         | .....                                    | .....                            | 0                             | .....                                                | 12/01/2022.                      |
| LX1710 38 8          | Trico Group, LLC - Initial Term Loan (FI     |  | ..                              | 11/01/2019.   | DIRECT.....             | .....                     | 404,215       | 427,923   | 417,225     | 556,689                                 | .....                                    | 584                                       | .....                                                     | 584                                  | .....                                      | 418,391                                       | .....                                    | (14,176)                         | (14,176)                      | 11,437                                               | 02/02/2024.                      |
| LX1721 84 9          | BLUELINX HOLDINGS INC. - TERM LOAN.....      |  | ..                              | 12/31/2019.   | Direct.....             | .....                     | 557,444       | 557,444   | 550,101     | .....                                   | .....                                    | 1,717                                     | .....                                                     | 1,717                                | .....                                      | 557,444                                       | .....                                    | .....                            | 0                             | 39,442                                               | 10/13/2023.                      |
| LX1732 29 1          | FRALOCK BUYER LLC - CLOSING DATE TERM        |  | ..                              | 11/27/2019.   | Direct.....             | .....                     | 122,013       | 122,013   | 120,061     | 120,694                                 | .....                                    | 278                                       | .....                                                     | 278                                  | .....                                      | 122,013                                       | .....                                    | .....                            | 0                             | 10,434                                               | 04/17/2023.                      |
| LX1736 54 0          | Jack Cooper Holdings Corporation - Term..... |  | ..                              | 12/29/2018.   | VARIOUS.....            | .....                     | .....         | .....     | .....       | .....                                   | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | .....                                         | .....                                    | .....                            | 0                             | 398                                                  | 07/01/2023.                      |
| LX1736 80 5          | BRODER BROS., CO. - INITIAL NOTE.....        |  | ..                              | 12/27/2019.   | Direct.....             | .....                     | 53,929        | 53,929    | 53,931      | 42,220                                  | .....                                    | (0)                                       | .....                                                     | (0)                                  | .....                                      | 53,929                                        | .....                                    | .....                            | 0                             | 2,574                                                | 12/02/2022.                      |
| LX1743 96 7          | PROTECTIVE INDUSTRIAL PRODUCTS, INC. - D     |  | ..                              | 11/01/2019.   | Direct.....             | .....                     | 26,571        | 26,778    | 26,564      | .....                                   | .....                                    | 7                                         | .....                                                     | 7                                    | .....                                      | 26,571                                        | .....                                    | .....                            | 0                             | 306                                                  | 07/31/2024.                      |
| LX1746 60 6          | SLOGIC HOLDING CORP. - TERM LOAN B.....      |  | ..                              | 12/01/2019.   | Direct.....             | .....                     | 5,941,210     | 6,033,321 | 5,902,814   | 5,915,151                               | .....                                    | 26,059                                    | .....                                                     | 26,059                               | .....                                      | 5,941,210                                     | .....                                    | .....                            | 0                             | 506,453                                              | 06/22/2023.                      |

SCHEDULE D - PART 4

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

| 1                    | 2                                                                 |  | 3                               | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                        |
|----------------------|-------------------------------------------------------------------|--|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|---------------------------|
|                      |                                                                   |  |                                 |               |                   |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                           |
| CUSIP Identification | Description                                                       |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Contractual Maturity Date |
| LX1749 71 7          | TPC PSL HOLDINGS, LLC - INITIAL TERM LOAN                         |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 7,334         | 7,334     | 7,187       | 7,213                                   | .....                                    | .....                                     | 14                                                        | .....                                | 14                                         | 7,334                                         | .....                                    | .....                            | .....                         | 310                                                  | 05/15/2023.               |
| LX1751 77 0          | SOVOS COMPLIANCE, LLC (FKA TAXWARE, RSB-160 LLC - COMMITMENT..... |  | ..                              | 11/01/2019.   | Direct.....       | .....                     | 243,894       | 243,894   | 243,473     | 243,473                                 | .....                                    | .....                                     | 421                                                       | .....                                | 421                                        | 243,894                                       | .....                                    | .....                            | .....                         | 6,851                                                | 03/01/2022.               |
| LX1752 58 8          | ALCO MANUFACTURING HOLDING                                        |  | ..                              | 11/08/2019.   | Direct.....       | .....                     | 1,257,106     | 1,257,106 | 1,231,964   | 1,234,075                               | .....                                    | .....                                     | 5,527                                                     | .....                                | 5,527                                      | 1,257,106                                     | .....                                    | .....                            | .....                         | 96,896                                               | 07/20/2022.               |
| LX1752 88 5          | ALCO MANUFACTURING HOLDING                                        |  | ..                              | 12/01/2019.   | VARIOUS.....      | .....                     | 5,232,637     | 5,312,122 | 5,207,106   | 5,221,514                               | .....                                    | .....                                     | 13,489                                                    | .....                                | 13,489                                     | 5,235,003                                     | .....                                    | (2,366)                          | (2,366)                       | 333,285                                              | 07/10/2023.               |
| LX1752 89 3          | ALCO MANUFACTURING HOLDING                                        |  | ..                              | 11/01/2019.   | VARIOUS.....      | .....                     | 257,096       | 262,565   | 248,222     | 249,462                                 | .....                                    | .....                                     | 9,204                                                     | .....                                | 9,204                                      | 258,666                                       | .....                                    | (1,570)                          | (1,570)                       | 4,092                                                | 07/10/2023.               |
| LX1752 93 5          | DEI SALES, INC. - TERM LOAN B.....                                |  | ..                              | 12/01/2019.   | Direct.....       | .....                     | 2,234,974     | 2,248,855 | 2,226,388   | 2,229,054                               | .....                                    | .....                                     | 5,919                                                     | .....                                | 5,919                                      | 2,234,974                                     | .....                                    | .....                            | .....                         | 224,875                                              | 02/28/2022.               |
| LX1754 45 1          | FITNESS AND LIFESTYLE GROUP BIDCO PTY                             |  | B                               | 11/01/2019.   | Direct.....       | .....                     | 978,702       | 965,625   | 995,437     | 969,613                                 | .....                                    | .....                                     | .....                                                     | .....                                | 0                                          | 969,613                                       | 9,800                                    | (712)                            | 9,089                         | 412                                                  | 10/25/2021.               |
| LX1754 77 4          | JONES DESLAURIERS INSURANCE                                       |  | ..                              | 11/01/2019.   | Direct.....       | .....                     | 7,917         | 7,914     | 7,810       | 6,895                                   | .....                                    | .....                                     | 11                                                        | .....                                | 11                                         | 7,703                                         | 214                                      | .....                            | 214                           | 443                                                  | 08/03/2023.               |
| LX1759 58 3          | JACK COOPER VENTURES, INC. - INITIAL TER.                         |  | ..                              | 12/01/2019.   | VARIOUS.....      | .....                     | 5,395,880     | 5,513,070 | 5,344,520   | 5,354,956                               | .....                                    | .....                                     | 33,291                                                    | .....                                | 33,291                                     | 5,388,247                                     | .....                                    | 7,633                            | 7,633                         | 525,430                                              | 06/28/2023.               |
| LX1760 54 0          | MESA AIR GROUP, INC. - JUNIOR LOAN N908F                          |  | ..                              | 11/01/2019.   | Direct.....       | .....                     | 28,720        | 28,720    | 28,433      | .....                                   | .....                                    | .....                                     | 32                                                        | .....                                | 32                                         | 28,720                                        | .....                                    | .....                            | .....                         | 1,102                                                | 05/01/2022.               |
| LX1760 55 7          | MESA AIR GROUP, INC. - JUNIOR LOAN N909F                          |  | ..                              | 11/01/2019.   | Direct.....       | .....                     | 7,783         | 7,783     | 7,706       | .....                                   | .....                                    | .....                                     | 7                                                         | .....                                | 7                                          | 7,783                                         | .....                                    | .....                            | .....                         | 299                                                  | 08/01/2022.               |
| LX1760 81 3          | MESA AIR GROUP, INC. - JUNIOR LOAN N907F                          |  | ..                              | 11/01/2019.   | Direct.....       | .....                     | 16,617        | 16,617    | 16,451      | .....                                   | .....                                    | .....                                     | 18                                                        | .....                                | 18                                         | 16,617                                        | .....                                    | .....                            | .....                         | 638                                                  | 05/01/2022.               |
| LX1760 95 3          | MESA AIR GROUP, INC. - JUNIOR LOAN N903F                          |  | ..                              | 11/01/2019.   | Direct.....       | .....                     | 21,872        | 21,872    | 21,653      | .....                                   | .....                                    | .....                                     | 26                                                        | .....                                | 26                                         | 21,872                                        | .....                                    | .....                            | .....                         | 839                                                  | 02/01/2022.               |
| LX1760 97 9          | MESA AIR GROUP, INC. - JUNIOR LOAN N904F                          |  | ..                              | 11/01/2019.   | Direct.....       | .....                     | 25,944        | 25,944    | 25,685      | .....                                   | .....                                    | .....                                     | 31                                                        | .....                                | 31                                         | 25,944                                        | .....                                    | .....                            | .....                         | 996                                                  | 02/01/2022.               |
| LX1760 98 7          | MESA AIR GROUP, INC. - JUNIOR LOAN N902F                          |  | ..                              | 11/01/2019.   | Direct.....       | .....                     | 17,222        | 17,222    | 17,050      | .....                                   | .....                                    | .....                                     | 20                                                        | .....                                | 20                                         | 17,222                                        | .....                                    | .....                            | .....                         | 661                                                  | 02/01/2022.               |
| LX1761 04 3          | MESA AIR GROUP, INC. - JUNIOR LOAN N905J.                         |  | ..                              | 11/01/2019.   | Direct.....       | .....                     | 16,115        | 16,115    | 15,954      | .....                                   | .....                                    | .....                                     | 19                                                        | .....                                | 19                                         | 16,115                                        | .....                                    | .....                            | .....                         | 618                                                  | 02/01/2022.               |
| LX1761 05 0          | MESA AIR GROUP, INC. - JUNIOR LOAN N906F                          |  | ..                              | 11/01/2019.   | Direct.....       | .....                     | 15,566        | 15,566    | 15,410      | .....                                   | .....                                    | .....                                     | 17                                                        | .....                                | 17                                         | 15,566                                        | .....                                    | .....                            | .....                         | 597                                                  | 05/01/2022.               |
| LX1761 12 6          | MESA AIR GROUP, INC. - JUNIOR LOAN N910F                          |  | ..                              | 11/01/2019.   | Direct.....       | .....                     | 7,086         | 7,086     | 7,015       | 7,026                                   | .....                                    | .....                                     | 7                                                         | .....                                | 7                                          | 7,086                                         | .....                                    | .....                            | .....                         | 272                                                  | 08/01/2022.               |
| LX1761 21 7          | EXTREME PLASTICS PLUS HOLDINGS LLC -                              |  | ..                              | 11/12/2019.   | Direct.....       | .....                     | 154,274       | 154,274   | 151,806     | 151,862                                 | .....                                    | .....                                     | 283                                                       | .....                                | 283                                        | 154,274                                       | .....                                    | .....                            | .....                         | 8,571                                                | 09/14/2023.               |
| LX1761 22 5          | EXTREME PLASTICS PLUS HOLDINGS LLC -                              |  | ..                              | 11/12/2019.   | Direct.....       | .....                     | 39,381        | 39,381    | 39,487      | 22,414                                  | .....                                    | .....                                     | (18)                                                      | .....                                | (18)                                       | 39,381                                        | .....                                    | .....                            | .....                         | 2,093                                                | 09/14/2023.               |
| LX1761 76 1          | DODGE DATA & ANALYTICS LLC - DELAYED                              |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 7,561         | 7,561     | 7,561       | 7,561                                   | .....                                    | .....                                     | .....                                                     | .....                                | 0                                          | 7,561                                         | .....                                    | .....                            | .....                         | 427                                                  | 05/01/2020.               |
| LX1762 37 1          | MERIDIAN ADHESIVES GROUP, INC. -                                  |  | ..                              | 12/31/2019.   | VARIOUS.....      | .....                     | 90,329        | 90,329    | 88,750      | 56,352                                  | .....                                    | .....                                     | 160                                                       | .....                                | 160                                        | 90,329                                        | .....                                    | .....                            | .....                         | 3,724                                                | 09/25/2023.               |
| LX1764 76 5          | OMNI LOGISTICS, LLC - CLOSING DATE TERM.                          |  | ..                              | 12/30/2019.   | Direct.....       | .....                     | 25,707        | 25,707    | 25,472      | 25,491                                  | .....                                    | .....                                     | 28                                                        | .....                                | 28                                         | 25,707                                        | .....                                    | .....                            | .....                         | 1,275                                                | 07/19/2023.               |
| LX1764 91 4          | INMOBI INC. - TERM LOAN.....                                      |  | ..                              | 11/01/2019.   | Direct.....       | .....                     | 1,161,637     | 1,161,637 | 1,150,020   | 1,151,486                               | .....                                    | .....                                     | 3,212                                                     | .....                                | 3,212                                      | 1,161,637                                     | .....                                    | .....                            | .....                         | 101,877                                              | 09/30/2021.               |
| LX1767 01 6          | MILLS FLEET FARM GROUP LLC -                                      |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 31,611        | 31,611    | 31,142      | 30,904                                  | .....                                    | .....                                     | 49                                                        | .....                                | 49                                         | 31,611                                        | .....                                    | .....                            | .....                         | 1,684                                                | 10/24/2024.               |
| LX1767 25 5          | SYNDIGO LLC - INCREMENTAL TERM LOAN.....                          |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 22,620        | 22,620    | 22,363      | 22,375                                  | .....                                    | .....                                     | 27                                                        | .....                                | 27                                         | 22,620                                        | .....                                    | .....                            | .....                         | 1,294                                                | 10/24/2024.               |
| LX1767 26 3          | SYNDIGO LLC - INCREMENTAL REVOLVING                               |  | ..                              | 11/01/2019.   | Direct.....       | .....                     | 58,754        | 58,754    | 55,817      | 55,908                                  | .....                                    | .....                                     | 2,847                                                     | .....                                | 2,847                                      | 58,754                                        | .....                                    | .....                            | .....                         | 2,342                                                | 10/24/2023.               |
| LX1767 27 1          | SYNDIGO LLC - DELAYED DRAW TEM LOAN.....                          |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 12,485        | 12,485    | 12,392      | 12,392                                  | .....                                    | .....                                     | 10                                                        | .....                                | 10                                         | 12,485                                        | .....                                    | .....                            | .....                         | 645                                                  | 10/24/2024.               |
| LX1768 47 0          | 2-10 HOLDCO, INC. - INITIAL TERM LOAN.....                        |  | ..                              | 12/23/2019.   | Direct.....       | .....                     | 20,321        | 20,321    | 19,877      | 19,894                                  | .....                                    | .....                                     | 46                                                        | .....                                | 46                                         | 20,321                                        | .....                                    | .....                            | .....                         | 1,098                                                | 10/31/2024.               |
| LX1772 53 7          | E2OPEN, LLC - TRANCHE B-1 TERM LOAN.....                          |  | ..                              | 11/29/2019.   | Direct.....       | .....                     | 25,536        | 25,536    | 25,166      | 14,397                                  | .....                                    | .....                                     | 30                                                        | .....                                | 30                                         | 25,536                                        | .....                                    | .....                            | .....                         | 1,062                                                | 11/26/2024.               |
| LX1774 06 1          | CONSERVICE, LLC - INITIAL TERM LOAN.....                          |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 11,376        | 11,376    | 11,255      | .....                                   | .....                                    | .....                                     | 15                                                        | .....                                | 15                                         | 11,376                                        | .....                                    | .....                            | .....                         | 622                                                  | 11/29/2024.               |
| LX1774 83 0          | ENCOMPASS DIGITAL MEDIA, INC. - REVOLVIN                          |  | ..                              | 11/01/2019.   | VARIOUS.....      | .....                     | 338,399       | 366,155   | 366,155     | 268,320                                 | .....                                    | .....                                     | .....                                                     | .....                                | 0                                          | 366,155                                       | .....                                    | (27,756)                         | (27,756)                      | 1,882                                                | 09/28/2023.               |
| LX1775 62 1          | BEL USA LLC - TERM LOAN.....                                      |  | ..                              | 12/01/2019.   | Direct.....       | .....                     | 3,926,034     | 3,952,517 | 3,915,147   | 3,917,838                               | .....                                    | .....                                     | 8,276                                                     | .....                                | 8,276                                      | 3,926,034                                     | .....                                    | .....                            | .....                         | 370,306                                              | 11/02/2023.               |
| LX1775 63 9          | BEL USA LLC - DELAYED DRAW TERM LOAN...                           |  | ..                              | 11/01/2019.   | Direct.....       | .....                     | 9,906         | 9,906     | 9,812       | 9,819                                   | .....                                    | .....                                     | 7                                                         | .....                                | 7                                          | 9,906                                         | .....                                    | .....                            | .....                         | 242                                                  | 11/02/2023.               |
| LX1776 35 5          | Signature Brands, LLC - Term Loan B - As.....                     |  | ..                              | 11/01/2019.   | VARIOUS.....      | .....                     | 580,768       | 585,827   | 571,821     | 572,340                                 | .....                                    | .....                                     | 8,432                                                     | .....                                | 8,432                                      | 580,772                                       | .....                                    | (4)                              | (4)                           | 19,357                                               | 10/25/2023.               |
| LX1777 33 8          | GEORGICA PINE CLOTHIERS, LLC - THIRD                              |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 20,755        | 20,755    | 20,523      | 20,526                                  | .....                                    | .....                                     | 37                                                        | .....                                | 37                                         | 20,755                                        | .....                                    | .....                            | .....                         | 1,053                                                | 11/13/2022.               |
| LX1777 90 8          | CONSERVICE, LLC - DELAYED DRAW TERM                               |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 415           | 415       | 413         | .....                                   | .....                                    | .....                                     | 0                                                         | .....                                | 0                                          | 415                                           | .....                                    | .....                            | .....                         | 15                                                   | 11/29/2024.               |
| LX1778 93 0          | EARTHLINK, LLC - TERM LOAN.....                                   |  | ..                              | 12/01/2019.   | VARIOUS.....      | .....                     | 4,205,762     | 4,266,720 | 4,181,386   | 4,181,421                               | .....                                    | .....                                     | 24,859                                                    | .....                                | 24,859                                     | 4,206,280                                     | .....                                    | (518)                            | (518)                         | 391,372                                              | 12/29/2023.               |
| LX1778 94 8          | EARTHLINK, LLC - REVOLVING FACILITY LOAN                          |  | ..                              | 12/31/2019.   | VARIOUS.....      | .....                     | 52,205        | 52,205    | 49,193      | 49,194                                  | .....                                    | .....                                     | 3,011                                                     | .....                                | 3,011                                      | 52,205                                        | .....                                    | .....                            | .....                         | 704                                                  | 12/29/2023.               |
| LX1780 98 5          | MRI SOFTWARE LLC - EIGHTH AMENDMENT                               |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 24,422        | 24,422    | 24,178      | .....                                   | .....                                    | .....                                     | 39                                                        | .....                                | 39                                         | 24,422                                        | .....                                    | .....                            | .....                         | 1,500                                                | 06/30/2023.               |
| LX1785 76 0          | ITI HOLDINGS, INC. - REVOLVING LOAN.....                          |  | ..                              | 11/25/2019.   | Direct.....       | .....                     | 101,249       | 101,249   | 101,249     | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | 0                                          | 101,249                                       | .....                                    | .....                            | .....                         | 3,122                                                | 01/25/2024.               |
| LX1786 32 1          | MRI SOFTWARE LLC - NINTH AMENDMENT                                |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 22,442        | 22,442    | 22,218      | .....                                   | .....                                    | .....                                     | 34                                                        | .....                                | 34                                         | 22,442                                        | .....                                    | .....                            | .....                         | 1,179                                                | 06/30/2023.               |

SCHEDULE D - PART 4

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

E14.84

| 1                    | 2                                             |  | 3                               | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                        |
|----------------------|-----------------------------------------------|--|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|---------------------------|
|                      |                                               |  |                                 |               |                   |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                           |
| CUSIP Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Contractual Maturity Date |
| LX1791 47 9          | SPARTON CORPORATION - TERM LOAN.....          |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 224,986       | 224,986   | 219,604     | .....                                   | .....                                    | 668                                       | .....                                                     | 668                                  | .....                                      | 224,986                                       | .....                                    | .....                            | .....0                        | 11,002                                               | 03/04/2024.               |
| LX1791 49 5          | GREENFIELD WORLD TRADE, INC. - INITIAL T..... |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 38,672        | 38,672    | 37,866      | .....                                   | .....                                    | 91                                        | .....                                                     | 91                                   | .....                                      | 38,672                                        | .....                                    | .....                            | .....0                        | 2,691                                                | 03/04/2024.               |
| LX1792 33 7          | DCA INVESTMENT HOLDING, LLC - FOURTH.....     |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 7,591         | 7,591     | 7,504       | .....                                   | .....                                    | 17                                        | .....                                                     | 17                                   | .....                                      | 7,591                                         | .....                                    | .....                            | .....0                        | 734                                                  | 07/02/2021.               |
| LX1793 02 0          | BEARCOM ACQUISITION CORP. - SIXTH.....        |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 4,724         | 4,724     | 4,694       | .....                                   | .....                                    | 3                                         | .....                                                     | 3                                    | .....                                      | 4,724                                         | .....                                    | .....                            | .....0                        | 121                                                  | 07/05/2024.               |
| LX1795 85 0          | PURFOODS, LLC - THIRD AMENDMENT.....          |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 423           | 423       | 423         | .....                                   | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 423                                           | .....                                    | .....                            | .....0                        | 11                                                   | 05/02/2021.               |
| LX1796 60 1          | VETERINARY SPECIALISTS OF NORTH.....          |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 26,660        | 26,660    | 26,164      | .....                                   | .....                                    | 52                                        | .....                                                     | 52                                   | .....                                      | 26,660                                        | .....                                    | .....                            | .....0                        | 1,099                                                | 04/01/2025.               |
| LX1796 61 9          | VETERINARY SPECIALISTS OF NORTH.....          |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 402           | 402       | 402         | .....                                   | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 402                                           | .....                                    | .....                            | .....0                        | 13                                                   | 04/01/2025.               |
| LX1796 62 7          | VETERINARY SPECIALISTS OF NORTH.....          |  | ..                              | 11/04/2019.   | Direct.....       | .....                     | 16,888        | 16,888    | 16,888      | .....                                   | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 16,888                                        | .....                                    | .....                            | .....0                        | 77                                                   | 04/01/2025.               |
| LX1799 77 9          | LBI MEDIA, INC. - TERM LOAN.....              |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 248,193       | 248,193   | 248,193     | .....                                   | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 248,193                                       | .....                                    | .....                            | .....0                        | 71                                                   | 10/15/2024.               |
| LX1801 05 4          | AVID TECHNOLOGY, INC. - TERM A-2 LOAN.....    |  | ..                              | 12/31/2019.   | VARIOUS.....      | .....                     | 1,022,261     | 1,032,842 | 1,012,186   | .....                                   | .....                                    | 4,135                                     | .....                                                     | 4,135                                | .....                                      | 1,022,144                                     | .....                                    | 118                              | 118                           | 14,998                                               | 05/10/2023.               |
| LX1802 80 5          | CLARKSON EYECARE, LLC - DELAYED DRAW.....     |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 177,973       | 177,973   | 177,973     | .....                                   | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 177,973                                       | .....                                    | .....                            | .....0                        | 1,162                                                | 04/02/2021.               |
| LX1802 96 1          | MUNCH'S SUPPLY LLC - INITIAL TERM LOAN.....   |  | ..                              | 11/01/2019.   | Direct.....       | .....                     | 9,826         | 9,826     | 9,627       | .....                                   | .....                                    | 12                                        | .....                                                     | 12                                   | .....                                      | 9,826                                         | .....                                    | .....                            | .....0                        | 206                                                  | 04/11/2024.               |
| LX1803 87 8          | EP PURCHASER, LLC - CLOSING DATE U.S. TE..... |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 225,757       | 233,172   | 225,385     | .....                                   | .....                                    | 196                                       | .....                                                     | 196                                  | .....                                      | 225,757                                       | .....                                    | .....                            | .....0                        | 2,530                                                | 05/11/2026.               |
| LX1803 89 4          | ENTERTAINMENT PARTNERS CANADA ULC -.....      |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 1,137         | 1,137     | 1,099       | .....                                   | .....                                    | 2                                         | .....                                                     | 2                                    | .....                                      | 1,137                                         | .....                                    | .....                            | .....0                        | 35                                                   | 05/11/2026.               |
| LX1805 29 5          | SIZZLING PLATTER, LLC - DELAYED DRAW.....     |  | ..                              | 12/30/2019.   | Direct.....       | .....                     | 5,459         | 5,459     | 5,426       | .....                                   | .....                                    | 2                                         | .....                                                     | 2                                    | .....                                      | 5,459                                         | .....                                    | .....                            | .....0                        | 152                                                  | 02/12/2025.               |
| LX1808 60 4          | AKUMIN CORP. - INITIAL TERM B LOAN.....       |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 26,250        | 26,250    | 25,725      | .....                                   | .....                                    | 35                                        | .....                                                     | 35                                   | .....                                      | 26,250                                        | .....                                    | .....                            | .....0                        | 682                                                  | 05/31/2024.               |
| LX1811 35 0          | TORRID LLC - CLOSING DATE TERM LOAN.....      |  | ..                              | 11/01/2019.   | Direct.....       | .....                     | 47,565        | 47,565    | 46,495      | .....                                   | .....                                    | 75                                        | .....                                                     | 75                                   | .....                                      | 47,565                                        | .....                                    | .....                            | .....0                        | 757                                                  | 12/16/2024.               |
| LX1818 15 7          | INNERWORKINGS, INC. - TERM LOAN.....          |  | ..                              | 12/30/2019.   | VARIOUS.....      | .....                     | 888,971       | 908,824   | 884,399     | .....                                   | .....                                    | 597                                       | .....                                                     | 597                                  | .....                                      | 887,892                                       | .....                                    | 1,079                            | 1,079                         | 9,813                                                | 07/17/2024.               |
| LX1819 60 1          | VERDESIAN LIFE SCIENCES U.S., LLC - TERM..... |  | ..                              | 12/30/2019.   | Direct.....       | .....                     | 18,750        | 18,750    | 18,375      | .....                                   | .....                                    | 25                                        | .....                                                     | 25                                   | .....                                      | 18,750                                        | .....                                    | .....                            | .....0                        | 429                                                  | 06/27/2024.               |
| LX1822 22 5          | JUUL LABS, INC. - INITIAL TERM LOAN.....      |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 1,111,497     | 1,111,497 | 1,083,412   | .....                                   | .....                                    | 2,903                                     | .....                                                     | 2,903                                | .....                                      | 1,111,497                                     | .....                                    | .....                            | .....0                        | 36,237                                               | 08/02/2023.               |
| LX1822 74 6          | MRI SOFTWARE LLC - TERM LOAN.....             |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 39            | 39        | 39          | .....                                   | .....                                    | 0                                         | .....                                                     | 0                                    | .....                                      | 39                                            | .....                                    | .....                            | .....0                        | 1                                                    | 06/30/2023.               |
| LX1823 00 9          | AIT WORLDWIDE LOGISTICS, INC. - THIRD AM..... |  | ..                              | 12/31/2019.   | VARIOUS.....      | .....                     | 429,394       | 435,349   | 428,819     | .....                                   | .....                                    | 772                                       | .....                                                     | 772                                  | .....                                      | 429,894                                       | .....                                    | (500)                            | (500)                         | 11,421                                               | 10/20/2022.               |
| LX1823 19 9          | BJH HOLDINGS III CORP. - INITIAL TERM LO..... |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 3,120         | 3,120     | 3,057       | .....                                   | .....                                    | 4                                         | .....                                                     | 4                                    | .....                                      | 3,120                                         | .....                                    | .....                            | .....0                        | 89                                                   | 08/19/2025.               |
| LX1823 83 5          | BRIGHT INTERNATIONAL, LLC - INITIAL TERM..... |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 9,875         | 9,875     | 9,698       | .....                                   | .....                                    | 14                                        | .....                                                     | 14                                   | .....                                      | 9,875                                         | .....                                    | .....                            | .....0                        | 306                                                  | 08/09/2024.               |
| LX1824 28 8          | COLUMBIA HELICOPTERS, INC. - TERM LOAN.....   |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 328,125       | 328,125   | 321,563     | .....                                   | .....                                    | 416                                       | .....                                                     | 416                                  | .....                                      | 328,125                                       | .....                                    | .....                            | .....0                        | 4,049                                                | 08/20/2024.               |
| LX1825 23 6          | MRI SOFTWARE LLC - DDTL-4.....                |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 1,575         | 1,575     | 1,567       | .....                                   | .....                                    | 1                                         | .....                                                     | 1                                    | .....                                      | 1,575                                         | .....                                    | .....                            | .....0                        | 41                                                   | 06/30/2023.               |
| LX1828 95 8          | OMH-HEALTHEDGE HOLDINGS, LLC - INITIAL T..... |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 3,907         | 3,907     | 3,836       | .....                                   | .....                                    | 2                                         | .....                                                     | 2                                    | .....                                      | 3,907                                         | .....                                    | .....                            | .....0                        | 54                                                   | 10/24/2025.               |
| LX1835 45 8          | NATIONAL CREDIT CENTER, LLC - TERM LOAN.....  |  | ..                              | 11/05/2019.   | Direct.....       | .....                     | 20,235        | 20,235    | 20,074      | .....                                   | .....                                    | 2                                         | .....                                                     | 2                                    | .....                                      | 20,235                                        | .....                                    | .....                            | .....0                        | 149                                                  | 12/21/2023.               |
| LX1836 18 3          | WDE TORCSILL HOLDINGS LLC - TERM LOAN.....    |  | ..                              | 12/30/2019.   | Direct.....       | .....                     | 77,807        | 77,807    | 76,251      | .....                                   | .....                                    | 51                                        | .....                                                     | 51                                   | .....                                      | 77,807                                        | .....                                    | .....                            | .....0                        | 284                                                  | 10/22/2024.               |
| LX1840 86 2          | PRETZELS, LLC - FIRST AMENDMENT TERM.....     |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 2,669         | 2,669     | 2,615       | .....                                   | .....                                    | 1                                         | .....                                                     | 1                                    | .....                                      | 2,669                                         | .....                                    | .....                            | .....0                        | 32                                                   | 10/22/2024.               |
| LX1840 87 0          | PRETZELS, LLC - DELAYED DRAW TERM LOAN.....   |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 1,863         | 1,863     | 1,863       | .....                                   | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 1,863                                         | .....                                    | .....                            | .....0                        | .....                                                | 10/22/2024.               |
| LX1844 05 4          | KIBO SOFTWARE, INC. (AKA MARKETLIVE) - O..... |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 1,780         | 1,780     | 1,745       | .....                                   | .....                                    | 0                                         | .....                                                     | 0                                    | .....                                      | 1,780                                         | .....                                    | .....                            | .....0                        | 29                                                   | 12/18/2020.               |
| LX1849 96 2          | FOUNDATION CONSUMER HEALTHCARE, LLC.....      |  | ..                              | 12/30/2019.   | VARIOUS.....      | .....                     | 600,680       | 611,886   | 599,648     | .....                                   | .....                                    | 42                                        | .....                                                     | 42                                   | .....                                      | 600,712                                       | .....                                    | (32)                             | (32)                          | .....                                                | 11/02/2023.               |
| MISCOB A1 8          | MISSOURI COBALT, LLC - FIRST AMENDMENT.....   |  | ..                              | 11/01/2019.   | Direct.....       | .....                     | 12,039        | 12,039    | 11,705      | .....                                   | .....                                    | 60                                        | .....                                                     | 60                                   | .....                                      | 12,039                                        | .....                                    | .....                            | .....0                        | 292                                                  | 03/02/2021.               |
| MOELL1 86 7          | MACH ACQUISITION, LLC - INITIAL TERM LOA..... |  | ..                              | 11/01/2019.   | VARIOUS.....      | .....                     | 260,173       | 262,169   | 259,548     | 259,805                                 | .....                                    | 97                                        | .....                                                     | 97                                   | .....                                      | 260,150                                       | .....                                    | 23                               | 23                            | 2,195                                                | 07/11/2021.               |
| NEW124 12 3          | NEW ERA CAP CO., INC. - TERM LOAN A.....      |  | ..                              | 12/01/2019.   | Direct.....       | .....                     | 3,826,544     | 3,872,218 | 3,810,262   | 3,815,052                               | .....                                    | 11,492                                    | .....                                                     | 11,492                               | .....                                      | 3,826,544                                     | .....                                    | .....                            | .....0                        | 323,697                                              | 09/10/2023.               |
| NVTNDD TL 7          | NVTN LLC (AKA DLR RESTAURANTS, LLC) - DE..... |  | ..                              | 12/31/2019.   | Paydown.....      | .....                     | 7,643         | .....     | .....       | .....                                   | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 7,643                                         | .....                                    | .....                            | .....0                        | .....                                                | 11/09/2020.               |
| OLDDT L7 6           | OLIVER STREET DERMATOLOGY HOLDINGS,.....      |  | ..                              | 11/01/2019.   | Direct.....       | .....                     | 60            | 60        | 60          | 59                                      | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 60                                            | .....                                    | .....                            | .....0                        | .....                                                | 05/31/2022.               |
| P10RCP TL 7          | P10 RCP HOLDCO, LLC - MULTI DRAW TERM.....    |  | ..                              | 12/31/2019.   | Direct.....       | .....                     | 52,617        | 52,617    | 52,617      | 24,618                                  | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 52,617                                        | .....                                    | .....                            | .....0                        | 1,629                                                | 10/07/2022.               |
| PATPOI NT 2          | PATIENTPOINT NETWORK SOLUTIONS, LLC.....      |  | ..                              | 11/01/2019.   | DIRECT.....       | .....                     | 0             | 0         | 0           | 0                                       | .....                                    | .....                                     | .....                                                     | 0                                    | .....                                      | 0                                             | .....                                    | .....                            | .....0                        | 163                                                  | 06/26/2022.               |
| PLDDEV TL 5          | P&L DEVELOPMENT, LLC (AARON.....              |  | ..                              | 11/01/2019.   | Direct.....       | .....                     | 4,896,429     | 4,896,429 | 4,847,464   | 4,896,429                               | .....                                    | .....                                     | .....                                                     | .....                                | 0                                          | 4,896,429                                     | .....                                    | .....                            | .....0                        | 569,825                                              | 05/18/2022.               |

SCHEDULE D - PART 4

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

| 1                                                                   |    |   | 2                                             |  |  | 3           | 4             |                   |  | 5 |                           |  | 6             |               |  | 7             |           |  | 8             |             |  | 9             |                                         |  | 10        |                                          |                                           | Change in Book/Adjusted Carrying Value                    |                                      |                                            |                                               |           | 16        |                                          |            | 17          |                                  |            | 18          |                               |            | 19          |                                                      |     | 20          |                                  |  | 21 |    |  |  |  |  |    |  |  |  |  |    |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  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|                                                                     |    |   |                                               |  |  |             | Disposal Date | Name of Purchaser |  |   | Number of Shares of Stock |  |               | Consideration |  |               | Par Value |  |               | Actual Cost |  |               | Prior Year Book/Adjusted Carrying Value |  |           | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date |           |           | Foreign Exchange Gain (Loss) on Disposal |            |             | Realized Gain (Loss) on Disposal |            |             | Total Gain (Loss) on Disposal |            |             | Bond Interest / Stock Dividends Received During Year |     |             | Stated Contractual Maturity Date |  |    |    |  |  |  |  |    |  |  |  |  |    |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  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 |  |  |  |  |  |  |
| PLDDEV                                                              | TL | 5 | P&L DEVELOPMENT, LLC (AARON                   |  |  | 11/01/2019. | Direct.....   |                   |  |   |                           |  | 2,937,857     |               |  | 2,937,857     |           |  | 2,908,479     |             |  | 2,937,857     |                                         |  |           |                                          |                                           | 0                                                         |                                      | 2,937,857                                  |                                               |           |           |                                          |            |             |                                  |            | 0           |                               |            | 342,247     |                                                      |     | 05/18/2022. |                                  |  |    |    |  |  |  |  |    |  |  |  |  |    |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  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 |  |  |  |  |  |  |
| PLSELL                                                              | C1 | 3 | PULSE SECURE, LLC - INITIAL TERM LOAN.....    |  |  | 12/31/2019. | VARIOUS.....  |                   |  |   |                           |  | 41,163        |               |  | 41,163        |           |  | 40,546        |             |  | 40,817        |                                         |  |           | 67                                       |                                           | 67                                                        |                                      | 41,163                                     |                                               |           |           |                                          |            |             |                                  |            | 0           |                               |            | 3,022       |                                                      |     | 05/01/2022. |                                  |  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| PM18TL                                                              | 12 | 5 | PMFC HOLDING, LLC - DELAYED DRAW TERM         |  |  | 12/31/2019. | Direct.....   |                   |  |   |                           |  | 448           |               |  | 448           |           |  | 443           |             |  |               |                                         |  |           | 0                                        |                                           | 0                                                         |                                      | 448                                        |                                               |           |           |                                          |            |             |                                  |            | 0           |                               |            | 17          |                                                      |     | 07/31/2023. |                                  |  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 |  |  |  |  |  |  |
| PROTIN                                                              | D1 | 0 | PROTECTIVE INDUSTRIAL PRODUCTS, INC. - I      |  |  | 12/01/2019. | Direct.....   |                   |  |   |                           |  | 3,416,636     |               |  | 3,469,399     |           |  | 3,389,169     |             |  | 3,404,141     |                                         |  |           | 12,495                                   |                                           | 12,495                                                    |                                      | 3,416,636                                  |                                               |           |           |                                          |            |             |                                  |            | 0           |                               |            | 363,517     |                                                      |     | 07/31/2024. |                                  |  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| SAB946                                                              | 12 | 5 | SABA SOFTWARE, INC. - SUPPLEMENT TERM         |  |  | 12/31/2019. | Direct.....   |                   |  |   |                           |  | 538,829       |               |  | 538,829       |           |  | 536,135       |             |  | 536,265       |                                         |  |           | 176                                      |                                           | 176                                                       |                                      | 538,829                                    |                                               |           |           |                                          |            |             |                                  |            | 0           |                               |            | 9,477       |                                                      |     | 05/01/2023. |                                  |  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 |  |  |  |  |  |  |
| SB18TL                                                              | A1 | 8 | SIGNATURE BRANDS, LLC - TERM LOAN A.....      |  |  | 12/01/2019. | VARIOUS.....  |                   |  |   |                           |  | 3,629,449     |               |  | 3,710,238     |           |  | 3,621,535     |             |  | 3,624,806     |                                         |  |           | 12,325                                   |                                           | 12,325                                                    |                                      | 3,637,131                                  |                                               |           | (7,683)   |                                          |            | (7,683)     |                                  |            | 239,561     |                               |            | 10/25/2023. |                                                      |     |             |                                  |  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| SMILDO                                                              | CT | 5 | SMILE DOCTORS LLC - DELAYED DRAW TERM         |  |  | 12/31/2019. | Direct.....   |                   |  |   |                           |  | 119,750       |               |  | 119,740       |           |  | 119,660       |             |  | 43,227        |                                         |  |           | 16                                       |                                           | 16                                                        |                                      | 119,750                                    |                                               |           |           |                                          |            |             |                                  |            | 0           |                               |            | 4,384       |                                                      |     | 10/06/2022. |                                  |  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 |  |  |  |  |  |  |
| SMILDO                                                              | CT | 5 | SMILE DOCTORS LLC - TERM A LOAN.....          |  |  | 12/01/2019. | Direct.....   |                   |  |   |                           |  | 2,732,228     |               |  | 2,755,850     |           |  | 2,714,053     |             |  | 2,724,404     |                                         |  |           | 7,824                                    |                                           | 7,824                                                     |                                      | 2,732,228                                  |                                               |           |           |                                          |            |             |                                  |            | 0           |                               |            | 213,975     |                                                      |     | 10/06/2022. |                                  |  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| SOUTHE                                                              | AT | 0 | VSS-SOUTHERN THEATRES LLC - REVOLVING         |  |  | 11/01/2019. | CALL.....     |                   |  |   |                           |  | 68,955        |               |  | 114,004       |           |  | 112,622       |             |  |               |                                         |  |           | 1,339                                    |                                           | 1,339                                                     |                                      | 68,955                                     |                                               |           |           |                                          |            |             |                                  |            | 0           |                               |            | 1,145       |                                                      |     | 11/03/2020. |                                  |  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| SOUTHE                                                              | AT | 0 | VSS-SOUTHERN THEATRES LLC - TERM LOAN         |  |  | 11/08/2019. | Direct.....   |                   |  |   |                           |  | 2,861,190     |               |  | 2,948,261     |           |  | 2,895,057     |             |  | 2,814,809     |                                         |  |           | 39,283                                   |                                           | 39,283                                                    |                                      | 2,861,190                                  |                                               |           |           |                                          |            |             |                                  |            | 0           |                               |            | 98,332      |                                                      |     | 11/03/2020. |                                  |  |    |    |  |  |  |  |    |  |  |  |  |    |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  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| SP1234                                                              | 11 | 6 | SPHERA SOLUTIONS, INC. - TRANCHE B TERM       |  |  | 12/31/2019. | VARIOUS.....  |                   |  |   |                           |  | 262,575       |               |  | 265,131       |           |  | 256,079       |             |  |               |                                         |  |           | 469                                      |                                           | 469                                                       |                                      | 256,840                                    |                                               |           | 5,735     |                                          |            | 5,735       |                                  |            | .....       |                               |            | 06/14/2022. |                                                      |     |             |                                  |  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| SPIN18                                                              | TL | 1 | SPINRITE ACQUISITION CORP. - INITIAL TER...   |  |  | 12/01/2019. | Direct.....   |                   |  |   |                           |  | 2,788,347     |               |  | 2,825,299     |           |  | 2,780,094     |             |  | 2,784,381     |                                         |  |           | 3,967                                    |                                           | 3,967                                                     |                                      | 2,788,347                                  |                                               |           |           |                                          |            |             |                                  |            | 0           |                               |            | 215,496     |                                                      |     | 12/27/2024. |                                  |  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| STAPLE                                                              | TL | 1 | USR PARENT, INC., (STAPLES) - FILO TERM....   |  |  | 11/01/2019. | Direct.....   |                   |  |   |                           |  | 169,011       |               |  | 169,011       |           |  | 164,786       |             |  | 164,263       |                                         |  |           | 554                                      |                                           | 554                                                       |                                      | 169,011                                    |                                               |           |           |                                          |            |             |                                  |            | 0           |                               |            | 10,350      |                                                      |     | 09/12/2022. |                                  |  |    |    |  |  |  |  |    |  |  |  |  |    |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  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| SYS976                                                              | 41 | 1 | SYSTEM1, LLC - SECOND ADDITIONAL TERM         |  |  | 12/01/2019. | VARIOUS.....  |                   |  |   |                           |  | 822,019       |               |  | 837,750       |           |  | 816,806       |             |  | 816,839       |                                         |  |           | 5,242                                    |                                           | 5,242                                                     |                                      | 822,080                                    |                                               |           | (61)      |                                          |            | (61)        |                                  |            | 61,911      |                               |            | 08/22/2022. |                                                      |     |             |                                  |  |    |    |  |  |  |  |    |  |  |  |  |    |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  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| TELA18                                                              | 12 | 1 | TELARIX, INC. - TERM LOAN.....                |  |  | 12/31/2019. | VARIOUS.....  |                   |  |   |                           |  | 25,851        |               |  | 31,126        |           |  | 30,628        |             |  | 30,635        |                                         |  |           | 63                                       |                                           | 63                                                        |                                      | 31,043                                     |                                               |           | (5,192)   |                                          |            | (5,192)     |                                  |            | 1,694       |                               |            | 11/17/2023. |                                                      |     |             |                                  |  |    |    |  |  |  |  |    |  |  |  |  |    |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  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 |  |  |  |  |  |  |
| TIERPO                                                              | IN | 8 | TIERPOINT, LLC - INITIAL TERM LOAN (SECO..    |  |  | 11/01/2019. | DIRECT.....   |                   |  |   |                           |  | 347,287       |               |  | 372,000       |           |  | 368,280       |             |  | 184,986       |                                         |  |           | 195                                      |                                           | 195                                                       |                                      | 370,167                                    |                                               |           | (22,880)  |                                          |            | (22,880)    |                                  |            | 18,015      |                               |            | 05/05/2025. |                                                      |     |             |                                  |  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| TPC18T                                                              | L1 | 3 | TPC PSL HOLDINGS, LLC - DELAYED-DRAW          |  |  | 11/01/2019. | VARIOUS.....  |                   |  |   |                           |  | 2,445         |               |  | 2,445         |           |  | 2,396         |             |  | 2,404         |                                         |  |           | 2                                        |                                           | 2                                                         |                                      | 2,445                                      |                                               |           |           |                                          |            |             |                                  |            | 0           |                               |            | 54          |                                                      |     | 05/15/2023. |                                  |  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| WD19SA                                                              | TL | 8 | WOODBOLT DISTRIBUTION, LLC - SECOND           |  |  | 11/01/2019. | Direct.....   |                   |  |   |                           |  | 1,755         |               |  | 1,755         |           |  | 1,711         |             |  |               |                                         |  |           |                                          |                                           | 0                                                         |                                      | 1,755                                      |                                               |           |           |                                          |            |             |                                  |            | 0           |                               |            |             |                                                      |     | 03/16/2023. |                                  |  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| 8299999.                                                            |    |   | Total - Bonds - Unaffiliated Bank Loans.....  |  |  |             |               |                   |  |   |                           |  | 272,733,731   |               |  | 325,274,765   |           |  | 271,968,458   |             |  | 240,137,129   |                                         |  | 246,975   | 1,572,423                                | 1,475,001                                 | 344,397                                                   | (0)                                  | 275,079,591                                |                                               |           | 76,356    |                                          |            | (2,422,216) |                                  |            | (2,345,860) |                               |            | 17,314,134  |                                                      |     | XXX         |                                  |  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 |  |  |  |  |  |  |
| 8399997.                                                            |    |   | Total - Bonds - Part 4.....                   |  |  |             |               |                   |  |   |                           |  | 2,840,410,717 |               |  | 3,651,578,003 |           |  | 2,774,749,613 |             |  | 2,664,073,917 |                                         |  | 2,253,436 | 16,047,760                               | 7,569,573                                 | 10,731,624                                                | 3,687,128                            | 2,802,810,763                              |                                               |           | 1,911,448 |                                          |            | 35,661,845  |                                  |            | 37,573,293  |                               |            | #####       |                                                      |     | XXX         |                                  |  |    |    |  |  |  |  |    |  |  |  |  |    |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  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 |  |  |  |  |  |  |
| 8399998.                                                            |    |   | Total - Bonds - Summary Item from Part 5..... |  |  |             |               |                   |  |   |                           |  | 1,753,054,766 |               |  | 1,633,641,620 |           |  | 1,733,901,654 |             |  |               |                                         |  | 697,883   |                                          | 697,883                                   |                                                           | 1,734,599,538                        |                                            |                                               | (355,065) |           |                                          | 18,810,294 |             |                                  | 18,455,229 |             |                               | 23,366,868 |             |                                                      | XXX |             |                                  |  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| 8399999.                                                            |    |   | Total - Bonds.....                            |  |  |             |               |                   |  |   |                           |  | 4,593,465,484 |               |  | 5,285,219,623 |           |  | 4,508,651,267 |             |  | 2,664,073,917 |                                         |  | 2,253,436 | 16,745,644                               | 7,569,573                                 | 11,429,507                                                | 3,687,128                            | 4,537,410,300                              |                                               |           | 1,556,383 |                                          |            | 54,472,139  |                                  |            | 56,028,522  |                               |            | #####       |                                                      |     | XXX         |                                  |  |    |    |  |  |  |  |    |  |  |  |  |    |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  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| Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred |    |   |                                               |  |  |             |               |                   |  |   |                           |  |               |               |  |               |           |  |               |             |  |               |                                         |  |           |                                          |                                           |                                                           |                                      |                                            |                                               |           |           |                                          |            |             |                                  |            |             |                               |            |             |                                                      |     |             |                                  |  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SCHEDULE D - PART 4

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

| 1                                                                           | 2                                                                                        |  | 3                               | 4             | 5                            | 6                         | 7               | 8         | 9                  | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|-----------------------------------------------------------------------------|------------------------------------------------------------------------------------------|--|---------------------------------|---------------|------------------------------|---------------------------|-----------------|-----------|--------------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                                                                             |                                                                                          |  |                                 |               |                              |                           |                 |           |                    |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification                                                        | Description                                                                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser            | Number of Shares of Stock | Consideration   | Par Value | Actual Cost        | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 61762V 60 6                                                                 | MORGAN STANLEY.....                                                                      |  | ..                              | 12/30/2018.   | DIRECT.....                  |                           |                 |           |                    |                                         |                                          |                                           |                                                           | .....0                               |                                            |                                               |                                          |                                  | .....0                        | .....1,828                                           | XXX                              |
| 7591EP 50 6                                                                 | REGIONS FINANCIAL CORP.....                                                              |  | ..                              | 07/15/2019.   | CABRERA CAPITAL MARKETS..... | .....3,000.000            | .....84,688     |           | .....75,300        | .....75,300                             |                                          |                                           |                                                           | .....0                               |                                            | .....75,300                                   |                                          | .....9,388                       | .....9,388                    | .....2,391                                           | XXX                              |
| 78409B 20 7                                                                 | SCE TRUST III.....                                                                       |  | ..                              | 06/28/2019.   | CABRERA CAPITAL MARKETS..... | .....4,010.000            | .....97,626     |           | .....100,250       | .....100,250                            |                                          |                                           |                                                           | .....0                               |                                            | .....100,250                                  |                                          | .....(2,624)                     | .....(2,624)                  | .....2,843                                           | XXX                              |
| 857477 85 5                                                                 | STATE STREET CORP.....                                                                   |  | ..                              | 10/23/2019.   | VARIOUS.....                 | .....45,421.000           | .....1,200,048  |           | .....1,160,313     | .....1,160,313                          |                                          |                                           |                                                           | .....0                               |                                            | .....1,160,313                                |                                          | .....39,735                      | .....39,735                   | .....24,070                                          | XXX                              |
| 902973 83 3                                                                 | U.S. BANCORP.....                                                                        |  | ..                              | 07/29/2019.   | CABRERA CAPITAL MARKETS..... | .....15,633.000           | .....426,016    |           | .....432,721       | .....432,721                            |                                          |                                           |                                                           | .....0                               |                                            | .....432,721                                  |                                          | .....(6,706)                     | .....(6,706)                  | .....16,006                                          | XXX                              |
| FBPREF EQ 4                                                                 | FIRST BOSTON CONSTRUCTION HOLDINGS, LLC                                                  |  | ..                              | 12/20/2019.   | DIRECT.....                  | .....70,312.500           | .....70,313     |           | .....70,313        | .....70,313                             |                                          |                                           |                                                           | .....0                               |                                            | .....70,313                                   |                                          |                                  | .....0                        |                                                      | XXX                              |
| 8499999.                                                                    | Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....         |  |                                 |               |                              |                           | .....10,802,815 | XXX       | .....10,904,953    | .....10,904,953                         | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....10,904,953                               | .....0                                   | ....(102,138)                    | ....(102,138)                 | .....305,257                                         | XXX                              |
| Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred        |                                                                                          |  |                                 |               |                              |                           |                 |           |                    |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 020002 87 9                                                                 | ALLSTATE CORP.....                                                                       |  | ..                              | 12/30/2018.   | DIRECT.....                  |                           |                 |           |                    |                                         |                                          |                                           |                                                           | .....0                               |                                            |                                               |                                          |                                  | .....0                        | .....11,759                                          | XXX                              |
| 19075Q 86 2                                                                 | COBANK ACB.....                                                                          |  | ..                              | 12/30/2018.   | DIRECT.....                  |                           |                 |           |                    |                                         |                                          |                                           |                                                           | .....0                               |                                            |                                               |                                          |                                  | .....0                        | .....3,720                                           | XXX                              |
| 446150 70 8                                                                 | HUNTINGTON BANCSHARES INC.....                                                           |  | ..                              | 12/30/2018.   | DIRECT.....                  |                           |                 |           |                    |                                         |                                          |                                           |                                                           | .....0                               |                                            |                                               |                                          |                                  | .....0                        | .....10,547                                          | XXX                              |
| 61763E 20 7                                                                 | MORGAN STANLEY.....                                                                      |  | ..                              | 12/30/2018.   | DIRECT.....                  |                           |                 |           |                    |                                         |                                          |                                           |                                                           | .....0                               |                                            |                                               |                                          |                                  | .....0                        | .....35,449                                          | XXX                              |
| 8599999.                                                                    | Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred.....        |  |                                 |               |                              | .....0                    |                 | XXX       | .....0             | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....0                                        | .....0                                   | .....0                           | .....0                        | .....61,476                                          | XXX                              |
| 8999997.                                                                    | Total - Preferred Stocks - Part 4.....                                                   |  |                                 |               |                              |                           | .....10,802,815 | XXX       | .....10,904,953    | .....10,904,953                         | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....10,904,953                               | .....0                                   | ....(102,138)                    | ....(102,138)                 | .....366,733                                         | XXX                              |
| 8999998.                                                                    | Total - Preferred Stocks - Summary Item from Part 5.....                                 |  |                                 |               |                              |                           | .....1,627,703  | XXX       | .....1,591,882     |                                         |                                          |                                           |                                                           | .....0                               |                                            | .....1,591,882                                |                                          | .....35,821                      | .....35,821                   | .....5,505                                           | XXX                              |
| 8999999.                                                                    | Total - Preferred Stocks.....                                                            |  |                                 |               |                              |                           | .....12,430,518 | XXX       | .....12,496,835    | .....10,904,953                         | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....12,496,835                               | .....0                                   | ....(66,316)                     | ....(66,316)                  | .....372,238                                         | XXX                              |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |                                                                                          |  |                                 |               |                              |                           |                 |           |                    |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 26817Q 50 6                                                                 | DYNEX CAPITAL REIT ORD.....                                                              |  | ..                              | 12/30/2018.   | DIRECT.....                  |                           |                 | XXX       |                    |                                         |                                          |                                           |                                                           | .....0                               |                                            |                                               |                                          |                                  | .....0                        | .....12,584                                          | XXX                              |
| 26817Q 88 6                                                                 | DYNEX CAPITAL REIT ORD.....                                                              |  | ..                              | 06/21/2019.   | CORPORATE ACTION.....        | .....0.667                | .....11         | XXX       | .....5             | .....4                                  | .....(2)                                 |                                           |                                                           | .....(2)                             |                                            | .....5                                        |                                          | .....6                           | .....6                        |                                                      | XXX                              |
| 35905B 10 7                                                                 | FRONTERA ENERGY ORD.....                                                                 |  | A                               | 09/26/2019.   | PIPER JAFFRAY.....           | .....178,580.000          | .....1,831,758  | XXX       | .....3,081,175     | .....1,739,726                          | ....1,341,449                            |                                           |                                                           | .....1,341,449                       |                                            | .....3,081,175                                |                                          | .(1,249,417)                     | ...(1,249,417)                | .....148,532                                         | XXX                              |
| 87265K 10 2                                                                 | TPG SPECIALTY LENDING ORD.....                                                           |  | ..                              | 06/14/2019.   | VARIOUS.....                 | .....10,644.000           | .....212,875    | XXX       | .....209,385       | .....11,656                             | .....(417)                               |                                           |                                                           | .....(417)                           |                                            | .....209,385                                  |                                          | .....3,490                       | .....3,490                    | .....4,251                                           | XXX                              |
| 90187B 40 8                                                                 | TWO HARBORS INVESTMENT REIT ORD.....                                                     |  | ..                              | 07/23/2019.   | WEEDEN + CO.....             | .....1,500.000            | .....20,029     | XXX       | .....18,948        |                                         |                                          |                                           |                                                           | .....0                               |                                            | .....18,948                                   |                                          | .....1,082                       | .....1,082                    | .....600                                             | XXX                              |
| CAPSTC OM 6                                                                 | CAPSTONE NUTRITION, INC. (AKA CORNERSTON                                                 |  | ..                              | 09/30/2019.   | DIRECT.....                  | .....719.750              |                 | XXX       | .....7             | .....7                                  |                                          |                                           |                                                           | .....0                               |                                            | .....7                                        |                                          | .....(7)                         | .....(7)                      |                                                      | XXX                              |
| FHLBCH I1 9                                                                 | FHLB CHICAGO CAPITAL STOCK.....                                                          |  | ..                              | 08/22/2019.   | FHLB CHICAGO.....            | .....65,000.000           | .....6,500,000  | XXX       | .....6,500,000     | .....2,000,000                          |                                          |                                           |                                                           | .....0                               |                                            | .....6,500,000                                |                                          |                                  | .....0                        | .....112,299                                         | XXX                              |
| GRPWRR NT 1                                                                 | GRP OPERATING, LLC - WARRANTS.....                                                       |  | ..                              | 01/01/2019.   | CORPORATE ACTION.....        |                           |                 | XXX       | .....62.688        | .....62.688                             | .....(62.688)                            |                                           |                                                           | .....(62.688)                        |                                            |                                               |                                          |                                  | .....0                        |                                                      | XXX                              |
| 9099999.                                                                    | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded..... |  |                                 |               |                              | .....8,564,673            |                 | XXX       | .....9,809,520     | .....3,814,082                          | ....1,278,342                            | .....0                                    | .....0                                                    | .....1,278,342                       | .....0                                     | .....9,809,520                                | .....0                                   | .(1,244,847)                     | ...(1,244,847)                | .....278,266                                         | XXX                              |
| 9799997.                                                                    | Total - Common Stocks - Part 4.....                                                      |  |                                 |               |                              | .....8,564,673            |                 | XXX       | .....9,809,520     | .....3,814,082                          | ....1,278,342                            | .....0                                    | .....0                                                    | .....1,278,342                       | .....0                                     | .....9,809,520                                | .....0                                   | .(1,244,847)                     | ...(1,244,847)                | .....278,266                                         | XXX                              |
| 9799998                                                                     | Total - Common Stocks - Summary Item from Part 5.....                                    |  |                                 |               |                              | .....473,427              |                 | XXX       | .....491,531       |                                         |                                          |                                           |                                                           | .....0                               |                                            | .....491,531                                  |                                          | .....(18,104)                    | .....(18,104)                 | .....201,627                                         | XXX                              |
| 9799999.                                                                    | Total - Common Stocks.....                                                               |  |                                 |               |                              | .....9,038,100            |                 | XXX       | .....10,301,050    | .....3,814,082                          | ....1,278,342                            | .....0                                    | .....0                                                    | .....1,278,342                       | .....0                                     | .....10,301,050                               | .....0                                   | .(1,262,950)                     | ...(1,262,950)                | .....479,893                                         | XXX                              |
| 9899999.                                                                    | Total - Preferred and Common Stocks.....                                                 |  |                                 |               |                              | .....21,468,618           |                 | XXX       | .....22,797,885    | .....14,719,034                         | ....1,278,342                            | .....0                                    | .....0                                                    | .....1,278,342                       | .....0                                     | .....22,797,885                               | .....0                                   | .(1,329,267)                     | ...(1,329,267)                | .....852,131                                         | XXX                              |
| 9999999.                                                                    | Total - Bonds, Preferred and Common Stocks.....                                          |  |                                 |               |                              | .....4,614,934,102        |                 | XXX       | .....4,531,449,152 | .....2,678,792,951                      | ....3,531,778                            | ....16,745,644                            | ..7,569,573                                               | .....12,707,849                      | ...3,687,128                               | ....4,560,208,185                             | ..1,556,383                              | 53,142,872                       | ..54,699,256                  | #####                                                | XXX                              |

E14.86

SCHEDULE D - PART 5

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

| 1                            | 2                                    |   | 3                               | 4                | 5                                       | 6                | 7                                   | 8                                                      | 9               | 10              | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |              |
|------------------------------|--------------------------------------|---|---------------------------------|------------------|-----------------------------------------|------------------|-------------------------------------|--------------------------------------------------------|-----------------|-----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|--------------|
|                              |                                      |   |                                 |                  |                                         |                  |                                     |                                                        |                 |                 |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |              |
| CUSIP Identification         | Description                          |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                          | Disposal<br>Date | Name of Purchaser                   | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost     | Consideration   | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |              |
| Bonds - U.S. Government      |                                      |   |                                 |                  |                                         |                  |                                     |                                                        |                 |                 |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                            |                                                     |              |
| 36179R                       | LP                                   | 2 |                                 | 02/04/2019       | COLLATERAL MOVEMENT.....                | 05/01/2019       | COLLATERAL MOVEMENT.....            | .....520,817                                           | .....520,817    | .....520,817    | .....520,817                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(0)                               | .....(0)                            | .....300                                                   | .....152                                            |              |
| 36198V                       | KR                                   | 7 |                                 | 02/04/2019       | COLLATERAL MOVEMENT.....                | 05/08/2019       | COLLATERAL MOVEMENT.....            | .....7,274,065                                         | .....7,274,065  | .....7,274,065  | .....7,274,065                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(0)                               | .....(0)                            | .....4,010                                                 | .....2,006                                          |              |
| 912810                       | SD                                   | 1 |                                 | 02/05/2019       | VARIOUS.....                            | 02/13/2019       | VARIOUS.....                        | .....450,000                                           | .....443,873    | .....445,695    | .....443,877                                   | .....                                             | .....4                                             | .....                                                                     | .....4                                     | .....                                                  | .....                                                | .....1,818                             | .....1,818                          | .....6,387                                                 | .....6,163                                          |              |
| 912810                       | SE                                   | 9 |                                 | 05/03/2019       | VARIOUS.....                            | 05/09/2019       | VARIOUS.....                        | .....1,490,000                                         | .....1,616,840  | .....1,627,145  | .....1,616,696                                 | .....                                             | .....(144)                                         | .....                                                                     | .....(144)                                 | .....                                                  | .....                                                | .....10,448                            | .....10,448                         | .....21,513                                                | .....18,652                                         |              |
| 912810                       | SF                                   | 6 |                                 | 07/17/2019       | VARIOUS.....                            | 09/10/2019       | VARIOUS.....                        | .....790,000                                           | .....847,358    | .....847,271    | .....847,305                                   | .....                                             | .....(53)                                          | .....                                                                     | .....(53)                                  | .....                                                  | .....                                                | .....(34)                              | .....(34)                           | .....8,994                                                 | .....8,126                                          |              |
| 912810                       | SH                                   | 2 |                                 | 08/22/2019       | VARIOUS.....                            | 10/24/2019       | VARIOUS.....                        | .....4,520,000                                         | .....5,083,113  | .....5,197,991  | .....5,081,865                                 | .....                                             | .....(1,248)                                       | .....                                                                     | .....(1,248)                               | .....                                                  | .....                                                | .....116,126                           | .....116,126                        | .....43,224                                                | .....29,472                                         |              |
| 912810                       | SK                                   | 5 |                                 | 12/12/2019       | GOLDMAN.....                            | 12/13/2019       | CITIGROUP GLOBAL MARKETS INC....    | .....80,000                                            | .....81,169     | .....82,063     | .....81,169                                    | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....893                               | .....893                            | .....162                                                   | .....162                                            |              |
| 912828                       | 5M                                   | 8 |                                 | 02/12/2019       | VARIOUS.....                            | 02/20/2019       | VARIOUS.....                        | .....4,580,000                                         | .....4,749,156  | .....4,749,748  | .....4,748,992                                 | .....                                             | .....(164)                                         | .....                                                                     | .....(164)                                 | .....                                                  | .....                                                | .....757                               | .....757                            | .....30,903                                                | .....29,321                                         |              |
| 912828                       | 5R                                   | 7 |                                 | 01/11/2019       | CREDIT AGRICOLE.....                    | 01/14/2019       | BONY MELLON/BMO CAP MKTS.....       | .....530,000                                           | .....531,863    | .....531,677    | .....531,862                                   | .....                                             | .....(2)                                           | .....                                                                     | .....(2)                                   | .....                                                  | .....                                                | .....(185)                             | .....(185)                          | .....1,223                                                 | .....1,185                                          |              |
| 912828                       | 5U                                   | 0 |                                 | 01/25/2019       | VARIOUS.....                            | 01/29/2019       | VARIOUS.....                        | .....710,000                                           | .....711,832    | .....712,678    | .....711,831                                   | .....                                             | .....(1)                                           | .....                                                                     | .....(1)                                   | .....                                                  | .....                                                | .....847                               | .....847                            | .....1,520                                                 | .....1,479                                          |              |
| 912828                       | 5V                                   | 8 |                                 | 01/25/2019       | BARCLAYS CAPITAL INC.....               | 01/29/2019       | MERRILL LYNCH PIERCE FENNER.....    | .....240,000                                           | .....239,484    | .....239,709    | .....239,485                                   | .....                                             | .....1                                             | .....                                                                     | .....1                                     | .....                                                  | .....                                                | .....224                               | .....224                            | .....249                                                   | .....215                                            |              |
| 912828                       | 5Z                                   | 9 |                                 | 03/06/2019       | VARIOUS.....                            | 03/07/2019       | VARIOUS.....                        | .....980,000                                           | .....979,570    | .....981,415    | .....979,572                                   | .....                                             | .....2                                             | .....                                                                     | .....2                                     | .....                                                  | .....                                                | .....1,843                             | .....1,843                          | .....1,456                                                 | .....862                                            |              |
| 912828                       | 6B                                   | 1 |                                 | 05/08/2019       | VARIOUS.....                            | 05/14/2019       | VARIOUS.....                        | .....3,470,000                                         | .....3,486,899  | .....3,488,959  | .....3,486,869                                 | .....                                             | .....(31)                                          | .....                                                                     | .....(31)                                  | .....                                                  | .....                                                | .....2,090                             | .....2,090                          | .....12,050                                                | .....10,586                                         |              |
| 912828                       | 6C                                   | 9 |                                 | 03/06/2019       | Citigroup (SSB).....                    | 03/19/2019       | NOMURA SECURITIES/FIXED INCOME..... | .....120,000                                           | .....120,019    | .....120,263    | .....120,019                                   | .....                                             | .....(0)                                           | .....                                                                     | .....(0)                                   | .....                                                  | .....                                                | .....244                               | .....244                            | .....282                                                   | .....174                                            |              |
| 912828                       | 6G                                   | 0 |                                 | 03/15/2019       | VARIOUS.....                            | 04/09/2019       | VARIOUS.....                        | .....940,000                                           | .....938,741    | .....942,061    | .....938,748                                   | .....                                             | .....7                                             | .....                                                                     | .....7                                     | .....                                                  | .....                                                | .....3,313                             | .....3,313                          | .....1,802                                                 | .....1,153                                          |              |
| 912828                       | 6H                                   | 8 |                                 | 04/17/2019       | BONY MELLON/BMO CAP MKTS.....           | 04/30/2019       | VARIOUS.....                        | .....760,000                                           | .....761,218    | .....762,162    | .....761,214                                   | .....                                             | .....(4)                                           | .....                                                                     | .....(4)                                   | .....                                                  | .....                                                | .....948                               | .....948                            | .....1,716                                                 | .....1,457                                          |              |
| 912828                       | 6M                                   | 7 |                                 | 04/18/2019       | BNP Paribas.....                        | 05/02/2019       | Citigroup (SSB).....                | .....340,000                                           | .....339,017    | .....339,363    | .....339,026                                   | .....                                             | .....9                                             | .....                                                                     | .....9                                     | .....                                                  | .....                                                | .....336                               | .....336                            | .....439                                                   | .....230                                            |              |
| 912828                       | 6S                                   | 4 |                                 | 05/21/2019       | BARCLAYS CAPITAL INC.....               | 05/22/2019       | MORGAN STANLEY CO.....              | .....60,000                                            | .....60,188     | .....60,302     | .....60,188                                    | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....115                               | .....115                            | .....85                                                    | .....85                                             |              |
| 912828                       | 6T                                   | 2 |                                 | 08/02/2019       | VARIOUS.....                            | 08/07/2019       | VARIOUS.....                        | .....3,520,000                                         | .....3,608,077  | .....3,619,938  | .....3,607,875                                 | .....                                             | .....(203)                                         | .....                                                                     | .....(203)                                 | .....                                                  | .....                                                | .....12,063                            | .....12,063                         | .....13,523                                                | .....11,508                                         |              |
| 912828                       | 6U                                   | 9 |                                 | 06/13/2019       | BNP SECURITIES.....                     | 06/17/2019       | JP MORGAN CHASE BANK/HSBCSI.....    | .....30,000                                            | .....30,282     | .....30,264     | .....30,282                                    | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(19)                              | .....(19)                           | .....57                                                    | .....57                                             |              |
| 912828                       | 6Z                                   | 8 |                                 | 07/24/2019       | VARIOUS.....                            | 07/25/2019       | VARIOUS.....                        | .....1,690,000                                         | .....1,683,738  | .....1,683,112  | .....1,683,764                                 | .....                                             | .....26                                            | .....                                                                     | .....26                                    | .....                                                  | .....                                                | .....(652)                             | .....(652)                          | .....2,108                                                 | .....1,524                                          |              |
| 912828                       | 7C                                   | 8 |                                 | 08/01/2019       | ROBERT W BAIRD AND COMPANY.....         | 08/07/2019       | VARIOUS.....                        | .....120,000                                           | .....119,859    | .....120,392    | .....119,859                                   | .....                                             | .....0                                             | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....533                               | .....533                            | .....122                                                   | .....120                                            |              |
| 912828                       | C5                                   | 7 |                                 | 04/10/2019       | JP MORGAN CHASE BANK/HSBCSI.....        | 04/11/2019       | NOMURA SECURITIES/FIXED INCOME..... | .....230,000                                           | .....229,704    | .....229,542    | .....229,705                                   | .....                                             | .....1                                             | .....                                                                     | .....1                                     | .....                                                  | .....                                                | .....(163)                             | .....(163)                          | .....212                                                   | .....170                                            |              |
| 912828                       | K7                                   | 4 |                                 | 08/02/2019       | COLLATERAL MOVEMENT.....                | 11/26/2019       | COLLATERAL MOVEMENT.....            | .....13,642,000                                        | .....13,642,000 | .....13,642,000 | .....13,642,000                                | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....96,166                                                | .....126,622                                        |              |
| 912828                       | N3                                   | 0 |                                 | 05/01/2019       | COLLATERAL MOVEMENT.....                | 11/26/2019       | COLLATERAL MOVEMENT.....            | .....13,100,000                                        | .....13,100,000 | .....13,100,000 | .....13,100,000                                | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....67,761                                                | .....                                               |              |
| 912828                       | P3                                   | 8 |                                 | 02/28/2019       | COLLATERAL MOVEMENT.....                | 05/14/2019       | COLLATERAL MOVEMENT.....            | .....5,955,400                                         | .....5,955,400  | .....5,955,400  | .....5,955,400                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....29,654                                                | .....8,061                                          |              |
| 912828                       | W4                                   | 8 |                                 | 03/26/2019       | COLLATERAL MOVEMENT.....                | 05/31/2019       | COLLATERAL MOVEMENT.....            | .....2,883,000                                         | .....2,883,000  | .....2,883,000  | .....2,883,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....15,316                                                | .....                                               |              |
| 912828                       | W7                                   | 1 |                                 | 04/26/2019       | VARIOUS.....                            | 04/29/2019       | VARIOUS.....                        | .....970,000                                           | .....961,263    | .....961,161    | .....961,281                                   | .....                                             | .....19                                            | .....                                                                     | .....19                                    | .....                                                  | .....                                                | .....(121)                             | .....(121)                          | .....1,053                                                 | .....827                                            |              |
| 912828                       | XQ                                   | 8 |                                 | 02/28/2019       | COLLATERAL MOVEMENT.....                | 05/08/2019       | COLLATERAL MOVEMENT.....            | .....2,036,000                                         | .....2,036,000  | .....2,036,000  | .....2,036,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....10,911                                                | .....3,150                                          |              |
| 912828                       | XT                                   | 2 |                                 | 06/25/2019       | VARIOUS.....                            | 06/27/2019       | VARIOUS.....                        | .....590,000                                           | .....596,543    | .....595,542    | .....596,527                                   | .....                                             | .....(15)                                          | .....                                                                     | .....(15)                                  | .....                                                  | .....                                                | .....(985)                             | .....(985)                          | .....803                                                   | .....652                                            |              |
| 912828                       | Y8                                   | 7 |                                 | 08/20/2019       | VARIOUS.....                            | 08/30/2019       | VARIOUS.....                        | .....130,000                                           | .....131,446    | .....132,042    | .....131,442                                   | .....                                             | .....(5)                                           | .....                                                                     | .....(5)                                   | .....                                                  | .....                                                | .....600                               | .....600                            | .....176                                                   | .....141                                            |              |
| 912828                       | YB                                   | 0 |                                 | 11/08/2019       | VARIOUS.....                            | 11/13/2019       | VARIOUS.....                        | .....780,000                                           | .....773,363    | .....768,478    | .....773,373                                   | .....                                             | .....10                                            | .....                                                                     | .....10                                    | .....                                                  | .....                                                | .....(4,895)                           | .....(4,895)                        | .....2,266                                                 | .....1,877                                          |              |
| 912828                       | YE                                   | 4 |                                 | 09/23/2019       | BONY MELLON/BMO CAP MKTS.....           | 10/07/2019       | VARIOUS.....                        | .....320,000                                           | .....314,863    | .....317,332    | .....314,893                                   | .....                                             | .....30                                            | .....                                                                     | .....30                                    | .....                                                  | .....                                                | .....2,439                             | .....2,439                          | .....396                                                   | .....275                                            |              |
| 912828                       | YM                                   | 6 |                                 | 11/06/2019       | BNP Paribas.....                        | 11/12/2019       | CITIGROUP GLOBAL MARKETS INC....    | .....260,000                                           | .....258,436    | .....257,268    | .....258,441                                   | .....                                             | .....5                                             | .....                                                                     | .....5                                     | .....                                                  | .....                                                | .....(1,173)                           | .....(1,173)                        | .....150                                                   | .....86                                             |              |
| 912828                       | YS                                   | 3 |                                 | 11/20/2019       | VARIOUS.....                            | 12/03/2019       | VARIOUS.....                        | .....560,000                                           | .....559,201    | .....559,645    | .....559,200                                   | .....                                             | .....(0)                                           | .....                                                                     | .....(0)                                   | .....                                                  | .....                                                | .....445                               | .....445                            | .....339                                                   | .....164                                            |              |
| 938782                       | GF                                   | 0 |                                 | 02/12/2019       | WASHINGTON D C MET AREA TRAN AUTH GROSS | 02/26/2019       | RAYMOND JAMES & ASSOCIATES.....     | .....1,630,000                                         | .....1,928,225  | .....1,933,526  | .....1,926,991                                 | .....                                             | .....(1,234)                                       | .....                                                                     | .....(1,234)                               | .....                                                  | .....                                                | .....6,535                             | .....6,535                          | .....15,832                                                | .....12,678                                         |              |
| 0599999                      | Total - Bonds - U.S. Government..... |   |                                 |                  |                                         |                  |                                     | .....76,301,283                                        | .....77,596,621 | .....77,748,025 | .....77,593,632                                | .....0                                            | .....(2,988)                                       | .....0                                                                    | .....(2,988)                               | .....0                                                 | .....0                                               | .....0                                 | .....154,393                        | .....154,393                                               | .....393,160                                        | .....279,390 |
| Bonds - All Other Government |                                      |   |                                 |                  |                                         |                  |                                     |                                                        |                 |                 |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                            |                                                     |              |
| 80414L                       | 2A                                   | 2 | C                               | 04/09/2019       | SAUDI ARABIAN OIL CO.....               | 10/29/2019       | JP MORGAN SECURITIES LLC.....       | .....450,000                                           | .....448,754    | .....455,076    | .....448,970                                   | .....                                             | .....216                                           | .....                                                                     | .....216                                   | .....                                                  | .....                                                | .....6,106                             | .....6,106                          | .....6,669                                                 | .....                                               |              |
| P9767G                       | 6N                                   | 6 | B                               | 08/01/2019       | VARIOUS.....                            | 09/10/2019       | HSBC SECURITIES.....                | .....1,884,202                                         | .....1,995,475  | .....2,039,591  | .....1,994,528                                 | .....                                             | .....(947)                                         | .....                                                                     | .....(947)                                 | .....                                                  | .....(36,540)                                        | .....81,603                            | .....45,063                         | .....39,687                                                | .....19,738                                         |              |

SCHEDULE D - PART 5

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

| 1                    | 2                                         |   |                                   | 3                               | 4                | 5                             | 6                | 7                 | 8                                                      | 9               | 10              | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|-------------------------------------------|---|-----------------------------------|---------------------------------|------------------|-------------------------------|------------------|-------------------|--------------------------------------------------------|-----------------|-----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                           |   |                                   |                                 |                  |                               |                  |                   |                                                        |                 |                 |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                               |   |                                   | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                | Disposal<br>Date | Name of Purchaser | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost     | Consideration   | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| P9767G               | WU                                        | 1 | MEXICO (UNITED MEXICAN STATES)... | B                               | 03/21/2019       | VARIOUS.....                  | 06/10/2019       | VARIOUS.....      | .....2,085,249                                         | .....2,095,034  | .....2,109,101  | .....2,095,102                                 | .....                                             | .....                                              | .....                                                                     | .....69                                    | .....                                                  | .....6,103                                           | .....7,896                             | .....13,999                         | .....64,536                                                | .....44,327                                         |
| Y2R832               | X8                                        | 3 | EXPORT-IMPORT BANK OF KOREA.....  | B                               | 07/22/2019       | JP MORGAN SECURITIES PLC..... | 11/08/2019       | VARIOUS.....      | .....10,470,847                                        | .....10,713,269 | .....10,198,686 | .....10,696,971                                | .....                                             | .....                                              | .....                                                                     | .....(16,299)                              | .....                                                  | .....(309,942)                                       | ....(188,343)                          | ....(498,285)                       | ....514,284                                                | ..248,758                                           |
| 1099999.             | Total - Bonds - All Other Government..... |   |                                   |                                 |                  |                               |                  |                   | .....14,890,299                                        | .....15,252,531 | .....14,802,454 | .....15,235,570                                | .....0                                            | .....(16,961)                                      | .....0                                                                    | .....(16,961)                              | .....0                                                 | .....(340,380)                                       | .....(92,737)                          | ...(433,117)                        | ....625,175                                                | ..312,823                                           |

Bonds - U.S. States, Territories and Possessions

|          |                                                             |   |                     |    |            |                                             |            |                                    |                 |                 |                 |                 |        |              |              |              |        |        |              |              |              |              |
|----------|-------------------------------------------------------------|---|---------------------|----|------------|---------------------------------------------|------------|------------------------------------|-----------------|-----------------|-----------------|-----------------|--------|--------------|--------------|--------------|--------|--------|--------------|--------------|--------------|--------------|
| 13063D   | LG                                                          | 1 | CALIFORNIA ST.....  | .. | 03/07/2019 | CITIGROUP GLOBAL MARKETS, INC....           | 03/07/2019 | CITIGROUP GLOBAL MARKETS, INC....  | .....705,000    | .....876,512    | .....883,492    | .....876,512    | .....  | .....        | .....        | .....0       | .....  | .....  | .....6,980   | .....6,980   | .....        | .....        |
| 13063D   | LJ                                                          | 5 | CALIFORNIA ST.....  | .. | 03/07/2019 | CITIGROUP GLOBAL MARKETS, INC....           | 03/07/2019 | CITIGROUP GLOBAL MARKETS, INC....  | .....1,175,000  | .....1,458,175  | .....1,471,958  | .....1,458,175  | .....  | .....        | .....        | .....0       | .....  | .....  | .....13,783  | .....13,783  | .....        | .....        |
| 13063D   | PH                                                          | 5 | CALIFORNIA ST.....  | .. | 10/01/2019 | MORGAN STANLEY CO.....                      | 10/01/2019 | PERSHING DIV OF DLJ SEC LNDING.... | .....1,400,000  | .....1,768,662  | .....1,788,598  | .....1,767,013  | .....  | .....        | .....(1,649) | .....(1,649) | .....  | .....  | .....21,585  | .....21,585  | .....3,500   | .....        |
| 13063D   | QZ                                                          | 4 | CALIFORNIA ST.....  | .. | 10/01/2019 | Jefferies.....                              | 10/01/2019 | Jefferies.....                     | .....4,000,000  | .....5,128,400  | .....5,157,200  | .....5,128,400  | .....  | .....        | .....        | .....0       | .....  | .....  | .....28,800  | .....28,800  | .....        | .....        |
| 13063D   | SD                                                          | 1 | CALIFORNIA ST.....  | .. | 11/14/2019 | CITIGROUP GLOBAL MARKETS, INC....           | 11/26/2019 | MORGAN STANLEY CO.....             | .....2,000,000  | .....2,515,380  | .....2,534,740  | .....2,514,066  | .....  | .....        | .....(1,314) | .....(1,314) | .....  | .....  | .....20,674  | .....20,674  | .....2,500   | .....        |
| 20772G   | F4                                                          | 5 | CONNECTICUT ST..... | .. | 01/29/2019 | CITIGROUP GLOBAL MARKETS,<br>INC./CORRESPON | 03/04/2019 | JEFFERIES.....                     | .....5,000,000  | .....5,782,800  | .....5,840,550  | .....5,778,702  | .....  | .....        | .....(4,098) | .....(4,098) | .....  | .....  | .....61,848  | .....61,848  | .....138,938 | .....110,500 |
| 452151   | LF                                                          | 8 | ILLINOIS ST.....    | .. | 07/12/2019 | BANC OF AMERICA/FIXED INCOME....            | 07/24/2019 | VARIOUS.....                       | .....10,000,000 | .....10,233,050 | .....10,324,600 | .....10,232,766 | .....  | .....        | .....(284)   | .....(284)   | .....  | .....  | .....91,834  | .....91,834  | .....77,208  | .....63,042  |
| 1799999. | Total - Bonds - U.S. States, Territories & Possessions..... |   |                     |    |            |                                             |            |                                    | .....24,280,000 | .....27,762,979 | .....28,001,138 | .....27,755,635 | .....0 | .....(7,344) | .....0       | .....(7,344) | .....0 | .....0 | .....245,503 | .....245,503 | .....222,146 | .....173,542 |

Bonds - U.S. Political Subdivisions of States

|        |    |   |                                   |    |            |                                             |            |                                       |                |                |                |                |       |       |              |              |       |       |             |             |             |             |
|--------|----|---|-----------------------------------|----|------------|---------------------------------------------|------------|---------------------------------------|----------------|----------------|----------------|----------------|-------|-------|--------------|--------------|-------|-------|-------------|-------------|-------------|-------------|
| 088281 | B3 | 3 | BEXAR CNTY TEX.....               | .. | 06/20/2019 | BB&T SECURITIES, LLC.....                   | 06/28/2019 | BANKERS TRUST CO/FIRST MIAMI<br>SECS  | .....2,000,000 | .....2,325,840 | .....2,329,740 | .....2,324,899 | ..... | ..... | .....(941)   | .....(941)   | ..... | ..... | .....4,841  | .....4,841  | .....4,722  | .....2,500  |
| 088365 | HB | 0 | BEXAR CNTY TEX HOSP DIST.....     | .. | 02/01/2019 | NATL FINANCIAL SERVICES CORP<br>(NFS)       | 02/13/2019 | WELLS FARGO SECURITIES LLC.....       | .....1,175,000 | .....1,409,977 | .....1,418,566 | .....1,409,977 | ..... | ..... | .....        | .....0       | ..... | ..... | .....8,589  | .....8,589  | .....       | .....       |
| 088365 | HC | 8 | BEXAR CNTY TEX HOSP DIST.....     | .. | 02/01/2019 | NATL FINANCIAL SERVICES CORP<br>(NFS)       | 02/25/2019 | WELLS FARGO SECURITIES LLC.....       | .....1,410,000 | .....1,711,091 | .....1,725,812 | .....1,710,506 | ..... | ..... | .....(586)   | .....(586)   | ..... | ..... | .....15,306 | .....15,306 | .....1,371  | .....       |
| 088365 | HD | 6 | BEXAR CNTY TEX HOSP DIST.....     | .. | 02/14/2019 | NATL FINANCIAL SERVICES CORP<br>(NFS)       | 02/25/2019 | VARIOUS.....                          | .....2,050,000 | .....2,478,914 | .....2,485,955 | .....2,478,129 | ..... | ..... | .....(785)   | .....(785)   | ..... | ..... | .....7,826  | .....7,826  | .....1,876  | .....       |
| 088365 | HE | 4 | BEXAR CNTY TEX HOSP DIST.....     | .. | 02/01/2019 | NATL FINANCIAL SERVICES CORP<br>(NFS)       | 02/25/2019 | WELLS FARGO SECURITIES LLC.....       | .....940,000   | .....1,119,737 | .....1,128,545 | .....1,119,392 | ..... | ..... | .....(346)   | .....(346)   | ..... | ..... | .....9,154  | .....9,154  | .....914    | .....       |
| 088365 | HF | 1 | BEXAR CNTY TEX HOSP DIST.....     | .. | 02/01/2019 | NATL FINANCIAL SERVICES CORP<br>(NFS)       | 02/25/2019 | WELLS FARGO SECURITIES LLC.....       | .....825,000   | .....974,779   | .....980,991   | .....974,492   | ..... | ..... | .....(287)   | .....(287)   | ..... | ..... | .....6,499  | .....6,499  | .....802    | .....       |
| 088365 | HG | 9 | BEXAR CNTY TEX HOSP DIST.....     | .. | 02/01/2019 | NATL FINANCIAL SERVICES CORP<br>(NFS)       | 02/25/2019 | WELLS FARGO SECURITIES LLC.....       | .....705,000   | .....828,079   | .....832,739   | .....827,844   | ..... | ..... | .....(235)   | .....(235)   | ..... | ..... | .....4,895  | .....4,895  | .....685    | .....       |
| 088365 | HH | 7 | BEXAR CNTY TEX HOSP DIST.....     | .. | 02/01/2019 | NATL FINANCIAL SERVICES CORP<br>(NFS)       | 02/13/2019 | WELLS FARGO SECURITIES LLC.....       | .....940,000   | .....1,097,591 | .....1,101,652 | .....1,097,591 | ..... | ..... | .....        | .....0       | ..... | ..... | .....4,061  | .....4,061  | .....       | .....       |
| 13063D | QR | 2 | CALIFORNIA ST.....                | .. | 10/01/2019 | Jefferies.....                              | 10/09/2019 | VARIOUS.....                          | .....2,000,000 | .....2,632,640 | .....2,632,383 | .....2,628,883 | ..... | ..... | .....(3,757) | .....(3,757) | ..... | ..... | .....3,500  | .....3,500  | .....6,533  | .....       |
| 157411 | SL | 4 | CHAFFEY CALIF JT UN HIGH SCH DIST | .. | 06/18/2019 | RBC CAPITAL MARKETS.....                    | 07/09/2019 | MORGAN STANLEY CO.....                | .....4,000,000 | .....4,363,630 | .....4,388,240 | .....4,362,294 | ..... | ..... | .....(1,336) | .....(1,336) | ..... | ..... | .....25,946 | .....25,946 | .....6,222  | .....       |
| 167486 | ND | 5 | CHICAGO ILL.....                  | .. | 05/23/2019 | WELLS FARGO SECURITIES LLC.....             | 06/06/2019 | WELLS FARGO SECURITIES LLC.....       | .....2,500,000 | .....2,496,500 | .....2,513,550 | .....2,496,567 | ..... | ..... | .....67      | .....67      | ..... | ..... | .....16,983 | .....16,983 | .....66,625 | .....61,597 |
| 167486 | SD | 2 | CHICAGO ILL.....                  | .. | 06/06/2019 | MORGAN STANLEY & COMPANY, INC..             | 06/19/2019 | MORGAN STANLEY & COMPANY, INC..       | .....2,500,000 | .....2,639,950 | .....2,667,650 | .....2,639,912 | ..... | ..... | .....(38)    | .....(38)    | ..... | ..... | .....27,738 | .....27,738 | .....74,540 | .....69,717 |
| 167486 | VV | 8 | CHICAGO ILL.....                  | .. | 07/11/2019 | MORGAN STANLEY & COMPANY, INC..             | 08/01/2019 | RBC CAPITAL MARKETS.....              | .....2,474,000 | .....2,916,153 | .....2,950,220 | .....2,914,876 | ..... | ..... | .....(1,277) | .....(1,277) | ..... | ..... | .....35,344 | .....35,344 | .....17,232 | .....7,096  |
| 25476F | XE | 3 | DISTRICT COLUMBIA.....            | .. | 02/14/2019 | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC. | 03/06/2019 | NATL FINANCIAL SERVICES CORP<br>(NFS) | .....1,590,000 | .....1,947,305 | .....1,957,909 | .....1,945,787 | ..... | ..... | .....(1,518) | .....(1,518) | ..... | ..... | .....12,122 | .....12,122 | .....3,665  | .....       |
| 25476F | XF | 0 | DISTRICT COLUMBIA.....            | .. | 02/14/2019 | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC. | 03/11/2019 | VARIOUS.....                          | .....1,175,000 | .....1,454,991 | .....1,464,651 | .....1,453,760 | ..... | ..... | .....(1,231) | .....(1,231) | ..... | ..... | .....10,891 | .....10,891 | .....3,119  | .....       |
| 25476F | XH | 6 | DISTRICT COLUMBIA.....            | .. | 02/14/2019 | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC. | 03/07/2019 | NATL FINANCIAL SERVICES CORP<br>(NFS) | .....470,000   | .....576,159   | .....580,384   | .....575,701   | ..... | ..... | .....(458)   | .....(458)   | ..... | ..... | .....4,684  | .....4,684  | .....1,306  | .....       |
| 25476F | XK | 9 | DISTRICT COLUMBIA.....            | .. | 02/14/2019 | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC. | 04/11/2019 | VARIOUS.....                          | .....705,000   | .....850,174   | .....872,779   | .....848,368   | ..... | ..... | .....(1,805) | .....(1,805) | ..... | ..... | .....24,411 | .....24,411 | .....5,229  | .....       |

**SCHEDULE D - PART 5**

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

| 1                    | 2                                        |  | 3                               | 4                | 5                                  | 6                | 7                                  | 8                                                      | 9           | 10            | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|------------------------------------------|--|---------------------------------|------------------|------------------------------------|------------------|------------------------------------|--------------------------------------------------------|-------------|---------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                          |  |                                 |                  |                                    |                  |                                    |                                                        |             |               |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                     | Disposal<br>Date | Name of Purchaser                  | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost | Consideration | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 283353 TW 0          | EL MONTE CALIF UN HIGH SCH DIST..        |  | ..                              | 05/08/2019       | RBC CAPITAL MARKETS.....           | 05/09/2019       | RBC CAPITAL MARKETS.....           | 1,200,000                                              | 1,396,260   | 1,404,720     | 1,396,260                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 8,460                                  | 8,460                               |                                                            |                                                     |
| 295084 RJ 8          | ERIE CNTY N Y.....                       |  | ..                              | 12/05/2019       | Jefferies.....                     | 12/11/2019       | Jefferies.....                     | 280,000                                                | 365,868     | 367,934       | 365,868                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 2,066                                  | 2,066                               |                                                            |                                                     |
| 295084 RM 1          | ERIE CNTY N Y.....                       |  | ..                              | 12/05/2019       | Jefferies.....                     | 12/11/2019       | Jefferies.....                     | 400,000                                                | 513,920     | 516,816       | 513,920                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 2,896                                  | 2,896                               |                                                            |                                                     |
| 346845 AG 5          | FORT BENNING FAMILY CMNTYS LLC..         |  | ..                              | 04/10/2019       | RAYMOND JAMES & ASSOCIATES.....    | 05/09/2019       | WELLS FARGO SECURITIES LLC.....    | 2,290,131                                              | 2,456,326   | 2,537,465     | 2,456,240                                      |                                                   | (86)                                               |                                                                           | (86)                                       |                                                        |                                                      | 81,225                                 | 81,225                              | 45,715                                                     | 33,705                                              |
| 35880C ZJ 6          | FRISCO TEX INDPT SCH DIST.....           |  | ..                              | 04/25/2019       | WELLS FARGO SECURITIES LLC.....    | 05/06/2019       | WELLS FARGO SECURITIES LLC.....    | 1,200,000                                              | 1,506,060   | 1,516,932     | 1,506,060                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 10,872                                 | 10,872                              | 3,333                                                      | 3,333                                               |
| 376087 FT 4          | GILROY CALIF UNI SCH DIST.....           |  | ..                              | 04/25/2019       | RAYMOND JAMES & ASSOCIATES.....    | 05/01/2019       | RAYMOND JAMES & ASSOCIATES.....    | 700,000                                                | 741,174     | 745,871       | 741,174                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 4,697                                  | 4,697                               |                                                            |                                                     |
| 416489 VV 1          | HARTFORD CNTY CONN MET DIST.....         |  | ..                              | 08/01/2019       | VARIOUS.....                       | 12/02/2019       | RBC CAPITAL MARKETS.....           | 200,000                                                | 226,246     | 228,422       | 225,536                                        |                                                   | (711)                                              |                                                                           | (711)                                      |                                                        |                                                      | 2,886                                  | 2,886                               | 2,422                                                      |                                                     |
| 416489 WD 0          | HARTFORD CNTY CONN MET DIST.....         |  | ..                              | 07/25/2019       | RAYMOND JAMES & ASSOCIATES.....    | 07/31/2019       | Stifel Nicolaus & Co.....          | 600,000                                                | 685,404     | 686,892       | 685,404                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 1,488                                  | 1,488                               |                                                            |                                                     |
| 416489 WE 8          | HARTFORD CNTY CONN MET DIST.....         |  | ..                              | 07/25/2019       | RAYMOND JAMES & ASSOCIATES.....    | 07/25/2019       | RAYMOND JAMES & ASSOCIATES.....    | 220,000                                                | 258,909     | 259,138       | 258,909                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 229                                    | 229                                 |                                                            |                                                     |
| 429335 HX 3          | HIDALGO CNTY TEX DRAIN DIST NO 1 ..      |  | ..                              | 06/19/2019       | UBS SECURITIES LLC.....            | 07/23/2019       | PERSHING DIV OF DLJ SEC LNDING.... | 590,000                                                | 716,644     | 723,222       | 716,330                                        |                                                   | (314)                                              |                                                                           | (314)                                      |                                                        |                                                      | 6,892                                  | 6,892                               | 656                                                        |                                                     |
| 429335 HY 1          | HIDALGO CNTY TEX DRAIN DIST NO 1 ..      |  | ..                              | 06/19/2019       | UBS SECURITIES LLC.....            | 08/02/2019       | UBS FINANCIAL SERVICES INC.....    | 310,000                                                | 375,255     | 381,836       | 374,852                                        |                                                   | (403)                                              |                                                                           | (403)                                      |                                                        |                                                      | 6,984                                  | 6,984                               | 818                                                        |                                                     |
| 429335 JA 1          | HIDALGO CNTY TEX DRAIN DIST NO 1 ..      |  | ..                              | 06/19/2019       | UBS SECURITIES LLC.....            | 07/25/2019       | RBC CAPITAL MARKETS.....           | 285,000                                                | 314,697     | 318,842       | 314,636                                        |                                                   | (61)                                               |                                                                           | (61)                                       |                                                        |                                                      | 4,206                                  | 4,206                               | 213                                                        |                                                     |
| 429335 JB 9          | HIDALGO CNTY TEX DRAIN DIST NO 1 ..      |  | ..                              | 06/19/2019       | UBS SECURITIES LLC.....            | 07/11/2019       | CITIGROUP GLOBAL MARKETS, INC....  | 770,000                                                | 846,084     | 853,206       | 846,084                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 7,123                                  | 7,123                               |                                                            |                                                     |
| 429335 JC 7          | HIDALGO CNTY TEX DRAIN DIST NO 1 ..      |  | ..                              | 06/19/2019       | VARIOUS.....                       | 07/11/2019       | CITIGROUP GLOBAL MARKETS, INC....  | 880,000                                                | 965,263     | 971,696       | 965,263                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 6,433                                  | 6,433                               |                                                            |                                                     |
| 429335 JD 5          | HIDALGO CNTY TEX DRAIN DIST NO 1 ..      |  | ..                              | 06/19/2019       | UBS SECURITIES LLC.....            | 07/09/2019       | MORGAN STANLEY CO.....             | 600,000                                                | 655,614     | 660,210       | 655,614                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 4,596                                  | 4,596                               |                                                            |                                                     |
| 429335 JE 3          | HIDALGO CNTY TEX DRAIN DIST NO 1 ..      |  | ..                              | 06/19/2019       | UBS SECURITIES LLC.....            | 07/09/2019       | MORGAN STANLEY CO.....             | 640,000                                                | 697,370     | 702,259       | 697,370                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 4,890                                  | 4,890                               |                                                            |                                                     |
| 429335 JF 0          | HIDALGO CNTY TEX DRAIN DIST NO 1 ..      |  | ..                              | 06/19/2019       | UBS SECURITIES LLC.....            | 07/09/2019       | MORGAN STANLEY CO.....             | 480,000                                                | 521,573     | 525,226       | 521,573                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 3,653                                  | 3,653                               |                                                            |                                                     |
| 64966M P9 4          | NEW YORK N Y.....                        |  | ..                              | 03/08/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 04/03/2019       | RBC CAPITAL MARKETS.....           | 1,880,000                                              | 2,222,931   | 2,240,396     | 2,220,580                                      |                                                   | (2,351)                                            |                                                                           | (2,351)                                    |                                                        |                                                      | 19,816                                 | 19,816                              | 4,178                                                      |                                                     |
| 64966M Q4 4          | NEW YORK N Y.....                        |  | ..                              | 03/14/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 04/03/2019       | VARIOUS.....                       | 2,095,000                                              | 2,523,133   | 2,545,851     | 2,520,662                                      |                                                   | (2,472)                                            |                                                                           | (2,472)                                    |                                                        |                                                      | 25,189                                 | 25,189                              | 4,586                                                      |                                                     |
| 64966M Q5 1          | NEW YORK N Y.....                        |  | ..                              | 03/08/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 04/01/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 705,000                                                | 859,289     | 873,192       | 858,598                                        |                                                   | (691)                                              |                                                                           | (691)                                      |                                                        |                                                      | 14,594                                 | 14,594                              | 1,371                                                      |                                                     |
| 64966M R3 5          | NEW YORK N Y.....                        |  | ..                              | 03/12/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 04/22/2019       | VARIOUS.....                       | 1,530,000                                              | 1,848,960   | 1,880,732     | 1,846,677                                      |                                                   | (2,283)                                            |                                                                           | (2,283)                                    |                                                        |                                                      | 34,055                                 | 34,055                              | 6,035                                                      |                                                     |
| 64966M S8 3          | NEW YORK N Y.....                        |  | ..                              | 03/12/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 05/01/2019       | VARIOUS.....                       | 940,000                                                | 1,137,917   | 1,166,466     | 1,135,786                                      |                                                   | (2,131)                                            |                                                                           | (2,131)                                    |                                                        |                                                      | 30,680                                 | 30,680                              | 5,626                                                      |                                                     |
| 64966Q CV 0          | NEW YORK N Y.....                        |  | ..                              | 08/13/2019       | Jefferies.....                     | 10/10/2019       | Jefferies.....                     | 4,000,000                                              | 5,054,120   | 5,026,000     | 5,038,254                                      |                                                   | (15,866)                                           |                                                                           | (15,866)                                   |                                                        |                                                      | (12,254)                               | (12,254)                            | 34,444                                                     | 1,111                                               |
| 64966Q FD 7          | NEW YORK N Y.....                        |  | ..                              | 10/04/2019       | Jefferies.....                     | 10/31/2019       | VARIOUS.....                       | 1,615,000                                              | 2,100,566   | 2,082,120     | 2,099,009                                      |                                                   | (1,557)                                            |                                                                           | (1,557)                                    |                                                        |                                                      | (16,889)                               | (16,889)                            | 2,625                                                      |                                                     |
| 64966Q FE 5          | NEW YORK N Y.....                        |  | ..                              | 10/04/2019       | Jefferies.....                     | 12/10/2019       | VARIOUS.....                       | 900,000                                                | 1,166,461   | 1,155,793     | 1,163,236                                      |                                                   | (3,225)                                            |                                                                           | (3,225)                                    |                                                        |                                                      | (7,443)                                | (7,443)                             | 5,875                                                      |                                                     |
| 64966Q FF 2          | NEW YORK N Y.....                        |  | ..                              | 10/04/2019       | Jefferies.....                     | 12/11/2019       | VARIOUS.....                       | 2,230,000                                              | 2,885,953   | 2,848,703     | 2,877,716                                      |                                                   | (8,236)                                            |                                                                           | (8,236)                                    |                                                        |                                                      | (29,013)                               | (29,013)                            | 15,115                                                     |                                                     |
| 64966Q FG 0          | NEW YORK N Y.....                        |  | ..                              | 10/04/2019       | Jefferies.....                     | 11/13/2019       | VARIOUS.....                       | 950,000                                                | 1,221,586   | 1,204,552     | 1,220,379                                      |                                                   | (1,207)                                            |                                                                           | (1,207)                                    |                                                        |                                                      | (15,827)                               | (15,827)                            | 2,234                                                      |                                                     |
| 64966Q FH 8          | NEW YORK N Y.....                        |  | ..                              | 10/04/2019       | Jefferies.....                     | 11/21/2019       | WELLS FARGO SECURITIES LLC.....    | 1,200,000                                              | 1,403,592   | 1,385,424     | 1,401,874                                      |                                                   | (1,718)                                            |                                                                           | (1,718)                                    |                                                        |                                                      | (16,450)                               | (16,450)                            | 4,400                                                      |                                                     |
| 64966Q FJ 4          | NEW YORK N Y.....                        |  | ..                              | 10/10/2019       | Jefferies.....                     | 12/11/2019       | VARIOUS.....                       | 2,400,000                                              | 3,068,568   | 3,037,645     | 3,059,912                                      |                                                   | (8,656)                                            |                                                                           | (8,656)                                    |                                                        |                                                      | (22,266)                               | (22,266)                            | 16,900                                                     |                                                     |
| 661334 FT 4          | NORTH ORANGE CNTY CALIF CMNTY COLLEGE DI |  | ..                              | 05/30/2019       | MORGAN STANLEY & COMPANY, INC..    | 07/11/2019       | SAMUEL A RAMIREZ & CO INC.....     | 1,745,000                                              | 1,941,322   | 1,956,442     | 1,940,387                                      |                                                   | (935)                                              |                                                                           | (935)                                      |                                                        |                                                      | 16,055                                 | 16,055                              | 3,878                                                      |                                                     |
| 672325 G7 6          | OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY  |  | ..                              | 08/02/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 08/16/2019       | PERSHING DIV OF DLJ SEC LNDING.... | 400,000                                                | 507,156     | 515,584       | 506,914                                        |                                                   | (242)                                              |                                                                           | (242)                                      |                                                        |                                                      | 8,670                                  | 8,670                               | 389                                                        |                                                     |
| 672325 G8 4          | OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY  |  | ..                              | 08/05/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 10/15/2019       | GOLDMAN.....                       | 900,000                                                | 1,137,074   | 1,132,983     | 1,132,110                                      |                                                   | (4,964)                                            |                                                                           | (4,964)                                    |                                                        |                                                      | 873                                    | 873                                 | 8,000                                                      |                                                     |
| 672325 H2 6          | OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY  |  | ..                              | 08/09/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 09/04/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 1,400,000                                              | 1,744,730   | 1,768,465     | 1,743,419                                      |                                                   | (1,311)                                            |                                                                           | (1,311)                                    |                                                        |                                                      | 25,046                                 | 25,046                              | 2,217                                                      |                                                     |



SCHEDULE D - PART 5

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

| 1                    | 2                                                          |  |  | 3                               | 4                | 5                                        | 6                | 7                                        | 8                                                      | 9                | 10               | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|------------------------------------------------------------|--|--|---------------------------------|------------------|------------------------------------------|------------------|------------------------------------------|--------------------------------------------------------|------------------|------------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                                            |  |  |                                 |                  |                                          |                  |                                          |                                                        |                  |                  |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                                                |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                           | Disposal<br>Date | Name of Purchaser                        | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost      | Consideration    | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 672325 H3 4          | OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY                    |  |  | ..                              | 08/09/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 09/04/2019       | MORGAN STANLEY CO.....                   | .....1,500,000                                         | .....1,865,011   | .....1,884,750   | .....1,862,214                                 | .....                                             | .....(2,797)                                       | .....                                                                     | .....(2,797)                               | .....                                                  | .....                                                | .....22,536                            | .....22,536                         | .....4,792                                                 | .....                                               |
| 672325 H4 2          | OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY                    |  |  | ..                              | 08/09/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 10/04/2019       | VARIOUS.....                             | .....1,800,000                                         | .....2,221,550   | .....2,253,781   | .....2,218,281                                 | .....                                             | .....(3,269)                                       | .....                                                                     | .....(3,269)                               | .....                                                  | .....                                                | .....35,500                            | .....35,500                         | .....5,844                                                 | .....                                               |
| 672325 H5 9          | OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY                    |  |  | ..                              | 08/02/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 08/08/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....880,000                                           | .....995,606     | .....1,007,618   | .....995,606                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....12,011                            | .....12,011                         | .....                                                      | .....                                               |
| 672325 H6 7          | OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY                    |  |  | ..                              | 08/05/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 08/08/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....1,800,000                                         | .....2,026,542   | .....2,044,008   | .....2,026,542                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....17,466                            | .....17,466                         | .....                                                      | .....                                               |
| 672325 J2 4          | OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY                    |  |  | ..                              | 08/02/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 08/05/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....540,000                                           | .....538,326     | .....545,076     | .....538,326                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....6,750                             | .....6,750                          | .....                                                      | .....                                               |
| 717883 VY 5          | PHILADELPHIA PA SCH DIST.....                              |  |  | ..                              | 10/18/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12/04/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....800,000                                           | .....1,000,920   | .....1,002,896   | .....1,000,111                                 | .....                                             | .....(809)                                         | .....                                                                     | .....(809)                                 | .....                                                  | .....                                                | .....2,785                             | .....2,785                          | .....1,778                                                 | .....                                               |
| 717883 WC 2          | PHILADELPHIA PA SCH DIST.....                              |  |  | ..                              | 10/18/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/13/2019       | OPPENHEIMER & CO. INC.....               | .....600,000                                           | .....667,722     | .....664,452     | .....667,722                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(3,270)                           | .....(3,270)                        | .....                                                      | .....                                               |
| 717883 WD 0          | PHILADELPHIA PA SCH DIST.....                              |  |  | ..                              | 10/18/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12/04/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....480,000                                           | .....532,435     | .....534,398     | .....532,231                                   | .....                                             | .....(204)                                         | .....                                                                     | .....(204)                                 | .....                                                  | .....                                                | .....2,167                             | .....2,167                          | .....853                                                   | .....                                               |
| 717883 WE 8          | PHILADELPHIA PA SCH DIST.....                              |  |  | ..                              | 10/18/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12/04/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....490,000                                           | .....541,754     | .....544,645     | .....541,553                                   | .....                                             | .....(201)                                         | .....                                                                     | .....(201)                                 | .....                                                  | .....                                                | .....3,092                             | .....3,092                          | .....871                                                   | .....                                               |
| 717883 WW 8          | PHILADELPHIA PA SCH DIST.....                              |  |  | ..                              | 10/18/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12/04/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....600,000                                           | .....753,702     | .....756,990     | .....753,082                                   | .....                                             | .....(620)                                         | .....                                                                     | .....(620)                                 | .....                                                  | .....                                                | .....3,908                             | .....3,908                          | .....1,333                                                 | .....                                               |
| 754405 GT 9          | RAVENSWOOD CALIF CITY SCH DIST..                           |  |  | ..                              | 02/06/2019       | VARIOUS.....                             | 03/12/2019       | VARIOUS.....                             | .....760,000                                           | .....857,540     | .....865,468     | .....856,530                                   | .....                                             | .....(1,010)                                       | .....                                                                     | .....(1,010)                               | .....                                                  | .....                                                | .....8,938                             | .....8,938                          | .....4,676                                                 | .....1,220                                          |
| 771027 KJ 7          | ROBLA CALIF SCH DIST.....                                  |  |  | ..                              | 06/25/2019       | RAYMOND JAMES & ASSOCIATES.....          | 07/08/2019       | VARIOUS.....                             | .....1,380,000                                         | .....1,635,797   | .....1,640,334   | .....1,634,343                                 | .....                                             | .....(1,453)                                       | .....                                                                     | .....(1,453)                               | .....                                                  | .....                                                | .....5,990                             | .....5,990                          | .....4,911                                                 | .....1,342                                          |
| 771027 KN 8          | ROBLA CALIF SCH DIST.....                                  |  |  | ..                              | 06/24/2019       | RAYMOND JAMES & ASSOCIATES.....          | 07/31/2019       | VARIOUS.....                             | .....3,990,000                                         | .....4,311,214   | .....4,342,943   | .....4,307,248                                 | .....                                             | .....(3,966)                                       | .....                                                                     | .....(3,966)                               | .....                                                  | .....                                                | .....35,695                            | .....35,695                         | .....20,559                                                | .....2,874                                          |
| 779222 8E 1          | ROUND ROCK TEX.....                                        |  |  | ..                              | 04/26/2019       | RAYMOND JAMES & ASSOCIATES.....          | 05/08/2019       | HILLTOP SECURITIES INC.....              | .....500,000                                           | .....536,285     | .....543,410     | .....536,285                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....7,125                             | .....7,125                          | .....                                                      | .....                                               |
| 783186 TP 4          | RUTGERS ST UNIV N J.....                                   |  |  | ..                              | 09/11/2019       | MORGAN STANLEY CO.....                   | 12/16/2019       | VARIOUS.....                             | .....2,000,000                                         | .....2,000,000   | .....1,983,710   | .....2,000,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(16,290)                          | .....(16,290)                       | .....19,910                                                | .....                                               |
| 833715 GB 5          | SOCORRO TEX INDPT SCH DIST.....                            |  |  | ..                              | 05/01/2019       | Piper Jaffray Co.....                    | 05/01/2019       | Piper Jaffray Co.....                    | .....1,600,000                                         | .....1,721,168   | .....1,727,840   | .....1,721,168                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....6,672                             | .....6,672                          | .....5,156                                                 | .....5,156                                          |
| 92242S BE 2          | VAUXMONT MET DIST COLO.....                                |  |  | ..                              | 12/12/2019       | WELLS FARGO SECURITIES LLC.....          | 12/13/2019       | WELLS FARGO SECURITIES LLC.....          | .....600,000                                           | .....685,830     | .....695,496     | .....685,830                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....9,666                             | .....9,666                          | .....                                                      | .....                                               |
| 928104 ME 5          | VIRGINIA SMALL BUSINESS FINANCING AUTHOR                   |  |  | ..                              | 07/19/2019       | JP MORGAN SECURITIES LLC.....            | 07/25/2019       | CITIGROUP GLOBAL MARKETS, INC....        | .....400,000                                           | .....423,264     | .....424,612     | .....423,258                                   | .....                                             | .....(6)                                           | .....                                                                     | .....(6)                                   | .....                                                  | .....                                                | .....1,354                             | .....1,354                          | .....222                                                   | .....                                               |
| 968657 JD 9          | WILL CNTY ILL.....                                         |  |  | ..                              | 03/12/2019       | WELLS FARGO SECURITIES LLC.....          | 03/13/2019       | WELLS FARGO SECURITIES LLC.....          | .....940,000                                           | .....952,178     | .....959,590     | .....952,178                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....7,412                             | .....7,412                          | .....                                                      | .....                                               |
| 2499999.             | Total - Bonds - U.S. Political Subdivisions of States..... |  |  |                                 |                  |                                          |                  |                                          | .....85,654,131                                        | .....100,156,376 | .....100,674,818 | .....100,068,086                               | .....0                                            | .....(88,290)                                      | .....0                                                                    | .....(88,290)                              | .....0                                                 | .....0                                               | .....606,732                           | .....606,732                        | .....436,780                                               | .....189,651                                        |

Bonds - U.S. Special Revenue and Special Assessment

|             |                                     |  |  |    |            |                          |            |                          |                |                |                |                |       |              |       |              |       |       |             |             |             |       |
|-------------|-------------------------------------|--|--|----|------------|--------------------------|------------|--------------------------|----------------|----------------|----------------|----------------|-------|--------------|-------|--------------|-------|-------|-------------|-------------|-------------|-------|
| 01728A 4Q 6 | ALLEGHENY CNTY PA HOSP DEV AUTH REV |  |  | .. | 05/16/2019 | RBC CAPITAL MARKETS..... | 05/17/2019 | RBC CAPITAL MARKETS..... | .....1,000,000 | .....1,247,730 | .....1,251,840 | .....1,247,730 | ..... | .....        | ..... | .....0       | ..... | ..... | .....4,110  | .....4,110  | .....       | ..... |
| 01728A 4R 4 | ALLEGHENY CNTY PA HOSP DEV AUTH REV |  |  | .. | 05/16/2019 | RBC CAPITAL MARKETS..... | 05/17/2019 | RBC CAPITAL MARKETS..... | .....900,000   | .....1,116,513 | .....1,120,185 | .....1,116,513 | ..... | .....        | ..... | .....0       | ..... | ..... | .....3,672  | .....3,672  | .....       | ..... |
| 01728A 4S 2 | ALLEGHENY CNTY PA HOSP DEV AUTH REV |  |  | .. | 05/16/2019 | RBC CAPITAL MARKETS..... | 05/22/2019 | RBC CAPITAL MARKETS..... | .....1,000,000 | .....1,231,430 | .....1,233,460 | .....1,231,430 | ..... | .....        | ..... | .....0       | ..... | ..... | .....2,030  | .....2,030  | .....       | ..... |
| 01728A 4T 0 | ALLEGHENY CNTY PA HOSP DEV AUTH REV |  |  | .. | 05/16/2019 | RBC CAPITAL MARKETS..... | 05/17/2019 | RBC CAPITAL MARKETS..... | .....1,200,000 | .....1,471,668 | .....1,476,504 | .....1,471,668 | ..... | .....        | ..... | .....0       | ..... | ..... | .....4,836  | .....4,836  | .....       | ..... |
| 01728A 4V 5 | ALLEGHENY CNTY PA HOSP DEV AUTH REV |  |  | .. | 05/16/2019 | RBC CAPITAL MARKETS..... | 05/17/2019 | RBC CAPITAL MARKETS..... | .....700,000   | .....854,959   | .....857,773   | .....854,959   | ..... | .....        | ..... | .....0       | ..... | ..... | .....2,814  | .....2,814  | .....       | ..... |
| 01728A 4W 3 | ALLEGHENY CNTY PA HOSP DEV AUTH REV |  |  | .. | 05/24/2019 | RBC CAPITAL MARKETS..... | 07/19/2019 | VARIOUS.....             | .....2,190,000 | .....2,408,227 | .....2,439,329 | .....2,405,541 | ..... | .....(2,686) | ..... | .....(2,686) | ..... | ..... | .....33,788 | .....33,788 | .....12,661 | ..... |

**SCHEDULE D - PART 5**

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

| 1                    | 2                                        |  | 3                               | 4                | 5                                        | 6                | 7                                        | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|------------------------------------------|--|---------------------------------|------------------|------------------------------------------|------------------|------------------------------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                          |  |                                 |                  |                                          |                  |                                          |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                           | Disposal<br>Date | Name of Purchaser                        | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 01728A 4X 1          | ALLEGHENY CNTY PA HOSP DEV AUTH REV      |  | ..                              | 05/16/2019       | RBC CAPITAL MARKETS.....                 | 05/23/2019       | RBC CAPITAL MARKETS.....                 | .....760,000                                           | .....830,779   | .....834,974   | .....830,779                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....4,195                             | .....4,195                          | .....                                                      | .....                                               |
| 01728A 4Y 9          | ALLEGHENY CNTY PA HOSP DEV AUTH REV      |  | ..                              | 05/22/2019       | RBC CAPITAL MARKETS.....                 | 07/10/2019       | RBC CAPITAL MARKETS.....                 | .....2,160,000                                         | .....2,357,208 | .....2,380,903 | .....2,355,252                                 | .....                                             | .....(1,956)                                       | .....                                                                     | .....(1,956)                               | .....                                                  | .....                                                | .....25,651                            | .....25,651                         | .....10,080                                                | .....                                               |
| 01728A 5A 0          | ALLEGHENY CNTY PA HOSP DEV AUTH REV      |  | ..                              | 05/16/2019       | RBC CAPITAL MARKETS.....                 | 05/17/2019       | RBC CAPITAL MARKETS.....                 | .....600,000                                           | .....653,130   | .....655,878   | .....653,130                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,748                             | .....2,748                          | .....                                                      | .....                                               |
| 01728A 5C 6          | ALLEGHENY CNTY PA HOSP DEV AUTH REV      |  | ..                              | 05/16/2019       | RBC CAPITAL MARKETS.....                 | 05/17/2019       | RBC CAPITAL MARKETS.....                 | .....600,000                                           | .....651,492   | .....654,228   | .....651,492                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,736                             | .....2,736                          | .....                                                      | .....                                               |
| 01F030 62 9          | FNCL-3N-FEB-2019 - MBS.....              |  | ..                              | 01/04/2019       | WELLS FARGO SECURITIES LLC.....          | 01/17/2019       | WELLS FARGO SECURITIES LLC.....          | .....2,800,000                                         | .....2,738,203 | .....2,728,688 | .....2,738,203                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(9,516)                           | .....(9,516)                        | .....                                                      | .....                                               |
| 01F030 63 7          | FNCL-3N-MAR-2019 - MBS.....              |  | ..                              | 01/17/2019       | WELLS FARGO SECURITIES LLC.....          | 02/26/2019       | WELLS FARGO SECURITIES LLC.....          | .....2,800,000                                         | .....2,727,047 | .....2,747,938 | .....2,727,047                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....20,891                            | .....20,891                         | .....                                                      | .....                                               |
| 01F030 64 5          | FNCL-3N-APR-2019 - MBS.....              |  | ..                              | 02/26/2019       | WELLS FARGO SECURITIES LLC.....          | 03/15/2019       | WELLS FARGO SECURITIES LLC.....          | .....2,800,000                                         | .....2,746,953 | .....2,756,688 | .....2,746,953                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....9,734                             | .....9,734                          | .....                                                      | .....                                               |
| 01F030 65 2          | FNCL-3N-MAY-2019 - MBS.....              |  | ..                              | 03/15/2019       | WELLS FARGO SECURITIES LLC.....          | 04/15/2019       | WELLS FARGO SECURITIES LLC.....          | .....2,800,000                                         | .....2,755,047 | .....2,764,125 | .....2,755,047                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....9,078                             | .....9,078                          | .....                                                      | .....                                               |
| 01F030 66 0          | FNCL-3N-JUN-2019 - MBS.....              |  | ..                              | 06/01/2019       | WELLS FARGO SECURITIES LLC.....          | 06/01/2019       | WELLS FARGO SECURITIES LLC.....          | .....2,800,000                                         | .....2,761,172 | .....2,774,188 | .....2,761,172                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....13,016                            | .....13,016                         | .....                                                      | .....                                               |
| 01F032 62 5          | FNCL-3.5N-FEB-2019 - MBS.....            |  | ..                              | 01/03/2019       | MORGAN STANLEY CO.....                   | 01/16/2019       | MORGAN STANLEY CO.....                   | .....6,000,000                                         | .....6,022,969 | .....5,991,563 | .....6,022,969                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(31,406)                          | .....(31,406)                       | .....                                                      | .....                                               |
| 01F032 63 3          | FNCL-3.5N-MAR-2019 - MBS.....            |  | ..                              | 01/16/2019       | MORGAN STANLEY CO.....                   | 02/26/2019       | MORGAN STANLEY CO.....                   | .....6,000,000                                         | .....5,986,641 | .....6,022,500 | .....5,986,641                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....35,859                            | .....35,859                         | .....                                                      | .....                                               |
| 01F032 64 1          | FNCL-3.5N-APR-2019 - MBS.....            |  | ..                              | 02/26/2019       | MORGAN STANLEY CO.....                   | 03/18/2019       | MORGAN STANLEY CO.....                   | .....6,000,000                                         | .....6,019,219 | .....6,037,500 | .....6,019,219                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....18,281                            | .....18,281                         | .....                                                      | .....                                               |
| 01F032 65 8          | FNCL-3.5N-MAY-2019 - MBS.....            |  | ..                              | 03/18/2019       | MORGAN STANLEY CO.....                   | 04/17/2019       | MORGAN STANLEY CO.....                   | .....6,000,000                                         | .....6,032,813 | .....6,039,375 | .....6,032,813                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....6,563                             | .....6,563                          | .....                                                      | .....                                               |
| 01F032 66 6          | FNCL-3.5N-JUN-2019 - MBS.....            |  | ..                              | 06/01/2019       | MORGAN STANLEY CO.....                   | 06/01/2019       | MORGAN STANLEY CO.....                   | .....6,000,000                                         | .....6,035,156 | .....6,066,563 | .....6,035,156                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....31,406                            | .....31,406                         | .....                                                      | .....                                               |
| 01F040 62 8          | FNCL-4N-FEB-2019 - MBS.....              |  | ..                              | 01/03/2019       | JP MORGAN SECURITIES LLC.....            | 01/17/2019       | JP MORGAN SECURITIES LLC.....            | .....2,875,000                                         | .....2,932,500 | .....2,928,345 | .....2,932,500                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(4,155)                           | .....(4,155)                        | .....                                                      | .....                                               |
| 01F040 63 6          | FNCL-4N-MAR-2019 - MBS.....              |  | ..                              | 01/17/2019       | JP MORGAN SECURITIES LLC.....            | 02/22/2019       | JP MORGAN SECURITIES LLC.....            | .....2,875,000                                         | .....2,925,313 | .....2,935,645 | .....2,925,313                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....10,332                            | .....10,332                         | .....                                                      | .....                                               |
| 01F040 64 4          | FNCL-4N-APR-2019 - MBS.....              |  | ..                              | 02/22/2019       | JP MORGAN SECURITIES LLC.....            | 04/04/2019       | JP MORGAN SECURITIES LLC.....            | .....2,875,000                                         | .....2,933,735 | .....2,951,255 | .....2,933,735                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....17,520                            | .....17,520                         | .....                                                      | .....                                               |
| 01F040 65 1          | FNCL-4N-MAY-2019 - MBS.....              |  | ..                              | 04/04/2019       | JP MORGAN SECURITIES LLC.....            | 05/06/2019       | JP MORGAN SECURITIES LLC.....            | .....2,875,000                                         | .....2,949,121 | .....2,953,950 | .....2,949,121                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....4,829                             | .....4,829                          | .....                                                      | .....                                               |
| 01F040 66 9          | FNCL-4N-JUN-2019 - MBS.....              |  | ..                              | 05/09/2019       | VARIOUS.....                             | 06/05/2019       | VARIOUS.....                             | .....5,675,000                                         | .....5,827,734 | .....5,861,542 | .....5,827,734                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....33,808                            | .....33,808                         | .....                                                      | .....                                               |
| 01F040 67 7          | FNCL-4N-JUL-2019 - MBS.....              |  | ..                              | 06/05/2019       | VARIOUS.....                             | 07/09/2019       | VARIOUS.....                             | .....5,675,000                                         | .....5,860,434 | .....5,868,742 | .....5,860,434                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....8,309                             | .....8,309                          | .....                                                      | .....                                               |
| 01F040 68 5          | FNCL-4N-AUG-2019 - MBS.....              |  | ..                              | 07/09/2019       | VARIOUS.....                             | 08/09/2019       | VARIOUS.....                             | .....5,675,000                                         | .....5,868,521 | .....5,875,398 | .....5,868,521                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....6,878                             | .....6,878                          | .....                                                      | .....                                               |
| 01F042 66 5          | FNCL-4.5N-JUN-2019 - MBS.....            |  | ..                              | 05/09/2019       | WELLS FARGO SECURITIES LLC.....          | 06/10/2019       | WELLS FARGO SECURITIES LLC.....          | .....6,000,000                                         | .....6,246,563 | .....6,270,000 | .....6,246,563                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....23,438                            | .....23,438                         | .....                                                      | .....                                               |
| 01F042 67 3          | FNCL-4.5N-JUL-2019 - MBS.....            |  | ..                              | 06/10/2019       | WELLS FARGO SECURITIES LLC.....          | 07/09/2019       | WELLS FARGO SECURITIES LLC.....          | .....6,000,000                                         | .....6,269,766 | .....6,273,750 | .....6,269,766                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,984                             | .....3,984                          | .....                                                      | .....                                               |
| 01F042 68 1          | FNCL-4.5N-AUG-2019 - MBS.....            |  | ..                              | 07/09/2019       | WELLS FARGO SECURITIES LLC.....          | 08/08/2019       | WELLS FARGO SECURITIES.....              | .....6,000,000                                         | .....6,273,516 | .....6,308,438 | .....6,273,516                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....34,922                            | .....34,922                         | .....                                                      | .....                                               |
| 01F042 69 9          | FNCL-4.5N-SEP-2019 - MBS.....            |  | ..                              | 09/01/2019       | WELLS FARGO SECURITIES.....              | 09/01/2019       | WELLS FARGO SECURITIES.....              | .....6,000,000                                         | .....6,307,031 | .....6,298,125 | .....6,307,031                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(8,906)                           | .....(8,906)                        | .....                                                      | .....                                               |
| 01F050 68 4          | FNCL-5N-AUG-2019 - MBS.....              |  | ..                              | 08/01/2019       | WELLS FARGO SECURITIES.....              | 08/09/2019       | WELLS FARGO SECURITIES.....              | .....3,150,000                                         | .....3,350,813 | .....3,347,367 | .....3,350,813                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(3,445)                           | .....(3,445)                        | .....                                                      | .....                                               |
| 04052B KL 7          | ARIZONA INDL DEV AUTH REV.....           |  | ..                              | 12/06/2019       | RBC CAPITAL MARKETS.....                 | 12/18/2019       | RBC CAPITAL MARKETS.....                 | .....400,000                                           | .....441,852   | .....441,952   | .....441,771                                   | .....                                             | .....(81)                                          | .....                                                                     | .....(81)                                  | .....                                                  | .....                                                | .....181                               | .....181                            | .....444                                                   | .....                                               |
| 04052B KM 5          | ARIZONA INDL DEV AUTH REV.....           |  | ..                              | 12/06/2019       | RBC CAPITAL MARKETS.....                 | 12/10/2019       | RBC CAPITAL MARKETS.....                 | .....400,000                                           | .....438,476   | .....439,824   | .....438,476                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,348                             | .....1,348                          | .....                                                      | .....                                               |
| 04052F AW 5          | ARIZONA INDL DEV AUTH NATL CHARTER SCH R |  | ..                              | 08/09/2019       | RBC CAPITAL MARKETS.....                 | 08/12/2019       | RBC CAPITAL MARKETS.....                 | .....400,000                                           | .....480,772   | .....484,384   | .....480,772                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,612                             | .....3,612                          | .....                                                      | .....                                               |
| 04052F AX 3          | ARIZONA INDL DEV AUTH NATL CHARTER SCH R |  | ..                              | 08/09/2019       | RBC CAPITAL MARKETS.....                 | 08/12/2019       | RBC CAPITAL MARKETS.....                 | .....400,000                                           | .....435,536   | .....438,856   | .....435,536                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,320                             | .....3,320                          | .....                                                      | .....                                               |
| 04052T AV 7          | ARIZONA INDL DEV AUTH SR LIVING REV      |  | ..                              | 03/20/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 04/08/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....300,000                                           | .....321,912   | .....324,432   | .....321,848                                   | .....                                             | .....(64)                                          | .....                                                                     | .....(64)                                  | .....                                                  | .....                                                | .....2,584                             | .....2,584                          | .....500                                                   | .....                                               |
| 04052T AW 5          | ARIZONA INDL DEV AUTH SR LIVING REV      |  | ..                              | 04/10/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 05/16/2019       | BANKERS TRUST CO/FIRST MIAMI SECS        | .....1,295,000                                         | .....1,297,506 | .....1,345,091 | .....1,297,413                                 | .....                                             | .....(93)                                          | .....                                                                     | .....(93)                                  | .....                                                  | .....                                                | .....47,678                            | .....47,678                         | .....8,418                                                 | .....1,796                                          |
| 04052T AX 3          | ARIZONA INDL DEV AUTH SR LIVING REV      |  | ..                              | 03/20/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 04/09/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....475,000                                           | .....493,777   | .....502,237   | .....493,717                                   | .....                                             | .....(60)                                          | .....                                                                     | .....(60)                                  | .....                                                  | .....                                                | .....8,519                             | .....8,519                          | .....858                                                   | .....                                               |

SCHEDULE D - PART 5

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

| 1                    | 2                                           |  | 3                               | 4                | 5                                        | 6                | 7                                        | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|---------------------------------------------|--|---------------------------------|------------------|------------------------------------------|------------------|------------------------------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                             |  |                                 |                  |                                          |                  |                                          |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                                 |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                           | Disposal<br>Date | Name of Purchaser                        | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 04052T BT 1          | ARIZONA INDL DEV AUTH SR LIVING REV         |  | ..                              | 03/20/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 04/09/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....105,000                                           | .....110,082   | .....111,110   | .....110,066                                   | .....                                             | .....(16)                                          | .....                                                                     | .....(16)                                  | .....                                                  | .....                                                | .....1,044                             | .....1,044                          | .....190                                                   | .....                                               |
| 04052T BU 8          | ARIZONA INDL DEV AUTH SR LIVING REV         |  | ..                              | 04/09/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 05/16/2019       | BANKERS TRUST CO/FIRST MIAMI SECS        | .....910,000                                           | .....938,319   | .....982,682   | .....938,007                                   | .....                                             | .....(312)                                         | .....                                                                     | .....(312)                                 | .....                                                  | .....                                                | .....44,675                            | .....44,675                         | .....6,572                                                 | .....506                                            |
| 04052T BV 6          | ARIZONA INDL DEV AUTH SR LIVING REV         |  | ..                              | 04/09/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 05/08/2019       | RBC CAPITAL MARKETS.....                 | .....530,000                                           | .....548,616   | .....571,329   | .....548,481                                   | .....                                             | .....(135)                                         | .....                                                                     | .....(135)                                 | .....                                                  | .....                                                | .....22,848                            | .....22,848                         | .....3,169                                                 | .....657                                            |
| 040624 BM 9          | ARIZONA ST LOTTERY REV.....                 |  | ..                              | 05/15/2019       | BARCLAYS CAPITAL INC                     | 08/06/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....2,800,000                                         | .....3,458,084 | .....3,594,948 | .....3,458,084                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....136,864                           | .....136,864                        | .....                                                      | .....                                               |
| 04780M WL 9          | ATLANTA GA ARPT REV.....                    |  | ..                              | 10/16/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 11/15/2019       | VARIOUS.....                             | .....2,105,000                                         | .....2,689,706 | .....2,665,655 | .....2,686,570                                 | .....                                             | .....(3,136)                                       | .....                                                                     | .....(3,136)                               | .....                                                  | .....                                                | .....(20,915)                          | .....(20,915)                       | .....5,833                                                 | .....                                               |
| 04780M WP 0          | ATLANTA GA ARPT REV.....                    |  | ..                              | 10/16/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 11/29/2019       | VARIOUS.....                             | .....1,500,000                                         | .....1,736,865 | .....1,737,336 | .....1,734,789                                 | .....                                             | .....(2,076)                                       | .....                                                                     | .....(2,076)                               | .....                                                  | .....                                                | .....2,547                             | .....2,547                          | .....5,609                                                 | .....                                               |
| 04780M WR 6          | ATLANTA GA ARPT REV.....                    |  | ..                              | 10/16/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 12/20/2019       | VARIOUS.....                             | .....2,000,000                                         | .....2,306,400 | .....2,311,847 | .....2,302,381                                 | .....                                             | .....(4,019)                                       | .....                                                                     | .....(4,019)                               | .....                                                  | .....                                                | .....9,466                             | .....9,466                          | .....11,324                                                | .....                                               |
| 05922K B4 0          | BALTIMORE MD PROJ REV.....                  |  | ..                              | 05/16/2019       | PIPER & JAFFRAY & CO.....                | 07/15/2019       | MORGAN STANLEY CO.....                   | .....400,000                                           | .....444,152   | .....449,208   | .....443,639                                   | .....                                             | .....(513)                                         | .....                                                                     | .....(513)                                 | .....                                                  | .....                                                | .....5,569                             | .....5,569                          | .....2,133                                                 | .....                                               |
| 05922K B5 7          | BALTIMORE MD PROJ REV.....                  |  | ..                              | 05/16/2019       | PIPER & JAFFRAY & CO.....                | 07/15/2019       | MORGAN STANLEY CO.....                   | .....1,090,000                                         | .....1,205,257 | .....1,220,037 | .....1,203,919                                 | .....                                             | .....(1,338)                                       | .....                                                                     | .....(1,338)                               | .....                                                  | .....                                                | .....16,118                            | .....16,118                         | .....5,813                                                 | .....                                               |
| 05922K B6 5          | BALTIMORE MD PROJ REV.....                  |  | ..                              | 05/16/2019       | PIPER & JAFFRAY & CO.....                | 07/15/2019       | MORGAN STANLEY CO.....                   | .....600,000                                           | .....661,776   | .....669,348   | .....661,060                                   | .....                                             | .....(716)                                         | .....                                                                     | .....(716)                                 | .....                                                  | .....                                                | .....8,288                             | .....8,288                          | .....3,200                                                 | .....                                               |
| 05922K B7 3          | BALTIMORE MD PROJ REV.....                  |  | ..                              | 05/16/2019       | PIPER & JAFFRAY & CO.....                | 12/09/2019       | VARIOUS.....                             | .....2,000,000                                         | .....2,183,860 | .....2,258,660 | .....2,177,556                                 | .....                                             | .....(6,304)                                       | .....                                                                     | .....(6,304)                               | .....                                                  | .....                                                | .....81,104                            | .....81,104                         | .....31,719                                                | .....                                               |
| 05922K B8 1          | BALTIMORE MD PROJ REV.....                  |  | ..                              | 05/29/2019       | PIPER & JAFFRAY & CO.....                | 12/09/2019       | VARIOUS.....                             | .....1,500,000                                         | .....1,631,331 | .....1,661,663 | .....1,628,682                                 | .....                                             | .....(2,649)                                       | .....                                                                     | .....(2,649)                               | .....                                                  | .....                                                | .....32,981                            | .....32,981                         | .....14,044                                                | .....67                                             |
| 05922K E5 4          | BALTIMORE MD PROJ REV.....                  |  | ..                              | 07/09/2019       | VARIOUS.....                             | 07/25/2019       | BANC OF AMERICA/FIXED INCOME.....        | .....2,535,000                                         | .....2,785,114 | .....2,810,580 | .....2,782,684                                 | .....                                             | .....(2,430)                                       | .....                                                                     | .....(2,430)                               | .....                                                  | .....                                                | .....27,896                            | .....27,896                         | .....13,220                                                | .....1,706                                          |
| 05922K E6 2          | BALTIMORE MD PROJ REV.....                  |  | ..                              | 05/16/2019       | PIPER & JAFFRAY & CO.....                | 12/04/2019       | VARIOUS.....                             | .....2,800,000                                         | .....3,384,612 | .....3,456,652 | .....3,359,746                                 | .....                                             | .....(24,866)                                      | .....                                                                     | .....(24,866)                              | .....                                                  | .....                                                | .....96,906                            | .....96,906                         | .....68,186                                                | .....                                               |
| 05922K H3 6          | BALTIMORE MD PROJ REV.....                  |  | ..                              | 07/09/2019       | JANNEY MONTGOMERY SCOTT INC....          | 12/09/2019       | VARIOUS.....                             | .....1,275,000                                         | .....1,402,640 | .....1,437,583 | .....1,398,860                                 | .....                                             | .....(3,781)                                       | .....                                                                     | .....(3,781)                               | .....                                                  | .....                                                | .....38,723                            | .....38,723                         | .....18,760                                                | .....1,417                                          |
| 113073 AM 2          | BROOKHAVEN GA DEV AUTH REV.....             |  | ..                              | 07/18/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 10/18/2019       | RBC CAPITAL MARKETS.....                 | .....160,000                                           | .....202,934   | .....206,349   | .....202,448                                   | .....                                             | .....(487)                                         | .....                                                                     | .....(487)                                 | .....                                                  | .....                                                | .....3,901                             | .....3,901                          | .....982                                                   | .....                                               |
| 113073 AW 0          | BROOKHAVEN GA DEV AUTH REV.....             |  | ..                              | 07/18/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 07/23/2019       | OPPENHEIMER & CO. INC.....               | .....1,000,000                                         | .....1,095,540 | .....1,099,150 | .....1,095,540                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,610                             | .....3,610                          | .....                                                      | .....                                               |
| 113073 AX 8          | BROOKHAVEN GA DEV AUTH REV.....             |  | ..                              | 07/18/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 07/19/2019       | RAYMOND JAMES & ASSOCIATES.....          | .....1,200,000                                         | .....1,169,628 | .....1,183,000 | .....1,169,628                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....13,372                            | .....13,372                         | .....                                                      | .....                                               |
| 113073 AY 6          | BROOKHAVEN GA DEV AUTH REV.....             |  | ..                              | 07/18/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 07/24/2019       | BARCLAYS CAPITAL INC FIXED INC....       | .....800,000                                           | .....872,128   | .....875,712   | .....872,128                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,584                             | .....3,584                          | .....                                                      | .....                                               |
| 114894 ZW 1          | BROWARD CNTY FLA ARPT SYS REV..             |  | ..                              | 11/01/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/05/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....800,000                                           | .....800,000   | .....793,424   | .....800,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(6,576)                           | .....(6,576)                        | .....                                                      | .....                                               |
| 12008E QM 1          | BUILD NYC RESOURCE CORP N Y REV..           |  | ..                              | 07/25/2019       | JP MORGAN SECURITIES LLC.....            | 07/30/2019       | JP MORGAN SECURITIES LLC.....            | .....120,000                                           | .....133,049   | .....133,601   | .....133,049                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....552                               | .....552                            | .....                                                      | .....                                               |
| 12008E QN 9          | BUILD NYC RESOURCE CORP N Y REV..           |  | ..                              | 07/25/2019       | JP MORGAN SECURITIES LLC.....            | 07/30/2019       | JP MORGAN SECURITIES LLC.....            | .....200,000                                           | .....220,470   | .....221,382   | .....220,470                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....912                               | .....912                            | .....                                                      | .....                                               |
| 13013F AA 2          | CALIFORNIA CMNTY HSG AGY<br>ESSENTIAL HSG R |  | ..                              | 08/16/2019       | Jefferies.....                           | 09/10/2019       | Jefferies.....                           | .....1,600,000                                         | .....1,785,504 | .....1,796,208 | .....1,784,863                                 | .....                                             | .....(641)                                         | .....                                                                     | .....(641)                                 | .....                                                  | .....                                                | .....11,345                            | .....11,345                         | .....3,111                                                 | .....                                               |
| 13013H AA 8          | CALIFORNIA CMNTY HSG AGY<br>WORKFORCE HSG R |  | ..                              | 04/24/2019       | Jefferies.....                           | 07/25/2019       | Jefferies.....                           | .....5,705,000                                         | .....5,928,240 | .....6,179,972 | .....5,925,197                                 | .....                                             | .....(3,043)                                       | .....                                                                     | .....(3,043)                               | .....                                                  | .....                                                | .....254,775                           | .....254,775                        | .....39,526                                                | .....278                                            |
| 13032U UD 8          | CALIFORNIA HEALTH FACS FING<br>AUTH REV     |  | ..                              | 07/24/2019       | JP MORGAN SECURITIES LLC.....            | 07/25/2019       | JP MORGAN SECURITIES LLC.....            | .....80,000                                            | .....93,739    | .....94,006    | .....93,739                                    | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....266                               | .....266                            | .....                                                      | .....                                               |
| 13032U UE 6          | CALIFORNIA HEALTH FACS FING<br>AUTH REV     |  | ..                              | 07/24/2019       | JP MORGAN SECURITIES LLC.....            | 07/25/2019       | JP MORGAN SECURITIES LLC.....            | .....80,000                                            | .....93,562    | .....93,828    | .....93,562                                    | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....266                               | .....266                            | .....                                                      | .....                                               |
| 13032U UF 3          | CALIFORNIA HEALTH FACS FING<br>AUTH REV     |  | ..                              | 07/24/2019       | JP MORGAN SECURITIES LLC.....            | 08/05/2019       | UBS FINANCIAL SERVICES INC.....          | .....80,000                                            | .....93,165    | .....94,274    | .....93,119                                    | .....                                             | .....(46)                                          | .....                                                                     | .....(46)                                  | .....                                                  | .....                                                | .....1,155                             | .....1,155                          | .....78                                                    | .....                                               |

SCHEDULE D - PART 5

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

| 1                    | 2           |   | 3                               | 4                | 5                                  | 6                | 7                                  | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|-------------|---|---------------------------------|------------------|------------------------------------|------------------|------------------------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |             |   |                                 |                  |                                    |                  |                                    |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                     | Disposal<br>Date | Name of Purchaser                  | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 13032U               | UG          | 1 | F<br>o<br>r<br>e<br>i<br>g<br>n | 07/24/2019       | JP MORGAN SECURITIES LLC.....      | 08/02/2019       | UBS FINANCIAL SERVICES INC.....    | .....80,000                                            | .....92,814    | .....93,528    | .....92,775                                    | .....                                             | .....(38)                                          | .....                                                                     | .....(38)                                  | .....                                                  | .....                                                | .....753                               | .....753                            | .....67                                                    | .....                                               |
| 13032U               | UJ          | 5 |                                 | 07/24/2019       | JP MORGAN SECURITIES LLC.....      | 08/05/2019       | UBS FINANCIAL SERVICES INC.....    | .....330,000                                           | .....380,516   | .....385,410   | .....380,341                                   | .....                                             | .....(175)                                         | .....                                                                     | .....(175)                                 | .....                                                  | .....                                                | .....5,069                             | .....5,069                          | .....321                                                   | .....                                               |
| 13032U               | UL          | 0 |                                 | 07/24/2019       | JP MORGAN SECURITIES LLC.....      | 08/02/2019       | UBS FINANCIAL SERVICES INC.....    | .....200,000                                           | .....229,748   | .....231,408   | .....229,660                                   | .....                                             | .....(88)                                          | .....                                                                     | .....(88)                                  | .....                                                  | .....                                                | .....1,748                             | .....1,748                          | .....167                                                   | .....                                               |
| 13032U               | UM          | 8 |                                 | 07/24/2019       | JP MORGAN SECURITIES LLC.....      | 07/30/2019       | MORGAN STANLEY CO.....             | .....3,200,000                                         | .....3,552,180 | .....3,568,384 | .....3,552,096                                 | .....                                             | .....(84)                                          | .....                                                                     | .....(84)                                  | .....                                                  | .....                                                | .....16,288                            | .....16,288                         | .....356                                                   | .....                                               |
| 13032U               | UN          | 6 |                                 | 07/26/2019       | VARIOUS.....                       | 07/29/2019       | BARCLAYS CAPITAL INC FIXED INC.... | .....2,110,000                                         | .....2,460,632 | .....2,470,135 | .....2,460,632                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....9,503                             | .....9,503                          | .....                                                      | .....                                               |
| 13033D               | AA          | 3 |                                 | 08/05/2019       | CITIGROUP GLOBAL MARKETS, INC....  | 08/19/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....720,000                                           | .....833,885   | .....861,775   | .....833,680                                   | .....                                             | .....(205)                                         | .....                                                                     | .....(205)                                 | .....                                                  | .....                                                | .....28,095                            | .....28,095                         | .....1,700                                                 | .....595                                            |
| 13034R               | AH          | 6 |                                 | 12/06/2019       | RBC CAPITAL MARKETS.....           | 12/09/2019       | RBC CAPITAL MARKETS.....           | .....220,000                                           | .....285,967   | .....286,422   | .....285,967                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....455                               | .....455                            | .....                                                      | .....                                               |
| 13034R               | AJ          | 2 |                                 | 12/06/2019       | RBC CAPITAL MARKETS.....           | 12/09/2019       | RBC CAPITAL MARKETS.....           | .....310,000                                           | .....400,715   | .....401,354   | .....400,715                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....639                               | .....639                            | .....                                                      | .....                                               |
| 13034R               | AM          | 5 |                                 | 12/06/2019       | RBC CAPITAL MARKETS.....           | 12/16/2019       | RBC CAPITAL MARKETS.....           | .....240,000                                           | .....306,559   | .....307,046   | .....306,559                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....487                               | .....487                            | .....                                                      | .....                                               |
| 13034R               | AN          | 3 |                                 | 12/06/2019       | RBC CAPITAL MARKETS.....           | 12/16/2019       | RBC CAPITAL MARKETS.....           | .....190,000                                           | .....241,733   | .....242,115   | .....241,733                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....382                               | .....382                            | .....                                                      | .....                                               |
| 13034R               | AT          | 0 |                                 | 12/06/2019       | RBC CAPITAL MARKETS.....           | 12/09/2019       | RBC CAPITAL MARKETS.....           | .....1,600,000                                         | .....1,992,624 | .....1,997,360 | .....1,992,624                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....4,736                             | .....4,736                          | .....                                                      | .....                                               |
| 13034R               | AU          | 7 |                                 | 12/06/2019       | RBC CAPITAL MARKETS.....           | 12/09/2019       | RBC CAPITAL MARKETS.....           | .....800,000                                           | .....992,392   | .....993,960   | .....992,392                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,568                             | .....1,568                          | .....                                                      | .....                                               |
| 13035A               | AR          | 0 |                                 | 08/09/2019       | RBC CAPITAL MARKETS.....           | 08/12/2019       | RBC CAPITAL MARKETS.....           | .....100,000                                           | .....123,419   | .....124,354   | .....123,419                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....935                               | .....935                            | .....                                                      | .....                                               |
| 13035A               | AS          | 8 |                                 | 08/09/2019       | RBC CAPITAL MARKETS.....           | 08/12/2019       | RBC CAPITAL MARKETS.....           | .....110,000                                           | .....134,226   | .....135,240   | .....134,226                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,013                             | .....1,013                          | .....                                                      | .....                                               |
| 13035A               | AT          | 6 |                                 | 08/09/2019       | RBC CAPITAL MARKETS.....           | 08/12/2019       | RBC CAPITAL MARKETS.....           | .....200,000                                           | .....242,576   | .....244,404   | .....242,576                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,828                             | .....1,828                          | .....                                                      | .....                                               |
| 13048V               | JE          | 9 |                                 | 04/25/2019       | RBC CAPITAL MARKETS.....           | 05/01/2019       | RBC CAPITAL MARKETS.....           | .....400,000                                           | .....427,392   | .....433,636   | .....427,392                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....6,244                             | .....6,244                          | .....                                                      | .....                                               |
| 13048V               | JF          | 6 |                                 | 04/25/2019       | RBC CAPITAL MARKETS.....           | 04/29/2019       | RBC CAPITAL MARKETS.....           | .....400,000                                           | .....422,272   | .....427,392   | .....422,272                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....5,120                             | .....5,120                          | .....                                                      | .....                                               |
| 13048V               | LB          | 2 |                                 | 07/25/2019       | PERSHING DIV OF DLJ SEC LNDING.... | 07/25/2019       | PERSHING DIV OF DLJ SEC LNDING.... | .....400,000                                           | .....460,268   | .....461,668   | .....460,268                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,400                             | .....1,400                          | .....                                                      | .....                                               |
| 13050R               | AA          | 0 |                                 | 10/30/2019       | CITIGROUP GLOBAL MARKETS, INC....  | 11/05/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....400,000                                           | .....447,676   | .....450,596   | .....447,676                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,920                             | .....2,920                          | .....                                                      | .....                                               |
| 13054W               | AP          | 2 |                                 | 01/30/2019       | JP MORGAN SECURITIES LLC.....      | 01/30/2019       | JP MORGAN SECURITIES LLC.....      | .....470,000                                           | .....520,497   | .....522,964   | .....520,497                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,468                             | .....2,468                          | .....                                                      | .....                                               |
| 13054W               | AQ          | 0 |                                 | 01/30/2019       | JP MORGAN SECURITIES LLC.....      | 01/30/2019       | JP MORGAN SECURITIES LLC.....      | .....250,000                                           | .....273,828   | .....275,123   | .....273,828                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,295                             | .....1,295                          | .....                                                      | .....                                               |
| 13059T               | FT          | 1 |                                 | 05/31/2019       | BAIRD, ROBERT W., & COMPANY IN.... | 07/11/2019       | PERSHING DIV OF DLJ SEC LNDING.... | .....300,000                                           | .....355,923   | .....358,461   | .....355,593                                   | .....                                             | .....(330)                                         | .....                                                                     | .....(330)                                 | .....                                                  | .....                                                | .....2,868                             | .....2,868                          | .....1,042                                                 | .....                                               |
| 13059T               | FU          | 8 |                                 | 05/31/2019       | BAIRD, ROBERT W., & COMPANY IN.... | 07/11/2019       | VARIOUS.....                       | .....400,000                                           | .....468,092   | .....471,170   | .....467,813                                   | .....                                             | .....(279)                                         | .....                                                                     | .....(279)                                 | .....                                                  | .....                                                | .....3,357                             | .....3,357                          | .....972                                                   | .....                                               |

SCHEDULE D - PART 5

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

| 1                    | 2           |   | 3                               | 4                | 5                                           | 6                | 7                                           | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|-------------|---|---------------------------------|------------------|---------------------------------------------|------------------|---------------------------------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |             |   |                                 |                  |                                             |                  |                                             |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                              | Disposal<br>Date | Name of Purchaser                           | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 13063D               | NF          | 1 | ..                              | 04/12/2019       | MORGAN STANLEY CO.....                      | 05/02/2019       | MORGAN STANLEY CO.....                      | .....1,200,000                                         | .....1,507,392 | .....1,520,700 | .....1,506,022                                 | .....                                             | .....(1,370)                                       | .....                                                                     | .....(1,370)                               | .....                                                  | .....                                                | .....14,678                            | .....14,678                         | .....3,000                                                 | .....                                               |
| 13063D               | PR          | 3 |                                 | 09/06/2019       | Jefferies.....                              | 09/10/2019       | Jefferies.....                              | .....2,000,000                                         | .....2,281,420 | .....2,282,480 | .....2,281,420                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,060                             | .....1,060                          | .....                                                      | .....                                               |
| 13063D               | PS          | 1 |                                 | 09/23/2019       | VARIOUS.....                                | 10/23/2019       | VARIOUS.....                                | .....1,800,000                                         | .....2,378,850 | .....2,351,362 | .....2,374,148                                 | .....                                             | .....(4,702)                                       | .....                                                                     | .....(4,702)                               | .....                                                  | .....                                                | .....(22,786)                          | .....(22,786)                       | .....8,676                                                 | .....667                                            |
| 13063D               | PT          | 9 |                                 | 10/01/2019       | Jefferies.....                              | 10/18/2019       | UBS FINANCIAL SERVICES INC.....             | .....1,600,000                                         | .....1,860,096 | .....1,849,586 | .....1,855,115                                 | .....                                             | .....(4,981)                                       | .....                                                                     | .....(4,981)                               | .....                                                  | .....                                                | .....(5,529)                           | .....(5,529)                        | .....7,250                                                 | .....                                               |
| 13063D               | QE          | 1 |                                 | 09/06/2019       | Jefferies.....                              | 09/11/2019       | Jefferies.....                              | .....2,000,000                                         | .....2,447,960 | .....2,444,040 | .....2,447,960                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(3,920)                           | .....(3,920)                        | .....                                                      | .....                                               |
| 13063D               | QT          | 8 | ..                              | 09/06/2019       | Jefferies.....                              | 09/06/2019       | Jefferies.....                              | .....1,200,000                                         | .....1,429,320 | .....1,437,804 | .....1,429,320                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....8,484                             | .....8,484                          | .....                                                      | .....                                               |
| 13080S               | MK          | 7 |                                 | 02/22/2019       | BARCLAYS CAPITAL INC.....                   | 04/23/2019       | CITIGROUP GLOBAL MARKETS, INC....           | .....650,000                                           | .....683,053   | .....700,661   | .....682,445                                   | .....                                             | .....(607)                                         | .....                                                                     | .....(607)                                 | .....                                                  | .....                                                | .....18,216                            | .....18,216                         | .....13,000                                                | .....7,674                                          |
| 13080S               | VM          | 3 |                                 | 02/13/2019       | CITIGROUP GLOBAL MARKETS,<br>INC./CORRESPON | 03/05/2019       | CITIGROUP GLOBAL MARKETS,<br>INC./CORRESPON | .....1,690,000                                         | .....1,825,268 | .....1,828,563 | .....1,824,622                                 | .....                                             | .....(646)                                         | .....                                                                     | .....(646)                                 | .....                                                  | .....                                                | .....3,941                             | .....3,941                          | .....23,660                                                | .....18,238                                         |
| 140542               | AK          | 7 |                                 | 02/26/2019       | RAYMOND JAMES & ASSOCIATES.....             | 08/07/2019       | BARCLAYS CAPITAL INC FIXED INC....          | .....880,000                                           | .....928,013   | .....967,023   | .....926,003                                   | .....                                             | .....(2,009)                                       | .....                                                                     | .....(2,009)                               | .....                                                  | .....                                                | .....41,020                            | .....41,020                         | .....26,644                                                | .....6,967                                          |
| 14054C               | BU          | 2 |                                 | 06/12/2019       | BB&T SECURITIES, LLC.....                   | 07/02/2019       | BB&T SECURITIES, LLC.....                   | .....1,200,000                                         | .....1,226,580 | .....1,243,356 | .....1,226,472                                 | .....                                             | .....(108)                                         | .....                                                                     | .....(108)                                 | .....                                                  | .....                                                | .....16,884                            | .....16,884                         | .....2,000                                                 | .....                                               |
| 14054C               | BV          | 0 | ..                              | 06/12/2019       | BB&T SECURITIES, LLC.....                   | 06/17/2019       | BB&T SECURITIES, LLC.....                   | .....1,910,000                                         | .....1,938,077 | .....1,959,222 | .....1,938,077                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....21,145                            | .....21,145                         | .....                                                      | .....                                               |
| 161036               | PZ          | 5 |                                 | 06/07/2019       | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC. | 07/09/2019       | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC. | .....500,000                                           | .....554,455   | .....558,805   | .....554,184                                   | .....                                             | .....(271)                                         | .....                                                                     | .....(271)                                 | .....                                                  | .....                                                | .....4,621                             | .....4,621                          | .....1,167                                                 | .....                                               |
| 161036               | QY          | 7 |                                 | 06/07/2019       | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC. | 06/11/2019       | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC. | .....800,000                                           | .....960,728   | .....963,848   | .....960,728                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,120                             | .....3,120                          | .....                                                      | .....                                               |
| 162410               | DZ          | 4 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 09/16/2019       | UBS FINANCIAL SERVICES INC.....             | .....400,000                                           | .....498,568   | .....490,512   | .....497,799                                   | .....                                             | .....(769)                                         | .....                                                                     | .....(769)                                 | .....                                                  | .....                                                | .....(7,287)                           | .....(7,287)                        | .....1,500                                                 | .....                                               |
| 162410               | EB          | 6 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 10/24/2019       | VARIOUS.....                                | .....400,000                                           | .....500,756   | .....498,490   | .....499,439                                   | .....                                             | .....(1,317)                                       | .....                                                                     | .....(1,317)                               | .....                                                  | .....                                                | .....(949)                             | .....(949)                          | .....2,898                                                 | .....                                               |
| 162410               | ED          | 2 | ..                              | 08/12/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 11/13/2019       | RBC CAPITAL MARKETS.....                    | .....300,000                                           | .....373,552   | .....366,462   | .....372,193                                   | .....                                             | .....(1,359)                                       | .....                                                                     | .....(1,359)                               | .....                                                  | .....                                                | .....(5,731)                           | .....(5,731)                        | .....3,065                                                 | .....                                               |
| 162410               | EE          | 0 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 09/19/2019       | RBC CAPITAL MARKETS.....                    | .....100,000                                           | .....122,680   | .....122,300   | .....122,498                                   | .....                                             | .....(182)                                         | .....                                                                     | .....(182)                                 | .....                                                  | .....                                                | .....(198)                             | .....(198)                          | .....444                                                   | .....                                               |
| 162410               | EF          | 7 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 09/05/2019       | RBC CAPITAL MARKETS.....                    | .....100,000                                           | .....122,185   | .....124,974   | .....122,083                                   | .....                                             | .....(102)                                         | .....                                                                     | .....(102)                                 | .....                                                  | .....                                                | .....2,891                             | .....2,891                          | .....250                                                   | .....                                               |
| 162410               | EG          | 5 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 12/18/2019       | RBC CAPITAL MARKETS.....                    | .....100,000                                           | .....121,693   | .....121,244   | .....121,058                                   | .....                                             | .....(635)                                         | .....                                                                     | .....(635)                                 | .....                                                  | .....                                                | .....186                               | .....186                            | .....1,653                                                 | .....                                               |
| 162410               | EH          | 3 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 09/05/2019       | CITIGROUP GLOBAL MARKETS, INC....           | .....110,000                                           | .....121,186   | .....123,153   | .....121,135                                   | .....                                             | .....(51)                                          | .....                                                                     | .....(51)                                  | .....                                                  | .....                                                | .....2,018                             | .....2,018                          | .....220                                                   | .....                                               |
| 162410               | EK          | 6 | ..                              | 09/27/2019       | VARIOUS.....                                | 11/06/2019       | VARIOUS.....                                | .....1,255,000                                         | .....1,396,785 | .....1,369,760 | .....1,394,838                                 | .....                                             | .....(1,947)                                       | .....                                                                     | .....(1,947)                               | .....                                                  | .....                                                | .....(25,078)                          | .....(25,078)                       | .....9,237                                                 | .....1,526                                          |
| 162410               | EM          | 2 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 09/13/2019       | CITIGROUP GLOBAL MARKETS, INC....           | .....500,000                                           | .....538,245   | .....540,210   | .....538,002                                   | .....                                             | .....(243)                                         | .....                                                                     | .....(243)                                 | .....                                                  | .....                                                | .....2,208                             | .....2,208                          | .....1,444                                                 | .....                                               |
| 162410               | FE          | 9 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 08/14/2019       | CITIGROUP GLOBAL MARKETS, INC....           | .....400,000                                           | .....474,388   | .....489,928   | .....474,388                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....15,540                            | .....15,540                         | .....                                                      | .....                                               |
| 162410               | FF          | 6 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 08/13/2019       | CITIGROUP GLOBAL MARKETS, INC....           | .....400,000                                           | .....472,488   | .....482,472   | .....472,488                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....9,984                             | .....9,984                          | .....                                                      | .....                                               |
| 16514P               | AG          | 4 |                                 | 08/14/2019       | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC. | 10/23/2019       | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC. | .....900,000                                           | .....1,032,984 | .....1,021,212 | .....1,028,015                                 | .....                                             | .....(4,969)                                       | .....                                                                     | .....(4,969)                               | .....                                                  | .....                                                | .....(6,803)                           | .....(6,803)                        | .....7,250                                                 | .....                                               |
| 167593               | M2          | 5 | ..                              | 01/30/2019       | PERSHING DIV OF DLJ SEC LNDING....          | 02/11/2019       | PERSHING DIV OF DLJ SEC LNDING....          | .....1,565,000                                         | .....1,762,923 | .....1,776,447 | .....1,762,369                                 | .....                                             | .....(554)                                         | .....                                                                     | .....(554)                                 | .....                                                  | .....                                                | .....14,078                            | .....14,078                         | .....13,259                                                | .....10,651                                         |
| 19648F               | JC          | 9 |                                 | 07/19/2019       | JP MORGAN SECURITIES LLC.....               | 07/25/2019       | CITIGROUP GLOBAL MARKETS, INC....           | .....800,000                                           | .....892,440   | .....893,960   | .....892,440                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,520                             | .....1,520                          | .....                                                      | .....                                               |

**SCHEDULE D - PART 5**

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

| 1                    | 2           |   | 3                               | 4                | 5                                           | 6                | 7                                     | 8                                                      | 9           | 10            | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|-------------|---|---------------------------------|------------------|---------------------------------------------|------------------|---------------------------------------|--------------------------------------------------------|-------------|---------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |             |   |                                 |                  |                                             |                  |                                       |                                                        |             |               |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                              | Disposal<br>Date | Name of Purchaser                     | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost | Consideration | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 19648F               | JE          | 5 |                                 | 08/01/2019       | JP MORGAN SECURITIES LLC.....               | 08/01/2019       | CITIGROUP GLOBAL MARKETS, INC....     | 800,000                                                | 876,680     | 880,400       | 876,680                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 3,720                                  | 3,720                               |                                                            |                                                     |
| 19648F               | JH          | 8 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 08/09/2019       | CITIGROUP GLOBAL MARKETS, INC....     | 2,000,000                                              | 2,342,920   | 2,358,900     | 2,342,920                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 15,980                                 | 15,980                              |                                                            |                                                     |
| 19648F               | JJ          | 4 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 08/14/2019       | MORGAN STANLEY CO.....                | 2,000,000                                              | 2,383,720   | 2,421,600     | 2,383,720                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 37,880                                 | 37,880                              |                                                            |                                                     |
| 19648F               | JN          | 5 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 12/18/2019       | RBC CAPITAL MARKETS.....              | 200,000                                                | 249,284     | 245,766       | 248,035                                        |                                                   | (1,249)                                            |                                                                           | (1,249)                                    |                                                        |                                                      | (2,269)                                | (2,269)                             | 2,481                                                      |                                                     |
| 19648F               | JQ          | 8 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 08/13/2019       | MORGAN STANLEY CO.....                | 400,000                                                | 500,756     | 511,040       | 500,756                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 10,284                                 | 10,284                              |                                                            |                                                     |
| 19648F               | JR          | 6 |                                 | 08/09/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 08/15/2019       | MORGAN STANLEY CO.....                | 500,000                                                | 626,462     | 639,840       | 626,462                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 13,378                                 | 13,378                              |                                                            |                                                     |
| 19648F               | JS          | 4 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 08/15/2019       | MORGAN STANLEY CO.....                | 100,000                                                | 123,376     | 127,344       | 123,376                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 3,968                                  | 3,968                               |                                                            |                                                     |
| 19648F               | JT          | 2 |                                 | 08/14/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 10/11/2019       | RBC CAPITAL MARKETS.....              | 300,000                                                | 374,690     | 373,498       | 373,881                                        |                                                   | (809)                                              |                                                                           | (809)                                      |                                                        |                                                      | (383)                                  | (383)                               | 1,759                                                      |                                                     |
| 19648F               | JU          | 9 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 10/23/2019       | VARIOUS.....                          | 100,000                                                | 122,185     | 122,038       | 121,861                                        |                                                   | (324)                                              |                                                                           | (324)                                      |                                                        |                                                      | 176                                    | 176                                 | 822                                                        |                                                     |
| 19648F               | JV          | 7 |                                 | 09/23/2019       | VARIOUS.....                                | 10/23/2019       | CITIGROUP GLOBAL MARKETS, INC....     | 700,000                                                | 853,087     | 844,053       | 851,784                                        |                                                   | (1,303)                                            |                                                                           | (1,303)                                    |                                                        |                                                      | (7,731)                                | (7,731)                             | 6,222                                                      | 2,833                                               |
| 19648F               | JW          | 5 |                                 | 08/09/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 10/07/2019       | CITIGROUP GLOBAL MARKETS, INC....     | 1,700,000                                              | 2,076,294   | 2,079,270     | 2,071,827                                      |                                                   | (4,467)                                            |                                                                           | (4,467)                                    |                                                        |                                                      | 7,443                                  | 7,443                               | 11,333                                                     |                                                     |
| 19648F               | JX          | 3 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 10/24/2019       | CITIGROUP GLOBAL MARKETS, INC....     | 200,000                                                | 219,610     | 217,864       | 219,292                                        |                                                   | (318)                                              |                                                                           | (318)                                      |                                                        |                                                      | (1,428)                                | (1,428)                             | 1,489                                                      |                                                     |
| 19648F               | JY          | 1 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 10/24/2019       | CITIGROUP GLOBAL MARKETS, INC....     | 400,000                                                | 437,768     | 434,312       | 437,157                                        |                                                   | (611)                                              |                                                                           | (611)                                      |                                                        |                                                      | (2,845)                                | (2,845)                             | 2,978                                                      |                                                     |
| 19648F               | KA          | 1 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 08/09/2019       | CITIGROUP GLOBAL MARKETS, INC....     | 800,000                                                | 861,192     | 871,208       | 861,192                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 10,016                                 | 10,016                              |                                                            |                                                     |
| 19648F               | KE          | 3 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 09/12/2019       | CITIGROUP GLOBAL MARKETS, INC....     | 200,000                                                | 249,284     | 248,380       | 248,927                                        |                                                   | (357)                                              |                                                                           | (357)                                      |                                                        |                                                      | (547)                                  | (547)                               | 694                                                        |                                                     |
| 19648F               | KG          | 8 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 08/13/2019       | MORGAN STANLEY CO.....                | 400,000                                                | 500,756     | 511,040       | 500,756                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 10,284                                 | 10,284                              |                                                            |                                                     |
| 19648F               | KH          | 6 |                                 | 08/09/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 09/23/2019       | RAYMOND JAMES & ASSOCIATES.....       | 600,000                                                | 750,540     | 743,832       | 749,245                                        |                                                   | (1,295)                                            |                                                                           | (1,295)                                    |                                                        |                                                      | (5,413)                                | (5,413)                             | 2,833                                                      |                                                     |
| 19648F               | KL          | 9 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 08/15/2019       | MORGAN STANLEY CO.....                | 400,000                                                | 490,720     | 506,484       | 490,720                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 15,764                                 | 15,764                              |                                                            |                                                     |
| 19648F               | KK          | 7 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 08/15/2019       | MORGAN STANLEY CO.....                | 400,000                                                | 488,740     | 503,612       | 488,740                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 14,872                                 | 14,872                              |                                                            |                                                     |
| 19648F               | KM          | 5 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 10/23/2019       | CITIGROUP GLOBAL MARKETS, INC....     | 400,000                                                | 486,772     | 482,316       | 485,409                                        |                                                   | (1,363)                                            |                                                                           | (1,363)                                    |                                                        |                                                      | (3,093)                                | (3,093)                             | 3,556                                                      |                                                     |
| 19648F               | KN          | 3 |                                 | 08/09/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 10/07/2019       | VARIOUS.....                          | 1,350,000                                              | 1,645,395   | 1,651,786     | 1,641,932                                      |                                                   | (3,462)                                            |                                                                           | (3,462)                                    |                                                        |                                                      | 9,853                                  | 9,853                               | 8,892                                                      |                                                     |
| 19648F               | KP          | 8 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 10/23/2019       | CITIGROUP GLOBAL MARKETS, INC....     | 400,000                                                | 482,472     | 478,880       | 481,183                                        |                                                   | (1,289)                                            |                                                                           | (1,289)                                    |                                                        |                                                      | (2,303)                                | (2,303)                             | 3,556                                                      |                                                     |
| 19648F               | KQ          | 6 |                                 | 08/09/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 10/07/2019       | CITIGROUP GLOBAL MARKETS, INC....     | 705,000                                                | 849,085     | 856,110       | 847,388                                        |                                                   | (1,696)                                            |                                                                           | (1,696)                                    |                                                        |                                                      | 8,722                                  | 8,722                               | 4,700                                                      |                                                     |
| 19648F               | KR          | 4 |                                 | 09/19/2019       | VARIOUS.....                                | 10/23/2019       | CITIGROUP GLOBAL MARKETS, INC....     | 400,000                                                | 478,870     | 476,232       | 477,948                                        |                                                   | (922)                                              |                                                                           | (922)                                      |                                                        |                                                      | (1,716)                                | (1,716)                             | 3,556                                                      | 889                                                 |
| 19648F               | KS          | 2 |                                 | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 08/13/2019       | CITIGROUP GLOBAL MARKETS, INC....     | 1,600,000                                              | 1,897,552   | 1,943,520     | 1,897,552                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 45,968                                 | 45,968                              |                                                            |                                                     |
| 19648F               | KT          | 0 |                                 | 08/23/2019       | VARIOUS.....                                | 09/04/2019       | VARIOUS.....                          | 1,800,000                                              | 1,954,646   | 1,980,904     | 1,954,200                                      |                                                   | (446)                                              |                                                                           | (446)                                      |                                                        |                                                      | 26,704                                 | 26,704                              | 2,989                                                      | 667                                                 |
| 20281P               | LM          | 2 |                                 | 05/09/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 06/06/2019       | RBC CAPITAL MARKETS.....              | 200,000                                                | 241,400     | 247,260       | 241,400                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 5,860                                  | 5,860                               |                                                            |                                                     |
| 20775D               | DW          | 9 |                                 | 11/22/2019       | OPPENHEIMER & CO. INC.....                  | 11/25/2019       | Oppenheimer & Co Inc.....             | 400,000                                                | 427,216     | 430,300       | 427,216                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 3,084                                  | 3,084                               |                                                            |                                                     |
| 20775D               | DX          | 7 |                                 | 11/22/2019       | OPPENHEIMER & CO. INC.....                  | 11/25/2019       | Oppenheimer & Co Inc.....             | 400,000                                                | 421,804     | 424,840       | 421,804                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 3,036                                  | 3,036                               |                                                            |                                                     |
| 20775D               | DY          | 5 |                                 | 11/22/2019       | OPPENHEIMER & CO. INC.....                  | 11/25/2019       | Oppenheimer & Co Inc.....             | 1,000,000                                              | 1,049,480   | 1,057,030     | 1,049,480                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 7,550                                  | 7,550                               |                                                            |                                                     |
| 235036               | 4X          | 5 |                                 | 08/08/2019       | JP MORGAN SECURITIES LLC.....               | 08/08/2019       | JP MORGAN SECURITIES LLC.....         | 400,000                                                | 400,000     | 398,568       | 400,000                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | (1,432)                                | (1,432)                             |                                                            |                                                     |
| 241064               | EN          | 0 |                                 | 07/18/2019       | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC. | 07/24/2019       | DAVIDSON (D.A.) & CO. INC.....        | 600,000                                                | 765,324     | 769,374       | 765,324                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 4,050                                  | 4,050                               |                                                            |                                                     |
| 246343               | LU          | 9 |                                 | 07/17/2019       | NATL FINANCIAL SERVICES CORP<br>(NFS)       | 07/25/2019       | NATL FINANCIAL SERVICES CORP<br>(NFS) | 400,000                                                | 481,488     | 484,016       | 481,488                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 2,528                                  | 2,528                               |                                                            |                                                     |
| 246343               | MR          | 5 |                                 | 07/17/2019       | NATL FINANCIAL SERVICES CORP<br>(NFS)       | 07/25/2019       | NATL FINANCIAL SERVICES CORP<br>(NFS) | 200,000                                                | 235,026     | 235,968       | 235,026                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 942                                    | 942                                 |                                                            |                                                     |
| 246343               | MS          | 3 |                                 | 07/17/2019       | NATL FINANCIAL SERVICES CORP<br>(NFS)       | 07/25/2019       | NATL FINANCIAL SERVICES CORP<br>(NFS) | 260,000                                                | 312,967     | 314,444       | 312,967                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 1,477                                  | 1,477                               |                                                            |                                                     |

SCHEDULE D - PART 5

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

| 1                    | 2                                        |  | 3                               | 4                | 5                                  | 6                | 7                                   | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|------------------------------------------|--|---------------------------------|------------------|------------------------------------|------------------|-------------------------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                          |  |                                 |                  |                                    |                  |                                     |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                     | Disposal<br>Date | Name of Purchaser                   | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 249182 LG 9          | DENVER COLO CITY & CNTY ARPT REV         |  | ..                              | 06/13/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 07/10/2019       | BARCLAYS CAPITAL INC FIXED INC..... | .....2,120,000                                         | .....2,551,038 | .....2,566,811 | .....2,548,277                                 | .....                                             | .....(2,761)                                       | .....                                                                     | .....(2,761)                               | .....                                                  | .....                                                | .....18,534                            | .....18,534                         | .....12,072                                                | .....4,711                                          |
| 249182 LU 8          | DENVER COLO CITY & CNTY ARPT REV         |  | ..                              | 05/08/2019       | BARCLAYS CAPITAL INC.....          | 07/11/2019       | RBC CAPITAL MARKETS.....            | .....400,000                                           | .....474,816   | .....479,792   | .....473,593                                   | .....                                             | .....(1,223)                                       | .....                                                                     | .....(1,223)                               | .....                                                  | .....                                                | .....6,199                             | .....6,199                          | .....12,444                                                | .....8,833                                          |
| 254845 QB 9          | DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI |  | ..                              | 10/09/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 12/06/2019       | BARCLAYS CAPITAL INC FIXED INC....  | .....400,000                                           | .....512,692   | .....505,160   | .....511,721                                   | .....                                             | .....(971)                                         | .....                                                                     | .....(971)                                 | .....                                                  | .....                                                | .....(6,561)                           | .....(6,561)                        | .....1,889                                                 | .....                                               |
| 254845 QC 7          | DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI |  | ..                              | 10/09/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 12/06/2019       | BARCLAYS CAPITAL INC FIXED INC....  | .....400,000                                           | .....511,028   | .....503,944   | .....510,073                                   | .....                                             | .....(955)                                         | .....                                                                     | .....(955)                                 | .....                                                  | .....                                                | .....(6,129)                           | .....(6,129)                        | .....1,889                                                 | .....                                               |
| 254845 QD 5          | DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI |  | ..                              | 10/09/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 12/06/2019       | BARCLAYS CAPITAL INC FIXED INC....  | .....400,000                                           | .....509,372   | .....502,732   | .....508,433                                   | .....                                             | .....(939)                                         | .....                                                                     | .....(939)                                 | .....                                                  | .....                                                | .....(5,701)                           | .....(5,701)                        | .....1,889                                                 | .....                                               |
| 254845 QJ 2          | DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI |  | ..                              | 10/09/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 10/31/2019       | Jefferies.....                      | .....200,000                                           | .....255,402   | .....253,342   | .....255,402                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(2,060)                           | .....(2,060)                        | .....                                                      | .....                                               |
| 254845 QN 3          | DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI |  | ..                              | 10/09/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 10/31/2019       | BANC OF AMERICA/FIXED INCOME.....   | .....200,000                                           | .....262,256   | .....258,860   | .....262,256                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(3,396)                           | .....(3,396)                        | .....                                                      | .....                                               |
| 254845 QP 8          | DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI |  | ..                              | 10/09/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 11/01/2019       | Jefferies.....                      | .....800,000                                           | .....1,043,904 | .....1,029,560 | .....1,043,904                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(14,344)                          | .....(14,344)                       | .....                                                      | .....                                               |
| 254845 QQ 6          | DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI |  | ..                              | 10/09/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 12/06/2019       | BARCLAYS CAPITAL INC FIXED INC....  | .....400,000                                           | .....519,408   | .....511,708   | .....518,372                                   | .....                                             | .....(1,036)                                       | .....                                                                     | .....(1,036)                               | .....                                                  | .....                                                | .....(6,664)                           | .....(6,664)                        | .....1,889                                                 | .....                                               |
| 254845 QR 4          | DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI |  | ..                              | 10/09/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 12/06/2019       | BARCLAYS CAPITAL INC FIXED INC....  | .....400,000                                           | .....517,720   | .....510,064   | .....516,700                                   | .....                                             | .....(1,020)                                       | .....                                                                     | .....(1,020)                               | .....                                                  | .....                                                | .....(6,636)                           | .....(6,636)                        | .....1,889                                                 | .....                                               |
| 270618 FK 2          | EAST BATON ROUGE LA SEW COMMN REV        |  | ..                              | 10/17/2019       | JP MORGAN SECURITIES LLC.....      | 12/06/2019       | CITIGROUP GLOBAL MARKETS, INC....   | .....400,000                                           | .....454,956   | .....454,352   | .....454,348                                   | .....                                             | .....(608)                                         | .....                                                                     | .....(608)                                 | .....                                                  | .....                                                | .....4                                 | .....4                              | .....1,822                                                 | .....                                               |
| 270618 FL 0          | EAST BATON ROUGE LA SEW COMMN REV        |  | ..                              | 10/17/2019       | JP MORGAN SECURITIES LLC.....      | 12/06/2019       | CITIGROUP GLOBAL MARKETS, INC....   | .....400,000                                           | .....453,532   | .....452,944   | .....452,941                                   | .....                                             | .....(591)                                         | .....                                                                     | .....(591)                                 | .....                                                  | .....                                                | .....3                                 | .....3                              | .....1,822                                                 | .....                                               |
| 270618 GB 1          | EAST BATON ROUGE LA SEW COMMN REV        |  | ..                              | 10/17/2019       | JP MORGAN SECURITIES LLC.....      | 12/06/2019       | PERSHING DIV OF DLJ SEC LNDING....  | .....400,000                                           | .....518,496   | .....516,601   | .....517,301                                   | .....                                             | .....(1,196)                                       | .....                                                                     | .....(1,196)                               | .....                                                  | .....                                                | .....(700)                             | .....(700)                          | .....2,278                                                 | .....                                               |
| 271014 H9 6          | EAST BAY CALIF MUN UTIL DIST WTR SYS REV |  | ..                              | 06/19/2019       | JP MORGAN SECURITIES LLC.....      | 06/24/2019       | UBS FINANCIAL SERVICES INC.....     | .....400,000                                           | .....505,092   | .....507,556   | .....505,092                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,464                             | .....2,464                          | .....                                                      | .....                                               |
| 271014 J2 9          | EAST BAY CALIF MUN UTIL DIST WTR SYS REV |  | ..                              | 06/19/2019       | JP MORGAN SECURITIES LLC.....      | 07/02/2019       | VARIOUS.....                        | .....500,000                                           | .....629,315   | .....632,687   | .....629,068                                   | .....                                             | .....(247)                                         | .....                                                                     | .....(247)                                 | .....                                                  | .....                                                | .....3,618                             | .....3,618                          | .....533                                                   | .....                                               |
| 271014 J3 7          | EAST BAY CALIF MUN UTIL DIST WTR SYS REV |  | ..                              | 06/19/2019       | JP MORGAN SECURITIES LLC.....      | 07/08/2019       | BB&T SECURITIES, LLC.....           | .....400,000                                           | .....501,824   | .....504,952   | .....501,496                                   | .....                                             | .....(328)                                         | .....                                                                     | .....(328)                                 | .....                                                  | .....                                                | .....3,456                             | .....3,456                          | .....722                                                   | .....                                               |
| 271014 J4 5          | EAST BAY CALIF MUN UTIL DIST WTR SYS REV |  | ..                              | 06/19/2019       | JP MORGAN SECURITIES LLC.....      | 07/08/2019       | BB&T SECURITIES, LLC.....           | .....400,000                                           | .....500,200   | .....503,320   | .....499,878                                   | .....                                             | .....(322)                                         | .....                                                                     | .....(322)                                 | .....                                                  | .....                                                | .....3,442                             | .....3,442                          | .....722                                                   | .....                                               |
| 271014 J5 2          | EAST BAY CALIF MUN UTIL DIST WTR SYS REV |  | ..                              | 06/19/2019       | JP MORGAN SECURITIES LLC.....      | 07/02/2019       | VARIOUS.....                        | .....600,000                                           | .....741,246   | .....745,160   | .....741,042                                   | .....                                             | .....(204)                                         | .....                                                                     | .....(204)                                 | .....                                                  | .....                                                | .....4,117                             | .....4,117                          | .....489                                                   | .....                                               |
| 271014 J6 0          | EAST BAY CALIF MUN UTIL DIST WTR SYS REV |  | ..                              | 06/19/2019       | JP MORGAN SECURITIES LLC.....      | 07/02/2019       | BB&T SECURITIES, LLC.....           | .....800,000                                           | .....983,544   | .....988,744   | .....983,184                                   | .....                                             | .....(360)                                         | .....                                                                     | .....(360)                                 | .....                                                  | .....                                                | .....5,560                             | .....5,560                          | .....889                                                   | .....                                               |
| 312673 FB 7          | FAYETTEVILLE ARK SALES & USE TAX CAP IMP |  | ..                              | 08/01/2019       | Stephens Inc.....                  | 08/01/2019       | Jefferies.....                      | .....400,000                                           | .....460,804   | .....461,516   | .....460,804                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....712                               | .....712                            | .....                                                      | .....                                               |
| 312673 FC 5          | FAYETTEVILLE ARK SALES & USE TAX CAP IMP |  | ..                              | 08/01/2019       | Stephens Inc.....                  | 08/01/2019       | Jefferies.....                      | .....400,000                                           | .....473,660   | .....474,548   | .....473,660                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....888                               | .....888                            | .....                                                      | .....                                               |

SCHEDULE D - PART 5

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

E15.10

| 1                    | 2                                        |  | 3                               | 4                | 5                                        | 6                | 7                                  | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|------------------------------------------|--|---------------------------------|------------------|------------------------------------------|------------------|------------------------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                          |  |                                 |                  |                                          |                  |                                    |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                           | Disposal<br>Date | Name of Purchaser                  | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 3133EK WB 8          | FEDERAL FARM CREDIT BANKS FUNDING CORP   |  | ..                              | 07/16/2019       | FTN Financial.....                       | 10/25/2019       | Direct.....                        | .....500,000                                           | .....499,375   | .....500,000   | .....500,000                                   | .....                                             | .....625                                           | .....                                                                     | .....625                                   | .....                                                  | .....                                                | .....                                  | .....0                              | .....4,108                                                 | .....                                               |
| 3136AX 4T 9          | FNA 17M12 A1 - CMBS.....                 |  | ..                              | 01/17/2019       | BONY MELLON/BMO CAP MKTS.....            | 08/26/2019       | VARIOUS.....                       | .....370,442                                           | .....366,332   | .....380,767   | .....366,710                                   | .....                                             | .....378                                           | .....                                                                     | .....378                                   | .....                                                  | .....                                                | .....14,056                            | .....14,056                         | .....6,406                                                 | .....622                                            |
| 3137AF GB 2          | FHR 3925A DG - CMO/RMBS.....             |  | ..                              | 06/18/2019       | JPM/INTL FCSTONE FINANCIAL INC....       | 08/16/2019       | VARIOUS.....                       | .....709,718                                           | .....706,696   | .....707,980   | .....707,077                                   | .....                                             | .....381                                           | .....                                                                     | .....381                                   | .....                                                  | .....                                                | .....903                               | .....903                            | .....2,969                                                 | .....986                                            |
| 3137AS NH 3          | FHMS K019 A1 - CMBS.....                 |  | ..                              | 06/07/2019       | VARIOUS.....                             | 08/26/2019       | VARIOUS.....                       | .....2,166,269                                         | .....2,150,503 | .....2,163,403 | .....2,162,397                                 | .....                                             | .....11,894                                        | .....                                                                     | .....11,894                                | .....                                                  | .....                                                | .....1,007                             | .....1,007                          | .....9,084                                                 | .....1,931                                          |
| 3138L0 NM 9          | FN AM0395 - CMBS/RMBS.....               |  | ..                              | 06/03/2019       | BAIRD, ROBERT W., & COMPANY IN....       | 08/26/2019       | VARIOUS.....                       | .....1,499,110                                         | .....1,504,263 | .....1,518,837 | .....1,503,535                                 | .....                                             | .....(728)                                         | .....                                                                     | .....(728)                                 | .....                                                  | .....                                                | .....15,302                            | .....15,302                         | .....7,848                                                 | .....485                                            |
| 3138L5 K9 0          | FN AM4819 - CMBS/RMBS.....               |  | ..                              | 08/01/2019       | MORGAN STANLEY CO.....                   | 08/16/2019       | JPM/INTL FCSTONE FINANCIAL INC.... | .....1,478,177                                         | .....1,478,177 | .....1,479,794 | .....1,478,104                                 | .....                                             | .....(73)                                          | .....                                                                     | .....(73)                                  | .....                                                  | .....                                                | .....1,690                             | .....1,690                          | .....2,012                                                 | .....402                                            |
| 31418C 7G 3          | FN MA3594 - RMBS.....                    |  | ..                              | 06/20/2019       | CANTOR FITZGERALD + CO.....              | 09/25/2019       | VARIOUS.....                       | .....3,647,801                                         | .....3,855,840 | .....3,876,892 | .....3,829,575                                 | .....                                             | .....(26,265)                                      | .....                                                                     | .....(26,265)                              | .....                                                  | .....                                                | .....47,317                            | .....47,317                         | .....34,706                                                | .....7,093                                          |
| 34061Y AB 6          | FLORIDA DEV FIN CORP SURFACE TRANSN FAC  |  | ..                              | 04/02/2019       | MORGAN STANLEY CO.....                   | 10/30/2019       | WELLS FARGO SECURITIES LLC.....    | .....705,000                                           | .....721,450   | .....669,750   | .....719,727                                   | .....                                             | .....(1,723)                                       | .....                                                                     | .....(1,723)                               | .....                                                  | .....                                                | .....(49,977)                          | .....(49,977)                       | .....23,622                                                | .....                                               |
| 34061Y AD 2          | FLORIDA DEV FIN CORP SURFACE TRANSN FAC  |  | ..                              | 04/02/2019       | MORGAN STANLEY CO.....                   | 10/30/2019       | VARIOUS.....                       | .....1,645,000                                         | .....1,669,088 | .....1,541,563 | .....1,668,046                                 | .....                                             | .....(1,042)                                       | .....                                                                     | .....(1,042)                               | .....                                                  | .....                                                | .....(126,483)                         | .....(126,483)                      | .....53,676                                                | .....                                               |
| 34073T LM 7          | FLORIDA HIGHER EDL FACS FING AUTH REV    |  | ..                              | 05/03/2019       | MORGAN STANLEY CO.....                   | 05/03/2019       | MORGAN STANLEY CO.....             | .....235,000                                           | .....261,933   | .....263,376   | .....261,933                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,443                             | .....1,443                          | .....                                                      | .....                                               |
| 34073T LN 5          | FLORIDA HIGHER EDL FACS FING AUTH REV    |  | ..                              | 06/13/2019       | MORGAN STANLEY CO.....                   | 07/10/2019       | VARIOUS.....                       | .....1,565,000                                         | .....1,748,115 | .....1,762,771 | .....1,747,135                                 | .....                                             | .....(980)                                         | .....                                                                     | .....(980)                                 | .....                                                  | .....                                                | .....15,636                            | .....15,636                         | .....10,889                                                | .....6,028                                          |
| 34073T LP 0          | FLORIDA HIGHER EDL FACS FING AUTH REV    |  | ..                              | 05/03/2019       | MORGAN STANLEY CO.....                   | 05/03/2019       | MORGAN STANLEY CO.....             | .....165,000                                           | .....182,048   | .....183,048   | .....182,048                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,000                             | .....1,000                          | .....                                                      | .....                                               |
| 35317D AM 7          | FRANKLIN CNTY OHIO CONVENTION FACS AUTH  |  | ..                              | 11/21/2019       | Piper Jaffray Co.....                    | 11/21/2019       | PIPER & JAFFRAY & CO.....          | .....200,000                                           | .....232,810   | .....234,122   | .....232,810                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,312                             | .....1,312                          | .....                                                      | .....                                               |
| 35317D AN 5          | FRANKLIN CNTY OHIO CONVENTION FACS AUTH  |  | ..                              | 11/21/2019       | Piper Jaffray Co.....                    | 11/21/2019       | PIPER & JAFFRAY & CO.....          | .....400,000                                           | .....461,896   | .....464,496   | .....461,896                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,600                             | .....2,600                          | .....                                                      | .....                                               |
| 38122N ZD 7          | GOLDEN ST TOB SECURITIZATION CORP CALIF  |  | ..                              | 02/20/2019       | VARIOUS.....                             | 05/07/2019       | Jefferies.....                     | .....1,175,000                                         | .....1,336,335 | .....1,372,106 | .....1,332,692                                 | .....                                             | .....(3,642)                                       | .....                                                                     | .....(3,642)                               | .....                                                  | .....                                                | .....39,414                            | .....39,414                         | .....25,785                                                | .....13,023                                         |
| 38122N ZM 7          | GOLDEN ST TOB SECURITIZATION CORP CALIF  |  | ..                              | 02/20/2019       | WELLS FARGO SECURITIES LLC.....          | 09/30/2019       | Loop Capital Markets.....          | .....3,300,000                                         | .....3,752,896 | .....3,978,480 | .....3,726,626                                 | .....                                             | .....(26,270)                                      | .....                                                                     | .....(26,270)                              | .....                                                  | .....                                                | .....251,854                           | .....251,854                        | .....137,958                                               | .....34,449                                         |
| 38122N ZN 5          | GOLDEN ST TOB SECURITIZATION CORP CALIF  |  | ..                              | 07/17/2019       | VARIOUS.....                             | 09/30/2019       | VARIOUS.....                       | .....3,227,000                                         | .....3,802,474 | .....3,850,487 | .....3,792,348                                 | .....                                             | .....(10,126)                                      | .....                                                                     | .....(10,126)                              | .....                                                  | .....                                                | .....58,139                            | .....58,139                         | .....63,034                                                | .....35,048                                         |
| 38122N ZP 0          | GOLDEN ST TOB SECURITIZATION CORP CALIF  |  | ..                              | 03/07/2019       | VARIOUS.....                             | 07/31/2019       | Jefferies.....                     | .....3,110,000                                         | .....3,529,435 | .....3,671,586 | .....3,514,945                                 | .....                                             | .....(14,490)                                      | .....                                                                     | .....(14,490)                              | .....                                                  | .....                                                | .....156,642                           | .....156,642                        | .....100,415                                               | .....42,372                                         |
| 38122N ZQ 8          | GOLDEN ST TOB SECURITIZATION CORP CALIF  |  | ..                              | 04/16/2019       | MORGAN STANLEY CO.....                   | 05/10/2019       | UBS FINANCIAL SERVICES INC.....    | .....1,390,000                                         | .....1,587,672 | .....1,608,814 | .....1,586,379                                 | .....                                             | .....(1,293)                                       | .....                                                                     | .....(1,293)                               | .....                                                  | .....                                                | .....22,435                            | .....22,435                         | .....31,468                                                | .....26,449                                         |
| 392274 2E 5          | GREATER ORLANDO AVIATION AUTH ORLANDO FL |  | ..                              | 09/20/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 09/26/2019       | MORGAN STANLEY CO.....             | .....1,400,000                                         | .....1,694,042 | .....1,706,432 | .....1,694,042                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....12,390                            | .....12,390                         | .....                                                      | .....                                               |
| 428861 AD 0          | HICKORY CHASE CMNTY AUTH OHIO INFRASTRUC |  | ..                              | 10/18/2019       | CITIGROUP GLOBAL MARKETS, INC....        | 10/21/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....100,000                                           | .....102,141   | .....103,931   | .....102,141                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,790                             | .....1,790                          | .....                                                      | .....                                               |
| 45204E 6Y 9          | ILLINOIS FIN AUTH REV.....               |  | ..                              | 12/13/2019       | WELLS FARGO SECURITIES LLC.....          | 12/18/2019       | WELLS FARGO SECURITIES LLC.....    | .....610,000                                           | .....721,678   | .....723,625   | .....721,678                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,947                             | .....1,947                          | .....                                                      | .....                                               |
| 45204E 6Z 6          | ILLINOIS FIN AUTH REV.....               |  | ..                              | 12/13/2019       | WELLS FARGO SECURITIES LLC.....          | 12/18/2019       | WELLS FARGO SECURITIES LLC.....    | .....640,000                                           | .....684,577   | .....685,990   | .....684,577                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,414                             | .....1,414                          | .....                                                      | .....                                               |
| 45204E 7A 0          | ILLINOIS FIN AUTH REV.....               |  | ..                              | 12/13/2019       | WELLS FARGO SECURITIES LLC.....          | 12/18/2019       | WELLS FARGO SECURITIES LLC.....    | .....600,000                                           | .....704,154   | .....707,292   | .....704,154                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,138                             | .....3,138                          | .....                                                      | .....                                               |
| 45204E 7B 8          | ILLINOIS FIN AUTH REV.....               |  | ..                              | 12/13/2019       | WELLS FARGO SECURITIES LLC.....          | 12/18/2019       | WELLS FARGO SECURITIES LLC.....    | .....500,000                                           | .....530,786   | .....532,525   | .....530,786                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,739                             | .....1,739                          | .....                                                      | .....                                               |
| 45204E 7C 6          | ILLINOIS FIN AUTH REV.....               |  | ..                              | 12/13/2019       | WELLS FARGO SECURITIES LLC.....          | 12/18/2019       | WELLS FARGO SECURITIES LLC.....    | .....400,000                                           | .....466,860   | .....468,936   | .....466,860                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,076                             | .....2,076                          | .....                                                      | .....                                               |
| 45204E 7E 2          | ILLINOIS FIN AUTH REV.....               |  | ..                              | 12/13/2019       | WELLS FARGO SECURITIES LLC.....          | 12/18/2019       | WELLS FARGO SECURITIES LLC.....    | .....600,000                                           | .....697,002   | .....700,092   | .....697,002                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,090                             | .....3,090                          | .....                                                      | .....                                               |
| 45204E 7F 9          | ILLINOIS FIN AUTH REV.....               |  | ..                              | 12/13/2019       | WELLS FARGO SECURITIES LLC.....          | 12/18/2019       | WELLS FARGO SECURITIES LLC.....    | .....400,000                                           | .....420,680   | .....422,716   | .....420,680                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,036                             | .....2,036                          | .....                                                      | .....                                               |



**SCHEDULE D - PART 5**

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

E15.11

| 1                    | 2                                           |  | 3                               | 4                | 5                                           | 6                | 7                                           | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|---------------------------------------------|--|---------------------------------|------------------|---------------------------------------------|------------------|---------------------------------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                             |  |                                 |                  |                                             |                  |                                             |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                                 |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                              | Disposal<br>Date | Name of Purchaser                           | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 452143 FJ 4          | ILLINOIS SPORTS FACS AUTH.....              |  | ..                              | 08/23/2019       | RBC CAPITAL MARKETS.....                    | 09/06/2019       | RBC CAPITAL MARKETS.....                    | .....400,000                                           | .....480,804   | .....484,204   | .....480,689                                   | .....                                             | .....(115)                                         | .....                                                                     | .....(115)                                 | .....                                                  | .....                                                | .....3,515                             | .....3,515                          | .....278                                                   | .....                                               |
| 452143 FK 1          | ILLINOIS SPORTS FACS AUTH.....              |  | ..                              | 08/23/2019       | RBC CAPITAL MARKETS.....                    | 09/06/2019       | RBC CAPITAL MARKETS.....                    | .....500,000                                           | .....608,300   | .....613,515   | .....608,164                                   | .....                                             | .....(136)                                         | .....                                                                     | .....(136)                                 | .....                                                  | .....                                                | .....5,351                             | .....5,351                          | .....347                                                   | .....                                               |
| 452143 FL 9          | ILLINOIS SPORTS FACS AUTH.....              |  | ..                              | 08/23/2019       | RBC CAPITAL MARKETS.....                    | 09/06/2019       | RBC CAPITAL MARKETS.....                    | .....300,000                                           | .....363,528   | .....366,060   | .....363,448                                   | .....                                             | .....(80)                                          | .....                                                                     | .....(80)                                  | .....                                                  | .....                                                | .....2,612                             | .....2,612                          | .....208                                                   | .....                                               |
| 452143 FM 7          | ILLINOIS SPORTS FACS AUTH.....              |  | ..                              | 08/23/2019       | RBC CAPITAL MARKETS.....                    | 11/13/2019       | SAMUEL A RAMIREZ & CO INC.....              | .....500,000                                           | .....617,925   | .....603,735   | .....615,512                                   | .....                                             | .....(2,413)                                       | .....                                                                     | .....(2,413)                               | .....                                                  | .....                                                | .....(11,777)                          | .....(11,777)                       | .....4,861                                                 | .....                                               |
| 452143 FN 5          | ILLINOIS SPORTS FACS AUTH.....              |  | ..                              | 08/23/2019       | RBC CAPITAL MARKETS.....                    | 11/13/2019       | VARIOUS.....                                | .....620,000                                           | .....777,536   | .....756,826   | .....774,775                                   | .....                                             | .....(2,761)                                       | .....                                                                     | .....(2,761)                               | .....                                                  | .....                                                | .....(17,949)                          | .....(17,949)                       | .....5,833                                                 | .....                                               |
| 452143 FP 0          | ILLINOIS SPORTS FACS AUTH.....              |  | ..                              | 08/23/2019       | RBC CAPITAL MARKETS.....                    | 11/15/2019       | SAMUEL A RAMIREZ & CO INC.....              | .....400,000                                           | .....498,832   | .....486,172   | .....496,945                                   | .....                                             | .....(1,887)                                       | .....                                                                     | .....(1,887)                               | .....                                                  | .....                                                | .....(10,773)                          | .....(10,773)                       | .....4,111                                                 | .....                                               |
| 46257T ES 4          | IOWA ST SPL OBLIG.....                      |  | ..                              | 05/08/2019       | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC. | 07/08/2019       | SAMUEL A RAMIREZ & CO INC.....              | .....800,000                                           | .....1,013,568 | .....1,030,160 | .....1,011,977                                 | .....                                             | .....(1,591)                                       | .....                                                                     | .....(1,591)                               | .....                                                  | .....                                                | .....18,183                            | .....18,183                         | .....3,333                                                 | .....                                               |
| 46257T ET 2          | IOWA ST SPL OBLIG.....                      |  | ..                              | 06/17/2019       | VARIOUS.....                                | 07/03/2019       | NATL FINANCIAL SERVICES CORP<br>(NFS)       | .....2,600,000                                         | .....3,275,210 | .....3,324,022 | .....3,270,887                                 | .....                                             | .....(4,323)                                       | .....                                                                     | .....(4,323)                               | .....                                                  | .....                                                | .....53,135                            | .....53,135                         | .....10,111                                                | .....750                                            |
| 48504N AT 6          | KANSAS CITY MO INDL DEV AUTH<br>ARPT SPL OB |  | ..                              | 06/13/2019       | MORGAN STANLEY CO.....                      | 07/24/2019       | RBC CAPITAL MARKETS.....                    | .....300,000                                           | .....368,739   | .....371,433   | .....368,239                                   | .....                                             | .....(500)                                         | .....                                                                     | .....(500)                                 | .....                                                  | .....                                                | .....3,194                             | .....3,194                          | .....1,208                                                 | .....                                               |
| 48504N AU 3          | KANSAS CITY MO INDL DEV AUTH<br>ARPT SPL OB |  | ..                              | 06/13/2019       | MORGAN STANLEY CO.....                      | 07/08/2019       | MORGAN STANLEY CO.....                      | .....400,000                                           | .....488,552   | .....492,904   | .....488,264                                   | .....                                             | .....(288)                                         | .....                                                                     | .....(288)                                 | .....                                                  | .....                                                | .....4,640                             | .....4,640                          | .....722                                                   | .....                                               |
| 48504N AV 1          | KANSAS CITY MO INDL DEV AUTH<br>ARPT SPL OB |  | ..                              | 06/13/2019       | MORGAN STANLEY CO.....                      | 07/08/2019       | MORGAN STANLEY CO.....                      | .....400,000                                           | .....485,856   | .....489,416   | .....485,578                                   | .....                                             | .....(278)                                         | .....                                                                     | .....(278)                                 | .....                                                  | .....                                                | .....3,838                             | .....3,838                          | .....722                                                   | .....                                               |
| 48504N AW 9          | KANSAS CITY MO INDL DEV AUTH<br>ARPT SPL OB |  | ..                              | 06/13/2019       | MORGAN STANLEY CO.....                      | 07/08/2019       | MORGAN STANLEY CO.....                      | .....400,000                                           | .....483,944   | .....487,488   | .....483,672                                   | .....                                             | .....(272)                                         | .....                                                                     | .....(272)                                 | .....                                                  | .....                                                | .....3,816                             | .....3,816                          | .....722                                                   | .....                                               |
| 48504N BC 2          | KANSAS CITY MO INDL DEV AUTH<br>ARPT SPL OB |  | ..                              | 06/13/2019       | MORGAN STANLEY CO.....                      | 06/20/2019       | MORGAN STANLEY CO.....                      | .....2,000,000                                         | .....2,344,740 | .....2,361,360 | .....2,344,740                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....16,620                            | .....16,620                         | .....                                                      | .....                                               |
| 49126K LM 1          | KENTUCKY ECONOMIC DEV FIN AUTH<br>HOSP REV  |  | ..                              | 04/10/2019       | Jefferies.....                              | 10/22/2019       | Jefferies.....                              | .....5,000,000                                         | .....5,380,700 | .....5,956,950 | .....5,377,671                                 | .....                                             | .....(3,029)                                       | .....                                                                     | .....(3,029)                               | .....                                                  | .....                                                | .....579,279                           | .....579,279                        | .....175,649                                               | .....40,209                                         |
| 49126P GE 4          | KENTUCKY ECONOMIC DEV FIN AUTH<br>REV       |  | ..                              | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 11/01/2019       | RAYMOND JAMES & ASSOCIATES.....             | .....800,000                                           | .....948,776   | .....946,064   | .....946,119                                   | .....                                             | .....(2,657)                                       | .....                                                                     | .....(2,657)                               | .....                                                  | .....                                                | .....(55)                              | .....(55)                           | .....8,111                                                 | .....                                               |
| 49126P GL 8          | KENTUCKY ECONOMIC DEV FIN AUTH<br>REV       |  | ..                              | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 12/04/2019       | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC. | .....400,000                                           | .....500,756   | .....492,804   | .....498,106                                   | .....                                             | .....(2,650)                                       | .....                                                                     | .....(2,650)                               | .....                                                  | .....                                                | .....(5,302)                           | .....(5,302)                        | .....5,833                                                 | .....                                               |
| 49126P GW 4          | KENTUCKY ECONOMIC DEV FIN AUTH<br>REV       |  | ..                              | 08/09/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 10/31/2019       | RAYMOND JAMES & ASSOCIATES.....             | .....1,200,000                                         | .....1,427,376 | .....1,419,096 | .....1,423,308                                 | .....                                             | .....(4,068)                                       | .....                                                                     | .....(4,068)                               | .....                                                  | .....                                                | .....(4,212)                           | .....(4,212)                        | .....12,167                                                | .....                                               |
| 49126P GX 2          | KENTUCKY ECONOMIC DEV FIN AUTH<br>REV       |  | ..                              | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 10/31/2019       | RAYMOND JAMES & ASSOCIATES.....             | .....1,000,000                                         | .....1,181,220 | .....1,177,920 | .....1,177,991                                 | .....                                             | .....(3,229)                                       | .....                                                                     | .....(3,229)                               | .....                                                  | .....                                                | .....(71)                              | .....(71)                           | .....10,139                                                | .....                                               |
| 516391 DC 0          | LANSING MICH BRD WTR & LT UTIL<br>SYS REV   |  | ..                              | 06/14/2019       | JP MORGAN SECURITIES LLC.....               | 06/24/2019       | CITIGROUP GLOBAL MARKETS, INC....           | .....3,000,000                                         | .....3,602,010 | .....3,625,290 | .....3,601,867                                 | .....                                             | .....(143)                                         | .....                                                                     | .....(143)                                 | .....                                                  | .....                                                | .....23,423                            | .....23,423                         | .....417                                                   | .....                                               |
| 516391 DD 8          | LANSING MICH BRD WTR & LT UTIL<br>SYS REV   |  | ..                              | 06/14/2019       | JP MORGAN SECURITIES LLC.....               | 06/24/2019       | JP MORGAN SECURITIES LLC.....               | .....1,030,000                                         | .....1,232,694 | .....1,239,646 | .....1,232,646                                 | .....                                             | .....(48)                                          | .....                                                                     | .....(48)                                  | .....                                                  | .....                                                | .....7,001                             | .....7,001                          | .....143                                                   | .....                                               |
| 52349E DX 5          | LEE CNTY FLA INDL DEV AUTH<br>HEALTH CARE F |  | ..                              | 06/13/2019       | PERSHING DIV OF DLJ SEC LNDING....          | 06/24/2019       | VARIOUS.....                                | .....1,000,000                                         | .....1,139,320 | .....1,144,902 | .....1,139,320                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....5,582                             | .....5,582                          | .....                                                      | .....                                               |
| 542424 VT 0          | LONG BEACH CALIF HBR REV.....               |  | ..                              | 06/27/2019       | GOLDMAN.....                                | 07/23/2019       | VARIOUS.....                                | .....300,000                                           | .....375,789   | .....378,302   | .....375,545                                   | .....                                             | .....(244)                                         | .....                                                                     | .....(244)                                 | .....                                                  | .....                                                | .....2,758                             | .....2,758                          | .....539                                                   | .....                                               |
| 542424 VV 5          | LONG BEACH CALIF HBR REV.....               |  | ..                              | 06/27/2019       | GOLDMAN.....                                | 07/15/2019       | PERSHING DIV OF DLJ SEC LNDING....          | .....400,000                                           | .....497,836   | .....500,896   | .....497,690                                   | .....                                             | .....(146)                                         | .....                                                                     | .....(146)                                 | .....                                                  | .....                                                | .....3,206                             | .....3,206                          | .....333                                                   | .....                                               |
| 542424 VW 3          | LONG BEACH CALIF HBR REV.....               |  | ..                              | 06/27/2019       | GOLDMAN.....                                | 07/11/2019       | PERSHING DIV OF DLJ SEC LNDING....          | .....1,600,000                                         | .....1,966,696 | .....1,976,608 | .....1,966,334                                 | .....                                             | .....(362)                                         | .....                                                                     | .....(362)                                 | .....                                                  | .....                                                | .....10,274                            | .....10,274                         | .....889                                                   | .....                                               |
| 542424 VX 1          | LONG BEACH CALIF HBR REV.....               |  | ..                              | 06/27/2019       | GOLDMAN.....                                | 07/23/2019       | VARIOUS.....                                | .....1,600,000                                         | .....1,955,696 | .....1,967,793 | .....1,954,502                                 | .....                                             | .....(1,194)                                       | .....                                                                     | .....(1,194)                               | .....                                                  | .....                                                | .....13,291                            | .....13,291                         | .....3,033                                                 | .....                                               |
| 544445 AS 8          | LOS ANGELES CALIF DEPT ARPTS<br>ARPT REV    |  | ..                              | 04/24/2019       | Jefferies.....                              | 08/05/2019       | RBC CAPITAL MARKETS.....                    | .....860,000                                           | .....996,405   | .....1,020,316 | .....993,394                                   | .....                                             | .....(3,011)                                       | .....                                                                     | .....(3,011)                               | .....                                                  | .....                                                | .....26,923                            | .....26,923                         | .....26,531                                                | .....19,231                                         |
| 544445 CZ 0          | LOS ANGELES CALIF DEPT ARPTS<br>ARPT REV    |  | ..                              | 03/12/2019       | RAYMOND JAMES & ASSOCIATES.....             | 05/20/2019       | RBC CAPITAL MARKETS.....                    | .....195,000                                           | .....218,014   | .....226,961   | .....217,559                                   | .....                                             | .....(455)                                         | .....                                                                     | .....(455)                                 | .....                                                  | .....                                                | .....9,402                             | .....9,402                          | .....5,065                                                 | .....3,223                                          |

SCHEDULE D - PART 5

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

| 1                    | 2                                     | 3                               | 4                | 5                               | 6                | 7                                  | 8                                                      | 9               | 10              | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|---------------------------------------|---------------------------------|------------------|---------------------------------|------------------|------------------------------------|--------------------------------------------------------|-----------------|-----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                       |                                 |                  |                                 |                  |                                    |                                                        |                 |                 |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                           | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                  | Disposal<br>Date | Name of Purchaser                  | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost     | Consideration   | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 544445 EQ 8          | LOS ANGELES CALIF DEPT ARPTS ARPT REV | ..                              | 07/23/2019       | Jefferies.....                  | 11/04/2019       | VARIOUS.....                       | .....1,845,000                                         | .....2,263,335  | .....2,278,633  | .....2,252,609                                 | .....                                             | .....(10,726)                                      | .....                                                                     | .....(10,726)                              | .....                                                  | .....                                                | .....26,024                            | .....26,024                         | .....43,137                                                | .....18,834                                         |
| 544445 FU 8          | LOS ANGELES CALIF DEPT ARPTS ARPT REV | ..                              | 04/24/2019       | JP MORGAN SECURITIES LLC.....   | 10/09/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....2,375,000                                         | .....2,829,623  | .....2,943,005  | .....2,807,674                                 | .....                                             | .....(21,949)                                      | .....                                                                     | .....(21,949)                              | .....                                                  | .....                                                | .....135,331                           | .....135,331                        | .....107,535                                               | .....53,108                                         |
| 544445 FX 2          | LOS ANGELES CALIF DEPT ARPTS ARPT REV | ..                              | 05/01/2019       | MESIROW FINANCIAL INC.....      | 10/09/2019       | VARIOUS.....                       | .....1,820,000                                         | .....2,150,803  | .....2,227,913  | .....2,137,522                                 | .....                                             | .....(13,282)                                      | .....                                                                     | .....(13,282)                              | .....                                                  | .....                                                | .....90,392                            | .....90,392                         | .....77,219                                                | .....42,467                                         |
| 544445 FZ 7          | LOS ANGELES CALIF DEPT ARPTS ARPT REV | ..                              | 01/10/2019       | Jefferies.....                  | 03/08/2019       | NATL FINANCIAL SERVICES CORP (NFS) | .....3,205,000                                         | .....3,614,246  | .....3,678,058  | .....3,607,959                                 | .....                                             | .....(6,287)                                       | .....                                                                     | .....(6,287)                               | .....                                                  | .....                                                | .....70,099                            | .....70,099                         | .....52,081                                                | .....26,263                                         |
| 544445 GQ 6          | LOS ANGELES CALIF DEPT ARPTS ARPT REV | ..                              | 03/14/2019       | RAYMOND JAMES & ASSOCIATES..... | 07/12/2019       | VARIOUS.....                       | .....2,590,000                                         | .....3,105,850  | .....3,238,541  | .....3,091,452                                 | .....                                             | .....(14,399)                                      | .....                                                                     | .....(14,399)                              | .....                                                  | .....                                                | .....147,089                           | .....147,089                        | .....87,015                                                | .....44,606                                         |
| 544445 JM 2          | LOS ANGELES CALIF DEPT ARPTS ARPT REV | ..                              | 05/31/2019       | RAYMOND JAMES & ASSOCIATES..... | 12/11/2019       | VARIOUS.....                       | .....865,000                                           | .....1,055,239  | .....1,068,950  | .....1,046,726                                 | .....                                             | .....(8,513)                                       | .....                                                                     | .....(8,513)                               | .....                                                  | .....                                                | .....22,224                            | .....22,224                         | .....24,023                                                | .....2,283                                          |
| 544445 MA 4          | LOS ANGELES CALIF DEPT ARPTS ARPT REV | ..                              | 06/14/2019       | GOLDMAN.....                    | 08/06/2019       | RBC CAPITAL MARKETS.....           | .....1,365,000                                         | .....1,644,477  | .....1,677,503  | .....1,641,589                                 | .....                                             | .....(2,888)                                       | .....                                                                     | .....(2,888)                               | .....                                                  | .....                                                | .....35,914                            | .....35,914                         | .....7,395                                                 | .....                                               |
| 544445 MC 0          | LOS ANGELES CALIF DEPT ARPTS ARPT REV | ..                              | 07/25/2019       | VARIOUS.....                    | 09/17/2019       | VARIOUS.....                       | .....1,270,000                                         | .....1,510,673  | .....1,536,382  | .....1,508,270                                 | .....                                             | .....(2,403)                                       | .....                                                                     | .....(2,403)                               | .....                                                  | .....                                                | .....28,112                            | .....28,112                         | .....8,436                                                 | .....1,778                                          |
| 544445 MS 5          | LOS ANGELES CALIF DEPT ARPTS ARPT REV | ..                              | 06/12/2019       | GOLDMAN.....                    | 07/16/2019       | VARIOUS.....                       | .....600,000                                           | .....744,588    | .....751,637    | .....743,946                                   | .....                                             | .....(642)                                         | .....                                                                     | .....(642)                                 | .....                                                  | .....                                                | .....7,692                             | .....7,692                          | .....1,406                                                 | .....                                               |
| 544445 MT 3          | LOS ANGELES CALIF DEPT ARPTS ARPT REV | ..                              | 06/12/2019       | GOLDMAN.....                    | 07/16/2019       | VARIOUS.....                       | .....610,000                                           | .....754,662    | .....761,506    | .....753,865                                   | .....                                             | .....(796)                                         | .....                                                                     | .....(796)                                 | .....                                                  | .....                                                | .....7,641                             | .....7,641                          | .....1,774                                                 | .....                                               |
| 544445 MX 4          | LOS ANGELES CALIF DEPT ARPTS ARPT REV | ..                              | 06/24/2019       | VARIOUS.....                    | 07/12/2019       | VARIOUS.....                       | .....2,875,000                                         | .....3,475,793  | .....3,509,774  | .....3,473,069                                 | .....                                             | .....(2,724)                                       | .....                                                                     | .....(2,724)                               | .....                                                  | .....                                                | .....36,705                            | .....36,705                         | .....6,976                                                 | .....                                               |
| 544445 NL 9          | LOS ANGELES CALIF DEPT ARPTS ARPT REV | ..                              | 12/05/2019       | JP MORGAN SECURITIES LLC.....   | 12/06/2019       | JP MORGAN SECURITIES LLC.....      | .....400,000                                           | .....501,296    | .....502,076    | .....501,296                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....780                               | .....780                            | .....                                                      | .....                                               |
| 544445 NU 9          | LOS ANGELES CALIF DEPT ARPTS ARPT REV | ..                              | 12/05/2019       | JP MORGAN SECURITIES LLC.....   | 12/05/2019       | JP MORGAN SECURITIES LLC.....      | .....400,000                                           | .....486,756    | .....488,264    | .....486,756                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,508                             | .....1,508                          | .....                                                      | .....                                               |
| 544445 NV 7          | LOS ANGELES CALIF DEPT ARPTS ARPT REV | ..                              | 12/05/2019       | JP MORGAN SECURITIES LLC.....   | 12/05/2019       | JP MORGAN SECURITIES LLC.....      | .....400,000                                           | .....444,356    | .....445,768    | .....444,356                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,412                             | .....1,412                          | .....                                                      | .....                                               |
| 544495 2M 5          | LOS ANGELES CALIF DEPT WTR & PWR REV  | ..                              | 02/11/2019       | Jefferies.....                  | 04/03/2019       | VARIOUS.....                       | .....940,000                                           | .....1,087,505  | .....1,100,576  | .....1,085,588                                 | .....                                             | .....(1,916)                                       | .....                                                                     | .....(1,916)                               | .....                                                  | .....                                                | .....14,987                            | .....14,987                         | .....10,954                                                | .....5,483                                          |
| 544495 6N 9          | LOS ANGELES CALIF DEPT WTR & PWR REV  | ..                              | 01/18/2019       | BARCLAYS CAPITAL INC.....       | 03/07/2019       | VARIOUS.....                       | .....1,625,000                                         | .....1,930,646  | .....1,949,841  | .....1,928,264                                 | .....                                             | .....(2,383)                                       | .....                                                                     | .....(2,383)                               | .....                                                  | .....                                                | .....21,577                            | .....21,577                         | .....7,592                                                 | .....                                               |
| 544495 6Q 2          | LOS ANGELES CALIF DEPT WTR & PWR REV  | ..                              | 01/18/2019       | BARCLAYS CAPITAL INC.....       | 02/14/2019       | Jefferies.....                     | .....9,135,000                                         | .....10,758,107 | .....10,820,102 | .....10,755,387                                | .....                                             | .....(2,720)                                       | .....                                                                     | .....(2,720)                               | .....                                                  | .....                                                | .....64,715                            | .....64,715                         | .....8,688                                                 | .....                                               |
| 544495 6R 0          | LOS ANGELES CALIF DEPT WTR & PWR REV  | ..                              | 01/18/2019       | BARCLAYS CAPITAL INC.....       | 02/07/2019       | VARIOUS.....                       | .....685,000                                           | .....801,573    | .....805,109    | .....801,475                                   | .....                                             | .....(99)                                          | .....                                                                     | .....(99)                                  | .....                                                  | .....                                                | .....3,634                             | .....3,634                          | .....331                                                   | .....                                               |
| 544495 6S 8          | LOS ANGELES CALIF DEPT WTR & PWR REV  | ..                              | 01/18/2019       | BARCLAYS CAPITAL INC.....       | 03/07/2019       | VARIOUS.....                       | .....3,505,000                                         | .....4,085,148  | .....4,124,784  | .....4,080,830                                 | .....                                             | .....(4,318)                                       | .....                                                                     | .....(4,318)                               | .....                                                  | .....                                                | .....43,954                            | .....43,954                         | .....15,817                                                | .....                                               |
| 544495 6T 6          | LOS ANGELES CALIF DEPT WTR & PWR REV  | ..                              | 01/18/2019       | BARCLAYS CAPITAL INC.....       | 04/11/2019       | MORGAN STANLEY CO.....             | .....3,060,000                                         | .....3,521,295  | .....3,634,546  | .....3,513,828                                 | .....                                             | .....(7,467)                                       | .....                                                                     | .....(7,467)                               | .....                                                  | .....                                                | .....120,717                           | .....120,717                        | .....28,900                                                | .....                                               |
| 544495 6V 1          | LOS ANGELES CALIF DEPT WTR & PWR REV  | ..                              | 03/14/2019       | BARCLAYS CAPITAL INC.....       | 04/01/2019       | RBC CAPITAL MARKETS.....           | .....2,590,000                                         | .....3,041,349  | .....3,137,604  | .....3,036,197                                 | .....                                             | .....(5,152)                                       | .....                                                                     | .....(5,152)                               | .....                                                  | .....                                                | .....101,407                           | .....101,407                        | .....21,152                                                | .....2,810                                          |

SCHEDULE D - PART 5

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

| 1                    | 2                                           |  | 3                               | 4                | 5                                     | 6                | 7                                     | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|---------------------------------------------|--|---------------------------------|------------------|---------------------------------------|------------------|---------------------------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                             |  |                                 |                  |                                       |                  |                                       |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                                 |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                        | Disposal<br>Date | Name of Purchaser                     | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 54466H HC 3          | LOS ANGELES CNTY CALIF MET<br>TRANSN AUTH S |  | ..                              | 02/07/2019       | NATL FINANCIAL SERVICES CORP<br>(NFS) | 02/22/2019       | NATL FINANCIAL SERVICES CORP<br>(NFS) | .....2,355,000                                         | .....2,768,467 | .....2,780,525 | .....2,767,818                                 | .....                                             | .....(650)                                         | .....                                                                     | .....(650)                                 | .....                                                  | .....                                                | .....12,707                            | .....12,707                         | .....1,963                                                 | .....                                               |
| 54466H HE 9          | LOS ANGELES CNTY CALIF MET<br>TRANSN AUTH S |  | ..                              | 02/07/2019       | NATL FINANCIAL SERVICES CORP<br>(NFS) | 02/26/2019       | NATL FINANCIAL SERVICES CORP<br>(NFS) | .....1,880,000                                         | .....2,189,899 | .....2,202,646 | .....2,189,253                                 | .....                                             | .....(646)                                         | .....                                                                     | .....(646)                                 | .....                                                  | .....                                                | .....13,392                            | .....13,392                         | .....2,089                                                 | .....                                               |
| 54466H HF 6          | LOS ANGELES CNTY CALIF MET<br>TRANSN AUTH S |  | ..                              | 02/07/2019       | NATL FINANCIAL SERVICES CORP<br>(NFS) | 02/07/2019       | NATL FINANCIAL SERVICES CORP<br>(NFS) | .....2,355,000                                         | .....2,716,139 | .....2,726,525 | .....2,716,139                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....10,386                            | .....10,386                         | .....                                                      | .....                                               |
| 54466H HK 5          | LOS ANGELES CNTY CALIF MET<br>TRANSN AUTH S |  | ..                              | 02/07/2019       | NATL FINANCIAL SERVICES CORP<br>(NFS) | 02/22/2019       | NATL FINANCIAL SERVICES CORP<br>(NFS) | .....2,355,000                                         | .....2,796,139 | .....2,808,314 | .....2,795,442                                 | .....                                             | .....(697)                                         | .....                                                                     | .....(697)                                 | .....                                                  | .....                                                | .....12,872                            | .....12,872                         | .....1,963                                                 | .....                                               |
| 54466H HL 3          | LOS ANGELES CNTY CALIF MET<br>TRANSN AUTH S |  | ..                              | 02/07/2019       | NATL FINANCIAL SERVICES CORP<br>(NFS) | 02/08/2019       | NATL FINANCIAL SERVICES CORP<br>(NFS) | .....2,355,000                                         | .....2,781,208 | .....2,796,515 | .....2,781,208                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....15,308                            | .....15,308                         | .....                                                      | .....                                               |
| 547649 AB 9          | LOWELL MASS COLLEGIATE<br>CHARTER SCH REV   |  | ..                              | 11/20/2019       | BB&T SECURITIES, LLC.....             | 11/25/2019       | BB&T SECURITIES, LLC.....             | .....200,000                                           | .....213,290   | .....214,484   | .....213,290                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,194                             | .....1,194                          | .....                                                      | .....                                               |
| 547649 AC 7          | LOWELL MASS COLLEGIATE<br>CHARTER SCH REV   |  | ..                              | 11/20/2019       | BB&T SECURITIES, LLC.....             | 11/25/2019       | BB&T SECURITIES, LLC.....             | .....400,000                                           | .....423,496   | .....425,864   | .....423,496                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,368                             | .....2,368                          | .....                                                      | .....                                               |
| 56681N EJ 2          | MARICOPA CNTY ARIZ INDL DEV<br>AUTH ED REV  |  | ..                              | 11/21/2019       | RBC CAPITAL MARKETS.....              | 12/17/2019       | RBC CAPITAL MARKETS.....              | .....520,000                                           | .....614,983   | .....616,086   | .....614,650                                   | .....                                             | .....(334)                                         | .....                                                                     | .....(334)                                 | .....                                                  | .....                                                | .....1,436                             | .....1,436                          | .....1,011                                                 | .....                                               |
| 56681N EK 9          | MARICOPA CNTY ARIZ INDL DEV<br>AUTH ED REV  |  | ..                              | 11/21/2019       | RBC CAPITAL MARKETS.....              | 12/17/2019       | RBC CAPITAL MARKETS.....              | .....510,000                                           | .....597,552   | .....599,765   | .....597,261                                   | .....                                             | .....(290)                                         | .....                                                                     | .....(290)                                 | .....                                                  | .....                                                | .....2,504                             | .....2,504                          | .....942                                                   | .....                                               |
| 56681N EM 5          | MARICOPA CNTY ARIZ INDL DEV<br>AUTH ED REV  |  | ..                              | 11/21/2019       | RBC CAPITAL MARKETS.....              | 11/27/2019       | Jefferies.....                        | .....400,000                                           | .....443,624   | .....446,708   | .....443,624                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,084                             | .....3,084                          | .....                                                      | .....                                               |
| 56681N EN 3          | MARICOPA CNTY ARIZ INDL DEV<br>AUTH ED REV  |  | ..                              | 11/21/2019       | RBC CAPITAL MARKETS.....              | 11/26/2019       | Jefferies.....                        | .....800,000                                           | .....877,080   | .....883,168   | .....877,080                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....6,088                             | .....6,088                          | .....                                                      | .....                                               |
| 56681N EP 8          | MARICOPA CNTY ARIZ INDL DEV<br>AUTH ED REV  |  | ..                              | 11/21/2019       | RBC CAPITAL MARKETS.....              | 11/22/2019       | RBC CAPITAL MARKETS.....              | .....400,000                                           | .....435,188   | .....436,528   | .....435,188                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,340                             | .....1,340                          | .....                                                      | .....                                               |
| 573903 FZ 9          | MARTIN CNTY FLA HEALTH FACS<br>AUTH HOSP RE |  | ..                              | 04/17/2019       | BARCLAYS CAPITAL INC.....             | 04/17/2019       | BARCLAYS CAPITAL INC.....             | .....1,600,000                                         | .....1,679,664 | .....1,687,744 | .....1,679,664                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....8,080                             | .....8,080                          | .....                                                      | .....                                               |
| 57420N CU 3          | MARYLAND ST ECONOMIC DEV CORP<br>ECONOMIC D |  | ..                              | 05/09/2019       | Piper Jaffray Co.....                 | 05/14/2019       | Piper Jaffray Co.....                 | .....100,000                                           | .....115,332   | .....116,495   | .....115,332                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,163                             | .....1,163                          | .....                                                      | .....                                               |
| 57420N CV 1          | MARYLAND ST ECONOMIC DEV CORP<br>ECONOMIC D |  | ..                              | 05/09/2019       | Piper Jaffray Co.....                 | 05/14/2019       | Piper Jaffray Co.....                 | .....200,000                                           | .....229,738   | .....232,052   | .....229,738                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,314                             | .....2,314                          | .....                                                      | .....                                               |
| 57563C EH 1          | MASSACHUSETTS DEPT TRANSN MET<br>HWY SYS RE |  | ..                              | 10/03/2019       | CITIGROUP GLOBAL MARKETS, INC....     | 10/07/2019       | CITIGROUP GLOBAL MARKETS, INC....     | .....400,000                                           | .....459,080   | .....461,376   | .....459,080                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,296                             | .....2,296                          | .....                                                      | .....                                               |
| 57563C EN 8          | MASSACHUSETTS DEPT TRANSN MET<br>HWY SYS RE |  | ..                              | 10/03/2019       | CITIGROUP GLOBAL MARKETS, INC....     | 10/07/2019       | CITIGROUP GLOBAL MARKETS, INC....     | .....1,200,000                                         | .....1,527,336 | .....1,537,884 | .....1,527,336                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....10,548                            | .....10,548                         | .....                                                      | .....                                               |
| 57563C EP 3          | MASSACHUSETTS DEPT TRANSN MET<br>HWY SYS RE |  | ..                              | 10/03/2019       | CITIGROUP GLOBAL MARKETS, INC....     | 10/03/2019       | CITIGROUP GLOBAL MARKETS, INC....     | .....2,000,000                                         | .....2,532,000 | .....2,549,460 | .....2,532,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....17,460                            | .....17,460                         | .....                                                      | .....                                               |
| 57563C EQ 1          | MASSACHUSETTS DEPT TRANSN MET<br>HWY SYS RE |  | ..                              | 10/03/2019       | CITIGROUP GLOBAL MARKETS, INC....     | 10/04/2019       | CITIGROUP GLOBAL MARKETS, INC....     | .....2,200,000                                         | .....2,772,462 | .....2,789,446 | .....2,772,462                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....16,984                            | .....16,984                         | .....                                                      | .....                                               |
| 575829 FJ 0          | MASSACHUSETTS ST CLEAN WTR TR.              |  | ..                              | 10/18/2019       | Jefferies.....                        | 12/04/2019       | BARCLAYS CAPITAL INC FIXED INC....    | .....2,000,000                                         | .....2,573,020 | .....2,579,040 | .....2,566,761                                 | .....                                             | .....(6,259)                                       | .....                                                                     | .....(6,259)                               | .....                                                  | .....                                                | .....12,279                            | .....12,279                         | .....11,667                                                | .....                                               |
| 575829 FN 1          | MASSACHUSETTS ST CLEAN WTR TR.              |  | ..                              | 10/18/2019       | Jefferies.....                        | 12/04/2019       | BARCLAYS CAPITAL INC FIXED INC....    | .....2,000,000                                         | .....2,534,040 | .....2,544,380 | .....2,528,256                                 | .....                                             | .....(5,784)                                       | .....                                                                     | .....(5,784)                               | .....                                                  | .....                                                | .....16,124                            | .....16,124                         | .....11,667                                                | .....                                               |
| 57584Y NP 0          | MASSACHUSETTS ST DEV FIN AGY<br>REV         |  | ..                              | 01/16/2019       | BARCLAYS CAPITAL INC.....             | 06/14/2019       | Oppenheimer & Co Inc.....             | .....1,135,000                                         | .....1,325,998 | .....1,399,693 | .....1,325,998                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....73,696                            | .....73,696                         | .....                                                      | .....                                               |
| 57584Y NQ 8          | MASSACHUSETTS ST DEV FIN AGY<br>REV         |  | ..                              | 01/16/2019       | BARCLAYS CAPITAL INC.....             | 06/03/2019       | BARCLAYS CAPITAL INC.....             | .....940,000                                           | .....1,111,757 | .....1,180,123 | .....1,111,757                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....68,366                            | .....68,366                         | .....                                                      | .....                                               |

SCHEDULE D - PART 5

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

| 1                    | 2                                |  | 3                               | 4                | 5                                        | 6                | 7                                        | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|----------------------------------|--|---------------------------------|------------------|------------------------------------------|------------------|------------------------------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                  |  |                                 |                  |                                          |                  |                                          |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                      |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                           | Disposal<br>Date | Name of Purchaser                        | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 57584Y NR 6          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 01/16/2019       | BARCLAYS CAPITAL INC.....                | 06/14/2019       | Oppenheimer & Co Inc.....                | .....1,100,000                                         | .....1,311,662 | .....1,402,808 | .....1,311,662                                 |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....91,146                            | .....91,146                         |                                                            |                                                     |
| 57584Y NS 4          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 01/16/2019       | BARCLAYS CAPITAL INC.....                | 07/02/2019       | VARIOUS.....                             | .....720,000                                           | .....857,621   | .....924,431   | .....857,571                                   |                                                   | .....(50)                                          |                                                                           | .....(50)                                  |                                                        |                                                      | .....66,860                            | .....66,860                         | .....147                                                   |                                                     |
| 57584Y NU 9          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 01/16/2019       | BARCLAYS CAPITAL INC.....                | 07/02/2019       | OPPENHEIMER & CO. INC.....               | .....940,000                                           | .....1,103,861 | .....1,192,193 | .....1,103,781                                 |                                                   | .....(80)                                          |                                                                           | .....(80)                                  |                                                        |                                                      | .....88,412                            | .....88,412                         | .....261                                                   |                                                     |
| 57584Y NW 5          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 01/16/2019       | BARCLAYS CAPITAL INC.....                | 06/07/2019       | BARCLAYS CAPITAL INC.....                | .....765,000                                           | .....889,894   | .....958,782   | .....889,894                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....68,888                            | .....68,888                         |                                                            |                                                     |
| 57584Y NY 1          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 01/16/2019       | BARCLAYS CAPITAL INC.....                | 06/07/2019       | BARCLAYS CAPITAL INC.....                | .....470,000                                           | .....540,317   | .....584,840   | .....540,317                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....44,523                            | .....44,523                         |                                                            |                                                     |
| 57584Y QK 8          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 02/07/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 02/07/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....410,000                                           | .....399,135   | .....401,800   | .....399,135                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....2,665                             | .....2,665                          |                                                            |                                                     |
| 57584Y RK 7          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 02/22/2019       | MORGAN STANLEY CO.....                   | 04/01/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....155,000                                           | .....168,665   | .....169,520   | .....168,654                                   |                                                   | .....(11)                                          |                                                                           | .....(11)                                  |                                                        |                                                      | .....867                               | .....867                            | .....22                                                    |                                                     |
| 57584Y RL 5          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 02/22/2019       | MORGAN STANLEY CO.....                   | 04/01/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....130,000                                           | .....144,390   | .....145,331   | .....144,381                                   |                                                   | .....(9)                                           |                                                                           | .....(9)                                   |                                                        |                                                      | .....950                               | .....950                            | .....18                                                    |                                                     |
| 57584Y RM 3          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 02/22/2019       | MORGAN STANLEY CO.....                   | 04/02/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....140,000                                           | .....158,200   | .....159,748   | .....158,191                                   |                                                   | .....(9)                                           |                                                                           | .....(9)                                   |                                                        |                                                      | .....1,557                             | .....1,557                          | .....19                                                    |                                                     |
| 57584Y RN 1          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 02/22/2019       | MORGAN STANLEY CO.....                   | 03/07/2019       | GOLDMAN.....                             | .....130,000                                           | .....148,919   | .....150,058   | .....148,919                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....1,139                             | .....1,139                          |                                                            |                                                     |
| 57584Y RP 6          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 02/22/2019       | MORGAN STANLEY CO.....                   | 04/02/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....140,000                                           | .....162,050   | .....164,872   | .....162,042                                   |                                                   | .....(8)                                           |                                                                           | .....(8)                                   |                                                        |                                                      | .....2,830                             | .....2,830                          | .....19                                                    |                                                     |
| 57584Y RQ 4          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 02/22/2019       | MORGAN STANLEY CO.....                   | 04/02/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....165,000                                           | .....192,344   | .....196,764   | .....192,336                                   |                                                   | .....(8)                                           |                                                                           | .....(8)                                   |                                                        |                                                      | .....4,428                             | .....4,428                          | .....23                                                    |                                                     |
| 57584Y RR 2          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 02/22/2019       | MORGAN STANLEY CO.....                   | 04/01/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....120,000                                           | .....140,513   | .....144,175   | .....140,508                                   |                                                   | .....(5)                                           |                                                                           | .....(5)                                   |                                                        |                                                      | .....3,668                             | .....3,668                          | .....17                                                    |                                                     |
| 57584Y RS 0          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 02/22/2019       | MORGAN STANLEY CO.....                   | 04/01/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....120,000                                           | .....141,259   | .....145,144   | .....141,254                                   |                                                   | .....(5)                                           |                                                                           | .....(5)                                   |                                                        |                                                      | .....3,889                             | .....3,889                          | .....17                                                    |                                                     |
| 57584Y RT 8          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 02/22/2019       | MORGAN STANLEY CO.....                   | 04/04/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....190,000                                           | .....221,650   | .....227,326   | .....221,614                                   |                                                   | .....(36)                                          |                                                                           | .....(36)                                  |                                                        |                                                      | .....5,711                             | .....5,711                          | .....132                                                   |                                                     |
| 57584Y RU 5          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 02/22/2019       | MORGAN STANLEY CO.....                   | 04/04/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....190,000                                           | .....219,841   | .....225,650   | .....219,808                                   |                                                   | .....(34)                                          |                                                                           | .....(34)                                  |                                                        |                                                      | .....5,842                             | .....5,842                          | .....132                                                   |                                                     |
| 57584Y RV 3          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 02/22/2019       | MORGAN STANLEY CO.....                   | 04/01/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....235,000                                           | .....270,358   | .....277,761   | .....270,350                                   |                                                   | .....(8)                                           |                                                                           | .....(8)                                   |                                                        |                                                      | .....7,410                             | .....7,410                          | .....33                                                    |                                                     |
| 57584Y RW 1          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 02/22/2019       | MORGAN STANLEY CO.....                   | 03/15/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....235,000                                           | .....269,035   | .....272,802   | .....269,035                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....3,767                             | .....3,767                          |                                                            |                                                     |
| 57584Y RX 9          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 02/22/2019       | MORGAN STANLEY CO.....                   | 04/01/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....155,000                                           | .....176,726   | .....181,705   | .....176,722                                   |                                                   | .....(5)                                           |                                                                           | .....(5)                                   |                                                        |                                                      | .....4,983                             | .....4,983                          | .....22                                                    |                                                     |
| 57584Y RY 7          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 02/22/2019       | MORGAN STANLEY CO.....                   | 05/20/2019       | SIEBERT BRANDFORD SHANK & CO. LLC        | .....175,000                                           | .....198,555   | .....207,499   | .....198,299                                   |                                                   | .....(256)                                         |                                                                           | .....(256)                                 |                                                        |                                                      | .....9,200                             | .....9,200                          | .....1,191                                                 |                                                     |
| 57584Y RZ 4          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 02/22/2019       | MORGAN STANLEY CO.....                   | 04/01/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....210,000                                           | .....237,105   | .....244,171   | .....237,099                                   |                                                   | .....(6)                                           |                                                                           | .....(6)                                   |                                                        |                                                      | .....7,072                             | .....7,072                          | .....29                                                    |                                                     |
| 57584Y SA 8          | MASSACHUSETTS ST DEV FIN AGY REV |  | ..                              | 02/22/2019       | MORGAN STANLEY CO.....                   | 03/06/2019       | RBC CAPITAL MARKETS.....                 | .....210,000                                           | .....235,948   | .....238,102   | .....235,948                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....2,155                             | .....2,155                          |                                                            |                                                     |

SCHEDULE D - PART 5

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

| 1                    | 2                                        |  | 3                               | 4                | 5                                        | 6                | 7                                        | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|------------------------------------------|--|---------------------------------|------------------|------------------------------------------|------------------|------------------------------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                          |  |                                 |                  |                                          |                  |                                          |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                           | Disposal<br>Date | Name of Purchaser                        | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 57584Y SJ 9          | MASSACHUSETTS ST DEV FIN AGY REV         |  | ..                              | 05/09/2019       | MORGAN STANLEY CO.....                   | 05/21/2019       | MORGAN STANLEY & COMPANY, INC..          | .....2,000,000                                         | .....2,329,294 | .....2,328,940 | .....2,329,140                                 | .....                                             | .....(154)                                         | .....                                                                     | .....(154)                                 | .....                                                  | .....                                                | .....(200)                             | .....(200)                          | .....556                                                   | .....                                               |
| 57584Y SK 6          | MASSACHUSETTS ST DEV FIN AGY REV         |  | ..                              | 05/09/2019       | MORGAN STANLEY CO.....                   | 05/16/2019       | MORGAN STANLEY & COMPANY, INC..          | .....2,100,000                                         | .....2,168,115 | .....2,184,525 | .....2,168,115                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....16,410                            | .....16,410                         | .....                                                      | .....                                               |
| 575896 TF 2          | MASSACHUSETTS ST PORT AUTH REV           |  | ..                              | 02/06/2019       | GOLDMAN.....                             | 04/17/2019       | VARIOUS.....                             | .....1,175,000                                         | .....1,378,710 | .....1,419,472 | .....1,375,858                                 | .....                                             | .....(2,851)                                       | .....                                                                     | .....(2,851)                               | .....                                                  | .....                                                | .....43,614                            | .....43,614                         | .....10,068                                                | .....                                               |
| 575896 TK 1          | MASSACHUSETTS ST PORT AUTH REV           |  | ..                              | 02/06/2019       | GOLDMAN.....                             | 02/22/2019       | GOLDMAN.....                             | .....1,880,000                                         | .....2,166,117 | .....2,181,402 | .....2,165,269                                 | .....                                             | .....(849)                                         | .....                                                                     | .....(849)                                 | .....                                                  | .....                                                | .....16,133                            | .....16,133                         | .....3,394                                                 | .....                                               |
| 575898 DR 9          | MASSACHUSETTS ST PORT AUTH SPL FACS REV  |  | ..                              | 09/19/2019       | MORGAN STANLEY CO.....                   | 09/25/2019       | MORGAN STANLEY CO.....                   | .....400,000                                           | .....435,744   | .....439,300   | .....435,735                                   | .....                                             | .....(9)                                           | .....                                                                     | .....(9)                                   | .....                                                  | .....                                                | .....3,565                             | .....3,565                          | .....44                                                    | .....                                               |
| 575898 DS 7          | MASSACHUSETTS ST PORT AUTH SPL FACS REV  |  | ..                              | 09/19/2019       | MORGAN STANLEY CO.....                   | 09/23/2019       | MORGAN STANLEY CO.....                   | .....800,000                                           | .....953,176   | .....961,528   | .....953,176                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....8,352                             | .....8,352                          | .....                                                      | .....                                               |
| 576000 XQ 1          | MASSACHUSETTS ST SCH BLDG AUTH DEDICATED |  | ..                              | 11/07/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12/05/2019       | VARIOUS.....                             | .....2,000,000                                         | .....2,000,000 | .....2,011,188 | .....2,000,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....11,188                            | .....11,188                         | .....2,078                                                 | .....                                               |
| 592250 DL 5          | METROPOLITAN PIER & EXPOSITION AUTH ILL  |  | ..                              | 12/04/2019       | GOLDMAN.....                             | 12/04/2019       | GOLDMAN.....                             | .....200,000                                           | .....227,410   | .....230,104   | .....227,410                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,694                             | .....2,694                          | .....                                                      | .....                                               |
| 592250 DM 3          | METROPOLITAN PIER & EXPOSITION AUTH ILL  |  | ..                              | 12/04/2019       | GOLDMAN.....                             | 12/04/2019       | GOLDMAN.....                             | .....1,200,000                                         | .....1,360,188 | .....1,376,292 | .....1,360,188                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....16,104                            | .....16,104                         | .....                                                      | .....                                               |
| 592250 DN 1          | METROPOLITAN PIER & EXPOSITION AUTH ILL  |  | ..                              | 12/04/2019       | GOLDMAN.....                             | 12/04/2019       | GOLDMAN.....                             | .....1,000,000                                         | .....1,025,950 | .....1,038,420 | .....1,025,950                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....12,470                            | .....12,470                         | .....                                                      | .....                                               |
| 592643 DD 9          | METROPOLITAN WASH D C ARPTS AUTH DULLES  |  | ..                              | 12/05/2019       | GOLDMAN.....                             | 12/05/2019       | GOLDMAN.....                             | .....800,000                                           | .....870,904   | .....879,472   | .....870,904                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....8,568                             | .....8,568                          | .....                                                      | .....                                               |
| 592643 DF 4          | METROPOLITAN WASH D C ARPTS AUTH DULLES  |  | ..                              | 12/05/2019       | GOLDMAN.....                             | 12/06/2019       | GOLDMAN.....                             | .....1,000,000                                         | .....1,079,790 | .....1,087,740 | .....1,079,790                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....7,950                             | .....7,950                          | .....                                                      | .....                                               |
| 59333M B4 6          | MIAMI-DADE CNTY FLA SCH BRD CTFS PARTN   |  | ..                              | 04/09/2019       | CITIGROUP GLOBAL MARKETS, INC....        | 08/01/2019       | WELLS FARGO SECURITIES LLC.....          | .....5,000,000                                         | .....5,908,350 | .....6,264,250 | .....5,878,122                                 | .....                                             | .....(30,228)                                      | .....                                                                     | .....(30,228)                              | .....                                                  | .....                                                | .....386,128                           | .....386,128                        | .....199,174                                               | .....100,453                                        |
| 59334D LT 9          | MIAMI-DADE CNTY FLA WTR & SWR REV        |  | ..                              | 10/25/2019       | Jefferies.....                           | 12/06/2019       | Jefferies.....                           | .....600,000                                           | .....664,614   | .....665,652   | .....664,079                                   | .....                                             | .....(535)                                         | .....                                                                     | .....(535)                                 | .....                                                  | .....                                                | .....1,573                             | .....1,573                          | .....2,267                                                 | .....                                               |
| 59447T SP 9          | MICHIGAN FIN AUTH REV.....               |  | ..                              | 04/03/2019       | VARIOUS.....                             | 10/11/2019       | VARIOUS.....                             | .....6,060,000                                         | .....6,418,807 | .....7,094,851 | .....6,414,301                                 | .....                                             | .....(4,506)                                       | .....                                                                     | .....(4,506)                               | .....                                                  | .....                                                | .....680,551                           | .....680,551                        | .....178,856                                               | .....63,674                                         |
| 59447T SQ 7          | MICHIGAN FIN AUTH REV.....               |  | ..                              | 09/18/2019       | RBC CAPITAL MARKETS.....                 | 10/31/2019       | VARIOUS.....                             | .....5,072,000                                         | .....5,671,612 | .....5,873,947 | .....5,670,072                                 | .....                                             | .....(1,540)                                       | .....                                                                     | .....(1,540)                               | .....                                                  | .....                                                | .....203,875                           | .....203,875                        | .....97,991                                                | .....74,027                                         |
| 59447T XG 3          | MICHIGAN FIN AUTH REV.....               |  | ..                              | 12/05/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12/06/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....400,000                                           | .....491,980   | .....491,980   | .....491,980                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....                                                      | .....                                               |
| 59447T XH 1          | MICHIGAN FIN AUTH REV.....               |  | ..                              | 12/05/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12/09/2019       | BARCLAYS CAPITAL INC FIXED INC....       | .....1,080,000                                         | .....1,187,935 | .....1,193,854 | .....1,187,935                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....5,918                             | .....5,918                          | .....                                                      | .....                                               |
| 59447T XX 6          | MICHIGAN FIN AUTH REV.....               |  | ..                              | 12/05/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12/18/2019       | RBC CAPITAL MARKETS.....                 | .....1,200,000                                         | .....1,200,000 | .....1,190,112 | .....1,200,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(9,888)                           | .....(9,888)                        | .....226                                                   | .....                                               |
| 594615 GQ 3          | MICHIGAN ST BLDG AUTH REV.....           |  | ..                              | 07/17/2019       | GOLDMAN.....                             | 07/24/2019       | Jefferies.....                           | .....400,000                                           | .....460,944   | .....462,364   | .....460,944                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,420                             | .....1,420                          | .....                                                      | .....                                               |
| 594615 GY 6          | MICHIGAN ST BLDG AUTH REV.....           |  | ..                              | 07/17/2019       | GOLDMAN.....                             | 07/29/2019       | Piper Jaffray Co.....                    | .....980,000                                           | .....965,300   | .....975,100   | .....965,301                                   | .....                                             | .....1                                             | .....                                                                     | .....1                                     | .....                                                  | .....                                                | .....9,799                             | .....9,799                          | .....                                                      | .....                                               |
| 594712 UU 3          | MICHIGAN ST UNIV REVS.....               |  | ..                              | 02/08/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 02/12/2019       | RAYMOND JAMES & ASSOCIATES.....          | .....355,000                                           | .....420,569   | .....422,947   | .....420,569                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,379                             | .....2,379                          | .....                                                      | .....                                               |
| 594712 UV 1          | MICHIGAN ST UNIV REVS.....               |  | ..                              | 02/08/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 02/12/2019       | RAYMOND JAMES & ASSOCIATES.....          | .....375,000                                           | .....441,765   | .....444,623   | .....441,765                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,858                             | .....2,858                          | .....                                                      | .....                                               |

**SCHEDULE D - PART 5**

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

| 1                    | 2                                        |  | 3                               | 4                | 5                                        | 6                | 7                                        | 8                                                      | 9           | 10            | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|------------------------------------------|--|---------------------------------|------------------|------------------------------------------|------------------|------------------------------------------|--------------------------------------------------------|-------------|---------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                          |  |                                 |                  |                                          |                  |                                          |                                                        |             |               |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                           | Disposal<br>Date | Name of Purchaser                        | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost | Consideration | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 594712 WH 0          | MICHIGAN ST UNIV REVS.....               |  | ..                              | 11/27/2019       | RBC CAPITAL MARKETS.....                 | 11/29/2019       | RBC CAPITAL MARKETS.....                 | 2,800,000                                              | 3,140,368   | 3,148,012     | 3,140,368                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 7,644                                  | 7,644                               |                                                            |                                                     |
| 613520 MC 6          | MONTGOMERY CNTY OHIO HOSP REV ..         |  | ..                              | 08/15/2019       | BARCLAYS CAPITAL INC FIXED INC.....      | 10/23/2019       | BARCLAYS CAPITAL INC FIXED INC.....      | 800,000                                                | 997,648     | 979,224       | 996,167                                        |                                                   | (1,481)                                            |                                                                           | (1,481)                                    |                                                        |                                                      | (16,943)                               | (16,943)                            | 3,444                                                      |                                                     |
| 613520 MG 7          | MONTGOMERY CNTY OHIO HOSP REV ..         |  | ..                              | 08/15/2019       | BARCLAYS CAPITAL INC FIXED INC.....      | 12/11/2019       | VARIOUS.....                             | 1,225,000                                              | 1,372,343   | 1,346,478     | 1,369,829                                      |                                                   | (2,514)                                            |                                                                           | (2,514)                                    |                                                        |                                                      | (23,351)                               | (23,351)                            | 9,602                                                      |                                                     |
| 613603 A3 3          | MONTGOMERY CNTY PA HIGHER ED & HEALTH AU |  | ..                              | 06/21/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 06/24/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 300,000                                                | 365,811     | 367,923       | 365,811                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 2,112                                  | 2,112                               |                                                            |                                                     |
| 613603 A4 1          | MONTGOMERY CNTY PA HIGHER ED & HEALTH AU |  | ..                              | 06/21/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 06/24/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 400,000                                                | 486,144     | 488,952       | 486,144                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 2,808                                  | 2,808                               |                                                            |                                                     |
| 613603 A7 4          | MONTGOMERY CNTY PA HIGHER ED & HEALTH AU |  | ..                              | 06/21/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 06/25/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 200,000                                                | 215,964     | 217,788       | 215,964                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 1,824                                  | 1,824                               |                                                            |                                                     |
| 613603 A8 2          | MONTGOMERY CNTY PA HIGHER ED & HEALTH AU |  | ..                              | 06/21/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 06/25/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 200,000                                                | 214,696     | 216,510       | 214,696                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 1,814                                  | 1,814                               |                                                            |                                                     |
| 613603 A9 0          | MONTGOMERY CNTY PA HIGHER ED & HEALTH AU |  | ..                              | 06/21/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 06/25/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 200,000                                                | 213,976     | 215,782       | 213,976                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 1,806                                  | 1,806                               |                                                            |                                                     |
| 613603 B3 2          | MONTGOMERY CNTY PA HIGHER ED & HEALTH AU |  | ..                              | 06/21/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 06/24/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,000,000                                              | 1,052,090   | 1,060,940     | 1,052,090                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 8,850                                  | 8,850                               |                                                            |                                                     |
| 626207 2R 4          | MUNICIPAL ELEC AUTH GA IAM COML PAPER NT |  | ..                              | 09/20/2019       | GOLDMAN.....                             | 09/23/2019       | GOLDMAN.....                             | 400,000                                                | 452,664     | 457,584       | 452,664                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 4,920                                  | 4,920                               |                                                            |                                                     |
| 626207 2S 2          | MUNICIPAL ELEC AUTH GA IAM COML PAPER NT |  | ..                              | 09/20/2019       | GOLDMAN.....                             | 09/23/2019       | GOLDMAN.....                             | 1,400,000                                              | 1,442,770   | 1,458,814     | 1,442,770                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 16,044                                 | 16,044                              |                                                            |                                                     |
| 626207 2T 0          | MUNICIPAL ELEC AUTH GA IAM COML PAPER NT |  | ..                              | 09/20/2019       | GOLDMAN.....                             | 09/23/2019       | GOLDMAN.....                             | 400,000                                                | 445,884     | 450,716       | 445,884                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 4,832                                  | 4,832                               |                                                            |                                                     |
| 626207 Z3 1          | MUNICIPAL ELEC AUTH GA IAM COML PAPER NT |  | ..                              | 09/20/2019       | GOLDMAN.....                             | 09/23/2019       | GOLDMAN.....                             | 400,000                                                | 427,108     | 431,888       | 427,108                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 4,780                                  | 4,780                               |                                                            |                                                     |
| 626207 Z5 6          | MUNICIPAL ELEC AUTH GA IAM COML PAPER NT |  | ..                              | 09/20/2019       | GOLDMAN.....                             | 09/23/2019       | GOLDMAN.....                             | 400,000                                                | 451,688     | 455,936       | 451,688                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 4,248                                  | 4,248                               |                                                            |                                                     |
| 645790 MK 9          | NEW JERSEY HEALTH CARE FACS FING AUTH RE |  | ..                              | 11/21/2019       | MORGAN STANLEY CO.....                   | 12/06/2019       | Piper Jaffray Co.....                    | 400,000                                                | 474,820     | 476,468       | 474,820                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 1,648                                  | 1,648                               |                                                            |                                                     |
| 645790 ML 7          | NEW JERSEY HEALTH CARE FACS FING AUTH RE |  | ..                              | 11/21/2019       | MORGAN STANLEY CO.....                   | 12/03/2019       | MORGAN STANLEY CO.....                   | 400,000                                                | 484,592     | 486,816       | 484,592                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 2,224                                  | 2,224                               |                                                            |                                                     |
| 645790 MM 5          | NEW JERSEY HEALTH CARE FACS FING AUTH RE |  | ..                              | 11/21/2019       | MORGAN STANLEY CO.....                   | 12/03/2019       | MORGAN STANLEY CO.....                   | 400,000                                                | 493,536     | 496,096       | 493,536                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 2,560                                  | 2,560                               |                                                            |                                                     |
| 645790 MN 3          | NEW JERSEY HEALTH CARE FACS FING AUTH RE |  | ..                              | 11/21/2019       | MORGAN STANLEY CO.....                   | 12/03/2019       | MORGAN STANLEY CO.....                   | 400,000                                                | 501,428     | 504,324       | 501,428                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 2,896                                  | 2,896                               |                                                            |                                                     |
| 645790 MP 8          | NEW JERSEY HEALTH CARE FACS FING AUTH RE |  | ..                              | 11/21/2019       | MORGAN STANLEY CO.....                   | 12/03/2019       | MORGAN STANLEY CO.....                   | 400,000                                                | 508,284     | 511,500       | 508,284                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 3,216                                  | 3,216                               |                                                            |                                                     |
| 645790 MQ 6          | NEW JERSEY HEALTH CARE FACS FING AUTH RE |  | ..                              | 11/21/2019       | MORGAN STANLEY CO.....                   | 11/22/2019       | UBS FINANCIAL SERVICES INC.....          | 400,000                                                | 504,692     | 506,684       | 504,692                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 1,992                                  | 1,992                               |                                                            |                                                     |
| 645790 MR 4          | NEW JERSEY HEALTH CARE FACS FING AUTH RE |  | ..                              | 11/21/2019       | MORGAN STANLEY CO.....                   | 11/22/2019       | UBS FINANCIAL SERVICES INC.....          | 400,000                                                | 501,920     | 503,896       | 501,920                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 1,976                                  | 1,976                               |                                                            |                                                     |
| 645790 MS 2          | NEW JERSEY HEALTH CARE FACS FING AUTH RE |  | ..                              | 11/21/2019       | MORGAN STANLEY CO.....                   | 11/22/2019       | MORGAN STANLEY CO.....                   | 800,000                                                | 999,904     | 1,003,048     | 999,904                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 3,144                                  | 3,144                               |                                                            |                                                     |
| 645790 MT 0          | NEW JERSEY HEALTH CARE FACS FING AUTH RE |  | ..                              | 11/21/2019       | MORGAN STANLEY CO.....                   | 11/22/2019       | MORGAN STANLEY CO.....                   | 400,000                                                | 497,600     | 499,164       | 497,600                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 1,564                                  | 1,564                               |                                                            |                                                     |

**SCHEDULE D - PART 5**

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

E15.17

| 1                    | 2                                           | 3                               | 4                | 5                                           | 6                | 7                                           | 8                                                      | 9               | 10              | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|---------------------------------------------|---------------------------------|------------------|---------------------------------------------|------------------|---------------------------------------------|--------------------------------------------------------|-----------------|-----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                             |                                 |                  |                                             |                  |                                             |                                                        |                 |                 |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                                 | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                              | Disposal<br>Date | Name of Purchaser                           | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost     | Consideration   | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 645790 MU 7          | NEW JERSEY HEALTH CARE FACS<br>FING AUTH RE | ..                              | 12/01/2019       | VARIOUS.....                                | 12/01/2019       | MORGAN STANLEY CO.....                      | .....400,000                                           | .....495,652    | .....497,208    | .....495,652                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....1,556                             | .....1,556                          |                                                            |                                                     |
| 645790 MV 5          | NEW JERSEY HEALTH CARE FACS<br>FING AUTH RE | ..                              | 11/21/2019       | MORGAN STANLEY CO.....                      | 11/22/2019       | MORGAN STANLEY CO.....                      | .....200,000                                           | .....226,812    | .....227,910    | .....226,812                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....1,098                             | .....1,098                          |                                                            |                                                     |
| 645790 MW 3          | NEW JERSEY HEALTH CARE FACS<br>FING AUTH RE | ..                              | 11/21/2019       | MORGAN STANLEY CO.....                      | 11/22/2019       | MORGAN STANLEY CO.....                      | .....200,000                                           | .....226,082    | .....227,176    | .....226,082                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....1,094                             | .....1,094                          |                                                            |                                                     |
| 645790 MX 1          | NEW JERSEY HEALTH CARE FACS<br>FING AUTH RE | ..                              | 11/21/2019       | MORGAN STANLEY CO.....                      | 11/22/2019       | MORGAN STANLEY CO.....                      | .....200,000                                           | .....225,356    | .....226,446    | .....225,356                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....1,090                             | .....1,090                          |                                                            |                                                     |
| 645790 MY 9          | NEW JERSEY HEALTH CARE FACS<br>FING AUTH RE | ..                              | 12/01/2019       | VARIOUS.....                                | 12/01/2019       | MORGAN STANLEY CO.....                      | .....300,000                                           | .....337,221    | .....338,850    | .....337,221                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....1,629                             | .....1,629                          |                                                            |                                                     |
| 645790 MZ 6          | NEW JERSEY HEALTH CARE FACS<br>FING AUTH RE | ..                              | 11/21/2019       | MORGAN STANLEY CO.....                      | 11/22/2019       | MORGAN STANLEY CO.....                      | .....240,000                                           | .....269,126    | .....270,427    | .....269,126                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....1,301                             | .....1,301                          |                                                            |                                                     |
| 645790 NA 0          | NEW JERSEY HEALTH CARE FACS<br>FING AUTH RE | ..                              | 11/21/2019       | MORGAN STANLEY CO.....                      | 11/22/2019       | MORGAN STANLEY CO.....                      | .....800,000                                           | .....886,352    | .....890,632    | .....886,352                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....4,280                             | .....4,280                          |                                                            |                                                     |
| 645912 FW 1          | NEW JERSEY ECONOMIC DEV AUTH<br>SCH REV     | ..                              | 06/21/2019       | BB&T SECURITIES, LLC.....                   | 06/25/2019       | BB&T SECURITIES, LLC.....                   | .....330,000                                           | .....350,820    | .....352,882    | .....350,820                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....2,063                             | .....2,063                          |                                                            |                                                     |
| 645912 FX 9          | NEW JERSEY ECONOMIC DEV AUTH<br>SCH REV     | ..                              | 06/21/2019       | BB&T SECURITIES, LLC.....                   | 06/25/2019       | BB&T SECURITIES, LLC.....                   | .....400,000                                           | .....422,256    | .....424,736    | .....422,256                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....2,480                             | .....2,480                          |                                                            |                                                     |
| 645912 FY 7          | NEW JERSEY ECONOMIC DEV AUTH<br>SCH REV     | ..                              | 06/21/2019       | BB&T SECURITIES, LLC.....                   | 06/25/2019       | BB&T SECURITIES, LLC.....                   | .....290,000                                           | .....303,816    | .....305,599    | .....303,816                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....1,784                             | .....1,784                          |                                                            |                                                     |
| 646136 4D 0          | NEW JERSEY ST TRANSN TR FD AUTH             | ..                              | 03/07/2019       | RBC CAPITAL MARKETS.....                    | 05/08/2019       | VARIOUS.....                                | .....2,705,000                                         | .....2,965,194  | .....3,111,294  | .....2,961,809                                 |                                                   | .....(3,385)                                       |                                                                           | .....(3,385)                               |                                                        |                                                      | .....149,485                           | .....149,485                        | .....76,245                                                | .....54,100                                         |
| 646136 4E 8          | NEW JERSEY ST TRANSN TR FD AUTH             | ..                              | 04/05/2019       | VARIOUS.....                                | 05/06/2019       | NATL FINANCIAL SERVICES CORP<br>(NFS)       | .....2,825,000                                         | .....3,145,989  | .....3,219,879  | .....3,143,060                                 |                                                   | .....(2,929)                                       |                                                                           | .....(2,929)                               |                                                        |                                                      | .....76,819                            | .....76,819                         | .....78,865                                                | .....62,003                                         |
| 646136 4G 3          | NEW JERSEY ST TRANSN TR FD AUTH             | ..                              | 03/07/2019       | WELLS FARGO SECURITIES LLC.....             | 05/06/2019       | VARIOUS.....                                | .....3,095,000                                         | .....3,350,678  | .....3,500,768  | .....3,347,603                                 |                                                   | .....(3,075)                                       |                                                                           | .....(3,075)                               |                                                        |                                                      | .....153,165                           | .....153,165                        | .....85,848                                                | .....61,900                                         |
| 646136 4M 0          | NEW JERSEY ST TRANSN TR FD AUTH             | ..                              | 01/10/2019       | WELLS FARGO SECURITIES LLC.....             | 05/13/2019       | VARIOUS.....                                | .....790,000                                           | .....877,327    | .....922,005    | .....875,147                                   |                                                   | .....(2,179)                                       |                                                                           | .....(2,179)                               |                                                        |                                                      | .....46,857                            | .....46,857                         | .....11,658                                                |                                                     |
| 646136 4N 8          | NEW JERSEY ST TRANSN TR FD AUTH             | ..                              | 01/10/2019       | WELLS FARGO SECURITIES LLC.....             | 05/08/2019       | RBC CAPITAL MARKETS.....                    | .....590,000                                           | .....650,575    | .....684,017    | .....648,959                                   |                                                   | .....(1,616)                                       |                                                                           | .....(1,616)                               |                                                        |                                                      | .....35,057                            | .....35,057                         | .....9,342                                                 |                                                     |
| 646136 4T 5          | NEW JERSEY ST TRANSN TR FD AUTH             | ..                              | 01/11/2019       | WELLS FARGO SECURITIES LLC.....             | 02/05/2019       | VARIOUS.....                                | .....940,000                                           | .....910,136    | .....918,065    | .....910,170                                   |                                                   | .....34                                            |                                                                           | .....34                                    |                                                        |                                                      | .....7,895                             | .....7,895                          | .....1,097                                                 |                                                     |
| 646136 4X 6          | NEW JERSEY ST TRANSN TR FD AUTH             | ..                              | 06/20/2019       | VARIOUS.....                                | 07/08/2019       | VARIOUS.....                                | .....9,760,000                                         | .....10,866,457 | .....11,020,247 | .....10,861,284                                |                                                   | .....(5,173)                                       |                                                                           | .....(5,173)                               |                                                        |                                                      | .....158,963                           | .....158,963                        | .....103,114                                               | .....70,598                                         |
| 646136 5B 3          | NEW JERSEY ST TRANSN TR FD AUTH             | ..                              | 09/25/2019       | WELLS FARGO SECURITIES LLC.....             | 10/08/2019       | WELLS FARGO SECURITIES LLC.....             | .....1,655,000                                         | .....1,981,068  | .....2,000,018  | .....1,980,458                                 |                                                   | .....(610)                                         |                                                                           | .....(610)                                 |                                                        |                                                      | .....19,560                            | .....19,560                         | .....1,609                                                 |                                                     |
| 646136 5L 1          | NEW JERSEY ST TRANSN TR FD AUTH             | ..                              | 09/25/2019       | WELLS FARGO SECURITIES LLC.....             | 10/09/2019       | VARIOUS.....                                | .....1,200,000                                         | .....1,167,528  | .....1,176,240  | .....1,167,569                                 |                                                   | .....41                                            |                                                                           | .....41                                    |                                                        |                                                      | .....8,671                             | .....8,671                          | .....578                                                   |                                                     |
| 646136 5P 2          | NEW JERSEY ST TRANSN TR FD AUTH             | ..                              | 09/25/2019       | WELLS FARGO SECURITIES LLC.....             | 10/11/2019       | VARIOUS.....                                | .....2,000,000                                         | .....1,935,720  | .....1,933,400  | .....1,935,908                                 |                                                   | .....188                                           |                                                                           | .....188                                   |                                                        |                                                      | .....(2,508)                           | .....(2,508)                        | .....2,450                                                 |                                                     |
| 646136 5U 1          | NEW JERSEY ST TRANSN TR FD AUTH             | ..                              | 09/25/2019       | WELLS FARGO SECURITIES LLC.....             | 12/10/2019       | Jefferies.....                              | .....2,000,000                                         | .....2,383,200  | .....2,376,200  | .....2,376,045                                 |                                                   | .....(7,155)                                       |                                                                           | .....(7,155)                               |                                                        |                                                      | .....155                               | .....155                            | .....19,167                                                |                                                     |
| 646136 5X 5          | NEW JERSEY ST TRANSN TR FD AUTH             | ..                              | 09/25/2019       | WELLS FARGO SECURITIES LLC.....             | 09/27/2019       | WELLS FARGO SECURITIES LLC.....             | .....4,000,000                                         | .....4,712,760  | .....4,712,760  | .....4,712,760                                 |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....0                                 | .....0                              | .....0                                                     |                                                     |
| 646136 6K 2          | NEW JERSEY ST TRANSN TR FD AUTH             | ..                              | 12/05/2019       | RBC CAPITAL MARKETS.....                    | 12/05/2019       | RBC CAPITAL MARKETS.....                    | .....490,000                                           | .....580,101    | .....583,860    | .....580,101                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....3,758                             | .....3,758                          |                                                            |                                                     |
| 646136 6L 0          | NEW JERSEY ST TRANSN TR FD AUTH             | ..                              | 12/05/2019       | RBC CAPITAL MARKETS.....                    | 12/05/2019       | RBC CAPITAL MARKETS.....                    | .....700,000                                           | .....784,979    | .....787,161    | .....784,979                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....2,182                             | .....2,182                          |                                                            |                                                     |
| 646136 6S 5          | NEW JERSEY ST TRANSN TR FD AUTH             | ..                              | 12/05/2019       | RBC CAPITAL MARKETS.....                    | 12/05/2019       | RBC CAPITAL MARKETS.....                    | .....4,000,000                                         | .....4,000,000  | .....4,045,900  | .....4,000,000                                 |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....45,900                            | .....45,900                         |                                                            |                                                     |
| 647377 AN 0          | NEW MEXICO ST HOSP EQUIP LN<br>COUNCIL FIRS | ..                              | 07/12/2019       | Piper Jaffray Co.....                       | 08/06/2019       | RAYMOND JAMES & ASSOCIATES.....             | .....400,000                                           | .....445,556    | .....450,156    | .....445,372                                   |                                                   | .....(184)                                         |                                                                           | .....(184)                                 |                                                        |                                                      | .....4,784                             | .....4,784                          | .....722                                                   |                                                     |
| 649519 DF 9          | NEW YORK LIBERTY DEV CORP<br>LIBERTY REV    | ..                              | 08/08/2019       | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC. | 10/10/2019       | VARIOUS.....                                | .....2,600,000                                         | .....2,605,000  | .....2,653,500  | .....2,605,000                                 |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....48,500                            | .....48,500                         |                                                            |                                                     |
| 649519 DG 7          | NEW YORK LIBERTY DEV CORP<br>LIBERTY REV    | ..                              | 10/28/2019       | VARIOUS.....                                | 12/02/2019       | CITIGROUP GLOBAL MARKETS, INC....           | .....2,138,000                                         | .....2,169,513  | .....2,149,759  | .....2,169,175                                 |                                                   | .....(338)                                         |                                                                           | .....(338)                                 |                                                        |                                                      | .....(19,416)                          | .....(19,416)                       | .....6,548                                                 | .....314                                            |
| 649519 DH 5          | NEW YORK LIBERTY DEV CORP<br>LIBERTY REV    | ..                              | 08/08/2019       | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC. | 09/17/2019       | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC. | .....600,000                                           | .....602,500    | .....604,500    | .....602,500                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....2,000                             | .....2,000                          |                                                            |                                                     |

SCHEDULE D - PART 5

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

| 1                    | 2                                        |  | 3                               | 4                | 5                                        | 6                | 7                                        | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|------------------------------------------|--|---------------------------------|------------------|------------------------------------------|------------------|------------------------------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                          |  |                                 |                  |                                          |                  |                                          |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                           | Disposal<br>Date | Name of Purchaser                        | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 649717 UW 3          | NEW YORK N Y CITY TR CULTURAL RES REV    |  | ..                              | 08/07/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 09/25/2019       | RBC CAPITAL MARKETS.....                 | .....100,000                                           | .....132,211   | .....131,714   | .....132,035                                   |                                                   | .....(176)                                         |                                                                           | .....(176)                                 |                                                        |                                                      | .....(321)                             | .....(321)                          | .....306                                                   |                                                     |
| 649717 UX 1          | NEW YORK N Y CITY TR CULTURAL RES REV    |  | ..                              | 08/07/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 08/21/2019       | OPPENHEIMER & CO. INC.....               | .....80,000                                            | .....105,150   | .....106,393   | .....105,150                                   |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....1,243                             | .....1,243                          |                                                            |                                                     |
| 649717 UY 9          | NEW YORK N Y CITY TR CULTURAL RES REV    |  | ..                              | 08/07/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 10/31/2019       | OPPENHEIMER & CO. INC.....               | .....45,000                                            | .....58,801    | .....58,310    | .....58,597                                    |                                                   | .....(204)                                         |                                                                           | .....(204)                                 |                                                        |                                                      | .....(287)                             | .....(287)                          | .....369                                                   |                                                     |
| 649717 UZ 6          | NEW YORK N Y CITY TR CULTURAL RES REV    |  | ..                              | 08/07/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 10/30/2019       | RBC CAPITAL MARKETS.....                 | .....160,000                                           | .....208,371   | .....205,864   | .....207,692                                   |                                                   | .....(679)                                         |                                                                           | .....(679)                                 |                                                        |                                                      | .....(1,828)                           | .....(1,828)                        | .....1,244                                                 |                                                     |
| 649717 VA 0          | NEW YORK N Y CITY TR CULTURAL RES REV    |  | ..                              | 08/07/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 10/31/2019       | OPPENHEIMER & CO. INC.....               | .....120,000                                           | .....155,627   | .....154,470   | .....155,101                                   |                                                   | .....(525)                                         |                                                                           | .....(525)                                 |                                                        |                                                      | .....(631)                             | .....(631)                          | .....983                                                   |                                                     |
| 64971X LE 6          | NEW YORK N Y CITY TRANSITIONAL FIN AUTH  |  | ..                              | 08/12/2019       | BARCLAYS CAPITAL INC FIXED INC.....      | 12/16/2019       | VARIOUS.....                             | .....2,000,000                                         | .....2,543,300 | .....2,496,189 | .....2,528,062                                 |                                                   | .....(15,238)                                      |                                                                           | .....(15,238)                              |                                                        |                                                      | .....(31,873)                          | .....(31,873)                       | .....29,794                                                |                                                     |
| 64972G SY 1          | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & |  | ..                              | 04/10/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 04/29/2019       | VARIOUS.....                             | .....940,000                                           | .....1,159,180 | .....1,166,728 | .....1,158,601                                 |                                                   | .....(579)                                         |                                                                           | .....(579)                                 |                                                        |                                                      | .....8,127                             | .....8,127                          | .....1,436                                                 |                                                     |
| 64972G SZ 8          | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & |  | ..                              | 04/10/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 04/16/2019       | SAMUEL A RAMIREZ & COMPANY INC.          | .....1,175,000                                         | .....1,440,656 | .....1,446,614 | .....1,440,652                                 |                                                   | .....(4)                                           |                                                                           | .....(4)                                   |                                                        |                                                      | .....5,962                             | .....5,962                          | .....10                                                    |                                                     |
| 64972G TA 2          | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & |  | ..                              | 04/10/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 04/17/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....2,350,000                                         | .....2,867,146 | .....2,866,507 | .....2,866,528                                 |                                                   | .....(618)                                         |                                                                           | .....(618)                                 |                                                        |                                                      | .....(21)                              | .....(21)                           | .....1,632                                                 |                                                     |
| 64972G TD 6          | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & |  | ..                              | 04/10/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 04/22/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....1,645,000                                         | .....1,798,232 | .....1,799,926 | .....1,797,977                                 |                                                   | .....(254)                                         |                                                                           | .....(254)                                 |                                                        |                                                      | .....1,949                             | .....1,949                          | .....1,279                                                 |                                                     |
| 64972G TE 4          | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & |  | ..                              | 04/10/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 05/01/2019       | HILLTOP SECURITIES INC.....              | .....2,115,000                                         | .....2,553,736 | .....2,584,995 | .....2,552,067                                 |                                                   | .....(1,669)                                       |                                                                           | .....(1,669)                               |                                                        |                                                      | .....32,928                            | .....32,928                         | .....4,700                                                 |                                                     |
| 64972G TF 1          | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & |  | ..                              | 04/10/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 04/17/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....1,645,000                                         | .....1,971,342 | .....1,965,890 | .....1,970,956                                 |                                                   | .....(386)                                         |                                                                           | .....(386)                                 |                                                        |                                                      | .....(5,066)                           | .....(5,066)                        | .....1,142                                                 |                                                     |
| 64972G TJ 3          | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & |  | ..                              | 04/12/2019       | VARIOUS.....                             | 04/23/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....4,750,000                                         | .....5,133,072 | .....5,136,508 | .....5,132,346                                 |                                                   | .....(725)                                         |                                                                           | .....(725)                                 |                                                        |                                                      | .....4,161                             | .....4,161                          | .....4,222                                                 |                                                     |
| 64972G UC 6          | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & |  | ..                              | 06/26/2019       | RAYMOND JAMES & ASSOCIATES.....          | 07/08/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....400,000                                           | .....514,420   | .....516,384   | .....514,204                                   |                                                   | .....(216)                                         |                                                                           | .....(216)                                 |                                                        |                                                      | .....2,180                             | .....2,180                          | .....444                                                   |                                                     |
| 64972G UD 4          | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & |  | ..                              | 06/26/2019       | RAYMOND JAMES & ASSOCIATES.....          | 07/10/2019       | RAYMOND JAMES & ASSOCIATES.....          | .....600,000                                           | .....672,936   | .....675,678   | .....672,769                                   |                                                   | .....(167)                                         |                                                                           | .....(167)                                 |                                                        |                                                      | .....2,909                             | .....2,909                          | .....667                                                   |                                                     |
| 64972G UE 2          | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & |  | ..                              | 06/26/2019       | RAYMOND JAMES & ASSOCIATES.....          | 07/10/2019       | VARIOUS.....                             | .....3,160,000                                         | .....3,918,811 | .....3,930,276 | .....3,917,108                                 |                                                   | .....(1,703)                                       |                                                                           | .....(1,703)                               |                                                        |                                                      | .....13,168                            | .....13,168                         | .....4,256                                                 |                                                     |
| 64972G UU 6          | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & |  | ..                              | 12/05/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 12/11/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....965,000                                           | .....1,173,266 | .....1,177,984 | .....1,173,219                                 |                                                   | .....(48)                                          |                                                                           | .....(48)                                  |                                                        |                                                      | .....4,765                             | .....4,765                          | .....92                                                    |                                                     |
| 64972G UW 2          | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & |  | ..                              | 12/05/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 12/18/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....1,080,000                                         | .....1,405,566 | .....1,411,970 | .....1,404,953                                 |                                                   | .....(613)                                         |                                                                           | .....(613)                                 |                                                        |                                                      | .....7,017                             | .....7,017                          | .....1,122                                                 |                                                     |
| 64972G VJ 0          | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & |  | ..                              | 12/05/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 12/10/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....1,000,000                                         | .....1,248,250 | .....1,249,270 | .....1,248,250                                 |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....1,020                             | .....1,020                          |                                                            |                                                     |
| 64972G VM 3          | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & |  | ..                              | 12/05/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 12/06/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....1,000,000                                         | .....1,127,360 | .....1,126,420 | .....1,127,360                                 |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....(940)                             | .....(940)                          |                                                            |                                                     |
| 64972G VU 5          | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & |  | ..                              | 12/05/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 12/09/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | .....1,000,000                                         | .....1,201,370 | .....1,201,960 | .....1,201,370                                 |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      | .....590                               | .....590                            |                                                            |                                                     |

E15.18



SCHEDULE D - PART 5

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

| 1                    | 2                                        | 3                               | 4                | 5                                        | 6                | 7                                  | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|------------------------------------------|---------------------------------|------------------|------------------------------------------|------------------|------------------------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                          |                                 |                  |                                          |                  |                                    |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                              | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                           | Disposal<br>Date | Name of Purchaser                  | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 64972G VW 1          | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | ..                              | 12/05/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 12/05/2019       | SIEBERT BRANDFORD SHANK & CO. LLC  | .....400,000                                           | .....521,564   | .....522,800   | .....521,564                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,236                             | .....1,236                          | .....                                                      | .....                                               |
| 64986D JA 4          | NEW YORK ST ENVIRONMENTAL FACS CORP ST C | ..                              | 09/24/2019       | CITIGROUP GLOBAL MARKETS, INC....        | 10/01/2019       | NATL FINANCIAL SERVICES CORP (NFS) | .....380,000                                           | .....456,581   | .....457,045   | .....456,581                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....464                               | .....464                            | .....                                                      | .....                                               |
| 64986D JB 2          | NEW YORK ST ENVIRONMENTAL FACS CORP ST C | ..                              | 09/24/2019       | CITIGROUP GLOBAL MARKETS, INC....        | 10/01/2019       | NATL FINANCIAL SERVICES CORP (NFS) | .....300,000                                           | .....369,558   | .....369,990   | .....369,558                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....432                               | .....432                            | .....                                                      | .....                                               |
| 64986D JF 3          | NEW YORK ST ENVIRONMENTAL FACS CORP ST C | ..                              | 09/24/2019       | CITIGROUP GLOBAL MARKETS, INC....        | 09/25/2019       | NATL FINANCIAL SERVICES CORP (NFS) | .....300,000                                           | .....391,491   | .....393,063   | .....391,491                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,572                             | .....1,572                          | .....                                                      | .....                                               |
| 64986D JG 1          | NEW YORK ST ENVIRONMENTAL FACS CORP ST C | ..                              | 09/24/2019       | CITIGROUP GLOBAL MARKETS, INC....        | 10/04/2019       | VARIOUS.....                       | .....600,000                                           | .....779,232   | .....788,206   | .....779,232                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....8,974                             | .....8,974                          | .....                                                      | .....                                               |
| 64986D JJ 5          | NEW YORK ST ENVIRONMENTAL FACS CORP ST C | ..                              | 09/24/2019       | CITIGROUP GLOBAL MARKETS, INC....        | 10/04/2019       | FIRST TENNESSEE CAPITAL MARKET.    | .....400,000                                           | .....516,176   | .....521,152   | .....516,176                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....4,976                             | .....4,976                          | .....                                                      | .....                                               |
| 64986D JK 2          | NEW YORK ST ENVIRONMENTAL FACS CORP ST C | ..                              | 09/24/2019       | CITIGROUP GLOBAL MARKETS, INC....        | 10/31/2019       | VARIOUS.....                       | .....200,000                                           | .....257,058   | .....255,758   | .....256,728                                   | .....                                             | .....(330)                                         | .....                                                                     | .....(330)                                 | .....                                                  | .....                                                | .....(969)                             | .....(969)                          | .....600                                                   | .....                                               |
| 64986D JN 6          | NEW YORK ST ENVIRONMENTAL FACS CORP ST C | ..                              | 09/24/2019       | CITIGROUP GLOBAL MARKETS, INC....        | 09/30/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....800,000                                           | .....926,496   | .....927,248   | .....926,496                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....752                               | .....752                            | .....                                                      | .....                                               |
| 64990F RB 2          | NEW YORK STATE DORMITORY AUTHORITY       | ..                              | 12/19/2019       | MORGAN STANLEY CO.....                   | 12/19/2019       | MORGAN STANLEY CO.....             | .....2,000,000                                         | .....2,000,000 | .....2,017,180 | .....2,000,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....17,180                            | .....17,180                         | .....                                                      | .....                                               |
| 64990F RC 0          | NEW YORK STATE DORMITORY AUTHORITY       | ..                              | 12/19/2019       | MORGAN STANLEY CO.....                   | 12/19/2019       | MORGAN STANLEY CO.....             | .....1,600,000                                         | .....1,600,000 | .....1,615,696 | .....1,600,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....15,696                            | .....15,696                         | .....                                                      | .....                                               |
| 64990G NK 4          | NEW YORK STATE DORMITORY AUTHORITY       | ..                              | 05/17/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 05/24/2019       | SIEBERT BRANDFORD SHANK & CO. LLC  | .....1,000,000                                         | .....1,237,540 | .....1,241,000 | .....1,237,540                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,460                             | .....3,460                          | .....                                                      | .....                                               |
| 64990G NM 0          | NEW YORK STATE DORMITORY AUTHORITY       | ..                              | 05/17/2019       | NATL FINANCIAL SERVICES CORP (NFS)       | 05/20/2019       | PIPER & JAFFRAY & CO.....          | .....1,000,000                                         | .....1,230,640 | .....1,232,360 | .....1,230,640                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,720                             | .....1,720                          | .....                                                      | .....                                               |
| 64990G TB 8          | NEW YORK STATE DORMITORY AUTHORITY       | ..                              | 09/18/2019       | CITIGROUP GLOBAL MARKETS, INC....        | 10/22/2019       | SAMUEL A RAMIREZ & CO INC.....     | .....600,000                                           | .....643,446   | .....642,486   | .....641,896                                   | .....                                             | .....(1,550)                                       | .....                                                                     | .....(1,550)                               | .....                                                  | .....                                                | .....590                               | .....590                            | .....2,333                                                 | .....                                               |
| 64990G TC 6          | NEW YORK STATE DORMITORY AUTHORITY       | ..                              | 09/18/2019       | CITIGROUP GLOBAL MARKETS, INC....        | 10/22/2019       | SAMUEL A RAMIREZ & CO INC.....     | .....400,000                                           | .....453,208   | .....453,740   | .....452,253                                   | .....                                             | .....(955)                                         | .....                                                                     | .....(955)                                 | .....                                                  | .....                                                | .....1,487                             | .....1,487                          | .....1,556                                                 | .....                                               |
| 64990G TD 4          | NEW YORK STATE DORMITORY AUTHORITY       | ..                              | 09/18/2019       | CITIGROUP GLOBAL MARKETS, INC....        | 09/27/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....200,000                                           | .....236,670   | .....237,732   | .....236,593                                   | .....                                             | .....(77)                                          | .....                                                                     | .....(77)                                  | .....                                                  | .....                                                | .....1,139                             | .....1,139                          | .....139                                                   | .....                                               |
| 650009 S6 1          | NEW YORK ST TWY AUTH GEN REV....         | ..                              | 10/18/2019       | CITIGROUP GLOBAL MARKETS, INC....        | 10/21/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....2,000,000                                         | .....2,000,000 | .....2,000,940 | .....2,000,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....940                               | .....940                            | .....                                                      | .....                                               |
| 650010 BZ 3          | NEW YORK ST TWY AUTH GEN REV JR INDBT OB | ..                              | 10/18/2019       | GOLDMAN.....                             | 12/09/2019       | VARIOUS.....                       | .....2,400,000                                         | .....2,730,672 | .....2,740,392 | .....2,728,790                                 | .....                                             | .....(1,882)                                       | .....                                                                     | .....(1,882)                               | .....                                                  | .....                                                | .....11,602                            | .....11,602                         | .....6,133                                                 | .....                                               |
| 650010 CA 7          | NEW YORK ST TWY AUTH GEN REV JR INDBT OB | ..                              | 10/18/2019       | GOLDMAN.....                             | 12/11/2019       | GOLDMAN.....                       | .....1,000,000                                         | .....1,133,930 | .....1,143,070 | .....1,132,536                                 | .....                                             | .....(1,394)                                       | .....                                                                     | .....(1,394)                               | .....                                                  | .....                                                | .....10,534                            | .....10,534                         | .....4,778                                                 | .....                                               |
| 650010 CD 1          | NEW YORK ST TWY AUTH GEN REV JR INDBT OB | ..                              | 10/18/2019       | GOLDMAN.....                             | 10/21/2019       | MORGAN STANLEY CO.....             | .....800,000                                           | .....897,216   | .....898,736   | .....897,216                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,520                             | .....1,520                          | .....                                                      | .....                                               |
| 65829Q DP 6          | NORTH CAROLINA ST LTD OBLIG.....         | ..                              | 06/14/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 06/25/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....600,000                                           | .....753,396   | .....760,104   | .....753,396                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....6,708                             | .....6,708                          | .....                                                      | .....                                               |
| 66285W YL 4          | NORTH TEX TWY AUTH REV.....              | ..                              | 07/17/2019       | BARCLAYS CAPITAL INC FIXED INC....       | 08/02/2019       | VARIOUS.....                       | .....960,000                                           | .....1,109,328 | .....1,115,178 | .....1,109,328                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....5,850                             | .....5,850                          | .....                                                      | .....                                               |
| 66285W YY 6          | NORTH TEX TWY AUTH REV.....              | ..                              | 07/17/2019       | BARCLAYS CAPITAL INC FIXED INC....       | 07/23/2019       | BARCLAYS CAPITAL INC FIXED INC.... | .....800,000                                           | .....894,064   | .....897,608   | .....894,064                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,544                             | .....3,544                          | .....                                                      | .....                                               |
| 66285W ZA 7          | NORTH TEX TWY AUTH REV.....              | ..                              | 07/17/2019       | BARCLAYS CAPITAL INC FIXED INC....       | 07/31/2019       | MESIROW FINANCIAL INC.....         | .....2,000,000                                         | .....2,436,160 | .....2,449,340 | .....2,436,160                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....13,180                            | .....13,180                         | .....                                                      | .....                                               |
| 66285W ZF 6          | NORTH TEX TWY AUTH REV.....              | ..                              | 07/17/2019       | BARCLAYS CAPITAL INC FIXED INC....       | 07/24/2019       | BARCLAYS CAPITAL INC FIXED INC.... | .....1,600,000                                         | .....1,844,464 | .....1,848,880 | .....1,844,464                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....4,416                             | .....4,416                          | .....                                                      | .....                                               |

SCHEDULE D - PART 5

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

E15.20

| 1                    | 2                                        |  | 3                               | 4                | 5                                        | 6                | 7                                  | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|------------------------------------------|--|---------------------------------|------------------|------------------------------------------|------------------|------------------------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                          |  |                                 |                  |                                          |                  |                                    |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                           | Disposal<br>Date | Name of Purchaser                  | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 67754A AF 1          | OHIO ST AIR QUALITY DEV AUTH EXEMPT FACS |  | ..                              | 06/27/2019       | CITIGROUP GLOBAL MARKETS, INC....        | 07/09/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....2,000,000                                         | .....2,115,860 | .....2,141,860 | .....2,115,860                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....26,000                            | .....26,000                         | .....                                                      | .....                                               |
| 677561 KX 9          | OHIO ST HOSP FAC REV.....                |  | ..                              | 04/17/2019       | BARCLAYS CAPITAL INC.....                | 04/22/2019       | BARCLAYS CAPITAL INC.....          | .....800,000                                           | .....841,848   | .....846,584   | .....841,848                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....4,736                             | .....4,736                          | .....                                                      | .....                                               |
| 67766W YA 4          | OHIO ST WTR DEV AUTH WTR POLLUTN CTL RE  |  | ..                              | 10/17/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12/02/2019       | VARIOUS.....                       | .....2,580,000                                         | .....3,346,802 | .....3,333,977 | .....3,340,071                                 | .....                                             | .....(6,730)                                       | .....                                                                     | .....(6,730)                               | .....                                                  | .....                                                | .....(6,094)                           | .....(6,094)                        | .....12,331                                                | .....                                               |
| 677704 A6 5          | OHIO UNIV GEN RCPTS ATHENS.....          |  | ..                              | 06/20/2019       | RAYMOND JAMES & ASSOCIATES.....          | 09/30/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....2,475,000                                         | .....3,077,836 | .....3,371,198 | .....3,077,780                                 | .....                                             | .....(55)                                          | .....                                                                     | .....(55)                                  | .....                                                  | .....                                                | .....293,417                           | .....293,417                        | .....46,502                                                | .....8,839                                          |
| 682440 AZ 5          | REV.....                                 |  | ..                              | 10/31/2019       | BARCLAYS CAPITAL INC FIXED INC....       | 11/01/2019       | BARCLAYS CAPITAL INC FIXED INC.... | .....425,000                                           | .....533,732   | .....535,483   | .....533,732                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,751                             | .....1,751                          | .....                                                      | .....                                               |
| 682440 BA 9          | REV.....                                 |  | ..                              | 10/31/2019       | BARCLAYS CAPITAL INC FIXED INC....       | 11/01/2019       | BARCLAYS CAPITAL INC FIXED INC.... | .....400,000                                           | .....500,696   | .....502,336   | .....500,696                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,640                             | .....1,640                          | .....                                                      | .....                                               |
| 682440 BB 7          | REV.....                                 |  | ..                              | 10/31/2019       | BARCLAYS CAPITAL INC FIXED INC....       | 11/01/2019       | BARCLAYS CAPITAL INC.....          | .....375,000                                           | .....427,470   | .....428,906   | .....427,470                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,436                             | .....1,436                          | .....                                                      | .....                                               |
| 682440 BC 5          | REV.....                                 |  | ..                              | 10/31/2019       | BARCLAYS CAPITAL INC FIXED INC....       | 12/18/2019       | PERSHING DIV OF DLJ SEC LNDING.... | .....400,000                                           | .....453,680   | .....456,328   | .....453,304                                   | .....                                             | .....(376)                                         | .....                                                                     | .....(376)                                 | .....                                                  | .....                                                | .....3,024                             | .....3,024                          | .....1,289                                                 | .....                                               |
| 682440 BD 3          | REV.....                                 |  | ..                              | 10/31/2019       | BARCLAYS CAPITAL INC FIXED INC....       | 11/01/2019       | BARCLAYS CAPITAL INC.....          | .....400,000                                           | .....452,164   | .....453,680   | .....452,164                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,516                             | .....1,516                          | .....                                                      | .....                                               |
| 682440 BE 1          | REV.....                                 |  | ..                              | 10/31/2019       | BARCLAYS CAPITAL INC FIXED INC....       | 11/01/2019       | BARCLAYS CAPITAL INC.....          | .....400,000                                           | .....450,652   | .....452,164   | .....450,652                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,512                             | .....1,512                          | .....                                                      | .....                                               |
| 68442C CQ 7          | ORANGE CNTY CALIF WTR DIST REV..         |  | ..                              | 12/04/2019       | GOLDMAN.....                             | 12/04/2019       | GOLDMAN.....                       | .....200,000                                           | .....259,888   | .....260,720   | .....259,888                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....832                               | .....832                            | .....                                                      | .....                                               |
| 68442C CR 5          | ORANGE CNTY CALIF WTR DIST REV..         |  | ..                              | 12/04/2019       | GOLDMAN.....                             | 12/04/2019       | GOLDMAN.....                       | .....410,000                                           | .....484,563   | .....486,153   | .....484,563                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,591                             | .....1,591                          | .....                                                      | .....                                               |
| 687241 AL 3          | OROVILLE CALIF REV.....                  |  | ..                              | 02/20/2019       | MORGAN STANLEY CO.....                   | 03/08/2019       | MORGAN STANLEY CO.....             | .....2,355,000                                         | .....2,549,556 | .....2,578,254 | .....2,548,893                                 | .....                                             | .....(662)                                         | .....                                                                     | .....(662)                                 | .....                                                  | .....                                                | .....29,361                            | .....29,361                         | .....5,495                                                 | .....                                               |
| 708692 BK 3          | PENNSYLVANIA ECONOMIC DEV FING AUTH SOLI |  | ..                              | 06/13/2019       | Piper Jaffray Co.....                    | 07/02/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....400,000                                           | .....400,000   | .....415,500   | .....400,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....15,500                            | .....15,500                         | .....                                                      | .....                                               |
| 70917S 5E 9          | PENNSYLVANIA ST HIGHER EDL FACS AUTH REV |  | ..                              | 08/07/2019       | GOLDMAN.....                             | 12/12/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....1,000,000                                         | .....1,000,000 | .....986,880   | .....1,000,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(13,120)                          | .....(13,120)                       | .....9,970                                                 | .....                                               |
| 709224 P5 2          | PENNSYLVANIA ST TPK COMMN TPK REV        |  | ..                              | 06/20/2019       | CITIGROUP GLOBAL MARKETS, INC....        | 06/28/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....1,600,000                                         | .....1,858,224 | .....1,870,304 | .....1,857,936                                 | .....                                             | .....(288)                                         | .....                                                                     | .....(288)                                 | .....                                                  | .....                                                | .....12,368                            | .....12,368                         | .....1,111                                                 | .....                                               |
| 718846 AV 0          | PHOENIX ARIZ CIVIC IMPT CORP RENT CAR FA |  | ..                              | 11/07/2019       | Jefferies.....                           | 12/05/2019       | GOLDMAN.....                       | .....2,000,000                                         | .....2,463,480 | .....2,478,500 | .....2,463,003                                 | .....                                             | .....(477)                                         | .....                                                                     | .....(477)                                 | .....                                                  | .....                                                | .....15,497                            | .....15,497                         | .....1,111                                                 | .....                                               |
| 72316V AS 8          | PINELLAS CNTY FLA INDL DEV AUTH INDL DEV |  | ..                              | 07/25/2019       | CITIGROUP GLOBAL MARKETS, INC....        | 09/09/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....100,000                                           | .....115,799   | .....120,551   | .....115,724                                   | .....                                             | .....(75)                                          | .....                                                                     | .....(75)                                  | .....                                                  | .....                                                | .....4,827                             | .....4,827                          | .....264                                                   | .....                                               |
| 72316V AT 6          | PINELLAS CNTY FLA INDL DEV AUTH INDL DEV |  | ..                              | 07/30/2019       | CITIGROUP GLOBAL MARKETS, INC....        | 09/09/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....245,000                                           | .....277,152   | .....286,329   | .....277,000                                   | .....                                             | .....(152)                                         | .....                                                                     | .....(152)                                 | .....                                                  | .....                                                | .....9,329                             | .....9,329                          | .....647                                                   | .....                                               |
| 724586 BF 8          | PITTSBURG CALIF UNI SCH DIST FING AUTH R |  | ..                              | 12/01/2019       | RAYMOND JAMES & ASSOCIATES.....          | 12/02/2019       | RAYMOND JAMES & ASSOCIATES.....    | .....800,000                                           | .....968,336   | .....966,936   | .....968,336                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(1,400)                           | .....(1,400)                        | .....                                                      | .....                                               |
| 73358W 2A 1          | PORT AUTH N Y & N J.....                 |  | ..                              | 08/08/2019       | GOLDMAN.....                             | 08/16/2019       | MORGAN STANLEY CO.....             | .....400,000                                           | .....467,692   | .....474,376   | .....467,625                                   | .....                                             | .....(67)                                          | .....                                                                     | .....(67)                                  | .....                                                  | .....                                                | .....6,751                             | .....6,751                          | .....178                                                   | .....                                               |
| 73358W 2B 9          | PORT AUTH N Y & N J.....                 |  | ..                              | 08/08/2019       | GOLDMAN.....                             | 08/08/2019       | GOLDMAN.....                       | .....400,000                                           | .....466,116   | .....466,116   | .....466,116                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....                                                      | .....                                               |
| 73358W 2C 7          | PORT AUTH N Y & N J.....                 |  | ..                              | 08/08/2019       | GOLDMAN.....                             | 08/09/2019       | GOLDMAN.....                       | .....400,000                                           | .....464,548   | .....465,332   | .....464,548                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....784                               | .....784                            | .....                                                      | .....                                               |
| 73358W 2Q 6          | PORT AUTH N Y & N J.....                 |  | ..                              | 08/08/2019       | GOLDMAN.....                             | 08/14/2019       | Jefferies.....                     | .....2,000,000                                         | .....2,639,340 | .....2,672,260 | .....2,639,340                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....32,920                            | .....32,920                         | .....                                                      | .....                                               |
| 73358W 2R 4          | PORT AUTH N Y & N J.....                 |  | ..                              | 08/08/2019       | GOLDMAN.....                             | 11/06/2019       | VARIOUS.....                       | .....2,515,000                                         | .....3,297,115 | .....3,242,621 | .....3,280,963                                 | .....                                             | .....(16,151)                                      | .....                                                                     | .....(16,151)                              | .....                                                  | .....                                                | .....(38,343)                          | .....(38,343)                       | .....28,005                                                | .....                                               |
| 73358W 2S 2          | PORT AUTH N Y & N J.....                 |  | ..                              | 09/16/2019       | VARIOUS.....                             | 12/11/2019       | VARIOUS.....                       | .....4,800,000                                         | .....6,207,384 | .....6,162,686 | .....6,180,914                                 | .....                                             | .....(26,470)                                      | .....                                                                     | .....(26,470)                              | .....                                                  | .....                                                | .....(18,228)                          | .....(18,228)                       | .....61,411                                                | .....12,444                                         |
| 73358W 2V 5          | PORT AUTH N Y & N J.....                 |  | ..                              | 08/08/2019       | GOLDMAN.....                             | 10/04/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....1,200,000                                         | .....1,543,668 | .....1,551,708 | .....1,539,133                                 | .....                                             | .....(4,535)                                       | .....                                                                     | .....(4,535)                               | .....                                                  | .....                                                | .....12,575                            | .....12,575                         | .....8,667                                                 | .....                                               |
| 73358W 2W 3          | PORT AUTH N Y & N J.....                 |  | ..                              | 08/08/2019       | GOLDMAN.....                             | 08/09/2019       | GOLDMAN.....                       | .....1,200,000                                         | .....1,538,604 | .....1,542,396 | .....1,538,604                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,792                             | .....3,792                          | .....                                                      | .....                                               |
| 73358W 2X 1          | PORT AUTH N Y & N J.....                 |  | ..                              | 08/08/2019       | GOLDMAN.....                             | 08/09/2019       | GOLDMAN.....                       | .....1,000,000                                         | .....1,277,960 | .....1,281,120 | .....1,277,960                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,160                             | .....3,160                          | .....                                                      | .....                                               |
| 73358W 2Y 9          | PORT AUTH N Y & N J.....                 |  | ..                              | 08/08/2019       | GOLDMAN.....                             | 08/09/2019       | GOLDMAN.....                       | .....400,000                                           | .....509,928   | .....510,768   | .....509,928                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....840                               | .....840                            | .....                                                      | .....                                               |
| 73358W 3Z 5          | PORT AUTH N Y & N J.....                 |  | ..                              | 11/20/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12/04/2019       | Loop Capital Markets.....          | .....500,000                                           | .....554,800   | .....557,980   | .....554,760                                   | .....                                             | .....(40)                                          | .....                                                                     | .....(40)                                  | .....                                                  | .....                                                | .....3,220                             | .....3,220                          | .....167                                                   | .....                                               |
| 73358W 4F 8          | PORT AUTH N Y & N J.....                 |  | ..                              | 11/20/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/25/2019       | NATL FINANCIAL SERVICES CORP (NFS) | .....300,000                                           | .....389,943   | .....391,854   | .....389,943                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,911                             | .....1,911                          | .....                                                      | .....                                               |

**SCHEDULE D - PART 5**

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

| 1                    | 2                                                |  | 3                               | 4                | 5                                               | 6                | 7                                  | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|--------------------------------------------------|--|---------------------------------|------------------|-------------------------------------------------|------------------|------------------------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                                  |  |                                 |                  |                                                 |                  |                                    |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                                      |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                                  | Disposal<br>Date | Name of Purchaser                  | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 73358W 4R 2          | PORT AUTH N Y & N J.....                         |  | ..                              | 11/26/2019       | VARIOUS.....                                    | 12/02/2019       | HILLTOP SECURITIES INC.....        | .....3,200,000                                         | .....3,653,344 | .....3,646,656 | .....3,653,232                                 | .....                                             | .....(112)                                         | .....                                                                     | .....(112)                                 | .....                                                  | .....                                                | .....(6,576)                           | .....(6,576)                        | .....356                                                   | .....                                               |
| 73358W 4S 0          | PORT AUTH N Y & N J.....                         |  | ..                              | 11/20/2019       | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC..... | 11/20/2019       | BANC OF AMERICA/FIXED INCOME.....  | .....2,000,000                                         | .....2,472,100 | .....2,486,120 | .....2,472,100                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....14,020                            | .....14,020                         | .....                                                      | .....                                               |
| 73358W Z7 2          | PORT AUTH N Y & N J.....                         |  | ..                              | 08/08/2019       | GOLDMAN.....                                    | 08/16/2019       | PERSHING DIV OF DLJ SEC LNDING.... | .....1,200,000                                         | .....1,557,696 | .....1,574,100 | .....1,557,338                                 | .....                                             | .....(358)                                         | .....                                                                     | .....(358)                                 | .....                                                  | .....                                                | .....16,762                            | .....16,762                         | .....667                                                   | .....                                               |
| 735389 G9 3          | PORT SEATTLE WASH REV.....                       |  | ..                              | 08/01/2019       | GOLDMAN.....                                    | 08/01/2019       | GOLDMAN.....                       | .....800,000                                           | .....994,560   | .....996,928   | .....994,560                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,368                             | .....2,368                          | .....                                                      | .....                                               |
| 735389 H2 7          | PORT SEATTLE WASH REV.....                       |  | ..                              | 08/01/2019       | GOLDMAN.....                                    | 08/01/2019       | GOLDMAN.....                       | .....600,000                                           | .....742,386   | .....744,150   | .....742,386                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,764                             | .....1,764                          | .....                                                      | .....                                               |
| 735389 J3 3          | PORT SEATTLE WASH REV.....                       |  | ..                              | 07/19/2019       | GOLDMAN.....                                    | 07/24/2019       | MESIROW FINANCIAL INC.....         | .....800,000                                           | .....953,864   | .....955,368   | .....953,864                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,504                             | .....1,504                          | .....                                                      | .....                                               |
| 74265L R5 9          | PRIVATE COLLEGES & UNIVS AUTH<br>GA REV.....     |  | ..                              | 08/15/2019       | GOLDMAN.....                                    | 11/15/2019       | VARIOUS.....                       | .....2,000,000                                         | .....2,676,392 | .....2,609,098 | .....2,663,463                                 | .....                                             | .....(12,929)                                      | .....                                                                     | .....(12,929)                              | .....                                                  | .....                                                | .....(54,366)                          | .....(54,366)                       | .....20,313                                                | .....                                               |
| 74265L R6 7          | PRIVATE COLLEGES & UNIVS AUTH<br>GA REV.....     |  | ..                              | 08/15/2019       | GOLDMAN.....                                    | 10/31/2019       | VARIOUS.....                       | .....400,000                                           | .....531,404   | .....521,075   | .....529,129                                   | .....                                             | .....(2,275)                                       | .....                                                                     | .....(2,275)                               | .....                                                  | .....                                                | .....(8,054)                           | .....(8,054)                        | .....3,667                                                 | .....                                               |
| 74265L R7 5          | PRIVATE COLLEGES & UNIVS AUTH<br>GA REV.....     |  | ..                              | 08/15/2019       | GOLDMAN.....                                    | 12/06/2019       | RAYMOND JAMES & ASSOCIATES.....    | .....400,000                                           | .....529,216   | .....517,432   | .....525,803                                   | .....                                             | .....(3,413)                                       | .....                                                                     | .....(3,413)                               | .....                                                  | .....                                                | .....(8,371)                           | .....(8,371)                        | .....5,667                                                 | .....                                               |
| 74265L R8 3          | PRIVATE COLLEGES & UNIVS AUTH<br>GA REV.....     |  | ..                              | 08/15/2019       | GOLDMAN.....                                    | 12/06/2019       | RAYMOND JAMES & ASSOCIATES.....    | .....400,000                                           | .....527,044   | .....515,364   | .....523,696                                   | .....                                             | .....(3,348)                                       | .....                                                                     | .....(3,348)                               | .....                                                  | .....                                                | .....(8,332)                           | .....(8,332)                        | .....5,667                                                 | .....                                               |
| 74265L R9 1          | PRIVATE COLLEGES & UNIVS AUTH<br>GA REV.....     |  | ..                              | 08/15/2019       | GOLDMAN.....                                    | 12/06/2019       | RAYMOND JAMES & ASSOCIATES.....    | .....400,000                                           | .....524,880   | .....513,300   | .....521,597                                   | .....                                             | .....(3,283)                                       | .....                                                                     | .....(3,283)                               | .....                                                  | .....                                                | .....(8,297)                           | .....(8,297)                        | .....5,667                                                 | .....                                               |
| 74265L S3 3          | PRIVATE COLLEGES & UNIVS AUTH<br>GA REV.....     |  | ..                              | 08/15/2019       | GOLDMAN.....                                    | 11/13/2019       | BARCLAYS CAPITAL INC FIXED INC.... | .....600,000                                           | .....776,394   | .....752,688   | .....772,901                                   | .....                                             | .....(3,493)                                       | .....                                                                     | .....(3,493)                               | .....                                                  | .....                                                | .....(20,213)                          | .....(20,213)                       | .....6,417                                                 | .....                                               |
| 74265L S4 1          | PRIVATE COLLEGES & UNIVS AUTH<br>GA REV.....     |  | ..                              | 08/15/2019       | GOLDMAN.....                                    | 11/04/2019       | BARCLAYS CAPITAL INC FIXED INC.... | .....800,000                                           | .....1,028,424 | .....1,008,104 | .....1,024,432                                 | .....                                             | .....(3,992)                                       | .....                                                                     | .....(3,992)                               | .....                                                  | .....                                                | .....(16,328)                          | .....(16,328)                       | .....7,556                                                 | .....                                               |
| 74265L S5 8          | PRIVATE COLLEGES & UNIVS AUTH<br>GA REV.....     |  | ..                              | 09/24/2019       | VARIOUS.....                                    | 11/04/2019       | PNC SECURITIES CORP.....           | .....2,900,000                                         | .....3,639,753 | .....3,601,887 | .....3,631,087                                 | .....                                             | .....(8,666)                                       | .....                                                                     | .....(8,666)                               | .....                                                  | .....                                                | .....(29,200)                          | .....(29,200)                       | .....27,389                                                | .....8,944                                          |
| 74442E EX 4          | PUBLIC FIN AUTH WIS ED REV.....                  |  | ..                              | 11/20/2019       | BB&T SECURITIES, LLC.....                       | 12/03/2019       | BB&T SECURITIES, LLC.....          | .....560,000                                           | .....580,546   | .....586,264   | .....580,472                                   | .....                                             | .....(75)                                          | .....                                                                     | .....(75)                                  | .....                                                  | .....                                                | .....5,792                             | .....5,792                          | .....700                                                   | .....                                               |
| 74442E EY 2          | PUBLIC FIN AUTH WIS ED REV.....                  |  | ..                              | 11/20/2019       | BB&T SECURITIES, LLC.....                       | 12/03/2019       | BB&T SECURITIES, LLC.....          | .....1,000,000                                         | .....1,028,070 | .....1,036,480 | .....1,027,965                                 | .....                                             | .....(105)                                         | .....                                                                     | .....(105)                                 | .....                                                  | .....                                                | .....8,515                             | .....8,515                          | .....1,250                                                 | .....                                               |
| 74442P LN 3          | PUBLIC FIN AUTH WIS REV.....                     |  | ..                              | 04/01/2019       | Loop Capital Markets.....                       | 12/01/2019       | VARIOUS.....                       | .....590,000                                           | .....605,511   | .....590,000   | .....604,702                                   | .....                                             | .....(809)                                         | .....                                                                     | .....(809)                                 | .....                                                  | .....                                                | .....(14,702)                          | .....(14,702)                       | .....21,994                                                | .....                                               |
| 74445G AQ 5          | PUBLIC FIN AUTH WIS EDL REV.....                 |  | ..                              | 02/13/2019       | RAYMOND JAMES & ASSOCIATES.....                 | 02/26/2019       | RAYMOND JAMES & ASSOCIATES.....    | .....920,000                                           | .....980,251   | .....988,926   | .....980,156                                   | .....                                             | .....(95)                                          | .....                                                                     | .....(95)                                  | .....                                                  | .....                                                | .....8,770                             | .....8,770                          | .....894                                                   | .....                                               |
| 74445G AR 3          | PUBLIC FIN AUTH WIS EDL REV.....                 |  | ..                              | 02/13/2019       | RAYMOND JAMES & ASSOCIATES.....                 | 02/26/2019       | RAYMOND JAMES & ASSOCIATES.....    | .....470,000                                           | .....495,949   | .....501,138   | .....495,908                                   | .....                                             | .....(41)                                          | .....                                                                     | .....(41)                                  | .....                                                  | .....                                                | .....5,230                             | .....5,230                          | .....457                                                   | .....                                               |
| 74529J PX 7          | PUERTO RICO SALES TAX FING CORP<br>SALES TA..... |  | ..                              | 04/04/2019       | VARIOUS.....                                    | 05/02/2019       | VARIOUS.....                       | .....8,380,000                                         | .....7,999,601 | .....8,184,850 | .....7,999,906                                 | .....                                             | .....305                                           | .....                                                                     | .....305                                   | .....                                                  | .....                                                | .....184,944                           | .....184,944                        | .....75,200                                                | .....38,722                                         |
| 764507 DB 2          | RICHMOND CALIF WASTEWATER REV.....               |  | ..                              | 06/14/2019       | BARCLAYS CAPITAL INC.....                       | 07/12/2019       | VARIOUS.....                       | .....855,000                                           | .....1,036,175 | .....1,043,764 | .....1,035,390                                 | .....                                             | .....(784)                                         | .....                                                                     | .....(784)                                 | .....                                                  | .....                                                | .....8,374                             | .....8,374                          | .....2,175                                                 | .....                                               |
| 764507 DC 0          | RICHMOND CALIF WASTEWATER REV.....               |  | ..                              | 06/14/2019       | BARCLAYS CAPITAL INC.....                       | 07/10/2019       | VARIOUS.....                       | .....2,465,000                                         | .....2,671,592 | .....2,695,620 | .....2,670,838                                 | .....                                             | .....(754)                                         | .....                                                                     | .....(754)                                 | .....                                                  | .....                                                | .....24,782                            | .....24,782                         | .....4,338                                                 | .....                                               |
| 764507 DS 5          | RICHMOND CALIF WASTEWATER REV.....               |  | ..                              | 06/14/2019       | BARCLAYS CAPITAL INC.....                       | 08/02/2019       | VARIOUS.....                       | .....345,000                                           | .....433,096   | .....439,977   | .....432,443                                   | .....                                             | .....(653)                                         | .....                                                                     | .....(653)                                 | .....                                                  | .....                                                | .....7,534                             | .....7,534                          | .....1,444                                                 | .....                                               |
| 764507 DT 3          | RICHMOND CALIF WASTEWATER REV.....               |  | ..                              | 06/14/2019       | BARCLAYS CAPITAL INC.....                       | 07/12/2019       | VARIOUS.....                       | .....400,000                                           | .....452,860   | .....456,575   | .....452,610                                   | .....                                             | .....(250)                                         | .....                                                                     | .....(250)                                 | .....                                                  | .....                                                | .....3,964                             | .....3,964                          | .....884                                                   | .....                                               |
| 764507 DU 0          | RICHMOND CALIF WASTEWATER REV.....               |  | ..                              | 06/14/2019       | BARCLAYS CAPITAL INC.....                       | 07/12/2019       | MORGAN STANLEY CO.....             | .....470,000                                           | .....528,092   | .....533,154   | .....527,818                                   | .....                                             | .....(274)                                         | .....                                                                     | .....(274)                                 | .....                                                  | .....                                                | .....5,336                             | .....5,336                          | .....1,044                                                 | .....                                               |
| 764507 DV 8          | RICHMOND CALIF WASTEWATER REV.....               |  | ..                              | 06/14/2019       | BARCLAYS CAPITAL INC.....                       | 07/12/2019       | MORGAN STANLEY CO.....             | .....400,000                                           | .....447,556   | .....451,468   | .....447,332                                   | .....                                             | .....(224)                                         | .....                                                                     | .....(224)                                 | .....                                                  | .....                                                | .....4,136                             | .....4,136                          | .....889                                                   | .....                                               |
| 768874 UM 9          | RIVERSIDE CALIF ELEC REV.....                    |  | ..                              | 02/07/2019       | GOLDMAN.....                                    | 02/22/2019       | GOLDMAN.....                       | .....1,410,000                                         | .....1,710,175 | .....1,721,399 | .....1,710,175                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....11,224                            | .....11,224                         | .....                                                      | .....                                               |
| 768874 UN 7          | RIVERSIDE CALIF ELEC REV.....                    |  | ..                              | 02/07/2019       | GOLDMAN.....                                    | 03/07/2019       | GOLDMAN.....                       | .....1,880,000                                         | .....2,263,558 | .....2,282,527 | .....2,262,307                                 | .....                                             | .....(1,251)                                       | .....                                                                     | .....(1,251)                               | .....                                                  | .....                                                | .....20,220                            | .....20,220                         | .....3,917                                                 | .....                                               |
| 768874 UP 2          | RIVERSIDE CALIF ELEC REV.....                    |  | ..                              | 02/07/2019       | GOLDMAN.....                                    | 02/22/2019       | GOLDMAN.....                       | .....1,175,000                                         | .....1,406,675 | .....1,415,875 | .....1,406,675                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....9,200                             | .....9,200                          | .....                                                      | .....                                               |
| 768874 UQ 0          | RIVERSIDE CALIF ELEC REV.....                    |  | ..                              | 02/07/2019       | GOLDMAN.....                                    | 02/22/2019       | GOLDMAN.....                       | .....1,410,000                                         | .....1,678,422 | .....1,689,377 | .....1,678,422                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....10,956                            | .....10,956                         | .....                                                      | .....                                               |
| 768874 UR 8          | RIVERSIDE CALIF ELEC REV.....                    |  | ..                              | 02/07/2019       | GOLDMAN.....                                    | 03/02/2019       | GOLDMAN.....                       | .....2,355,000                                         | .....2,787,402 | .....2,807,655 | .....2,787,078                                 | .....                                             | .....(323)                                         | .....                                                                     | .....(323)                                 | .....                                                  | .....                                                | .....20,576                            | .....20,576                         | .....654                                                   | .....                                               |
| 768874 US 6          | RIVERSIDE CALIF ELEC REV.....                    |  | ..                              | 02/07/2019       | GOLDMAN.....                                    | 02/11/2019       | GOLDMAN.....                       | .....1,645,000                                         | .....1,937,563 | .....1,951,793 | .....1,937,563                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....14,229                            | .....14,229                         | .....                                                      | .....                                               |

SCHEDULE D - PART 5

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

| 1                    | 2           |   | 3                               | 4                | 5                                 | 6                | 7                                 | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|-------------|---|---------------------------------|------------------|-----------------------------------|------------------|-----------------------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |             |   |                                 |                  |                                   |                  |                                   |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                    | Disposal<br>Date | Name of Purchaser                 | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 768874               | UT          | 4 |                                 | 02/07/2019       | GOLDMAN.....                      | 02/11/2019       | GOLDMAN.....                      | .....1,830,000                                         | .....2,144,998 | .....2,160,736 | .....2,144,998                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....15,738                            | .....15,738                         | .....                                                      | .....                                               |
| 768874               | UU          | 1 |                                 | 02/14/2019       | GOLDMAN.....                      | 03/07/2019       | GOLDMAN.....                      | .....1,880,000                                         | .....2,176,114 | .....2,197,156 | .....2,175,164                                 | .....                                             | .....(950)                                         | .....                                                                     | .....(950)                                 | .....                                                  | .....                                                | .....21,992                            | .....21,992                         | .....3,917                                                 | .....                                               |
| 783186               | UJ          | 6 |                                 | 10/18/2019       | MORGAN STANLEY CO.....            | 10/18/2019       | MORGAN STANLEY & COMPANY, INC..   | .....1,400,000                                         | .....1,400,000 | .....1,409,212 | .....1,400,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....9,212                             | .....9,212                          | .....                                                      | .....                                               |
| 797258               | AB          | 6 |                                 | 07/31/2019       | WELLS FARGO SECURITIES LLC.....   | 07/31/2019       | WELLS FARGO SECURITIES LLC.....   | .....1,550,000                                         | .....1,791,366 | .....1,794,854 | .....1,791,366                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,488                             | .....3,488                          | .....                                                      | .....                                               |
| 797258               | AC          | 4 |                                 | 07/31/2019       | WELLS FARGO SECURITIES LLC.....   | 08/16/2019       | MORGAN STANLEY CO.....            | .....1,600,000                                         | .....1,897,808 | .....1,922,944 | .....1,896,912                                 | .....                                             | .....(897)                                         | .....                                                                     | .....(897)                                 | .....                                                  | .....                                                | .....26,033                            | .....26,033                         | .....1,333                                                 | .....                                               |
| 797258               | AD          | 2 |                                 | 07/31/2019       | WELLS FARGO SECURITIES LLC.....   | 07/31/2019       | WELLS FARGO SECURITIES LLC.....   | .....1,600,000                                         | .....1,942,592 | .....1,947,936 | .....1,942,592                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....5,344                             | .....5,344                          | .....                                                      | .....                                               |
| 797258               | AE          | 0 |                                 | 07/31/2019       | WELLS FARGO SECURITIES LLC.....   | 10/04/2019       | VARIOUS.....                      | .....800,000                                           | .....800,000   | .....818,273   | .....800,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....18,273                            | .....18,273                         | .....2,042                                                 | .....                                               |
| 79739G               | KX          | 3 |                                 | 11/15/2019       | CITIGROUP GLOBAL MARKETS, INC.... | 11/20/2019       | MORGAN STANLEY CO.....            | .....1,000,000                                         | .....1,260,740 | .....1,272,710 | .....1,260,740                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....11,970                            | .....11,970                         | .....                                                      | .....                                               |
| 79739G               | KY          | 1 |                                 | 11/15/2019       | CITIGROUP GLOBAL MARKETS, INC.... | 11/20/2019       | MORGAN STANLEY CO.....            | .....600,000                                           | .....753,474   | .....760,626   | .....753,474                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....7,152                             | .....7,152                          | .....                                                      | .....                                               |
| 79739G               | KZ          | 8 |                                 | 11/15/2019       | CITIGROUP GLOBAL MARKETS, INC.... | 11/20/2019       | CITIGROUP GLOBAL MARKETS, INC.... | .....400,000                                           | .....499,952   | .....504,296   | .....499,952                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....4,344                             | .....4,344                          | .....                                                      | .....                                               |
| 79739G               | LA          | 2 |                                 | 11/15/2019       | CITIGROUP GLOBAL MARKETS, INC.... | 11/26/2019       | MORGAN STANLEY CO.....            | .....510,000                                           | .....634,940   | .....642,977   | .....634,940                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....8,038                             | .....8,038                          | .....                                                      | .....                                               |
| 79739G               | LB          | 0 |                                 | 11/15/2019       | CITIGROUP GLOBAL MARKETS, INC.... | 11/26/2019       | MORGAN STANLEY CO.....            | .....400,000                                           | .....454,720   | .....460,992   | .....454,720                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....6,272                             | .....6,272                          | .....                                                      | .....                                               |
| 79739G               | LC          | 8 |                                 | 11/15/2019       | CITIGROUP GLOBAL MARKETS, INC.... | 11/26/2019       | MORGAN STANLEY CO.....            | .....400,000                                           | .....453,256   | .....459,508   | .....453,256                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....6,252                             | .....6,252                          | .....                                                      | .....                                               |
| 79739G               | LE          | 4 |                                 | 11/15/2019       | CITIGROUP GLOBAL MARKETS, INC.... | 11/26/2019       | Jefferies.....                    | .....1,200,000                                         | .....1,467,276 | .....1,485,792 | .....1,467,276                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....18,516                            | .....18,516                         | .....                                                      | .....                                               |
| 79739G               | MC          | 7 |                                 | 11/15/2019       | CITIGROUP GLOBAL MARKETS, INC.... | 11/18/2019       | CITIGROUP GLOBAL MARKETS, INC.... | .....400,000                                           | .....438,584   | .....441,404   | .....438,584                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,820                             | .....2,820                          | .....                                                      | .....                                               |
| 79766D               | LV          | 9 |                                 | 01/31/2019       | VARIOUS.....                      | 02/20/2019       | VARIOUS.....                      | .....3,435,000                                         | .....3,959,320 | .....4,009,537 | .....3,957,823                                 | .....                                             | .....(1,497)                                       | .....                                                                     | .....(1,497)                               | .....                                                  | .....                                                | .....51,714                            | .....51,714                         | .....5,720                                                 | .....                                               |
| 79766D               | MA          | 4 |                                 | 01/11/2019       | JP MORGAN SECURITIES LLC.....     | 02/07/2019       | MORGAN STANLEY CO.....            | .....2,355,000                                         | .....2,628,580 | .....2,662,728 | .....2,628,324                                 | .....                                             | .....(256)                                         | .....                                                                     | .....(256)                                 | .....                                                  | .....                                                | .....34,403                            | .....34,403                         | .....1,308                                                 | .....                                               |
| 79766D               | MJ          | 5 |                                 | 01/11/2019       | JP MORGAN SECURITIES LLC.....     | 01/15/2019       | Jefferies.....                    | .....470,000                                           | .....575,731   | .....579,336   | .....575,731                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,605                             | .....3,605                          | .....                                                      | .....                                               |
| 79766D               | ML          | 0 |                                 | 01/11/2019       | JP MORGAN SECURITIES LLC.....     | 01/14/2019       | Jefferies.....                    | .....470,000                                           | .....586,565   | .....590,964   | .....586,565                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....4,399                             | .....4,399                          | .....                                                      | .....                                               |
| 79766D               | MM          | 8 |                                 | 01/11/2019       | JP MORGAN SECURITIES LLC.....     | 01/15/2019       | Jefferies.....                    | .....470,000                                           | .....579,797   | .....584,135   | .....579,797                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....4,338                             | .....4,338                          | .....                                                      | .....                                               |
| 79766D               | MU          | 0 |                                 | 02/08/2019       | VARIOUS.....                      | 03/07/2019       | VARIOUS.....                      | .....4,070,000                                         | .....4,780,858 | .....4,790,773 | .....4,778,544                                 | .....                                             | .....(2,314)                                       | .....                                                                     | .....(2,314)                               | .....                                                  | .....                                                | .....12,229                            | .....12,229                         | .....9,551                                                 | .....1,635                                          |
| 79766D               | ND          | 7 |                                 | 02/21/2019       | RBC CAPITAL MARKETS.....          | 03/06/2019       | RBC CAPITAL MARKETS.....          | .....1,060,000                                         | .....1,242,521 | .....1,243,157 | .....1,241,832                                 | .....                                             | .....(690)                                         | .....                                                                     | .....(690)                                 | .....                                                  | .....                                                | .....1,326                             | .....1,326                          | .....1,767                                                 | .....                                               |
| 79766D               | NE          | 5 |                                 | 02/21/2019       | RBC CAPITAL MARKETS.....          | 03/06/2019       | RBC CAPITAL MARKETS.....          | .....940,000                                           | .....1,116,786 | .....1,116,833 | .....1,116,211                                 | .....                                             | .....(574)                                         | .....                                                                     | .....(574)                                 | .....                                                  | .....                                                | .....621                               | .....621                            | .....1,567                                                 | .....                                               |

SCHEDULE D - PART 5

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

| 1                    | 2                                        |  |  | 3                               | 4                | 5                                        | 6                | 7                                        | 8                                                      | 9              | 10              | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|------------------------------------------|--|--|---------------------------------|------------------|------------------------------------------|------------------|------------------------------------------|--------------------------------------------------------|----------------|-----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                          |  |  |                                 |                  |                                          |                  |                                          |                                                        |                |                 |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                              |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                           | Disposal<br>Date | Name of Purchaser                        | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration   | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 79766D RZ 4          | SAN FRANCISCO CALIF CITY & CNTY ARPTS CO |  |  | ..                              | 08/15/2019       | BARCLAYS CAPITAL INC FIXED INC.....      | 09/26/2019       | RBC CAPITAL MARKETS.....                 | .....2,000,000                                         | .....2,460,620 | .....2,429,800  | .....2,458,154                                 | .....                                             | .....(2,466)                                       | .....                                                                     | .....(2,466)                               | .....                                                  | .....                                                | .....(28,354)                          | .....(28,354)                       | .....5,833                                                 | .....                                               |
| 79766D SC 4          | SAN FRANCISCO CALIF CITY & CNTY ARPTS CO |  |  | ..                              | 08/15/2019       | BARCLAYS CAPITAL INC FIXED INC.....      | 08/23/2019       | MORGAN STANLEY CO.....                   | .....4,800,000                                         | .....5,975,904 | .....5,985,360  | .....5,975,904                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....9,456                             | .....9,456                          | .....                                                      | .....                                               |
| 825485 XP 5          | SHREVEPORT LA WTR & SWR REV.....         |  |  | ..                              | 05/08/2019       | UBS FINANCIAL SERVICES INC.....          | 05/08/2019       | UBS FINANCIAL SERVICES INC.....          | .....300,000                                           | .....321,054   | .....322,074    | .....321,054                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,020                             | .....1,020                          | .....                                                      | .....                                               |
| 83646A AU 7          | SOUTH BAYSIDE WASTE MGMT AUTH CALIF SOLI |  |  | ..                              | 06/27/2019       | RAYMOND JAMES & ASSOCIATES.....          | 07/12/2019       | MORGAN STANLEY CO.....                   | .....625,000                                           | .....778,169   | .....784,338    | .....777,911                                   | .....                                             | .....(258)                                         | .....                                                                     | .....(258)                                 | .....                                                  | .....                                                | .....6,426                             | .....6,426                          | .....608                                                   | .....                                               |
| 83646A AY 9          | SOUTH BAYSIDE WASTE MGMT AUTH CALIF SOLI |  |  | ..                              | 06/27/2019       | RAYMOND JAMES & ASSOCIATES.....          | 07/12/2019       | MORGAN STANLEY CO.....                   | .....505,000                                           | .....619,519   | .....622,382    | .....619,328                                   | .....                                             | .....(191)                                         | .....                                                                     | .....(191)                                 | .....                                                  | .....                                                | .....3,054                             | .....3,054                          | .....491                                                   | .....                                               |
| 882667 AN 8          | TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN |  |  | ..                              | 08/01/2019       | BANC OF AMERICA/FIXED INCOME.....        | 08/02/2019       | VARIOUS.....                             | .....4,500,000                                         | .....5,191,415 | .....5,234,255  | .....5,191,415                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....42,840                            | .....42,840                         | .....                                                      | .....                                               |
| 882667 AZ 1          | TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN |  |  | ..                              | 12/11/2019       | JP MORGAN SECURITIES LLC.....            | 12/12/2019       | CITIGROUP GLOBAL MARKETS, INC....        | .....400,000                                           | .....400,000   | .....411,600    | .....400,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....11,600                            | .....11,600                         | .....                                                      | .....                                               |
| 88283N AZ 5          | TEXAS TRANSN COMMN ST HWY 249 SYS TOLL R |  |  | ..                              | 02/15/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 02/19/2019       | MERRILL LYNCH PIERCE FENNER.....         | .....470,000                                           | .....508,192   | .....510,603    | .....508,192                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,411                             | .....2,411                          | .....                                                      | .....                                               |
| 882854 Z2 1          | TEXAS WTR DEV BRD REV.....               |  |  | ..                              | 09/25/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 10/07/2019       | CITIGROUP GLOBAL MARKETS, INC....        | .....600,000                                           | .....697,170   | .....702,468    | .....697,170                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....5,298                             | .....5,298                          | .....                                                      | .....                                               |
| 882854 Z6 2          | TEXAS WTR DEV BRD REV.....               |  |  | ..                              | 09/25/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 09/26/2019       | RAYMOND JAMES & ASSOCIATES.....          | .....1,600,000                                         | .....1,808,416 | .....1,812,960  | .....1,808,416                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....4,544                             | .....4,544                          | .....                                                      | .....                                               |
| 888808 HQ 8          | TOBACCO SETTLEMENT FING CORP N J         |  |  | ..                              | 02/21/2019       | GOLDMAN.....                             | 05/09/2019       | RBC CAPITAL MARKETS.....                 | .....3,130,000                                         | .....3,303,859 | .....3,425,532  | .....3,301,683                                 | .....                                             | .....(2,176)                                       | .....                                                                     | .....(2,176)                               | .....                                                  | .....                                                | .....123,849                           | .....123,849                        | .....59,817                                                | .....35,996                                         |
| 888808 HT 2          | TOBACCO SETTLEMENT FING CORP N J         |  |  | ..                              | 05/07/2019       | VARIOUS.....                             | 05/14/2019       | VARIOUS.....                             | .....9,440,000                                         | .....9,839,765 | .....10,002,584 | .....9,837,397                                 | .....                                             | .....(2,368)                                       | .....                                                                     | .....(2,368)                               | .....                                                  | .....                                                | .....165,187                           | .....165,187                        | .....204,179                                               | .....166,494                                        |
| 897579 BJ 6          | TROY N Y CAP RESOURCE CORP REV           |  |  | ..                              | 11/21/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/22/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....50,000                                            | .....56,662    | .....56,750     | .....56,662                                    | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....88                                | .....88                             | .....                                                      | .....                                               |
| 897579 BK 3          | TROY N Y CAP RESOURCE CORP REV           |  |  | ..                              | 11/21/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/22/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....50,000                                            | .....57,945    | .....58,053     | .....57,945                                    | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....109                               | .....109                            | .....                                                      | .....                                               |
| 897579 BR 8          | TROY N Y CAP RESOURCE CORP REV           |  |  | ..                              | 11/21/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/22/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....100,000                                           | .....122,772   | .....123,281    | .....122,772                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....509                               | .....509                            | .....                                                      | .....                                               |
| 897579 BU 1          | TROY N Y CAP RESOURCE CORP REV           |  |  | ..                              | 11/21/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/22/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....300,000                                           | .....365,280   | .....366,489    | .....365,280                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,209                             | .....1,209                          | .....                                                      | .....                                               |
| 897579 BX 5          | TROY N Y CAP RESOURCE CORP REV           |  |  | ..                              | 11/21/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/22/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....300,000                                           | .....362,574   | .....363,774    | .....362,574                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,200                             | .....1,200                          | .....                                                      | .....                                               |
| 897579 BY 3          | TROY N Y CAP RESOURCE CORP REV           |  |  | ..                              | 11/21/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/22/2019       | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .....100,000                                           | .....109,685   | .....110,058    | .....109,685                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....373                               | .....373                            | .....                                                      | .....                                               |
| 898526 EY 0          | TSASC INC N Y REV.....                   |  |  | ..                              | 02/26/2019       | WELLS FARGO SECURITIES LLC.....          | 06/25/2019       | MESIROW FINANCIAL INC.....               | .....2,800,000                                         | .....3,159,408 | .....3,276,364  | .....3,146,929                                 | .....                                             | .....(12,479)                                      | .....                                                                     | .....(12,479)                              | .....                                                  | .....                                                | .....129,435                           | .....129,435                        | .....80,111                                                | .....33,833                                         |
| 898526 EZ 7          | TSASC INC N Y REV.....                   |  |  | ..                              | 03/05/2019       | WELLS FARGO SECURITIES LLC.....          | 03/11/2019       | WELLS FARGO SECURITIES LLC.....          | .....3,070,000                                         | .....3,443,357 | .....3,486,261  | .....3,442,250                                 | .....                                             | .....(1,107)                                       | .....                                                                     | .....(1,107)                               | .....                                                  | .....                                                | .....44,012                            | .....44,012                         | .....43,492                                                | .....38,565                                         |
| 898526 FA 1          | TSASC INC N Y REV.....                   |  |  | ..                              | 04/11/2019       | WELLS FARGO SECURITIES LLC.....          | 06/24/2019       | RBC CAPITAL MARKETS.....                 | .....470,000                                           | .....537,699   | .....544,514    | .....536,263                                   | .....                                             | .....(1,435)                                       | .....                                                                     | .....(1,435)                               | .....                                                  | .....                                                | .....8,250                             | .....8,250                          | .....13,382                                                | .....8,747                                          |
| 900190 KJ 7          | TURLOCK CALIF IRR DIST REV.....          |  |  | ..                              | 09/25/2019       | GOLDMAN.....                             | 10/03/2019       | BARCLAYS CAPITAL INC FIXED INC....       | .....2,000,000                                         | .....2,525,080 | .....2,537,820  | .....2,525,080                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....12,740                            | .....12,740                         | .....                                                      | .....                                               |
| 90068F AY 2          | TUSCALOOSA CNTY ALA INDL DEV AUTH GULF O |  |  | ..                              | 04/17/2019       | GOLDMAN.....                             | 04/18/2019       | GOLDMAN.....                             | .....760,000                                           | .....760,000   | .....793,250    | .....760,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....33,250                            | .....33,250                         | .....                                                      | .....                                               |
| 90068F AZ 9          | TUSCALOOSA CNTY ALA INDL DEV AUTH GULF O |  |  | ..                              | 04/17/2019       | GOLDMAN.....                             | 04/18/2019       | GOLDMAN.....                             | .....400,000                                           | .....400,000   | .....421,000    | .....400,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....21,000                            | .....21,000                         | .....                                                      | .....                                               |

**SCHEDULE D - PART 5**

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

| 1                    | 2                                                                  |  | 3                               | 4                | 5                                  | 6                | 7                                  | 8                                                      | 9                | 10               | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|--------------------------------------------------------------------|--|---------------------------------|------------------|------------------------------------|------------------|------------------------------------|--------------------------------------------------------|------------------|------------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                                                    |  |                                 |                  |                                    |                  |                                    |                                                        |                  |                  |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                                                        |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                     | Disposal<br>Date | Name of Purchaser                  | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost      | Consideration    | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 91412H AZ 6          | UNIVERSITY CALIF REVS.....                                         |  | ..                              | 03/12/2019       | UBS FINANCIAL SERVICES INC.....    | 05/06/2019       | NATL FINANCIAL SERVICES CORP (NFS) | .....480,000                                           | .....556,440     | .....574,166     | .....555,326                                   | .....                                             | .....(1,114)                                       | .....                                                                     | .....(1,114)                               | .....                                                  | .....                                                | .....18,841                            | .....18,841                         | .....11,667                                                | .....7,933                                          |
| 91412H CW 1          | UNIVERSITY CALIF REVS.....                                         |  | ..                              | 03/08/2019       | Jefferies.....                     | 04/29/2019       | VARIOUS.....                       | .....1,540,000                                         | .....1,801,523   | .....1,845,334   | .....1,798,394                                 | .....                                             | .....(3,129)                                       | .....                                                                     | .....(3,129)                               | .....                                                  | .....                                                | .....46,940                            | .....46,940                         | .....34,745                                                | .....25,025                                         |
| 91412H DA 8          | THE REGENTS OF THE UNIVERSITY OF CALIFOR                           |  | ..                              | 05/15/2019       | NATL FINANCIAL SERVICES CORP (NFS) | 05/20/2019       | OPPENHEIMER & CO. INC.....         | .....1,180,000                                         | .....1,420,519   | .....1,419,127   | .....1,420,193                                 | .....                                             | .....(327)                                         | .....                                                                     | .....(327)                                 | .....                                                  | .....                                                | .....(1,066)                           | .....(1,066)                        | .....1,147                                                 | .....328                                            |
| 91412H FG 3          | THE REGENTS OF THE UNIVERSITY OF CALIFOR                           |  | ..                              | 03/13/2019       | UBS FINANCIAL SERVICES INC.....    | 04/17/2019       | RBC CAPITAL MARKETS.....           | .....2,355,000                                         | .....2,355,000   | .....2,368,895   | .....2,355,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....13,895                            | .....13,895                         | .....7,230                                                 | .....                                               |
| 91514A JL 0          | UNIVERSITY TEX UNIV REVS IAM COML PAPER                            |  | ..                              | 06/01/2019       | MORGAN STANLEY CO.....             | 05/20/2019       | SIEBERT BRANDFORD SHANK & CO. LLC  | .....7,530,000                                         | .....9,489,005   | .....9,552,031   | .....9,489,005                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....63,026                            | .....63,026                         | .....                                                      | .....                                               |
| 91514A JM 8          | UNIVERSITY TEX UNIV REVS IAM COML PAPER                            |  | ..                              | 06/01/2019       | MORGAN STANLEY CO.....             | 07/17/2019       | VARIOUS.....                       | .....3,185,000                                         | .....3,993,735   | .....4,072,337   | .....3,986,734                                 | .....                                             | .....(7,001)                                       | .....                                                                     | .....(7,001)                               | .....                                                  | .....                                                | .....85,602                            | .....85,602                         | .....15,831                                                | .....                                               |
| 915217 XA 6          | UNIVERSITY VA UNIV REVS IAM COML PAPER N                           |  | ..                              | 09/05/2019       | BARCLAYS CAPITAL INC FIXED INC.... | 10/25/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....2,000,000                                         | .....2,000,000   | .....1,890,340   | .....2,000,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | ...(109,660)                           | ...(109,660)                        | .....8,426                                                 | .....                                               |
| 928104 MF 2          | VIRGINIA SMALL BUSINESS FING AUTH REV                              |  | ..                              | 07/19/2019       | JP MORGAN SECURITIES LLC.....      | 07/25/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....800,000                                           | .....845,552     | .....848,256     | .....845,354                                   | .....                                             | .....(198)                                         | .....                                                                     | .....(198)                                 | .....                                                  | .....                                                | .....2,902                             | .....2,902                          | .....444                                                   | .....                                               |
| 93978H UZ 6          | WASHINGTON ST HEALTH CARE FACS AUTH REV                            |  | ..                              | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....  | 08/09/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....800,000                                           | .....917,344     | .....922,552     | .....917,344                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....5,208                             | .....5,208                          | .....                                                      | .....                                               |
| 93978H VA 0          | WASHINGTON ST HEALTH CARE FACS AUTH REV                            |  | ..                              | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....  | 10/07/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....1,600,000                                         | .....1,872,528   | .....1,865,232   | .....1,866,156                                 | .....                                             | .....(6,372)                                       | .....                                                                     | .....(6,372)                               | .....                                                  | .....                                                | .....(924)                             | .....(924)                          | .....10,667                                                | .....                                               |
| 93978H VB 8          | WASHINGTON ST HEALTH CARE FACS AUTH REV                            |  | ..                              | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....  | 09/26/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....1,000,000                                         | .....1,190,520   | .....1,186,910   | .....1,187,641                                 | .....                                             | .....(2,879)                                       | .....                                                                     | .....(2,879)                               | .....                                                  | .....                                                | .....(731)                             | .....(731)                          | .....5,133                                                 | .....                                               |
| 93978H VP 7          | WASHINGTON ST HEALTH CARE FACS AUTH REV                            |  | ..                              | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....  | 10/07/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....400,000                                           | .....484,028     | .....489,240     | .....483,036                                   | .....                                             | .....(992)                                         | .....                                                                     | .....(992)                                 | .....                                                  | .....                                                | .....6,204                             | .....6,204                          | .....2,667                                                 | .....                                               |
| 93978H VQ 5          | WASHINGTON ST HEALTH CARE FACS AUTH REV                            |  | ..                              | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....  | 10/31/2019       | RAYMOND JAMES & ASSOCIATES.....    | .....400,000                                           | .....482,472     | .....480,584     | .....480,985                                   | .....                                             | .....(1,487)                                       | .....                                                                     | .....(1,487)                               | .....                                                  | .....                                                | .....(401)                             | .....(401)                          | .....4,056                                                 | .....                                               |
| 93978H VR 3          | WASHINGTON ST HEALTH CARE FACS AUTH REV                            |  | ..                              | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....  | 10/31/2019       | RAYMOND JAMES & ASSOCIATES.....    | .....400,000                                           | .....480,920     | .....479,064     | .....479,463                                   | .....                                             | .....(1,457)                                       | .....                                                                     | .....(1,457)                               | .....                                                  | .....                                                | .....(399)                             | .....(399)                          | .....4,056                                                 | .....                                               |
| 93978H VS 1          | WASHINGTON ST HEALTH CARE FACS AUTH REV                            |  | ..                              | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....  | 08/13/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....400,000                                           | .....479,760     | .....490,720     | .....479,760                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....10,960                            | .....10,960                         | .....                                                      | .....                                               |
| 93978H VT 9          | WASHINGTON ST HEALTH CARE FACS AUTH REV                            |  | ..                              | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....  | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....400,000                                           | .....430,596     | .....433,448     | .....430,596                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,852                             | .....2,852                          | .....                                                      | .....                                               |
| 93978H WD 3          | WASHINGTON ST HEALTH CARE FACS AUTH REV                            |  | ..                              | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....  | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....200,000                                           | .....244,370     | .....245,956     | .....244,370                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,586                             | .....1,586                          | .....                                                      | .....                                               |
| 93978H WE 1          | WASHINGTON ST HEALTH CARE FACS AUTH REV                            |  | ..                              | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....  | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....200,000                                           | .....243,386     | .....244,964     | .....243,386                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,578                             | .....1,578                          | .....                                                      | .....                                               |
| 93978H WF 8          | WASHINGTON ST HEALTH CARE FACS AUTH REV                            |  | ..                              | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....  | 09/04/2019       | Jefferies.....                     | .....400,000                                           | .....484,028     | .....498,764     | .....483,704                                   | .....                                             | .....(324)                                         | .....                                                                     | .....(324)                                 | .....                                                  | .....                                                | .....15,060                            | .....15,060                         | .....833                                                   | .....                                               |
| 93978H WH 4          | WASHINGTON ST HEALTH CARE FACS AUTH REV                            |  | ..                              | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....  | 10/07/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....400,000                                           | .....480,920     | .....485,736     | .....479,968                                   | .....                                             | .....(952)                                         | .....                                                                     | .....(952)                                 | .....                                                  | .....                                                | .....5,768                             | .....5,768                          | .....2,667                                                 | .....                                               |
| 93978H WJ 0          | WASHINGTON ST HEALTH CARE FACS AUTH REV                            |  | ..                              | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....  | 08/13/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....400,000                                           | .....479,760     | .....490,720     | .....479,760                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....10,960                            | .....10,960                         | .....                                                      | .....                                               |
| 93978H WK 7          | WASHINGTON ST HEALTH CARE FACS AUTH REV                            |  | ..                              | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....  | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....980,000                                           | .....1,162,251   | .....1,169,748   | .....1,162,251                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....7,497                             | .....7,497                          | .....                                                      | .....                                               |
| 3199999.             | Total - Bonds - U.S. Special Revenue and Special Assessments ..... |  |                                 |                  |                                    |                  |                                    | .....675,558,517                                       | .....764,856,054 | .....772,890,951 | .....764,240,620                               | .....0                                            | .....(615,434)                                     | .....0                                                                    | .....(615,434)                             | .....0                                                 | .....0                                               | .....8,650,332                         | .....8,650,332                      | .....3,733,083                                             | .....1,375,179                                      |

E15.24

**SCHEDULE D - PART 5**

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

| 1                                    | 2                                        |  | 3                               | 4                | 5                                    | 6                | 7                                  | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|--------------------------------------|------------------------------------------|--|---------------------------------|------------------|--------------------------------------|------------------|------------------------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                                      |                                          |  |                                 |                  |                                      |                  |                                    |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification                 | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                       | Disposal<br>Date | Name of Purchaser                  | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| Bonds - Industrial and Miscellaneous |                                          |  |                                 |                  |                                      |                  |                                    |                                                        |                |                |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                            |                                                     |
| 000000 00 0                          | Steamboat II Warehouse Income Preference |  | ..                              | 07/01/2019       | VARIOUS.....                         | 07/17/2019       | DIRECT.....                        | .....1,154,500                                         | .....1,154,500 | .....1,154,500 | .....1,154,500                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....                                                      | .....                                               |
| 000000 00 0                          | Steamboat III Warehouse Income Preferenc |  | ..                              | 08/29/2019       | VARIOUS.....                         | 11/01/2019       | DIRECT.....                        | .....1,062,500                                         | .....1,062,500 | .....3,310,000 | .....3,310,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....314,487                                               | .....                                               |
| 000000 00 0                          | SALMAGUNDI XI, LTD - CMO.....            |  | ..                              | 05/07/2019       | DIRECT.....                          |                  |                                    | .....2,247,500                                         | .....2,247,500 | .....          | .....                                          | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....                                                      | .....                                               |
| 000000 00 0                          | Steamboat I Warehouse Income Preference  |  | ..                              | 08/01/2019       | VARIOUS.....                         | 08/01/2019       | DIRECT.....                        | .....1,607,500                                         | .....1,607,500 | .....1,607,500 | .....1,607,500                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....64,726                                                | .....                                               |
| 00162L CU 9                          | ALM 16R2 B2R - CDO.....                  |  | C                               | 10/21/2019       | BARCLAYS CAPITAL INC.....            | 12/12/2019       | RBC CAPITAL MARKETS.....           | .....250,000                                           | .....245,625   | .....248,178   | .....245,755                                   | .....                                             | .....130                                           | .....                                                                     | .....130                                   | .....                                                  | .....                                                | .....2,423                             | .....2,423                          | .....1,680                                                 | .....217                                            |
| 00163K AU 2                          | ALM 7RR BR - CDO.....                    |  | ..                              | 01/22/2019       | Citigroup (SSB).....                 | 06/12/2019       | RBC CAPITAL MARKETS.....           | .....1,500,000                                         | .....1,499,250 | .....1,501,125 | .....1,499,293                                 | .....                                             | .....43                                            | .....                                                                     | .....43                                    | .....                                                  | .....                                                | .....1,832                             | .....1,832                          | .....33,819                                                | .....2,058                                          |
| 00206R HK 1                          | AT&T INC.....                            |  | ..                              | 02/13/2019       | WELLS FARGO SECURITIES LLC.....      | 02/20/2019       | VARIOUS.....                       | .....420,000                                           | .....400,222   | .....405,270   | .....400,226                                   | .....                                             | .....3                                             | .....                                                                     | .....3                                     | .....                                                  | .....                                                | .....5,044                             | .....5,044                          | .....121                                                   | .....                                               |
| 007589 AC 8                          | ADVOCATE HEALTH AND HOSPITALS CORP       |  | ..                              | 11/07/2019       | CITIGROUP GLOBAL MARKETS, INC....    | 12/16/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....800,000                                           | .....800,000   | .....804,752   | .....800,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....4,752                             | .....4,752                          | .....2,559                                                 | .....                                               |
| 01400E AA 1                          | ALCON FINANCE CORP.....                  |  | ..                              | 09/16/2019       | BANC OF AMERICA/FIXED INCOME.....    | 09/24/2019       | BANC OF AMERICA/FIXED INCOME.....  | .....3,000,000                                         | .....2,985,240 | .....3,028,950 | .....2,985,256                                 | .....                                             | .....16                                            | .....                                                                     | .....16                                    | .....                                                  | .....                                                | .....43,694                            | .....43,694                         | .....688                                                   | .....                                               |
| 01400E AB 9                          | ALCON FINANCE CORP.....                  |  | ..                              | 09/16/2019       | BANC OF AMERICA/FIXED INCOME.....    | 11/21/2019       | MORGAN STANLEY CO.....             | .....200,000                                           | .....199,264   | .....203,272   | .....199,275                                   | .....                                             | .....11                                            | .....                                                                     | .....11                                    | .....                                                  | .....                                                | .....3,997                             | .....3,997                          | .....1,033                                                 | .....                                               |
| 01400E AC 7                          | ALCON FINANCE CORP.....                  |  | ..                              | 09/16/2019       | BANC OF AMERICA/FIXED INCOME.....    | 12/13/2019       | VARIOUS.....                       | .....7,000,000                                         | .....6,987,540 | .....7,225,300 | .....6,987,561                                 | .....                                             | .....21                                            | .....                                                                     | .....21                                    | .....                                                  | .....                                                | .....237,739                           | .....237,739                        | .....24,489                                                | .....                                               |
| 015271 AR 0                          | ALEXANDRIA REAL ESTATE EQUITIES INC      |  | ..                              | 07/08/2019       | GOLDMAN.....                         | 09/24/2019       | MARKETAXESS CORPORATION.....       | .....3,000,000                                         | .....2,995,770 | .....3,113,280 | .....2,995,852                                 | .....                                             | .....82                                            | .....                                                                     | .....82                                    | .....                                                  | .....                                                | .....117,428                           | .....117,428                        | .....19,594                                                | .....                                               |
| 01748N AE 4                          | ALLEGION US HOLDING COMPANY INC          |  | ..                              | 10/01/2019       | VARIOUS.....                         | 10/31/2019       | SUMRIDGE PARTNERS LLC.....         | .....1,000,000                                         | .....948,550   | .....945,310   | .....948,550                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(3,240)                           | .....(3,240)                        | .....2,465                                                 | .....2,958                                          |
| 01959L AC 6                          | ALLINA HEALTH SYSTEM.....                |  | ..                              | 05/22/2019       | JP MORGAN SECURITIES LLC.....        | 05/23/2019       | JP MORGAN SECURITIES LLC.....      | .....800,000                                           | .....800,000   | .....808,888   | .....800,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....8,888                             | .....8,888                          | .....                                                      | .....                                               |
| 020053 AY 0                          | ALM 8R CR - CDO.....                     |  | C                               | 12/06/2019       | Brownstone Investment Group LLC..... | 12/06/2019       | CITIGROUP GLOBAL MARKETS, INC....  | .....2,000,000                                         | .....1,982,500 | .....1,998,000 | .....1,982,500                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....15,500                            | .....15,500                         | .....18,514                                                | .....18,514                                         |
| 02007E AE 8                          | ALLYA 173 A3 - ABS.....                  |  | ..                              | 06/18/2019       | BANC OF AMERICA/FIXED INCOME.....    | 08/15/2019       | VARIOUS.....                       | .....707,594                                           | .....704,940   | .....706,657   | .....705,662                                   | .....                                             | .....722                                           | .....                                                                     | .....722                                   | .....                                                  | .....                                                | .....994                               | .....994                            | .....2,068                                                 | .....171                                            |
| 02014P DS 0                          | ALM 17R CR - CDO.....                    |  | ..                              | 08/05/2019       | MIZUHO SECURITIES USA/FIXED INCOME   | 09/17/2019       | BARCLAYS CAPITAL INC.....          | .....1,100,000                                         | .....1,073,600 | .....1,078,550 | .....1,074,146                                 | .....                                             | .....546                                           | .....                                                                     | .....546                                   | .....                                                  | .....                                                | .....4,404                             | .....4,404                          | .....10,292                                                | .....3,587                                          |
| 02209S BF 9                          | ALTRIA GROUP INC.....                    |  | ..                              | 02/12/2019       | JP MORGAN SECURITIES LLC.....        | 03/26/2019       | Citigroup (SSB).....               | .....4,000,000                                         | .....3,988,880 | .....4,253,800 | .....3,988,896                                 | .....                                             | .....16                                            | .....                                                                     | .....16                                    | .....                                                  | .....                                                | .....264,904                           | .....264,904                        | .....29,089                                                | .....                                               |
| 030360 AD 3                          | AMERICAN UNIVERSITY.....                 |  | ..                              | 06/06/2019       | JP MORGAN SECURITIES LLC.....        | 06/11/2019       | WELLS FARGO SECURITIES LLC.....    | .....1,200,000                                         | .....1,200,000 | .....1,201,104 | .....1,200,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,104                             | .....1,104                          | .....                                                      | .....                                               |
| 031652 BK 5                          | AMKOR TECHNOLOGY INC.....                |  | ..                              | 03/13/2019       | MORGAN STANLEY CO.....               | 06/10/2019       | VARIOUS.....                       | .....4,000,000                                         | .....3,980,000 | .....3,984,510 | .....3,980,219                                 | .....                                             | .....219                                           | .....                                                                     | .....219                                   | .....                                                  | .....                                                | .....4,291                             | .....4,291                          | .....32,573                                                | .....                                               |
| 032095 AH 4                          | AMPHENOL CORP.....                       |  | ..                              | 01/07/2019       | BARCLAYS CAPITAL INC.....            | 01/08/2019       | MERRILL LYNCH PIERCE FENNER.....   | .....280,000                                           | .....279,731   | .....281,002   | .....279,731                                   | .....                                             | .....(0)                                           | .....                                                                     | .....(0)                                   | .....                                                  | .....                                                | .....1,271                             | .....1,271                          | .....34                                                    | .....                                               |
| 03328T AW 5                          | ANCHC 7R CR - CDO.....                   |  | C                               | 01/25/2019       | Citigroup (SSB).....                 | 03/13/2019       | RBC CAPITAL MARKETS.....           | .....3,000,000                                         | .....2,929,050 | .....2,958,750 | .....2,930,440                                 | .....                                             | .....1,390                                         | .....                                                                     | .....1,390                                 | .....                                                  | .....                                                | .....28,310                            | .....28,310                         | .....21,190                                                | .....5,235                                          |
| 03523T BU 1                          | ANHEUSER-BUSCH INBEV WORLDWIDE INC       |  | C                               | 01/10/2019       | MERRILL LYNCH PIERCE FENNER.....     | 01/15/2019       | PERSHING DIV OF DLJ SEC LNDING.... | .....1,500,000                                         | .....1,495,830 | .....1,504,830 | .....1,495,830                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....9,000                             | .....9,000                          | .....                                                      | .....                                               |
| 03523T BV 9                          | ANHEUSER-BUSCH INBEV WORLDWIDE INC       |  | C                               | 01/10/2019       | MERRILL LYNCH PIERCE FENNER.....     | 07/19/2019       | MARKETAXESS CORPORATION.....       | .....1,500,000                                         | .....1,495,005 | .....1,858,725 | .....1,495,038                                 | .....                                             | .....33                                            | .....                                                                     | .....33                                    | .....                                                  | .....                                                | .....363,687                           | .....363,687                        | .....41,625                                                | .....                                               |
| 035240 AR 1                          | ANHEUSER-BUSCH INBEV WORLDWIDE INC       |  | C                               | 01/10/2019       | MERRILL LYNCH PIERCE FENNER.....     | 01/14/2019       | PERSHING DIV OF DLJ SEC LNDING.... | .....1,000,000                                         | .....996,410   | .....1,007,870 | .....996,410                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....11,460                            | .....11,460                         | .....                                                      | .....                                               |
| 04016L AJ 6                          | ARES 42 D - CDO.....                     |  | C                               | 01/09/2019       | VARIOUS.....                         | 01/22/2019       | VARIOUS.....                       | .....5,500,000                                         | .....5,354,250 | .....5,458,750 | .....5,354,540                                 | .....                                             | .....290                                           | .....                                                                     | .....290                                   | .....                                                  | .....                                                | .....104,210                           | .....104,210                        | .....84,675                                                | .....79,578                                         |
| 04352E AA 3                          | ASCENSION HEALTH.....                    |  | ..                              | 10/16/2019       | MORGAN STANLEY CO.....               | 10/17/2019       | WELLS FARGO SECURITIES LLC.....    | .....2,000,000                                         | .....2,000,000 | .....2,002,820 | .....2,000,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,820                             | .....2,820                          | .....                                                      | .....                                               |
| 04352E AB 1                          | ASCENSION HEALTH.....                    |  | ..                              | 10/16/2019       | MORGAN STANLEY CO.....               | 10/17/2019       | RBC CAPITAL MARKETS.....           | .....1,200,000                                         | .....1,200,000 | .....1,213,224 | .....1,200,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....13,224                            | .....13,224                         | .....                                                      | .....                                               |
| 045054 AJ 2                          | ASHTREAD CAPITAL INC.....                |  | ..                              | 10/28/2019       | JP MORGAN SECURITIES LLC.....        | 12/05/2019       | MARKETAXESS CORPORATION.....       | .....500,000                                           | .....500,000   | .....501,890   | .....500,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,890                             | .....1,890                          | .....1,944                                                 | .....                                               |
| 04941G AN 8                          | ATCLO 3R BR - CDO.....                   |  | ..                              | 01/03/2019       | NOMURA SECURITIES INTL INC.....      | 06/25/2019       | WELLS FARGO SECURITIES LLC.....    | .....500,000                                           | .....486,250   | .....492,350   | .....500,000                                   | .....                                             | .....13,750                                        | .....                                                                     | .....13,750                                | .....                                                  | .....                                                | .....(7,650)                           | .....(7,650)                        | .....12,025                                                | .....2,681                                          |
| 04965F AL 5                          | ATRM 15 D - CDO.....                     |  | C                               | 07/17/2019       | SG AMERICAS SECURITIES, LLC.....     | 12/05/2019       | SG AMERICAS SECURITIES, LLC.....   | .....1,250,000                                         | .....1,211,250 | .....1,212,500 | .....1,212,844                                 | .....                                             | .....1,594                                         | .....                                                                     | .....1,594                                 | .....                                                  | .....                                                | .....(344)                             | .....(344)                          | .....42,520                                                | .....16,891                                         |
| 05348E BF 5                          | AVALONBAY COMMUNITIES INC.....           |  | ..                              | 05/08/2019       | WELLS FARGO SECURITIES LLC.....      | 07/23/2019       | VARIOUS.....                       | .....520,000                                           | .....519,771   | .....536,457   | .....519,776                                   | .....                                             | .....5                                             | .....                                                                     | .....5                                     | .....                                                  | .....                                                | .....16,681                            | .....16,681                         | .....2,582                                                 | .....                                               |

SCHEDULE D - PART 5

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

E15.26

| 1                    | 2                                       |    | 3                               | 4                | 5                                     | 6                | 7                                           | 8                                                      | 9           | 10            | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|-----------------------------------------|----|---------------------------------|------------------|---------------------------------------|------------------|---------------------------------------------|--------------------------------------------------------|-------------|---------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                         |    |                                 |                  |                                       |                  |                                             |                                                        |             |               |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification |                                         |    | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                        | Disposal<br>Date | Name of Purchaser                           | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost | Consideration | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 05363L BA 0          | AVERY 6R DR - CDO.....                  | C  |                                 | 10/22/2019       | Brownstone Investment Group LLC.....  | 11/19/2019       | RBC CAPITAL MARKETS.....                    | 1,500,000                                              | 1,440,000   | 1,460,250     | 1,440,762                                      |                                                   | 762                                                |                                                                           | 762                                        |                                                        |                                                      | 19,488                                 | 19,488                              | 23,301                                                     | 17,456                                              |
| 05377R BX 1          | AESOP 151 A - ABS.....                  | .. |                                 | 08/02/2019       | MITSUBISHI UFJ SECURITIES.....        | 08/15/2019       | JPM/INTL FCSTONE FINANCIAL INC.....         | 495,000                                                | 495,193     | 495,251       | 495,184                                        |                                                   | (9)                                                |                                                                           | (9)                                        |                                                        |                                                      | 67                                     | 67                                  | 997                                                        | 550                                                 |
| 05522R CW 6          | BACCT 171 A - ABS.....                  | .. |                                 | 01/17/2019       | MERRILL LYNCH PIERCE FENNER.....      | 08/15/2019       | BARCLAYS CAPITAL INC.....                   | 145,000                                                | 143,323     | 144,892       | 144,146                                        |                                                   | 823                                                |                                                                           | 823                                        |                                                        |                                                      | 746                                    | 746                                 | 1,681                                                      | 55                                                  |
| 05684A AG 4          | BCC 194 C - CDO.....                    | C  |                                 | 10/25/2019       | CREDIT SUISSE SECURITIES (USA)....    | 12/18/2019       | VARIOUS.....                                | 5,000,000                                              | 5,000,000   | 5,037,500     | 5,000,000                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 37,500                                 | 37,500                              | 9,982                                                      |                                                     |
| 064229 AC 1          | BWSTA 171 A3 - ABS.....                 | .. |                                 | 06/04/2019       | VARIOUS.....                          | 08/15/2019       | VARIOUS.....                                | 1,950,000                                              | 1,939,357   | 1,949,702     | 1,941,745                                      |                                                   | 2,387                                              |                                                                           | 2,387                                      |                                                        |                                                      | 7,958                                  | 7,958                               | 12,491                                                     | 2,576                                               |
| 065606 AB 1          | BWSTA 191 A2 - ABS.....                 | .. |                                 | 06/17/2019       | BNP Paribas.....                      | 08/15/2019       | JPM/INTL FCSTONE FINANCIAL INC....          | 795,000                                                | 794,926     | 797,422       | 794,706                                        |                                                   | (220)                                              |                                                                           | (220)                                      |                                                        |                                                      | 2,716                                  | 2,716                               | 2,809                                                      |                                                     |
| 073685 AF 6          | BEACON ROOFING SUPPLY INC.....          | .. |                                 | 09/25/2019       | WELLS FARGO SECURITIES LLC.....       | 10/09/2019       | MORGAN STANLEY & COMPANY, INC..             | 500,000                                                | 500,000     | 502,500       | 500,000                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 2,500                                  | 2,500                               | 125                                                        |                                                     |
| 0778FP AB 5          | BELL CANADA INC.....                    | C  |                                 | 05/08/2019       | VARIOUS.....                          | 10/11/2019       | WELLS FARGO SECURITIES LLC.....             | 300,000                                                | 300,131     | 341,581       | 300,153                                        |                                                   | 22                                                 |                                                                           | 22                                         |                                                        |                                                      | 41,428                                 | 41,428                              | 5,354                                                      |                                                     |
| 09659W 2G 8          | BNP PARIBAS SA.....                     | C  |                                 | 01/03/2019       | BNP Paribas.....                      | 11/06/2019       | BNP Paribas.....                            | 300,000                                                | 300,000     | 324,609       | 300,000                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 24,609                                 | 24,609                              | 11,684                                                     |                                                     |
| 097023 BQ 7          | BOEING CO.....                          | .. |                                 | 10/04/2019       | INTL FCStone.....                     | 12/20/2019       | MILLENNIUM ADVISORS LLC.....                | 90,000                                                 | 90,008      | 89,263        | 90,009                                         |                                                   | 0                                                  |                                                                           | 0                                          |                                                        |                                                      | (746)                                  | (746)                               | 867                                                        | 530                                                 |
| 110122 CC 0          | BRISTOL-MYERS SQUIBB CO.....            | .. |                                 | 05/07/2019       | MORGAN STANLEY CO.....                | 06/20/2019       | JP MORGAN SECURITIES LLC.....               | 3,000,000                                              | 2,989,740   | 3,219,360     | 2,989,796                                      |                                                   | 56                                                 |                                                                           | 56                                         |                                                        |                                                      | 229,564                                | 229,564                             | 13,063                                                     |                                                     |
| 11014P AC 9          | BRIST 1 C - CDO.....                    | C  |                                 | 01/03/2019       | Citigroup (SSB).....                  | 01/28/2019       | VARIOUS.....                                | 5,000,000                                              | 4,900,000   | 4,998,350     | 4,900,716                                      |                                                   | 716                                                |                                                                           | 716                                        |                                                        |                                                      | 97,634                                 | 97,634                              | 72,632                                                     | 58,757                                              |
| 111021 AN 1          | BRITISH TELECOMMUNICATIONS PLC          | C  |                                 | 11/05/2019       | VARIOUS.....                          | 12/03/2019       | VARIOUS.....                                | 1,200,000                                              | 1,200,000   | 1,209,154     | 1,200,000                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 9,154                                  | 9,154                               | 3,306                                                      |                                                     |
| 11102A AE 1          | BRITISH TELECOMMUNICATIONS PLC          | C  |                                 | 11/05/2019       | MIZUHO SECURITIES USA/FIXED<br>INCOME | 11/06/2019       | VARIOUS.....                                | 7,000,000                                              | 6,940,360   | 6,947,140     | 6,940,360                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 6,780                                  | 6,780                               |                                                            |                                                     |
| 11271L AD 4          | BROOKFIELD FINANCE INC.....             | C  |                                 | 01/24/2019       | Citigroup (SSB).....                  | 02/01/2019       | VARIOUS.....                                | 100,000                                                | 99,821      | 99,383        | 99,821                                         |                                                   | 0                                                  |                                                                           | 0                                          |                                                        |                                                      | (438)                                  | (438)                               | 30                                                         |                                                     |
| 12548M BH 7          | CIFC 151RR CRR - CDO.....               | .. |                                 | 11/18/2019       | SG AMERICAS SECURITIES, LLC.....      | 12/16/2019       | BARCLAYS CAPITAL INC.....                   | 1,500,000                                              | 1,442,175   | 1,462,500     | 1,442,772                                      |                                                   | 597                                                |                                                                           | 597                                        |                                                        |                                                      | 19,728                                 | 19,728                              | 9,151                                                      | 4,656                                               |
| 125523 AK 6          | CIGNA CORP.....                         | .. |                                 | 05/13/2019       | GOLDMAN.....                          | 10/18/2019       | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC. | 1,000,000                                              | 1,010,320   | 1,144,760     | 1,010,371                                      |                                                   | 51                                                 |                                                                           | 51                                         |                                                        |                                                      | 134,389                                | 134,389                             | 53,764                                                     | 32,394                                              |
| 12554A AG 7          | CIFC 192 D - CDO.....                   | C  |                                 | 03/01/2019       | DEUTSCHE BANK SECURITIES, INC.        | 09/18/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 2,500,000                                              | 2,500,000   | 2,498,500     | 2,500,000                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | (1,500)                                | (1,500)                             | 68,003                                                     |                                                     |
| 126671 R7 3          | CWL 035 MF4 - RMBS.....                 | .. |                                 | 06/11/2019       | MORGAN STANLEY CO.....                | 11/25/2019       | Paydown.....                                | 1,238,028                                              | 749,007     | 1,238,028     | 1,238,028                                      |                                                   | 489,021                                            |                                                                           | 489,021                                    |                                                        |                                                      |                                        | 0                                   | 25,700                                                     | 2,579                                               |
| 13034V AD 6          | CALIFORNIA INSTITUTE OF<br>TECHNOLOGY   | .. |                                 | 11/21/2019       | MORGAN STANLEY CO.....                | 11/21/2019       | WELLS FARGO SECURITIES LLC.....             | 1,200,000                                              | 1,196,964   | 1,204,980     | 1,196,964                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 8,016                                  | 8,016                               |                                                            |                                                     |
| 138616 AE 7          | CANTOR FITZGERALD LP.....               | .. |                                 | 04/24/2019       | GOLDMAN.....                          | 04/26/2019       | VARIOUS.....                                | 300,000                                                | 299,118     | 300,082       | 299,118                                        |                                                   | 0                                                  |                                                                           | 0                                          |                                                        |                                                      | 964                                    | 964                                 | 16                                                         |                                                     |
| 13875L AS 7          | CANYC 141RR BR - CDO.....               | .. |                                 | 08/27/2019       | BARCLAYS CAPITAL INC.....             | 09/16/2019       | MIZUHO SECURITIES USA/FIXED<br>INCOME       | 1,000,000                                              | 947,500     | 955,000       | 947,875                                        |                                                   | 375                                                |                                                                           | 375                                        |                                                        |                                                      | 7,125                                  | 7,125                               | 5,647                                                      | 3,388                                               |
| 14040H CA 1          | CAPITAL ONE FINANCIAL CORP.....         | .. |                                 | 01/24/2019       | MORGAN STANLEY CO.....                | 01/25/2019       | VARIOUS.....                                | 520,000                                                | 518,877     | 519,997       | 518,877                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 1,120                                  | 1,120                               |                                                            |                                                     |
| 14307P AJ 4          | CGMS 17R BR - CDO.....                  | .. |                                 | 12/05/2019       | CANTOR FITZGERALD & CO.....           | 12/16/2019       | MIZUHO SECURITIES USA/FIXED<br>INCOME       | 1,500,000                                              | 1,436,250   | 1,455,000     | 1,436,463                                      |                                                   | 213                                                |                                                                           | 213                                        |                                                        |                                                      | 18,537                                 | 18,537                              | 7,729                                                      | 6,309                                               |
| 14309Y BN 3          | CGMS 124RR DRR - CDO.....               | .. |                                 | 04/08/2019       | BARCLAYS CAPITAL INC.....             | 07/11/2019       | CANTOR FITZGERALD & CO.....                 | 1,000,000                                              | 990,000     | 1,000,000     | 990,244                                        |                                                   | 244                                                |                                                                           | 244                                        |                                                        |                                                      | 9,756                                  | 9,756                               | 15,123                                                     |                                                     |
| 14315L AG 9          | CGMS 143RR B - CDO.....                 | C  |                                 | 11/19/2019       | Brownstone Investment Group LLC.....  | 12/03/2019       | MIZUHO SECURITIES USA/FIXED<br>INCOME       | 1,750,000                                              | 1,622,250   | 1,634,063     | 1,622,848                                      |                                                   | 598                                                |                                                                           | 598                                        |                                                        |                                                      | 11,214                                 | 11,214                              | 7,085                                                      | 4,475                                               |
| 14315N AH 3          | CARMX 191 A2A - ABS.....                | .. |                                 | 01/16/2019       | CREDIT SUISSE SECURITIES (USA)....    | 08/15/2019       | VARIOUS.....                                | 495,000                                                | 494,967     | 497,557       | 494,819                                        |                                                   | (148)                                              |                                                                           | (148)                                      |                                                        |                                                      | 2,738                                  | 2,738                               | 8,550                                                      |                                                     |
| 14316C AJ 2          | CGMS 144RR B - CDO.....                 | C  |                                 | 12/03/2019       | MIZUHO SECURITIES USA/FIXED<br>INCOME | 12/20/2019       | NOMURA SECURITIES/FIXED INCOME.             | 1,000,000                                              | 927,500     | 960,000       | 927,964                                        |                                                   | 464                                                |                                                                           | 464                                        |                                                        |                                                      | 32,036                                 | 32,036                              | 7,585                                                      | 5,526                                               |
| 14913Q 3B 3          | CATERPILLAR FINANCIAL SERVICES<br>CORP  | .. |                                 | 11/04/2019       | CitiGroup.....                        | 12/04/2019       | BNP PARIBAS SECURITIES CORP.....            | 2,000,000                                              | 1,998,120   | 2,009,300     | 1,998,148                                      |                                                   | 28                                                 |                                                                           | 28                                         |                                                        |                                                      | 11,152                                 | 11,152                              | 3,344                                                      |                                                     |
| 15137T AA 8          | CENTENE ESCROW I CORP.....              | .. |                                 | 07/25/2019       | MORGAN STANLEY & COMPANY, INC..       | 11/19/2019       | JP MORGAN SECURITIES LLC.....               | 2,000,000                                              | 2,110,000   | 2,105,000     | 2,105,274                                      |                                                   | (4,726)                                            |                                                                           | (4,726)                                    |                                                        |                                                      | (274)                                  | (274)                               | 50,764                                                     | 17,319                                              |
| 161175 BT 0          | CHARTER COMMUNICATIONS<br>OPERATING LLC | .. |                                 | 10/15/2019       | CREDIT SUISSE SECURITIES (USA)....    | 11/13/2019       | VARIOUS.....                                | 3,000,000                                              | 2,983,080   | 3,046,460     | 2,983,068                                      |                                                   | (12)                                               |                                                                           | (12)                                       |                                                        |                                                      | 63,392                                 | 63,392                              | 6,933                                                      |                                                     |
| 17180T AW 2          | CIFC 161R D2R - CDO.....                | .. |                                 | 12/01/2019       | CANTOR FITZGERALD + CO.....           | 12/11/2019       | MITSUBISHI.....                             | 2,000,000                                              | 1,955,000   | 1,981,400     | 1,955,873                                      |                                                   | 873                                                |                                                                           | 873                                        |                                                        |                                                      | 25,527                                 | 25,527                              |                                                            | 2,494                                               |
| 17307G JQ 2          | CMLTI 04OPT1 M8 - RMBS.....             | .. |                                 | 07/25/2019       | CITIGROUP GLOBAL MARKETS, INC....     | 11/14/2019       | BMO Capital Markets.....                    | 1,014,072                                              | 608,443     | 831,539       | 610,498                                        |                                                   | 2,054                                              |                                                                           | 2,054                                      |                                                        |                                                      | 221,042                                | 221,042                             | 9,952                                                      | 551                                                 |



SCHEDULE D - PART 5

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

| 1                    | 2           |   | 3                               | 4                | 5                                           | 6                | 7                                 | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|-------------|---|---------------------------------|------------------|---------------------------------------------|------------------|-----------------------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |             |   |                                 |                  |                                             |                  |                                   |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                              | Disposal<br>Date | Name of Purchaser                 | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 17308C               | C4          | 6 |                                 | 10/28/2019       | CITIGROUP GLOBAL MARKETS INC.....           | 12/20/2019       | VARIOUS.....                      | .....470,000                                           | .....470,000   | .....471,047   | .....470,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,047                             | .....1,047                          | .....669                                                   | .....                                               |
| 20030N               | CX          | 7 |                                 | 01/15/2019       | JANNEY MONTGOMERY SCOTT INC.....            | 06/28/2019       | VARIOUS.....                      | .....2,000,000                                         | .....1,962,400 | .....2,005,953 | .....1,965,002                                 | .....                                             | .....2,602                                         | .....                                                                     | .....2,602                                 | .....                                                  | .....                                                | .....40,951                            | .....40,951                         | .....25,064                                                | .....380                                            |
| 20030N               | CY          | 5 |                                 | 10/29/2019       | MORGAN STANLEY & COMPANY, INC.....          | 12/03/2019       | VARIOUS.....                      | .....5,000,000                                         | .....4,990,500 | .....5,031,280 | .....4,990,505                                 | .....                                             | .....5                                             | .....                                                                     | .....5                                     | .....                                                  | .....                                                | .....40,775                            | .....40,775                         | .....2,708                                                 | .....                                               |
| 20030N               | CZ          | 2 |                                 | 10/29/2019       | MORGAN STANLEY CO.....                      | 11/13/2019       | VARIOUS.....                      | .....6,000,000                                         | .....5,985,660 | .....5,998,720 | .....5,985,654                                 | .....                                             | .....(6)                                           | .....                                                                     | .....(6)                                   | .....                                                  | .....                                                | .....13,066                            | .....13,066                         | .....1,917                                                 | .....                                               |
| 20030N               | DA          | 6 |                                 | 10/29/2019       | MIZUHO SECURITIES USA/FIXED<br>INCOME       | 10/30/2019       | VARIOUS.....                      | .....7,000,000                                         | .....6,989,570 | .....6,998,250 | .....6,989,570                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....8,680                             | .....8,680                          | .....                                                      | .....                                               |
| 20268J               | AA          | 1 |                                 | 08/07/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 08/20/2019       | MORGAN STANLEY CO.....            | .....2,000,000                                         | .....2,000,000 | .....2,024,280 | .....2,000,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....24,280                            | .....24,280                         | .....153                                                   | .....                                               |
| 20268J               | AB          | 9 |                                 | 08/07/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 08/19/2019       | CITIGROUP GLOBAL MARKETS, INC.... | .....3,000,000                                         | .....3,000,000 | .....3,067,530 | .....3,000,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....67,530                            | .....67,530                         | .....                                                      | .....                                               |
| 20338Q               | AD          | 5 |                                 | 02/14/2019       | JP MORGAN SECURITIES LLC.....               | 05/30/2019       | CITIGROUP GLOBAL MARKETS, INC.... | .....250,000                                           | .....250,000   | .....252,188   | .....250,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,188                             | .....2,188                          | .....4,333                                                 | .....                                               |
| 20848F               | AA          | 8 |                                 | 09/19/2019       | GOLDMAN.....                                | 09/20/2019       | GOLDMAN.....                      | .....2,000,000                                         | .....2,002,104 | .....2,013,560 | .....2,002,104                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....11,456                            | .....11,456                         | .....                                                      | .....                                               |
| 22550L               | 2A          | 8 |                                 | 11/04/2019       | CREDIT SUISSE AG (NEW YORK<br>BRANCH)       | 12/20/2019       | VARIOUS.....                      | .....570,000                                           | .....569,932   | .....570,853   | .....569,933                                   | .....                                             | .....2                                             | .....                                                                     | .....2                                     | .....                                                  | .....                                                | .....920                               | .....920                            | .....610                                                   | .....                                               |
| 23291K               | AG          | 0 |                                 | 10/29/2019       | BANC OF AMERICA/FIXED INCOME.....           | 10/29/2019       | WELLS FARGO SECURITIES LLC.....   | .....3,000,000                                         | .....2,998,560 | .....3,001,140 | .....2,998,560                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,580                             | .....2,580                          | .....                                                      | .....                                               |
| 23291K               | AH          | 8 |                                 | 10/29/2019       | BANC OF AMERICA/FIXED INCOME.....           | 10/30/2019       | BANC OF AMERICA/FIXED INCOME..... | .....5,000,000                                         | .....4,995,150 | .....4,999,550 | .....4,995,150                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....4,400                             | .....4,400                          | .....                                                      | .....                                               |
| 23291K               | AJ          | 4 |                                 | 10/29/2019       | BANC OF AMERICA/FIXED INCOME.....           | 11/06/2019       | VARIOUS.....                      | .....7,000,000                                         | .....6,986,630 | .....7,061,350 | .....6,986,630                                 | .....                                             | .....0                                             | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....74,720                            | .....74,720                         | .....90                                                    | .....                                               |
| 23291K               | AK          | 1 |                                 | 10/29/2019       | BANC OF AMERICA/FIXED INCOME.....           | 10/30/2019       | MORGAN STANLEY & COMPANY, INC..   | .....5,000,000                                         | .....4,987,800 | .....4,989,700 | .....4,987,800                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,900                             | .....1,900                          | .....                                                      | .....                                               |
| 24703D               | AZ          | 4 |                                 | 03/06/2019       | JP MORGAN SECURITIES LLC.....               | 07/24/2019       | VARIOUS.....                      | .....3,500,000                                         | .....3,491,005 | .....3,540,730 | .....3,491,116                                 | .....                                             | .....111                                           | .....                                                                     | .....111                                   | .....                                                  | .....                                                | .....49,614                            | .....49,614                         | .....17,150                                                | .....                                               |
| 25156P               | AC          | 7 |                                 | 02/28/2019       | DEUTSCHE TELEKOM<br>INTERNATIONAL FINANCE B | 06/24/2019       | Amherst Pierpont Securities.....  | .....1,500,000                                         | .....2,006,460 | .....2,172,795 | .....1,996,033                                 | .....                                             | .....(10,427)                                      | .....                                                                     | .....(10,427)                              | .....                                                  | .....                                                | .....176,762                           | .....176,762                        | .....69,635                                                | .....28,802                                         |
| 25211A               | AD          | 1 |                                 | 09/23/2019       | MORGAN STANLEY & COMPANY, INC..             | 12/12/2019       | SG AMERICAS SECURITIES, LLC.....  | .....530,000                                           | .....516,088   | .....524,965   | .....516,488                                   | .....                                             | .....400                                           | .....                                                                     | .....400                                   | .....                                                  | .....                                                | .....8,477                             | .....8,477                          | .....12,088                                                | .....5,781                                          |
| 254010               | AD          | 3 |                                 | 04/10/2019       | JP MORGAN SECURITIES LLC.....               | 05/16/2019       | JP MORGAN SECURITIES LLC.....     | .....140,000                                           | .....143,644   | .....144,711   | .....143,583                                   | .....                                             | .....(61)                                          | .....                                                                     | .....(61)                                  | .....                                                  | .....                                                | .....1,128                             | .....1,128                          | .....2,950                                                 | .....2,387                                          |
| 25470D               | BF          | 5 |                                 | 05/16/2019       | BARCLAYS CAPITAL INC.....                   | 11/20/2019       | BANC OF AMERICA/FIXED INCOME....  | .....90,000                                            | .....89,847    | .....95,967    | .....89,853                                    | .....                                             | .....6                                             | .....                                                                     | .....6                                     | .....                                                  | .....                                                | .....6,114                             | .....6,114                          | .....1,856                                                 | .....                                               |
| 25470D               | BG          | 3 |                                 | 05/16/2019       | JP MORGAN SECURITIES LLC.....               | 06/27/2019       | VARIOUS.....                      | .....100,000                                           | .....99,392    | .....105,311   | .....99,393                                    | .....                                             | .....1                                             | .....                                                                     | .....1                                     | .....                                                  | .....                                                | .....5,919                             | .....5,919                          | .....501                                                   | .....                                               |
| 260003               | AP          | 3 |                                 | 10/28/2019       | GOLDMAN.....                                | 10/28/2019       | Stifel Nicolaus & Co.....         | .....3,000,000                                         | .....2,987,370 | .....3,000,780 | .....2,987,370                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....13,410                            | .....13,410                         | .....                                                      | .....                                               |
| 26243K               | AG          | 2 |                                 | 09/17/2019       | JP MORGAN SECURITIES LLC.....               | 10/17/2019       | BANC OF AMERICA/FIXED INCOME....  | .....2,015,000                                         | .....1,908,205 | .....1,915,862 | .....1,909,388                                 | .....                                             | .....1,183                                         | .....                                                                     | .....1,183                                 | .....                                                  | .....                                                | .....6,474                             | .....6,474                          | .....14,469                                                | .....7,558                                          |
| 26251B               | AQ          | 9 |                                 | 04/18/2019       | Citigroup (SSB).....                        | 09/11/2019       | CITIGROUP GLOBAL MARKETS, INC.... | .....245,000                                           | .....239,488   | .....240,590   | .....239,773                                   | .....                                             | .....285                                           | .....                                                                     | .....285                                   | .....                                                  | .....                                                | .....817                               | .....817                            | .....6,701                                                 | .....2,204                                          |
| 27831B               | AJ          | 2 |                                 | 12/17/2019       | NOMURA SECURITIES/FIXED INCOME....          | 12/17/2019       | SG AMERICAS SECURITIES, LLC.....  | .....1,000,000                                         | .....983,750   | .....985,000   | .....983,750                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,250                             | .....1,250                          | .....9,390                                                 | .....9,390                                          |
| 29278N               | AG          | 8 |                                 | 01/08/2019       | VARIOUS.....                                | 02/21/2019       | VARIOUS.....                      | .....5,478,917                                         | .....5,478,917 | .....5,531,009 | .....5,478,907                                 | .....                                             | .....(10)                                          | .....                                                                     | .....(10)                                  | .....                                                  | .....                                                | .....52,102                            | .....52,102                         | .....1,750                                                 | .....                                               |
| 29278N               | AH          | 6 |                                 | 01/08/2019       | GOLDMAN.....                                | 03/19/2019       | VARIOUS.....                      | .....2,000,000                                         | .....1,992,920 | .....2,035,410 | .....1,992,985                                 | .....                                             | .....65                                            | .....                                                                     | .....65                                    | .....                                                  | .....                                                | .....42,425                            | .....42,425                         | .....8,250                                                 | .....                                               |
| 29279F               | AA          | 7 |                                 | 01/08/2019       | VARIOUS.....                                | 01/31/2019       | VARIOUS.....                      | .....6,000,000                                         | .....5,991,000 | .....6,195,980 | .....5,990,953                                 | .....                                             | .....(47)                                          | .....                                                                     | .....(47)                                  | .....                                                  | .....                                                | .....205,027                           | .....205,027                        | .....6,076                                                 | .....                                               |
| 29336U               | AB          | 3 |                                 | 10/11/2019       | GOLDMAN.....                                | 12/18/2019       | VARIOUS.....                      | .....1,810,000                                         | .....1,725,275 | .....1,760,613 | .....1,728,287                                 | .....                                             | .....3,012                                         | .....                                                                     | .....3,012                                 | .....                                                  | .....                                                | .....32,326                            | .....32,326                         | .....17,354                                                | .....3,257                                          |
| 29336U               | AF          | 4 |                                 | 10/10/2019       | JP MORGAN SECURITIES LLC.....               | 12/16/2019       | BARCLAYS CAPITAL INC.....         | .....660,000                                           | .....622,875   | .....627,000   | .....623,702                                   | .....                                             | .....827                                           | .....                                                                     | .....827                                   | .....                                                  | .....                                                | .....3,298                             | .....3,298                          | .....13,604                                                | .....8,003                                          |
| 29444U               | BE          | 5 |                                 | 11/06/2019       | BANC OF AMERICA/FIXED INCOME.....           | 11/26/2019       | VARIOUS.....                      | .....260,000                                           | .....259,735   | .....259,789   | .....259,735                                   | .....                                             | .....0                                             | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....53                                | .....53                             | .....100                                                   | .....                                               |
| 29717P               | AU          | 1 |                                 | 07/29/2019       | WELLS FARGO SECURITIES LLC.....             | 07/31/2019       | MARKETAXESS CORPORATION.....      | .....2,000,000                                         | .....1,972,640 | .....1,981,080 | .....1,972,640                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....8,440                             | .....8,440                          | .....                                                      | .....                                               |
| 30231G               | AY          | 8 |                                 | 08/13/2019       | BARCLAYS CAPITAL INC.....                   | 08/21/2019       | mitsubishi UFJ SECURITIES.....    | .....30,000                                            | .....30,000    | .....30,707    | .....30,000                                    | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....707                               | .....707                            | .....17                                                    | .....                                               |
| 30231G               | BE          | 1 |                                 | 08/13/2019       | JP MORGAN SECURITIES LLC.....               | 08/22/2019       | SUMRIDGE PARTNERS LLC.....        | .....70,000                                            | .....70,000    | .....71,036    | .....70,000                                    | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,036                             | .....1,036                          | .....47                                                    | .....                                               |
| 31620M               | BJ          | 4 |                                 | 05/14/2019       | VARIOUS.....                                | 07/12/2019       | VARIOUS.....                      | .....2,490,000                                         | .....2,485,667 | .....2,609,807 | .....2,485,715                                 | .....                                             | .....47                                            | .....                                                                     | .....47                                    | .....                                                  | .....                                                | .....124,093                           | .....124,093                        | .....12,217                                                | .....                                               |
| 316773               | CX          | 6 |                                 | 01/23/2019       | MORGAN STANLEY CO.....                      | 01/25/2019       | VARIOUS.....                      | .....210,000                                           | .....209,609   | .....210,406   | .....209,610                                   | .....                                             | .....1                                             | .....                                                                     | .....1                                     | .....                                                  | .....                                                | .....796                               | .....796                            | .....64                                                    | .....                                               |
| 31679R               | AD          | 7 |                                 | 06/06/2019       | JP MORGAN SECURITIES LLC.....               | 08/15/2019       | VARIOUS.....                      | .....642,724                                           | .....640,063   | .....641,935   | .....640,699                                   | .....                                             | .....636                                           | .....                                                                     | .....636                                   | .....                                                  | .....                                                | .....1,236                             | .....1,236                          | .....2,784                                                 | .....803                                            |
| 337738               | AV          | 0 |                                 | 11/07/2019       | BANC OF AMERICA/FIXED INCOME.....           | 11/08/2019       | MARKETAXESS CORPORATION.....      | .....1,000,000                                         | .....1,086,550 | .....1,092,630 | .....1,086,547                                 | .....                                             | .....(3)                                           | .....                                                                     | .....(3)                                   | .....                                                  | .....                                                | .....6,083                             | .....6,083                          | .....16,989                                                | .....16,867                                         |

**SCHEDULE D - PART 5**

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

E15.28

| 1                    | 2  |   | 3                               | 4                | 5                                          | 6                | 7                                  | 8                                                      | 9           | 10            | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|----|---|---------------------------------|------------------|--------------------------------------------|------------------|------------------------------------|--------------------------------------------------------|-------------|---------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |    |   |                                 |                  |                                            |                  |                                    |                                                        |             |               |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification |    |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                             | Disposal<br>Date | Name of Purchaser                  | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost | Consideration | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 345397               | ZR | 7 |                                 | 04/30/2019       | BARCLAYS CAPITAL INC.....                  | 12/23/2019       | WELLS FARGO SECURITIES LLC.....    | 340,000                                                | 340,000     | 349,075       | 340,000                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 9,075                                  | 9,075                               | 11,251                                                     |                                                     |
| 347382               | AA | 1 |                                 | 02/20/2019       | VARIOUS.....                               | 09/09/2019       | VARIOUS.....                       | 4,084,000                                              | 4,797,859   | 5,394,208     | 4,793,591                                      |                                                   | (4,268)                                            |                                                                           | (4,268)                                    |                                                        |                                                      | 600,617                                | 600,617                             | 194,848                                                    | 67,389                                              |
| 34961J               | AC | 8 |                                 | 01/04/2019       | CROSS TRADE.....                           | 06/24/2019       | BARCLAYS CAPITAL INC.....          | 1,000,000                                              | 990,000     | 995,500       | 1,000,000                                      |                                                   | 10,000                                             |                                                                           | 10,000                                     |                                                        |                                                      | (4,500)                                | (4,500)                             | 25,860                                                     | 6,596                                               |
| 35137L               | AC | 9 |                                 | 01/15/2019       | GOLDMAN.....                               | 04/17/2019       | VARIOUS.....                       | 2,240,000                                              | 2,240,000   | 2,273,367     | 2,240,000                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 33,367                                 | 33,367                              | 2,731                                                      |                                                     |
| 35137L               | AD | 7 |                                 | 01/15/2019       | VARIOUS.....                               | 04/26/2019       | JANNEY MONTGOMERY SCOTT INC....    | 280,000                                                | 281,563     | 310,993       | 281,551                                        |                                                   | (12)                                               |                                                                           | (12)                                       |                                                        |                                                      | 29,443                                 | 29,443                              | 4,046                                                      |                                                     |
| 35671D               | CC | 7 |                                 | 09/17/2019       | CITIGROUP GLOBAL MARKETS, INC....          | 09/17/2019       | MARKETAXESS CORPORATION.....       | 250,000                                                | 252,813     | 252,395       | 252,813                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | (418)                                  | (418)                               | 1,181                                                      | 1,215                                               |
| 361841               | AN | 9 |                                 | 08/15/2019       | WELLS FARGO SECURITIES LLC.....            | 08/20/2019       | CITIGROUP GLOBAL MARKETS INC....   | 100,000                                                | 99,899      | 100,566       | 99,899                                         |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 667                                    | 667                                 |                                                            |                                                     |
| 36251X               | AN | 7 |                                 | 06/04/2019       | SG AMERICAS SECURITIES, LLC.....           | 08/15/2019       | VARIOUS.....                       | 595,104                                                | 590,547     | 592,714       | 590,845                                        |                                                   | 297                                                |                                                                           | 297                                        |                                                        |                                                      | 1,869                                  | 1,869                               | 2,169                                                      | 143                                                 |
| 36829J               | AB | 7 |                                 | 02/27/2019       | PERSHING DIV OF DLJ SEC LNDING....         | 11/18/2019       | VARIOUS.....                       | 12,200,222                                             | 7,381,135   | 7,469,336     | 7,408,133                                      |                                                   | 26,999                                             |                                                                           | 26,999                                     |                                                        |                                                      | 61,203                                 | 61,203                              | 188,846                                                    | 16,652                                              |
| 36829J               | AC | 5 |                                 | 03/21/2019       | BREAN CAPITAL, LLC.....                    | 04/03/2019       | MESIROW FINANCIAL INC.....         | 4,351,140                                              | 2,989,233   | 2,915,264     | 2,989,691                                      |                                                   | 458                                                |                                                                           | 458                                        |                                                        |                                                      | (74,427)                               | (74,427)                            | 3,624                                                      |                                                     |
| 37045X               | CS | 3 |                                 | 08/07/2019       | BANC OF AMERICA/FIXED INCOME.....          | 11/07/2019       | MORGAN STANLEY CO.....             | 1,000,000                                              | 1,102,160   | 1,106,100     | 1,099,804                                      |                                                   | (2,356)                                            |                                                                           | (2,356)                                    |                                                        |                                                      | 6,296                                  | 6,296                               | 18,049                                                     | 3,453                                               |
| 37310P               | AC | 5 |                                 | 01/09/2019       | BARCLAYS CAPITAL INC.....                  | 01/10/2019       | BARCLAYS CAPITAL INC.....          | 2,355,000                                              | 2,355,000   | 2,383,189     | 2,355,000                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 28,189                                 | 28,189                              |                                                            |                                                     |
| 37940X               | AA | 0 |                                 | 08/07/2019       | BANC OF AMERICA/FIXED INCOME.....          | 09/23/2019       | VARIOUS.....                       | 7,780,000                                              | 7,778,055   | 7,787,354     | 7,778,059                                      |                                                   | 4                                                  |                                                                           | 4                                          |                                                        |                                                      | 9,296                                  | 9,296                               | 2,285                                                      |                                                     |
| 37940X               | AB | 8 |                                 | 08/07/2019       | BANC OF AMERICA/FIXED INCOME.....          | 09/16/2019       | JANNEY MONTGOMERY SCOTT INC....    | 2,000,000                                              | 1,993,720   | 1,997,800     | 1,993,771                                      |                                                   | 51                                                 |                                                                           | 51                                         |                                                        |                                                      | 4,029                                  | 4,029                               | 6,044                                                      |                                                     |
| 39729R               | AE | 8 |                                 | 10/16/2019       | SG AMERICAS SECURITIES, LLC.....           | 11/20/2019       | CITIGROUP GLOBAL MARKETS, INC....  | 955,000                                                | 875,449     | 879,794       | 876,346                                        |                                                   | 897                                                |                                                                           | 897                                        |                                                        |                                                      | 3,448                                  | 3,448                               | 4,537                                                      | 358                                                 |
| 404119               | BY | 4 |                                 | 06/05/2019       | VARIOUS.....                               | 11/19/2019       | VARIOUS.....                       | 7,000,000                                              | 6,963,620   | 7,484,250     | 6,963,868                                      |                                                   | 248                                                |                                                                           | 248                                        |                                                        |                                                      | 520,382                                | 520,382                             | 94,813                                                     |                                                     |
| 40414L               | AR | 0 |                                 | 06/20/2019       | MIZUHO SECURITIES USA/FIXED<br>INCOME..... | 06/26/2019       | Citigroup (SSB).....               | 220,000                                                | 219,058     | 220,275       | 219,058                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 1,216                                  | 1,216                               |                                                            |                                                     |
| 40537V               | AG | 4 | C                               | 01/17/2019       | CROSS TRADE.....                           | 03/21/2019       | Direct.....                        | 217,652                                                | 217,698     | 217,652       | 217,652                                        |                                                   | (46)                                               |                                                                           | (46)                                       |                                                        |                                                      | 0                                      | 0                                   | 3,070                                                      | 1,228                                               |
| 427866               | BB | 3 |                                 | 10/28/2019       | CITIGROUP GLOBAL MARKETS, INC....          | 10/29/2019       | MORGAN STANLEY & COMPANY, INC..    | 5,000,000                                              | 4,980,600   | 5,006,650     | 4,980,600                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 26,050                                 | 26,050                              |                                                            |                                                     |
| 42806D               | AA | 7 |                                 | 08/02/2019       | VARIOUS.....                               | 08/15/2019       | BNP Paribas.....                   | 1,670,000                                              | 1,669,598   | 1,672,479     | 1,670,114                                      |                                                   | 516                                                |                                                                           | 516                                        |                                                        |                                                      | 2,365                                  | 2,365                               | 8,636                                                      | 771                                                 |
| 42806D               | AY | 5 |                                 | 01/23/2019       | BARCLAYS CAPITAL INC.....                  | 07/25/2019       | Paydown.....                       | 825,000                                                | 820,811     | 825,000       | 825,000                                        |                                                   | 4,189                                              |                                                                           | 4,189                                      |                                                        |                                                      | 0                                      | 0                                   | 9,364                                                      |                                                     |
| 438516               | BW | 5 |                                 | 07/30/2019       | JP MORGAN SECURITIES LLC.....              | 08/30/2019       | GOLDMAN.....                       | 350,000                                                | 349,276     | 357,343       | 349,286                                        |                                                   | 10                                                 |                                                                           | 10                                         |                                                        |                                                      | 8,057                                  | 8,057                               | 581                                                        |                                                     |
| 449253               | AB | 9 |                                 | 05/22/2019       | JP MORGAN SECURITIES LLC.....              | 10/09/2019       | MARKETAXESS CORPORATION.....       | 500,000                                                | 500,000     | 529,265       | 500,000                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 29,265                                 | 29,265                              | 9,549                                                      |                                                     |
| 449258               | AC | 6 | C                               | 05/14/2019       | Citigroup (SSB).....                       | 12/19/2019       | BNP PARIBAS, S.A.....              | 2,000,000                                              | 1,920,400   | 1,933,000     | 1,926,362                                      |                                                   | 5,962                                              |                                                                           | 5,962                                      |                                                        |                                                      | 6,638                                  | 6,638                               | 55,588                                                     | 5,815                                               |
| 44929F               | BE | 1 |                                 | 05/09/2019       | MIZUHO SECURITIES USA/FIXED<br>INCOME..... | 12/18/2019       | JP MORGAN SECURITIES LLC.....      | 2,000,000                                              | 1,937,400   | 1,946,000     | 1,942,048                                      |                                                   | 4,648                                              |                                                                           | 4,648                                      |                                                        |                                                      | 3,952                                  | 3,952                               | 55,273                                                     | 4,430                                               |
| 45262B               | AA | 1 | C                               | 07/23/2019       | MITSUBISHI UFJ SECURITIES.....             | 07/24/2019       | JP MORGAN CHASE BANK/HSBCSI....    | 290,000                                                | 288,565     | 290,516       | 288,565                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 1,952                                  | 1,952                               |                                                            |                                                     |
| 46628U               | AE | 8 |                                 | 06/25/2019       | VARIOUS.....                               | 11/25/2019       | VARIOUS.....                       | 2,377,683                                              | 949,580     | 1,686,883     | 913,848                                        |                                                   | (35,732)                                           |                                                                           | (35,732)                                   |                                                        |                                                      | 773,035                                | 773,035                             | 68,698                                                     | 6                                                   |
| 482480               | AG | 5 |                                 | 03/13/2019       | JP MORGAN SECURITIES LLC.....              | 07/23/2019       | VARIOUS.....                       | 600,000                                                | 597,132     | 617,627       | 597,185                                        |                                                   | 53                                                 |                                                                           | 53                                         |                                                        |                                                      | 20,442                                 | 20,442                              | 5,751                                                      |                                                     |
| 482480               | AH | 3 |                                 | 03/13/2019       | JP MORGAN SECURITIES LLC.....              | 05/30/2019       | MARKETAXESS CORPORATION.....       | 500,000                                                | 496,390     | 529,385       | 496,399                                        |                                                   | 9                                                  |                                                                           | 9                                          |                                                        |                                                      | 32,986                                 | 32,986                              | 5,069                                                      |                                                     |
| 48305Q               | AE | 3 |                                 | 10/24/2019       | JP MORGAN SECURITIES LLC.....              | 12/16/2019       | MERRILL LYNCH.....                 | 160,000                                                | 160,000     | 161,570       | 160,000                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 1,570                                  | 1,570                               | 697                                                        |                                                     |
| 487312               | AD | 2 |                                 | 04/04/2019       | GOLDMAN.....                               | 04/10/2019       | RBC CAPITAL MARKETS.....           | 2,350,000                                              | 2,360,208   | 2,408,586     | 2,360,207                                      |                                                   | (1)                                                |                                                                           | (1)                                        |                                                        |                                                      | 48,378                                 | 48,378                              | 272                                                        |                                                     |
| 49327M               | AX | 1 |                                 | 01/24/2019       | PERSHING DIV OF DLJ SEC LNDING....         | 01/25/2019       | PERSHING DIV OF DLJ SEC LNDING.... | 250,000                                                | 249,888     | 250,093       | 249,888                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 205                                    | 205                                 | 23                                                         | 23                                                  |
| 527298               | BP | 7 |                                 | 11/14/2019       | BANC OF AMERICA/FIXED INCOME.....          | 12/05/2019       | CREDIT SUISSE SECURITIES (USA).... | 1,500,000                                              | 1,496,700   | 1,506,825     | 1,496,705                                      |                                                   | 5                                                  |                                                                           | 5                                          |                                                        |                                                      | 10,120                                 | 10,120                              | 1,417                                                      |                                                     |
| 53117C               | AT | 9 |                                 | 01/22/2019       | Citigroup (SSB).....                       | 01/22/2019       | Stifel Nicolaus & Co.....          | 2,000,000                                              | 1,994,840   | 2,001,440     | 1,994,840                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 6,600                                  | 6,600                               |                                                            |                                                     |
| 538034               | AR | 0 |                                 | 10/02/2019       | JP MORGAN SECURITIES LLC.....              | 10/16/2019       | MARKETAXESS CORPORATION.....       | 1,000,000                                              | 1,000,000   | 1,036,190     | 1,000,000                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 36,190                                 | 36,190                              | 132                                                        |                                                     |
| 54750A               | AB | 2 |                                 | 07/17/2019       | MORGAN STANLEY CO.....                     | 09/17/2019       | VARIOUS.....                       | 400,000                                                | 400,000     | 412,232       | 400,000                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 12,232                                 | 12,232                              | 2,198                                                      |                                                     |
| 548661               | DS | 3 |                                 | 04/03/2019       | GOLDMAN.....                               | 04/09/2019       | VARIOUS.....                       | 100,000                                                | 99,578      | 100,487       | 99,578                                         |                                                   | 0                                                  |                                                                           | 0                                          |                                                        |                                                      | 909                                    | 909                                 | 37                                                         |                                                     |
| 55265K               | V5 | 5 |                                 | 07/01/2019       |                                            | 12/01/2019       |                                    |                                                        |             |               |                                                |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 0                                      | 0                                   | 144,589                                                    |                                                     |
| 55300R               | AA | 9 | C                               | 05/08/2019       | BNYM/DBAG LONDON GLOBAL<br>MARKET.....     | 10/04/2019       | MARKETAXESS CORPORATION.....       | 200,000                                                | 200,000     | 207,264       | 200,000                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 7,264                                  | 7,264                               | 4,240                                                      |                                                     |

**SCHEDULE D - PART 5**

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

| 1                    | 2                                       |    |            | 3                                       | 4                | 5                                       | 6                | 7                 | 8                                                      | 9               | 10              | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|-----------------------------------------|----|------------|-----------------------------------------|------------------|-----------------------------------------|------------------|-------------------|--------------------------------------------------------|-----------------|-----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                         |    |            |                                         |                  |                                         |                  |                   |                                                        |                 |                 |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                             |    |            | F<br>o<br>r<br>e<br>i<br>g<br>n         | Date<br>Acquired | Name of Vendor                          | Disposal<br>Date | Name of Purchaser | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost     | Consideration   | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 55300R AB 7          | MGM CHINA HOLDINGS LTD.....             | C  | 05/08/2019 | MERRILL LYNCH PIERCE FENNER.....        | 10/04/2019       | JANNEY MONTGOMERY SCOTT INC....         | .....500,000     | .....500,000      | .....526,250                                           | .....500,000    | .....500,000    | .....500,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....26,250                            | .....26,250                         | .....11,587                                                | .....                                               |
| 55336V BG 4          | MPLX LP.....                            | .. | 09/04/2019 | CITIGROUP GLOBAL MARKETS, INC....       | 10/16/2019       | RBC CAPITAL MARKETS.....                | .....1,000,000   | .....1,000,000    | .....1,003,520                                         | .....1,000,000  | .....1,000,000  | .....1,000,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,520                             | .....3,520                          | .....3,252                                                 | .....                                               |
| 55336V BH 2          | MPLX LP.....                            | .. | 09/04/2019 | CITIGROUP GLOBAL MARKETS, INC....       | 10/16/2019       | RBC CAPITAL MARKETS.....                | .....1,000,000   | .....1,000,000    | .....1,003,520                                         | .....1,000,000  | .....1,000,000  | .....1,000,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,520                             | .....3,520                          | .....3,469                                                 | .....                                               |
| 55354G AH 3          | MSCI INC.....                           | .. | 11/04/2019 | JP MORGAN SECURITIES LLC.....           | 11/26/2019       | CITIGROUP GLOBAL MARKETS, INC....       | .....1,500,000   | .....1,500,000    | .....1,511,250                                         | .....1,500,000  | .....1,500,000  | .....1,500,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....11,250                            | .....11,250                         | .....3,667                                                 | .....                                               |
| 55818H BJ 6          | MDPK 10RR CR2 - CDO.....                | .. | 05/20/2019 | BANC OF AMERICA/FIXED INCOME.....       | 06/12/2019       | BARCLAYS CAPITAL INC.....               | .....5,000,000   | .....5,000,000    | .....5,000,000                                         | .....5,000,000  | .....5,000,000  | .....5,000,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....5,321                                                 | .....                                               |
| 55819D AJ 5          | MDPK 31 C - CDO.....                    | .. | 12/10/2019 | Amherst Securities Group LLC.....       | 12/12/2019       | SG AMERICAS SECURITIES, LLC.....        | .....1,000,000   | .....982,500      | .....987,500                                           | .....982,523    | .....982,523    | .....982,523                                   | .....                                             | .....23                                            | .....                                                                     | .....23                                    | .....                                                  | .....                                                | .....4,977                             | .....4,977                          | .....6,126                                                 | .....5,672                                          |
| 55819U AC 2          | MDPK 20 SUB - CDO.....                  | C  | 03/28/2019 | BARCLAYS CAPITAL INC.....               | 06/25/2019       | BARCLAYS CAPITAL INC.....               | .....400,000     | .....333,000      | .....327,313                                           | .....335,274    | .....335,274    | .....335,274                                   | .....                                             | .....2,274                                         | .....                                                                     | .....2,274                                 | .....                                                  | .....                                                | .....(7,962)                           | .....(7,962)                        | .....18,115                                                | .....                                               |
| 55820C AL 9          | MDPK 29 D - CDO.....                    | C  | 12/16/2019 | JP MORGAN SECURITIES LLC.....           | 12/16/2019       | SG AMERICAS SECURITIES, LLC.....        | .....2,000,000   | .....1,950,000    | .....1,958,000                                         | .....1,950,000  | .....1,950,000  | .....1,950,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....8,000                             | .....8,000                          | .....16,400                                                | .....16,400                                         |
| 570535 AT 1          | MARKEL CORP.....                        | .. | 05/15/2019 | VARIOUS.....                            | 08/01/2019       | VARIOUS.....                            | .....5,080,000   | .....5,058,105    | .....5,329,567                                         | .....5,058,132  | .....5,058,132  | .....5,058,132                                 | .....                                             | .....26                                            | .....                                                                     | .....26                                    | .....                                                  | .....                                                | .....271,436                           | .....271,436                        | .....20,833                                                | .....                                               |
| 571676 AA 3          | MARS INC.....                           | .. | 03/26/2019 | MERRILL LYNCH PIERCE FENNER.....        | 10/29/2019       | MITSUBISHI UFJ SECURITIES.....          | .....120,000     | .....119,921      | .....123,084                                           | .....119,928    | .....119,928    | .....119,928                                   | .....                                             | .....7                                             | .....                                                                     | .....7                                     | .....                                                  | .....                                                | .....3,156                             | .....3,156                          | .....1,899                                                 | .....                                               |
| 571676 AC 9          | MARS INC.....                           | .. | 03/26/2019 | MERRILL LYNCH PIERCE FENNER.....        | 04/24/2019       | VARIOUS.....                            | .....3,000,000   | .....2,988,960    | .....2,998,965                                         | .....2,988,970  | .....2,988,970  | .....2,988,970                                 | .....                                             | .....10                                            | .....                                                                     | .....10                                    | .....                                                  | .....                                                | .....9,995                             | .....9,995                          | .....1,800                                                 | .....                                               |
| 571676 AD 7          | MARS INC.....                           | .. | 03/26/2019 | MERRILL LYNCH PIERCE FENNER.....        | 04/18/2019       | MARKETAXESS CORPORATION.....            | .....2,000,000   | .....1,997,500    | .....1,984,300                                         | .....1,997,506  | .....1,997,506  | .....1,997,506                                 | .....                                             | .....6                                             | .....                                                                     | .....6                                     | .....                                                  | .....                                                | .....(13,206)                          | .....(13,206)                       | .....5,167                                                 | .....                                               |
| 571676 AF 2          | MARS INC.....                           | .. | 03/26/2019 | Stifel Nicolaus & Co.....               | 04/24/2019       | MARKETAXESS CORPORATION.....            | .....3,000,000   | .....3,009,360    | .....2,995,140                                         | .....3,009,356  | .....3,009,356  | .....3,009,356                                 | .....                                             | .....(4)                                           | .....                                                                     | .....(4)                                   | .....                                                  | .....                                                | .....(14,216)                          | .....(14,216)                       | .....2,963                                                 | .....                                               |
| 571676 AG 0          | MARS INC.....                           | .. | 03/26/2019 | MERRILL LYNCH PIERCE FENNER.....        | 04/24/2019       | VARIOUS.....                            | .....5,000,000   | .....4,991,700    | .....5,053,050                                         | .....4,991,703  | .....4,991,703  | .....4,991,703                                 | .....                                             | .....3                                             | .....                                                                     | .....3                                     | .....                                                  | .....                                                | .....61,347                            | .....61,347                         | .....4,641                                                 | .....                                               |
| 571676 AH 8          | MARS INC.....                           | .. | 03/26/2019 | MERRILL LYNCH PIERCE FENNER.....        | 04/18/2019       | VARIOUS.....                            | .....5,000,000   | .....4,967,350    | .....5,042,860                                         | .....4,967,357  | .....4,967,357  | .....4,967,357                                 | .....                                             | .....7                                             | .....                                                                     | .....7                                     | .....                                                  | .....                                                | .....75,503                            | .....75,503                         | .....4,200                                                 | .....                                               |
| 571748 BG 6          | MARSH & MCLENNAN COMPANIES INC.....     | .. | 01/08/2019 | GOLDMAN.....                            | 02/01/2019       | WELLS FARGO SECURITIES LLC.....         | .....2,000,000   | .....1,999,300    | .....2,062,280                                         | .....1,999,320  | .....1,999,320  | .....1,999,320                                 | .....                                             | .....20                                            | .....                                                                     | .....20                                    | .....                                                  | .....                                                | .....62,960                            | .....62,960                         | .....4,861                                                 | .....                                               |
| 58601V AC 6          | MEMORIAL HEALTH SERVICES.....           | .. | 12/05/2019 | MORGAN STANLEY CO.....                  | 12/12/2019       | BARCLAYS CAPITAL INC FIXED INC....      | .....1,200,000   | .....1,200,000    | .....1,186,104                                         | .....1,200,000  | .....1,200,000  | .....1,200,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(13,896)                          | .....(13,896)                       | .....460                                                   | .....                                               |
| 590238 AA 9          | MLMI 07HE3 A1 - RMBS.....               | .. | 06/17/2019 | KEYBANC.....                            | 11/18/2019       | VARIOUS.....                            | .....835,203     | .....505,298      | .....499,463                                           | .....504,020    | .....504,020    | .....504,020                                   | .....                                             | .....(1,278)                                       | .....                                                                     | .....(1,278)                               | .....                                                  | .....                                                | .....(4,557)                           | .....(4,557)                        | .....8,276                                                 | .....1,276                                          |
| 59024Q AC 4          | FFMER 072 A2B - RMBS.....               | .. | 04/01/2019 | VARIOUS.....                            | 05/09/2019       | VARIOUS.....                            | .....13,553,753  | .....10,231,196   | .....10,244,921                                        | .....10,244,921 | .....10,244,921 | .....10,244,921                                | .....                                             | .....13,725                                        | .....                                                                     | .....13,725                                | .....                                                  | .....                                                | .....                                  | .....0                              | .....1,654,179                                             | .....7,000                                          |
| 59217G DC 0          | METROPOLITAN LIFE GLOBAL FUNDING I..... | .. | 06/11/2019 | JP MORGAN SECURITIES LLC.....           | 08/05/2019       | Citigroup (SSB).....                    | .....2,000,000   | .....1,998,280    | .....2,080,100                                         | .....1,998,301  | .....1,998,301  | .....1,998,301                                 | .....                                             | .....21                                            | .....                                                                     | .....21                                    | .....                                                  | .....                                                | .....81,799                            | .....81,799                         | .....8,472                                                 | .....                                               |
| 595112 BL 6          | MICRON TECHNOLOGY INC.....              | .. | 02/04/2019 | MORGAN STANLEY CO.....                  | 02/05/2019       | VARIOUS.....                            | .....300,000     | .....300,000      | .....303,102                                           | .....300,000    | .....300,000    | .....300,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,102                             | .....3,102                          | .....39                                                    | .....                                               |
| 595112 BN 2          | MICRON TECHNOLOGY INC.....              | .. | 02/04/2019 | MORGAN STANLEY CO.....                  | 02/28/2019       | VARIOUS.....                            | .....470,000     | .....470,000      | .....472,612                                           | .....470,000    | .....470,000    | .....470,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,612                             | .....2,612                          | .....829                                                   | .....                                               |
| 606822 BG 8          | MITSUBISHI UFJ FINANCIAL GROUP INC..... | C  | 02/26/2019 | MITSUBISHI UFJ SECURITIES.....          | 04/04/2019       | PERSHING DIV OF DLJ SEC LNDING....      | .....460,000     | .....460,000      | .....462,999                                           | .....460,000    | .....460,000    | .....460,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,999                             | .....2,999                          | .....1,275                                                 | .....                                               |
| 60683M AC 3          | MITSUI FUDOSAN CO LTD.....              | C  | 01/16/2019 | MERRILL LYNCH PIERCE FENNER.....        | 01/24/2019       | JP MORGAN CHASE BANK/HSBCSI....         | .....270,000     | .....269,514      | .....272,840                                           | .....269,514    | .....269,514    | .....269,514                                   | .....                                             | .....0                                             | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,326                             | .....3,326                          | .....119                                                   | .....                                               |
| 610332 AW 8          | MCBSL 151R BR - CDO.....                | .. | 03/08/2019 | BARCLAYS CAPITAL INC.....               | 06/25/2019       | BARCLAYS CAPITAL INC.....               | .....2,500,000   | .....2,502,500    | .....2,495,500                                         | .....2,502,325  | .....2,502,325  | .....2,502,325                                 | .....                                             | .....(175)                                         | .....                                                                     | .....(175)                                 | .....                                                  | .....                                                | .....(6,825)                           | .....(6,825)                        | .....37,961                                                | .....5,517                                          |
| 623115 AE 2          | MOUNT SINAI HOSPITAL.....               | .. | 11/14/2019 | GOLDMAN.....                            | 12/17/2019       | BARCLAYS CAPITAL INC FIXED INC....      | .....1,200,000   | .....1,200,000    | .....1,211,364                                         | .....1,200,000  | .....1,200,000  | .....1,200,000                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....11,364                            | .....11,364                         | .....3,488                                                 | .....                                               |
| 629377 CC 4          | NRG ENERGY INC.....                     | .. | 03/05/2019 | PERSHING DIV OF DLJ SEC LNDING....      | 11/18/2019       | MARKETAXESS CORPORATION.....            | .....500,000     | .....534,010      | .....540,960                                           | .....529,026    | .....529,026    | .....529,026                                   | .....                                             | .....(4,984)                                       | .....                                                                     | .....(4,984)                               | .....                                                  | .....                                                | .....11,934                            | .....11,934                         | .....28,064                                                | .....4,785                                          |
| 629377 CK 6          | NRG ENERGY INC.....                     | .. | 05/20/2019 | CREDIT SUISSE SECURITIES (USA)....      | 11/14/2019       | VARIOUS.....                            | .....680,000     | .....679,803      | .....686,231                                           | .....679,810    | .....679,810    | .....679,810                                   | .....                                             | .....7                                             | .....                                                                     | .....7                                     | .....                                                  | .....                                                | .....6,421                             | .....6,421                          | .....3,131                                                 | .....                                               |
| 638612 AM 3          | NATIONWIDE FINANCIAL SERVICES INC.....  | .. | 11/14/2019 | BANC OF AMERICA/FIXED INCOME.....       | 12/11/2019       | VARIOUS.....                            | .....170,000     | .....169,164      | .....175,368                                           | .....169,165    | .....169,165    | .....169,165                                   | .....                                             | .....1                                             | .....                                                                     | .....1                                     | .....                                                  | .....                                                | .....6,204                             | .....6,204                          | .....342                                                   | .....                                               |
| 63861V AD 9          | NATIONWIDE BUILDING SOCIETY.....        | C  | 04/17/2019 | BARCLAYS CAPITAL INC.....               | 04/18/2019       | BNP Paribas.....                        | .....340,000     | .....340,000      | .....341,163                                           | .....340,000    | .....340,000    | .....340,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....1,163                             | .....1,163                          | .....                                                      | .....                                               |
| 63861V AE 7          | NATIONWIDE BUILDING SOCIETY.....        | C  | 07/11/2019 | Citigroup (SSB).....                    | 07/15/2019       | CITIGROUP GLOBAL MARKETS INC....        | .....200,000     | .....200,000      | .....200,344                                           | .....200,000    | .....200,000    | .....200,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....344                               | .....344                            | .....                                                      | .....                                               |
| 64128Q AW 5          | NEUB 18RR BR2 - CDO.....                | .. | 10/18/2019 | MIZUHO SECURITIES USA/FIXED INCOME..... | 12/17/2019       | MIZUHO SECURITIES USA/FIXED INCOME..... | .....900,000     | .....862,875      | .....878,400                                           | .....863,569    | .....863,569    | .....863,569                                   | .....                                             | .....694                                           | .....                                                                     | .....694                                   | .....                                                  | .....                                                | .....14,831                            | .....14,831                         | .....6,071                                                 | .....111                                            |
| 64131Q AE 0          | NEUB 26 C - CDO.....                    | C  | 07/26/2019 | RAYMOND JAMES & ASSOCIATES.....         | 09/10/2019       | CITIGROUP GLOBAL MARKETS, INC....       | .....5,875,000   | .....5,628,250    | .....5,654,688                                         | .....5,629,520  | .....5,629,520  | .....5,629,520                                 | .....                                             | .....1,270                                         | .....                                                                     | .....1,270                                 | .....                                                  | .....                                                | .....25,168                            | .....25,168                         | .....17,211                                                | .....7,931                                          |
| 64131W AG 2          | NEUB 27 C - CDO.....                    | .. | 07/18/2019 | BARCLAYS CAPITAL INC.....               | 07/26/2019       | SG AMERICAS SECURITIES, LLC.....        | .....2,000,000   | .....1,910,000    | .....1,913,000                                         | .....1,910,263  | .....1,910,263  | .....1,910,263                                 | .....                                             | .....263                                           | .....                                                                     | .....263                                   | .....                                                  | .....                                                | .....2,737                             | .....2,737                          | .....3,336                                                 | .....1,557                                          |
| 649322 AF 1          | NEW YORK AND PRESBYTERIAN HOSPITAL..... | .. | 11/08/2019 | GOLDMAN.....                            | 12/12/2019       | VARIOUS.....                            | .....1,800,000   | .....1,779,860    | .....1,843,268                                         | .....1,779,851  | .....1,779,851  | .....1,779,851                                 | .....                                             | .....(9)                                           | .....                                                                     | .....(9)                                   | .....                                                  | .....                                                | .....63,417                            | .....63,417                         | .....8,084                                                 | .....1,538                                          |
| 64952W CH 4          | NEW YORK LIFE GLOBAL FUNDING.....       | .. | 04/15/2019 | PERSHING DIV OF DLJ SEC LNDING....      | 06/11/2019       | WELLS FARGO SECURITIES LLC.....         | .....355,000     | .....335,933      | .....344,346                                           | .....336,306    | .....336,306    | .....336,306                                   | .....                                             | .....373                                           | .....                                                                     | .....373                                   | .....                                                  | .....                                                | .....8,040                             | .....8,040                          | .....3,453                                                 | .....2,155                                          |
| 651290 AP 3          | NEWFIELD EXPLORATION CO.....            | .. | 01/08/2019 | CANTOR FITZGERALD + CO.....             | 04/01/2019       | MIZUHO SECURITIES USA/FIXED INCOME..... | .....200,000     | .....206,500      | .....213,264                                           | .....206,046    | .....206,046    | .....206,046                                   | .....                                             | .....(454)                                         | .....                                                                     | .....(454)                                 | .....                                                  | .....                                                | .....7,218                             | .....7,218                          | .....7,763                                                 | .....5,111                                          |

**SCHEDULE D - PART 5**

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

| 1                    | 2                                          |  |  | 3                               | 4                | 5                                   | 6                | 7                                     | 8                                                      | 9           | 10            | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|--------------------------------------------|--|--|---------------------------------|------------------|-------------------------------------|------------------|---------------------------------------|--------------------------------------------------------|-------------|---------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                            |  |  |                                 |                  |                                     |                  |                                       |                                                        |             |               |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                                |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                      | Disposal<br>Date | Name of Purchaser                     | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost | Consideration | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 651639 AX 4          | NEWMONT GOLDCORP CORP.....                 |  |  | ..                              | 09/05/2019       | GOLDMAN.....                        | 09/10/2019       | VARIOUS.....                          | 90,000                                                 | 89,258      | 89,802        | 89,258                                         |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 543                                    | 543                                 |                                                            |                                                     |
| 65365@ AB 6          | NICE-PAK PRODUCTS, INC. - TERM<br>LOAN     |  |  | ..                              | 02/21/2019       | DIRECT.....                         | 02/22/2019       | DIRECT.....                           | 0                                                      | 0           | 0             | 0                                              |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 0                                      | 13,503                              |                                                            |                                                     |
| 655664 AT 7          | NORDSTROM INC.....                         |  |  | ..                              | 11/04/2019       | BANC OF AMERICA/FIXED INCOME.....   | 11/08/2019       | VARIOUS.....                          | 110,000                                                | 109,877     | 110,301       | 109,877                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 424                                    | 424                                 | 39                                                         |                                                     |
| 667274 AD 6          | NORTHWELL HEALTHCARE INC.....              |  |  | ..                              | 09/17/2019       | CITIGROUP GLOBAL MARKETS, INC....   | 09/19/2019       | CITIGROUP GLOBAL MARKETS, INC....     | 1,200,000                                              | 1,200,000   | 1,225,164     | 1,200,000                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 25,164                                 | 25,164                              |                                                            |                                                     |
| 66988W AD 8          | NHEL 063 A2C - RMBS.....                   |  |  | ..                              | 01/29/2019       | PERSHING DIV OF DLJ SEC LNDING....  | 11/25/2019       | VARIOUS.....                          | 3,098,182                                              | 1,699,159   | 1,873,423     | 1,699,159                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 174,264                                | 174,264                             | 57,795                                                     | 1,379                                               |
| 67092D AQ 2          | OCP 1510R CR - CDO.....                    |  |  | C                               | 12/05/2019       | CITIGROUP GLOBAL MARKETS, INC....   | 12/05/2019       | RBC CAPITAL MARKETS.....              | 600,000                                                | 583,500     | 589,800       | 583,500                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 6,300                                  | 6,300                               | 3,175                                                      | 3,175                                               |
| 674599 CP 8          | OCCIDENTAL PETROLEUM CORP.....             |  |  | ..                              | 08/06/2019       | BANC OF AMERICA/FIXED INCOME.....   | 10/09/2019       | VARIOUS.....                          | 5,000,000                                              | 4,994,650   | 5,022,980     | 4,994,764                                      |                                                   | 114                                                |                                                                           | 114                                        |                                                        |                                                      | 28,216                                 | 28,216                              | 8,850                                                      |                                                     |
| 674599 CQ 6          | OCCIDENTAL PETROLEUM CORP.....             |  |  | ..                              | 08/06/2019       | BANC OF AMERICA/FIXED INCOME.....   | 10/28/2019       | MARKETAXESS CORPORATION.....          | 1,000,000                                              | 1,000,000   | 1,006,347     | 1,000,000                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 6,347                                  | 6,347                               | 8,385                                                      |                                                     |
| 674599 CS 2          | OCCIDENTAL PETROLEUM CORP.....             |  |  | ..                              | 10/29/2019       | MARKETAXESS CORPORATION.....        | 12/19/2019       | MARKETAXESS CORPORATION.....          | 1,000,000                                              | 1,010,350   | 1,018,550     | 1,010,238                                      |                                                   | (112)                                              |                                                                           | (112)                                      |                                                        |                                                      | 8,312                                  | 8,312                               | 13,125                                                     | 8,069                                               |
| 674599 CU 7          | OCCIDENTAL PETROLEUM CORP.....             |  |  | ..                              | 08/06/2019       | Citigroup (SSB).....                | 09/03/2019       | VARIOUS.....                          | 5,000,000                                              | 4,995,600   | 5,020,080     | 4,995,669                                      |                                                   | 69                                                 |                                                                           | 69                                         |                                                        |                                                      | 24,411                                 | 24,411                              | 4,117                                                      |                                                     |
| 674599 CX 1          | OCCIDENTAL PETROLEUM CORP.....             |  |  | ..                              | 08/06/2019       | Citigroup (SSB).....                | 08/13/2019       | DIRECT.....                           | 1,000,000                                              | 994,810     | 1,030,330     | 994,813                                        |                                                   | 3                                                  |                                                                           | 3                                          |                                                        |                                                      | 35,517                                 | 35,517                              | 836                                                        |                                                     |
| 674599 CY 9          | OCCIDENTAL PETROLEUM CORP.....             |  |  | ..                              | 08/06/2019       | Citigroup (SSB).....                | 09/24/2019       | MARKETAXESS CORPORATION.....          | 1,000,000                                              | 985,390     | 1,044,090     | 985,424                                        |                                                   | 34                                                 |                                                                           | 34                                         |                                                        |                                                      | 58,666                                 | 58,666                              | 5,867                                                      |                                                     |
| 674599 DF 9          | OCCIDENTAL PETROLEUM CORP.....             |  |  | ..                              | 09/18/2019       | CORPORATE ACTION.....               | 12/18/2019       | JP MORGAN SECURITIES LLC.....         | 1,438,000                                              | 1,771,501   | 1,752,692     | 1,768,109                                      |                                                   | (3,392)                                            |                                                                           | (3,392)                                    |                                                        |                                                      | (15,417)                               | (15,417)                            | 24,476                                                     | 773                                                 |
| 67590Q BE 6          | OCT21 21RR BRR - CDO.....                  |  |  | ..                              | 01/25/2019       | NOMURA SECURITIES/FIXED INCOME..... | 06/17/2019       | BANC OF AMERICA/FIXED INCOME.....     | 5,000,000                                              | 5,000,000   | 5,026,000     | 5,000,000                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 26,000                                 | 26,000                              | 94,538                                                     |                                                     |
| 67590Q BG 1          | OCT21 21RR CRR - CDO.....                  |  |  | ..                              | 01/25/2019       | NOMURA SECURITIES/FIXED INCOME..... | 05/08/2019       | Citigroup (SSB).....                  | 10,250,000                                             | 10,250,000  | 10,352,500    | 10,250,000                                     |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 102,500                                | 102,500                             | 160,767                                                    |                                                     |
| 67590X AQ 5          | OCT27 27R CR - CDO.....                    |  |  | C                               | 08/08/2019       | CITIGROUP GLOBAL MARKETS, INC....   | 08/08/2019       | BNP PARIBAS, S.A.....                 | 3,500,000                                              | 3,388,000   | 3,417,750     | 3,388,000                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 29,750                                 | 29,750                              | 11,987                                                     | 11,987                                              |
| 675921 AA 8          | OCT30 30 D - CDO.....                      |  |  | C                               | 01/04/2019       | JP MORGAN SECURITIES LLC.....       | 02/06/2019       | BARCLAYS CAPITAL INC.....             | 1,000,000                                              | 937,500     | 975,400       | 938,104                                        |                                                   | 604                                                |                                                                           | 604                                        |                                                        |                                                      | 37,296                                 | 37,296                              | 26,386                                                     | 18,783                                              |
| 67592B AJ 7          | OCT40 40 D - CDO.....                      |  |  | ..                              | 02/14/2019       | BNP Paribas.....                    | 04/12/2019       | VARIOUS.....                          | 9,000,000                                              | 9,035,600   | 9,035,600     | 9,000,000                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 35,600                                 | 35,600                              | 20,528                                                     |                                                     |
| 69007T AB 0          | OUTFRONT MEDIA CAPITAL LLC.....            |  |  | ..                              | 06/12/2019       | DEUTSCHE BANK SECURITIES, INC....   | 06/13/2019       | KEYBANC.....                          | 250,000                                                | 250,000     | 251,250       | 250,000                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 1,250                                  | 1,250                               | 104                                                        |                                                     |
| 69007T AC 8          | OUTFRONT MEDIA CAPITAL LLC.....            |  |  | ..                              | 11/12/2019       | BANC OF AMERICA/FIXED INCOME.....   | 12/05/2019       | MORGAN STANLEY & COMPANY, INC..       | 100,000                                                | 100,000     | 101,000       | 100,000                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 1,000                                  | 1,000                               | 270                                                        |                                                     |
| 71645W AH 4          | PETROBRAS INTERNATIONAL<br>FINANCE COMPANY |  |  | C                               | 11/05/2019       | DIRECT.....                         | 11/08/2019       | DIRECT.....                           | 0                                                      |             |               |                                                |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 0                                      | 675,363                             |                                                            |                                                     |
| 74052B AA 5          | PREMIER HEALTH PARTNERS.....               |  |  | ..                              | 06/04/2019       | RAYMOND JAMES & ASSOCIATES.....     | 06/06/2019       | VARIOUS.....                          | 2,748,000                                              | 2,494,366   | 2,605,131     | 2,501,862                                      |                                                   | 7,496                                              |                                                                           | 7,496                                      |                                                        |                                                      | 103,269                                | 103,269                             | 34,996                                                     | 15,385                                              |
| 74251V AR 3          | PRINCIPAL FINANCIAL GROUP INC.....         |  |  | ..                              | 05/07/2019       | Citigroup (SSB).....                | 05/07/2019       | Stifel Nicolaus & Co.....             | 210,000                                                | 209,164     | 210,017       | 209,164                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 853                                    | 853                                 |                                                            |                                                     |
| 74982L AS 9          | RACEP 8R CR - CDO.....                     |  |  | ..                              | 03/29/2019       | RAYMOND JAMES & ASSOCIATES.....     | 04/03/2019       | Citigroup (SSB).....                  | 500,000                                                | 490,000     | 497,500       | 490,013                                        |                                                   | 13                                                 |                                                                           | 13                                         |                                                        |                                                      | 7,487                                  | 7,487                               | 3,143                                                      | 2,929                                               |
| 759351 AN 9          | REINSURANCE GROUP OF AMERICA<br>INC        |  |  | ..                              | 05/08/2019       | WELLS FARGO SECURITIES LLC.....     | 07/15/2019       | VARIOUS.....                          | 380,000                                                | 379,065     | 391,577       | 379,078                                        |                                                   | 13                                                 |                                                                           | 13                                         |                                                        |                                                      | 12,498                                 | 12,498                              | 2,511                                                      |                                                     |
| 76110W R4 0          | RASC 05EMX1 SB - RMBS.....                 |  |  | ..                              | 08/01/2019       | VARIOUS.....                        |                  |                                       | 242,836                                                |             |               |                                                |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 0                                      | 0                                   |                                                            |                                                     |
| 76120H AA 5          | RESORTS WORLD LAS VEGAS LLC.....           |  |  | C                               | 04/02/2019       | Citigroup (SSB).....                | 08/20/2019       | MIZUHO SECURITIES USA/FIXED<br>INCOME | 3,000,000                                              | 2,978,190   | 3,151,170     | 2,978,796                                      |                                                   | 606                                                |                                                                           | 606                                        |                                                        |                                                      | 172,374                                | 172,374                             | 48,563                                                     |                                                     |
| 773903 AH 2          | ROCKWELL AUTOMATION INC.....               |  |  | ..                              | 02/27/2019       | MERRILL LYNCH PIERCE FENNER.....    | 06/21/2019       | VARIOUS.....                          | 2,000,000                                              | 1,993,320   | 2,108,980     | 1,993,497                                      |                                                   | 177                                                |                                                                           | 177                                        |                                                        |                                                      | 115,483                                | 115,483                             | 22,167                                                     |                                                     |
| 773903 AJ 8          | ROCKWELL AUTOMATION INC.....               |  |  | ..                              | 02/27/2019       | MERRILL LYNCH PIERCE FENNER.....    | 03/27/2019       | MERRILL LYNCH PIERCE FENNER.....      | 1,500,000                                              | 1,497,705   | 1,582,650     | 1,497,708                                      |                                                   | 3                                                  |                                                                           | 3                                          |                                                        |                                                      | 84,942                                 | 84,942                              | 4,900                                                      |                                                     |
| 775109 BN 0          | ROGERS COMMUNICATIONS INC.....             |  |  | C                               | 04/23/2019       | JP MORGAN SECURITIES LLC.....       | 07/24/2019       | MARKETAXESS CORPORATION.....          | 2,000,000                                              | 1,993,340   | 2,153,220     | 1,993,367                                      |                                                   | 27                                                 |                                                                           | 27                                         |                                                        |                                                      | 159,853                                | 159,853                             | 20,783                                                     |                                                     |
| 775109 BP 5          | ROGERS COMMUNICATIONS INC.....             |  |  | C                               | 10/28/2019       | BANC OF AMERICA/FIXED INCOME.....   | 10/28/2019       | Stifel Nicolaus & Co.....             | 3,000,000                                              | 2,967,780   | 2,993,520     | 2,967,780                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 25,740                                 | 25,740                              |                                                            |                                                     |
| 776603 AD 4          | ROOSEVELT UNIVERSITY.....                  |  |  | ..                              | 02/14/2019       | DEUTSCHE BANK SECURITIES, INC....   | 07/03/2019       | Direct.....                           | 7,355,000                                              | 7,191,131   | 7,191,131     | 7,191,131                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 0                                      | 345,379                             | 172,689                                                    |                                                     |
| 776603 AF 9          | ROOSEVELT UNIVERSITY.....                  |  |  | ..                              | 02/14/2019       | DEUTSCHE BANK SECURITIES, INC....   | 07/03/2019       | Direct.....                           | 7,355,000                                              | 7,024,540   | 7,024,540     | 7,024,540                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 0                                      | 345,379                             | 172,689                                                    |                                                     |
| 780641 AH 9          | KONINKLIJKE KPN NV.....                    |  |  | C                               | 03/05/2019       | VARIOUS.....                        | 07/02/2019       | VARIOUS.....                          | 190,000                                                | 224,864     | 244,188       | 224,464                                        |                                                   | (400)                                              |                                                                           | (400)                                      |                                                        |                                                      | 19,724                                 | 19,724                              | 8,789                                                      | 5,555                                               |
| 78466C AC 0          | SS&C TECHNOLOGIES INC.....                 |  |  | ..                              | 03/14/2019       | MORGAN STANLEY CO.....              | 11/19/2019       | MORGAN STANLEY CO.....                | 1,000,000                                              | 1,000,000   | 1,062,500     | 1,000,000                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 62,500                                 | 62,500                              | 35,597                                                     |                                                     |
| 80282K AW 6          | SANTANDER HOLDINGS USA INC.....            |  |  | C                               | 06/04/2019       | RBC CAPITAL MARKETS.....            | 06/05/2019       | VARIOUS.....                          | 560,000                                                | 559,518     | 560,845       | 559,518                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 1,327                                  | 1,327                               |                                                            |                                                     |
| 83051G AM 0          | SKANDINAVISKA ENSKILDA BANKEN<br>AB        |  |  | C                               | 12/04/2019       | BANC OF AMERICA/FIXED INCOME.....   | 12/20/2019       | MARKETAXESS CORPORATION.....          | 340,000                                                | 339,912     | 340,360       | 339,912                                        |                                                   | 1                                                  |                                                                           | 1                                          |                                                        |                                                      | 448                                    | 448                                 | 166                                                        |                                                     |

**SCHEDULE D - PART 5**

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

| 1                    | 2           |   | 3                               | 4                | 5                                           | 6                | 7                                           | 8                                                      | 9           | 10            | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|-------------|---|---------------------------------|------------------|---------------------------------------------|------------------|---------------------------------------------|--------------------------------------------------------|-------------|---------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |             |   |                                 |                  |                                             |                  |                                             |                                                        |             |               |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                              | Disposal<br>Date | Name of Purchaser                           | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost | Consideration | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 83610C               | AU          | 5 |                                 | 02/14/2019       | CREDIT SUISSE SECURITIES (USA).....         | 03/04/2019       | NOMURA SECURITIES/FIXED INCOME.....         | 10,000,000                                             | 10,000,000  | 10,035,000    | 10,000,000                                     |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 35,000                                 | 35,000                              | 8,885                                                      |                                                     |
| 83611G               | AG          | 6 |                                 | 01/31/2019       | Citigroup (SSB).....                        | 03/05/2019       | BARCLAYS CAPITAL INC.....                   | 2,000,000                                              | 1,921,000   | 1,936,000     | 1,921,770                                      |                                                   | 770                                                |                                                                           | 770                                        |                                                        |                                                      | 14,230                                 | 14,230                              | 14,082                                                     | 4,161                                               |
| 84765E               | AA          | 6 |                                 | 10/22/2019       | JP MORGAN SECURITIES LLC.....               | 10/23/2019       | JP MORGAN SECURITIES LLC.....               | 800,000                                                | 800,000     | 810,472       | 800,000                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 10,472                                 | 10,472                              |                                                            |                                                     |
| 87165B               | AN          | 3 |                                 | 03/14/2019       | JP MORGAN SECURITIES LLC.....               | 04/08/2019       | RBC CAPITAL MARKETS.....                    | 260,000                                                | 259,366     | 262,766       | 259,372                                        |                                                   | 7                                                  |                                                                           | 7                                          |                                                        |                                                      | 3,394                                  | 3,394                               | 664                                                        |                                                     |
| 87250H               | AA          | 4 |                                 | 09/20/2019       | DIRECT.....                                 | 12/05/2019       | BAIRD, ROBERT W., & COMPANY IN....          | 230,000                                                | 230,000     | 229,770       | 230,000                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | (230)                                  | (230)                               | 1,977                                                      |                                                     |
| 88032W               | AN          | 6 |                                 | 04/03/2019       | DEUTSCHE BANK SECURITIES, INC.....          | 04/09/2019       | Jefferies.....                              | 350,000                                                | 349,885     | 350,854       | 349,885                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 970                                    | 970                                 |                                                            |                                                     |
| 88033G               | CX          | 6 |                                 | 01/28/2019       | BARCLAYS CAPITAL INC.....                   | 07/25/2019       | MARKETAXESS CORPORATION.....                | 750,000                                                | 750,000     | 770,535       | 750,000                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 20,535                                 | 20,535                              | 22,656                                                     |                                                     |
| 882484               | AB          | 4 |                                 | 09/11/2019       | MORGAN STANLEY CO.....                      | 09/12/2019       | MORGAN STANLEY CO.....                      | 1,600,000                                              | 1,600,000   | 1,608,000     | 1,600,000                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 8,000                                  | 8,000                               |                                                            |                                                     |
| 88732J               | AY          | 4 |                                 | 11/13/2019       | Stifel Nicolaus & Co.....                   | 11/22/2019       | Stifel Nicolaus & Co.....                   | 2,000,000                                              | 2,270,320   | 2,288,160     | 2,270,082                                      |                                                   | (238)                                              |                                                                           | (238)                                      |                                                        |                                                      | 18,078                                 | 18,078                              | 3,590                                                      |                                                     |
| 889184               | AA          | 5 |                                 | 05/30/2019       | Jefferies.....                              | 11/13/2019       | VARIOUS.....                                | 11,000,000                                             | 10,308,540  | 10,374,660    | 10,313,156                                     |                                                   | 4,616                                              |                                                                           | 4,616                                      |                                                        |                                                      | 61,504                                 | 61,504                              | 371,989                                                    | 143,094                                             |
| 889184               | AC          | 1 |                                 | 04/11/2019       | VARIOUS.....                                | 06/28/2019       | VARIOUS.....                                | 5,170,000                                              | 5,346,445   | 5,508,716     | 5,344,099                                      |                                                   | (2,346)                                            |                                                                           | (2,346)                                    |                                                        |                                                      | 164,617                                | 164,617                             | 151,249                                                    | 95,244                                              |
| 889184               | AE          | 7 |                                 | 05/21/2019       | WELLS FARGO SECURITIES LLC.....             | 06/26/2019       | VARIOUS.....                                | 1,200,000                                              | 1,330,296   | 1,398,000     | 1,330,116                                      |                                                   | (180)                                              |                                                                           | (180)                                      |                                                        |                                                      | 67,884                                 | 67,884                              | 8,621                                                      | 1,604                                               |
| 889184               | AG          | 2 |                                 | 06/26/2019       | VARIOUS.....                                | 06/27/2019       | MORGAN STANLEY CO.....                      | 1,200,000                                              | 1,530,500   | 1,544,940     | 1,530,456                                      |                                                   | (44)                                               |                                                                           | (44)                                       |                                                        |                                                      | 14,484                                 | 14,484                              | 9,223                                                      | 8,621                                               |
| 89175J               | AC          | 4 |                                 | 01/17/2019       | PERSHING DIV OF DLJ SEC LNDING....          | 03/12/2019       | SANDLER O'NEILL & PARTNERS, LP....          | 10,000,000                                             | 9,207,813   | 9,340,625     | 9,217,566                                      |                                                   | 9,754                                              |                                                                           | 9,754                                      |                                                        |                                                      | 123,059                                | 123,059                             | 65,903                                                     | 18,958                                              |
| 89473L               | AP          | 9 |                                 | 11/06/2019       | BNP PARIBAS, S.A.....                       | 11/13/2019       | RBC CAPITAL MARKETS.....                    | 1,000,000                                              | 962,500     | 968,750       | 962,621                                        |                                                   | 121                                                |                                                                           | 121                                        |                                                        |                                                      | 6,129                                  | 6,129                               | 3,205                                                      | 2,308                                               |
| 896517               | AA          | 7 |                                 | 12/05/2019       | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC. | 12/06/2019       | MERRILL LYNCH PIERCE FENNER &<br>SMITH INC. | 800,000                                                | 800,000     | 794,952       | 800,000                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | (5,048)                                | (5,048)                             |                                                            |                                                     |
| 902613               | AA          | 6 |                                 | 08/06/2019       | UBS SECURITIES, LLC.....                    | 12/12/2019       | CITIGROUP GLOBAL MARKETS INC....            | 200,000                                                | 200,000     | 203,646       | 200,000                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 3,646                                  | 3,646                               | 2,084                                                      |                                                     |
| 90290E               | AB          | 5 |                                 | 07/23/2019       | JP MORGAN SECURITIES LLC.....               | 08/15/2019       | JP MORGAN SECURITIES LLC.....               | 925,000                                                | 924,948     | 927,023       | 924,930                                        |                                                   | (18)                                               |                                                                           | (18)                                       |                                                        |                                                      | 2,093                                  | 2,093                               | 1,103                                                      |                                                     |
| 90327C               | AD          | 2 |                                 | 01/18/2019       | JPM/INTL FCSTONE FINANCIAL INC....          | 08/15/2019       | VARIOUS.....                                | 1,185,000                                              | 1,174,354   | 1,183,855     | 1,180,992                                      |                                                   | 6,638                                              |                                                                           | 6,638                                      |                                                        |                                                      | 2,863                                  | 2,863                               | 8,719                                                      | 366                                                 |
| 907818               | FD          | 5 |                                 | 07/29/2019       | Citigroup (SSB).....                        | 10/28/2019       | VARIOUS.....                                | 1,000,000                                              | 997,150     | 1,023,420     | 997,164                                        |                                                   | 14                                                 |                                                                           | 14                                         |                                                        |                                                      | 26,256                                 | 26,256                              | 4,191                                                      |                                                     |
| 907818               | FE          | 3 |                                 | 07/29/2019       | Citigroup (SSB).....                        | 08/01/2019       | MARKETAXESS CORPORATION.....                | 1,000,000                                              | 992,030     | 1,017,140     | 992,030                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 25,110                                 | 25,110                              |                                                            |                                                     |
| 911365               | BL          | 7 |                                 | 04/26/2019       | MORGAN STANLEY CO.....                      | 07/24/2019       | SUMRIDGE PARTNERS LLC.....                  | 2,000,000                                              | 2,000,000   | 2,042,500     | 2,000,000                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 42,500                                 | 42,500                              | 22,167                                                     |                                                     |
| 91324P               | DR          | 0 |                                 | 07/23/2019       | BANC OF AMERICA/FIXED INCOME....            | 10/29/2019       | VARIOUS.....                                | 470,000                                                | 469,883     | 474,897       | 469,890                                        |                                                   | 7                                                  |                                                                           | 7                                          |                                                        |                                                      | 5,008                                  | 5,008                               | 2,748                                                      |                                                     |
| 91324P               | DV          | 1 |                                 | 07/23/2019       | BANC OF AMERICA/FIXED INCOME....            | 07/30/2019       | JANNEY MONTGOMERY SCOTT INC....             | 2,000,000                                              | 1,982,240   | 1,983,740     | 1,982,245                                      |                                                   | 5                                                  |                                                                           | 5                                          |                                                        |                                                      | 1,495                                  | 1,495                               | 1,292                                                      |                                                     |
| 91481C               | AC          | 4 |                                 | 08/01/2019       | MORGAN STANLEY CO.....                      | 08/01/2019       | MORGAN STANLEY CO.....                      | 800,000                                                | 800,000     | 817,120       | 800,000                                        |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | 17,120                                 | 17,120                              |                                                            |                                                     |
| 91529Y               | AN          | 6 |                                 | 06/10/2019       | JP MORGAN CHASE BANK/HSBCSI.....            | 06/19/2019       | Citigroup (SSB).....                        | 170,000                                                | 169,376     | 171,508       | 169,377                                        |                                                   | 1                                                  |                                                                           | 1                                          |                                                        |                                                      | 2,131                                  | 2,131                               | 151                                                        |                                                     |
| 92277G               | AT          | 4 |                                 | 06/24/2019       | BANC OF AMERICA/FIXED INCOME....            | 07/10/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 420,000                                                | 417,707     | 416,501       | 417,716                                        |                                                   | 10                                                 |                                                                           | 10                                         |                                                        |                                                      | (1,215)                                | (1,215)                             | 278                                                        |                                                     |
| 92331K               | BD          | 3 |                                 | 11/20/2019       | Brownstone Investment Group LLC.....        | 12/12/2019       | BARCLAYS CAPITAL INC.....                   | 2,000,000                                              | 1,900,000   | 1,960,000     | 1,901,215                                      |                                                   | 1,215                                              |                                                                           | 1,215                                      |                                                        |                                                      | 58,785                                 | 58,785                              | 15,605                                                     | 8,917                                               |
| 92338B               | AJ          | 4 |                                 | 03/15/2019       | GOLDMAN.....                                | 09/19/2019       | JP MORGAN SECURITIES LLC.....               | 1,000,000                                              | 1,000,000   | 999,500       | 1,000,000                                      |                                                   |                                                    |                                                                           | 0                                          |                                                        |                                                      | (500)                                  | (500)                               | 26,692                                                     |                                                     |
| 92343V               | EU          | 4 |                                 | 08/05/2019       | MITSUBISHI UFJ SECURITIES.....              | 10/23/2019       | BANC OF AMERICA/FIXED INCOME....            | 2,000,000                                              | 2,194,100   | 2,229,000     | 2,190,545                                      |                                                   | (3,555)                                            |                                                                           | (3,555)                                    |                                                        |                                                      | 38,455                                 | 38,455                              | 31,682                                                     | 14,279                                              |
| 92345Y               | AF          | 3 |                                 | 02/27/2019       | MERRILL LYNCH PIERCE FENNER.....            | 03/21/2019       | Stifel Nicolaus & Co.....                   | 1,000,000                                              | 994,630     | 1,020,990     | 994,654                                        |                                                   | 24                                                 |                                                                           | 24                                         |                                                        |                                                      | 26,336                                 | 26,336                              | 2,177                                                      |                                                     |
| 92557X               | AA          | 9 |                                 | 01/10/2019       | BARCLAYS CAPITAL INC.....                   | 08/29/2019       | Direct.....                                 | 1,250,000                                              | 1,231,875   | 1,250,000     | 1,250,000                                      |                                                   | 18,125                                             |                                                                           | 18,125                                     |                                                        |                                                      |                                        | 0                                   | 98,405                                                     | 27,529                                              |
| 92856J               | AB          | 6 |                                 | 04/17/2019       | Stifel Nicolaus & Co.....                   | 11/14/2019       | BMO CAPITAL MARKETS.....                    | 1,000,000                                              | 1,018,750   | 1,080,000     | 1,017,781                                      |                                                   | (969)                                              |                                                                           | (969)                                      |                                                        |                                                      | 62,219                                 | 62,219                              | 33,333                                                     |                                                     |
| 92857W               | BU          | 3 |                                 | 09/10/2019       | MORGAN STANLEY CO.....                      | 10/11/2019       | VARIOUS.....                                | 170,000                                                | 169,361     | 171,731       | 169,361                                        |                                                   | 1                                                  |                                                                           | 1                                          |                                                        |                                                      | 2,369                                  | 2,369                               | 440                                                        |                                                     |
| 92915P               | AP          | 0 |                                 | 07/24/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 07/26/2019       | SG AMERICAS SECURITIES, LLC.....            | 1,300,000                                              | 1,249,625   | 1,262,300     | 1,249,690                                      |                                                   | 65                                                 |                                                                           | 65                                         |                                                        |                                                      | 12,610                                 | 12,610                              | 1,820                                                      | 1,213                                               |
| 94106L               | BK          | 4 |                                 | 05/14/2019       | DIRECT.....                                 | 09/18/2019       | MARKETAXESS CORPORATION.....                | 1,000,000                                              | 998,720     | 1,140,410     | 998,767                                        |                                                   | 47                                                 |                                                                           | 47                                         |                                                        |                                                      | 141,643                                | 141,643                             | 13,603                                                     |                                                     |
| 948214               | AW          | 1 |                                 | 09/11/2019       | BNP PARIBAS, S.A.....                       | 11/15/2019       | CITIGROUP GLOBAL MARKETS, INC....           | 1,000,000                                              | 941,500     | 945,500       | 942,712                                        |                                                   | 1,212                                              |                                                                           | 1,212                                      |                                                        |                                                      | 2,788                                  | 2,788                               | 17,008                                                     | 7,623                                               |

SCHEDULE D - PART 5

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

| 1                                                          | 2                                           |  |  | 3                               | 4                | 5                                   | 6                | 7                                    | 8                                                      | 9                | 10               | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|------------------------------------------------------------|---------------------------------------------|--|--|---------------------------------|------------------|-------------------------------------|------------------|--------------------------------------|--------------------------------------------------------|------------------|------------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                                                            |                                             |  |  |                                 |                  |                                     |                  |                                      |                                                        |                  |                  |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification                                       | Description                                 |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                      | Disposal<br>Date | Name of Purchaser                    | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost      | Consideration    | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 94949L AS 9                                                | WELF 162R CR - CDO.....                     |  |  | C                               | 12/05/2019       | VARIOUS.....                        | 12/11/2019       | Brownstone Investment Group LLC..... | .....4,000,000                                         | .....3,775,000   | .....3,865,000   | .....3,776,101                                 | .....                                             | .....1,101                                         | .....                                                                     | .....1,101                                 | .....                                                  | .....                                                | .....88,899                            | .....88,899                         | .....28,949                                                | .....22,941                                         |
| 94949R AY 3                                                | WELF 161R DR - CDO.....                     |  |  | ..                              | 07/29/2019       | BNP PARIBAS, S.A.....               | 08/07/2019       | RBC CAPITAL MARKETS.....             | .....2,000,000                                         | .....1,980,000   | .....1,976,000   | .....1,980,090                                 | .....                                             | .....90                                            | .....                                                                     | .....90                                    | .....                                                  | .....                                                | .....(4,090)                           | .....(4,090)                        | .....5,178                                                 | .....2,589                                          |
| 94986A BC 1                                                | WFMBS 078 2A3 - CMO/RMBS.....               |  |  | ..                              | 02/11/2019       | DIRECT.....                         | 11/01/2019       | Paydown.....                         | .....1,141,374                                         | .....747,600     | .....728,671     | .....728,671                                   | .....                                             | .....(18,930)                                      | .....                                                                     | .....(18,930)                              | .....                                                  | .....                                                | .....                                  | .....0                              | .....34,416                                                | .....2,283                                          |
| 98877D AC 9                                                | ZF NORTH AMERICA CAPITAL INC.....           |  |  | C                               | 01/08/2019       | STATE STREET GLOBAL MARKETS, L..... | 07/24/2019       | BARCLAYS CAPITAL INC.....            | .....150,000                                           | .....141,469     | .....154,808     | .....142,102                                   | .....                                             | .....633                                           | .....                                                                     | .....633                                   | .....                                                  | .....                                                | .....12,706                            | .....12,706                         | .....5,284                                                 | .....1,405                                          |
| BCC03P FT 2                                                | PBHET 2000-2 X1 - CMO.....                  |  |  | ..                              | 01/03/2019       | DIRECT.....                         | 01/04/2019       | DIRECT.....                          | .....0                                                 | .....0           | .....0           | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....53,477                                                | .....                                               |
| MS6816 41 2                                                | Salmagundi XIV Income Preference<br>Shares  |  |  | ..                              | 03/01/2019       | DIRECT.....                         | 03/28/2019       | DIRECT.....                          | .....1,517,500                                         | .....1,517,500   | .....1,517,500   | .....1,517,500                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....111,345                                               | .....                                               |
| PPQD3U X2 3                                                | SARMN 2004-9XS CERT - MBS.....              |  |  | ..                              | 08/15/2019       | ODEON CAPITAL GROUP LLC.....        | 09/01/2019       | DIRECT.....                          | .....100,000                                           | .....350,000     | .....600,000     | .....348,900                                   | .....                                             | .....(1,100)                                       | .....                                                                     | .....(1,100)                               | .....                                                  | .....                                                | .....251,100                           | .....251,100                        | .....                                                      | .....                                               |
| SALMAG 09 2                                                | SALMAGUNDI IX, LTD - CMO.....               |  |  | ..                              | 05/21/2019       | DIRECT.....                         | 07/01/2019       | DIRECT.....                          | .....875,000                                           | .....875,000     | .....877,453     | .....875,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....2,453                             | .....2,453                          | .....83,169                                                | .....                                               |
| 3899999. Total - Bonds - Industrial and Miscellaneous..... |                                             |  |  |                                 |                  |                                     |                  |                                      | .....497,765,068                                       | .....481,173,789 | .....490,786,255 | .....481,731,551                               | .....0                                            | .....557,762                                       | .....0                                                                    | .....557,762                               | .....0                                                 | .....0                                               | .....9,054,705                         | .....9,054,705                      | .....7,564,158                                             | 1,320,619                                           |
| Bonds - Hybrid Securities                                  |                                             |  |  |                                 |                  |                                     |                  |                                      |                                                        |                  |                  |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                            |                                                     |
| 054937 AL 1                                                | BB&T CORP.....                              |  |  | ..                              | 10/16/2019       | VARIOUS.....                        | 12/06/2019       | STIFEL NICOLAUS & CO.....            | .....2,655,000                                         | .....2,658,375   | .....2,658,292   | .....2,658,292                                 | .....                                             | .....(83)                                          | .....                                                                     | .....(83)                                  | .....                                                  | .....                                                | .....                                  | .....0                              | .....44,958                                                | .....16,963                                         |
| 060505 EG 5                                                | BANK OF AMERICA CORP.....                   |  |  | ..                              | 02/15/2019       | HSBC SECURITIES.....                | 10/28/2019       | VARIOUS.....                         | .....560,000                                           | .....558,600     | .....560,000     | .....558,835                                   | .....                                             | .....235                                           | .....                                                                     | .....235                                   | .....                                                  | .....                                                | .....1,165                             | .....1,165                          | .....19,553                                                | .....5,023                                          |
| 060505 FL 3                                                | BANK OF AMERICA CORP.....                   |  |  | ..                              | 07/12/2019       | MORGAN STANLEY & COMPANY, INC.....  | 11/13/2019       | Stifel Nicolaus & Co.....            | .....1,000,000                                         | .....1,053,750   | .....1,097,500   | .....1,049,265                                 | .....                                             | .....(4,485)                                       | .....                                                                     | .....(4,485)                               | .....                                                  | .....                                                | .....48,235                            | .....48,235                         | .....39,167                                                | .....19,747                                         |
| 225313 AL 9                                                | CREDIT AGRICOLE SA.....                     |  |  | C                               | 02/20/2019       | CREDIT AGRICOLE.....                | 07/30/2019       | CREDIT AGRICOLE.....                 | .....200,000                                           | .....200,000     | .....212,000     | .....200,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....12,000                            | .....12,000                         | .....5,882                                                 | .....                                               |
| Y9244X ZM 2                                                | UNITED OVERSEAS BANK LTD.....               |  |  | D                               | 01/14/2019       | CITIGROUP GLOBAL MARKETS INC.....   | 02/14/2019       | BARCLAYS CAPITAL INC.....            | .....1,000,000                                         | .....927,500     | .....941,250     | .....927,718                                   | .....                                             | .....218                                           | .....                                                                     | .....218                                   | .....                                                  | .....                                                | .....13,532                            | .....13,532                         | .....12,917                                                | .....9,365                                          |
| 4899999. Total - Bonds - Hybrid Securities.....            |                                             |  |  |                                 |                  |                                     |                  |                                      | .....5,415,000                                         | .....5,398,225   | .....5,469,042   | .....5,394,111                                 | .....0                                            | .....(4,114)                                       | .....0                                                                    | .....(4,114)                               | .....0                                                 | .....0                                               | .....74,931                            | .....74,931                         | .....122,477                                               | .....51,096                                         |
| Bonds - SVO Identified Funds                               |                                             |  |  |                                 |                  |                                     |                  |                                      |                                                        |                  |                  |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                            |                                                     |
| 46138G 50 8                                                | INVESCO SENIOR LOAN.....                    |  |  | ..                              | 10/10/2019       | VARIOUS.....                        | 12/20/2019       | VARIOUS.....                         | .....                                                  | .....8,882,835   | .....8,912,919   | .....8,882,835                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....30,084                            | .....30,084                         | .....113,773                                               | .....                                               |
| 464288 51 3                                                | ISHARES:IBOXX \$HY CORP.....                |  |  | ..                              | 08/05/2019       | WEEDEN + CO.....                    | 09/10/2019       | VARIOUS.....                         | .....                                                  | .....8,179,485   | .....8,227,132   | .....8,179,485                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....47,647                            | .....47,647                         | .....24,988                                                | .....                                               |
| 8099999. Total - Bonds - SVO Identified Funds.....         |                                             |  |  |                                 |                  |                                     |                  |                                      | .....XXX                                               | .....17,062,319  | .....17,140,051  | .....17,062,319                                | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....77,732                            | .....77,732                         | .....138,761                                               | .....0                                              |
| Bonds - Unaffiliated Bank Loans                            |                                             |  |  |                                 |                  |                                     |                  |                                      |                                                        |                  |                  |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                            |                                                     |
| 000000 00 0                                                | ATRIA WEALTH SOLUTIONS, INC. -<br>TERM LOAN |  |  | ..                              | 11/01/2019       | VARIOUS.....                        | 12/01/2019       | Direct.....                          | .....1,430                                             | .....1,430       | .....1,419       | .....1,419                                     | .....                                             | .....(11)                                          | .....                                                                     | .....(11)                                  | .....                                                  | .....                                                | .....                                  | .....0                              | .....20                                                    | .....                                               |
| 000000 00 0                                                | ATRIA WEALTH SOLUTIONS, INC. -<br>DELAYED D |  |  | ..                              | 11/01/2019       | VARIOUS.....                        | 11/01/2019       | VARIOUS.....                         | .....0                                                 | .....0           | .....0           | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....2,587                                                 | .....                                               |
| 000000 00 0                                                | RIVERSIDE ASSESSMENTS, LLC -<br>TERM LOAN A |  |  | ..                              | 11/01/2019       | DIRECT.....                         | 12/01/2019       | Direct.....                          | .....679,330                                           | .....679,330     | .....669,643     | .....669,643                                   | .....                                             | .....(9,687)                                       | .....                                                                     | .....(9,687)                               | .....                                                  | .....                                                | .....                                  | .....0                              | .....8,991                                                 | .....                                               |
| 000000 00 0                                                | E2OPEN, LLC - DDTL TERM LOAN.....           |  |  | ..                              | 11/01/2019       | DIRECT.....                         | 11/01/2019       | Direct.....                          | .....356,491                                           | .....354,709     | .....356,491     | .....356,491                                   | .....                                             | .....1,782                                         | .....                                                                     | .....1,782                                 | .....                                                  | .....                                                | .....                                  | .....0                              | .....12,646                                                | .....                                               |
| 000000 00 0                                                | ENCOMPASS DIGITAL MEDIA, INC. -<br>TERM LOA |  |  | ..                              | 11/01/2019       | VARIOUS.....                        | 12/01/2019       | Direct.....                          | .....132,000                                           | .....132,000     | .....128,929     | .....128,929                                   | .....                                             | .....(3,071)                                       | .....                                                                     | .....(3,071)                               | .....                                                  | .....                                                | .....                                  | .....0                              | .....6,215                                                 | .....                                               |
| 000000 00 0                                                | HORIZON SERVICES, LLC (AKA<br>HORIZON INTER |  |  | ..                              | 11/01/2019       | VARIOUS.....                        | 11/01/2019       | VARIOUS.....                         | .....876,920                                           | .....834,031     | .....871,923     | .....866,625                                   | .....                                             | .....32,594                                        | .....                                                                     | .....32,594                                | .....                                                  | .....                                                | .....5,298                             | .....5,298                          | .....71,553                                                | .....                                               |
| 000000 00 0                                                | HORIZON SERVICES, LLC (AKA<br>HORIZON INTER |  |  | ..                              | 11/01/2019       | DIRECT.....                         | 11/01/2019       | VARIOUS.....                         | .....1,048,035                                         | .....1,048,035   | .....1,041,889   | .....1,048,035                                 | .....                                             | .....(0)                                           | .....                                                                     | .....(0)                                   | .....                                                  | .....                                                | .....(6,147)                           | .....(6,147)                        | .....79,793                                                | .....                                               |
| 000000 00 0                                                | NOBLE YOU GROUP HOLDING, LLC -<br>REVOLVING |  |  | ..                              | 11/01/2019       | DIRECT.....                         | 11/01/2019       | DIRECT.....                          | .....33,347                                            | .....32,579      | .....26,482      | .....32,648                                    | .....                                             | .....69                                            | .....                                                                     | .....69                                    | .....                                                  | .....                                                | .....(6,166)                           | .....(6,166)                        | .....32,223                                                | .....                                               |
| 000000 00 0                                                | NOBLE YOU GROUP HOLDING, LLC -<br>TERM LOAN |  |  | ..                              | 11/01/2019       | DIRECT.....                         | 12/01/2019       | VARIOUS.....                         | .....4,335,055                                         | .....4,236,838   | .....4,253,000   | .....4,253,054                                 | .....                                             | .....16,217                                        | .....                                                                     | .....16,217                                | .....                                                  | .....                                                | .....(55)                              | .....(55)                           | .....292,256                                               | .....                                               |
| 000000 00 0                                                | EDDIE BAUER LLC - TERM LOAN.....            |  |  | ..                              | 11/01/2019       | DIRECT.....                         | 11/01/2019       | DIRECT.....                          | .....0                                                 | .....0           | .....0           | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....161,974                                               | .....                                               |
| 000000 00 0                                                | ARCHITECTURAL GRANITE &<br>MARBLE, LLC (PEN |  |  | ..                              | 11/01/2019       | DIRECT.....                         | 12/01/2019       | Direct.....                          | .....478,345                                           | .....478,345     | .....478,345     | .....478,345                                   | .....                                             | .....(0)                                           | .....                                                                     | .....(0)                                   | .....                                                  | .....                                                | .....                                  | .....0                              | .....39,487                                                | .....                                               |

SCHEDULE D - PART 5

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

| 1                    | 2                                          | 3                               | 4                | 5              | 6                | 7                 | 8                                                      | 9               | 10              | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|--------------------------------------------|---------------------------------|------------------|----------------|------------------|-------------------|--------------------------------------------------------|-----------------|-----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                            |                                 |                  |                |                  |                   |                                                        |                 |                 |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                                | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor | Disposal<br>Date | Name of Purchaser | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost     | Consideration   | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 000000 00 0          | VANDER-BEND MANUFACTURING INC - TERM LOA   | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | VARIOUS.....      | .....4,049,316                                         | .....3,958,206  | .....3,971,726  | .....3,972,115                                 | .....                                             | .....13,908                                        | .....                                                                     | .....13,908                                | .....                                                  | .....                                                | .....(389)                             | .....(389)                          | ....262,380                                                | .....                                               |
| 000000 00 0          | TRANSWORLD SYSTEMS, INC. - DELAYED DRAW    | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....       | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | ....5,253                                                  | .....                                               |
| 000000 00 0          | TRANSWORLD SYSTEMS, INC. - INITIAL TERM    | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | VARIOUS.....      | .....3,290,069                                         | .....3,120,259  | .....3,160,845  | .....3,146,868                                 | .....                                             | .....26,609                                        | .....                                                                     | .....26,609                                | .....                                                  | .....                                                | .....13,977                            | .....13,977                         | ....204,195                                                | .....                                               |
| 000000 00 0          | TRANSWORLD SYSTEMS, INC. - REVOLVING LOA   | ..                              | 11/01/2019       | DIRECT.....    | 12/19/2019       | VARIOUS.....      | .....360,163                                           | .....360,163    | .....360,163    | .....360,163                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | ....9,879                                                  | .....                                               |
| 000000 00 0          | HEART TO HEART HOSPICE HOLDINGS, LLC - R   | ..                              | 12/01/2019       | DIRECT.....    | 12/02/2019       | DIRECT.....       | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | ....2,523                                                  | .....                                               |
| 000000 00 0          | HEART TO HEART HOSPICE HOLDINGS, LLC - T   | ..                              | 11/01/2019       | VARIOUS.....   | 12/01/2019       | VARIOUS.....      | .....4,068,716                                         | .....3,954,343  | .....3,971,313  | .....3,971,709                                 | .....                                             | .....17,366                                        | .....                                                                     | .....17,366                                | .....                                                  | .....                                                | .....(396)                             | .....(396)                          | ....279,234                                                | .....                                               |
| 000000 00 0          | LBI MEDIA, INC. - LBI MEDIA INC L+800 05   | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | VARIOUS.....      | .....1,958,000                                         | .....1,918,840  | .....1,587,904  | .....1,918,840                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | ....(330,936)                          | ....(330,936)                       | .....                                                      | .....                                               |
| 000000 00 0          | HORIZON SERVICES, LLC (AKA HORIZON INTER   | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | VARIOUS.....      | .....1,043,488                                         | .....1,020,010  | .....1,036,685  | .....1,036,807                                 | .....                                             | .....16,798                                        | .....                                                                     | .....16,798                                | .....                                                  | .....                                                | .....(122)                             | .....(122)                          | ....73,328                                                 | .....                                               |
| 000000 00 0          | SYSTEM1, LLC - THIRD ADDITIONAL TERM LOA   | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | VARIOUS.....      | .....865,068                                           | .....833,439    | .....843,666    | .....840,536                                   | .....                                             | .....7,097                                         | .....                                                                     | .....7,097                                 | .....                                                  | .....                                                | .....3,130                             | .....3,130                          | ....50,987                                                 | .....                                               |
| 000000 00 0          | SYSTEM1, LLC - REVOLVING LOAN.....         | ..                              | 12/12/2019       | DIRECT.....    | 12/19/2019       | VARIOUS.....      | .....540,667                                           | .....540,667    | .....540,667    | .....540,667                                   | .....                                             | .....0                                             | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | ....1,795                                                  | .....                                               |
| 000000 00 0          | Diagnostic Services Holdings, Inc. - Rev.. | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....       | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | ....93,054                                                 | .....                                               |
| 000000 00 0          | DIAGNOSTIC SERVICES HOLDINGS, INC. - DEL   | ..                              | 12/01/2019       | DIRECT.....    | 12/02/2019       | DIRECT.....       | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | ....734                                                    | .....                                               |
| 000000 00 0          | STANADYNE LLC - INITIAL TERM LOAN          | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....       | .....18,474                                            | .....18,461     | .....18,451     | .....18,451                                    | .....                                             | .....(10)                                          | .....                                                                     | .....(10)                                  | .....                                                  | .....                                                | .....0                                 | .....0                              | ....1,338                                                  | .....                                               |
| 000000 00 0          | CREDIT                                     | ..                              | 11/12/2019       | DIRECT.....    | 12/30/2019       | VARIOUS.....      | .....248,660                                           | .....248,660    | .....241,863    | .....248,660                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(6,797)                           | .....(6,797)                        | ....32,610                                                 | .....                                               |
| 000000 00 0          | ICONEX LLC - DELAYED DRAW TERM LOAN        | ..                              | 12/01/2019       | DIRECT.....    | 12/02/2019       | DIRECT.....       | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | ....5,153                                                  | .....                                               |
| 000000 00 0          | ICONEX LLC - INITIAL TERM LOAN.....        | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | VARIOUS.....      | .....4,368,303                                         | .....4,241,801  | .....4,256,696  | .....4,257,023                                 | .....                                             | .....15,223                                        | .....                                                                     | .....15,223                                | .....                                                  | .....                                                | .....(327)                             | .....(327)                          | ....217,432                                                | .....                                               |
| 000000 00 0          | TRANSFORM HOLDCO LLC - TERM LOAN           | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....       | .....10,429,274                                        | .....10,246,762 | .....10,311,693 | .....10,311,693                                | .....                                             | .....64,931                                        | .....                                                                     | .....64,931                                | .....                                                  | .....                                                | .....0                                 | .....0                              | ....545,898                                                | .....                                               |
| 000000 00 0          | EXPERIENCE AUSTRALIA GROUP - DELAYED DRA   | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....       | .....512,320                                           | .....491,433    | .....509,762    | .....491,705                                   | .....                                             | .....273                                           | .....                                                                     | .....273                                   | .....                                                  | .....(3,291)                                         | .....21,347                            | ....18,056                          | ....2,217                                                  | .....                                               |
| 000000 00 0          | ZIJA INTERNATIONAL INC - TERM LOAN         | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | Direct.....       | .....738,080                                           | .....734,390    | .....738,081    | .....738,081                                   | .....                                             | .....3,690                                         | .....                                                                     | .....3,690                                 | .....                                                  | .....                                                | .....0                                 | .....0                              | ....34,404                                                 | .....                                               |
| 000000 00 0          | VIRTUUM HOLDCO LLC - TERM LOAN...          | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | VARIOUS.....      | .....4,472,087                                         | .....4,355,802  | .....4,385,165  | .....4,364,929                                 | .....                                             | .....9,127                                         | .....                                                                     | .....9,127                                 | .....                                                  | .....                                                | .....20,236                            | .....20,236                         | ....164,009                                                | .....                                               |
| 000000 00 0          | VIRTUUM HOLDCO LLC - REVOLVING LOAN        | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | DIRECT.....       | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | ....1,234                                                  | .....                                               |
| 000000 00 0          | PMC CONSOLIDATED HOLDINGS LLC - DELAYED    | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....       | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | ....5,786                                                  | .....                                               |
| 000000 00 0          | GCOM SOFTWARE LLC - SECOND ADDITIONAL TE   | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | VARIOUS.....      | .....994,788                                           | .....971,752    | .....978,348    | .....974,758                                   | .....                                             | .....3,006                                         | .....                                                                     | .....3,006                                 | .....                                                  | .....                                                | .....3,590                             | .....3,590                          | ....32,645                                                 | .....                                               |
| 000000 00 0          | CLOWNFISH ACQUISITION VEHICLE, INC. - RE   | ..                              | 12/01/2019       | VARIOUS.....   | 12/02/2019       | VARIOUS.....      | .....102,380                                           | .....99,619     | .....102,380    | .....102,380                                   | .....                                             | .....2,761                                         | .....                                                                     | .....2,761                                 | .....                                                  | .....                                                | .....0                                 | .....0                              | .....(774)                                                 | .....                                               |
| 000000 00 0          | TRANSOM SYMPHONY OPCO LLC - REVOLVING CR   | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | DIRECT.....       | .....380,705                                           | .....342,634    | .....369,698    | .....345,406                                   | .....                                             | .....2,772                                         | .....                                                                     | .....2,772                                 | .....                                                  | .....                                                | .....24,292                            | .....24,292                         | ....12,214                                                 | .....                                               |

SCHEDULE D - PART 5

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

| 1                    | 2                                           | 3                               | 4                | 5              | 6                | 7                 | 8                                                      | 9               | 10              | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|---------------------------------------------|---------------------------------|------------------|----------------|------------------|-------------------|--------------------------------------------------------|-----------------|-----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                             |                                 |                  |                |                  |                   |                                                        |                 |                 |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                                 | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor | Disposal<br>Date | Name of Purchaser | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost     | Consideration   | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 000000 00 0          | LOAN                                        | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | VARIOUS.....      | .....3,381,597                                         | .....3,305,511  | .....3,321,554  | .....3,310,454                                 | .....                                             | .....4,944                                         | .....                                                                     | .....4,944                                 | .....                                                  | .....                                                | .....11,100                            | .....11,100                         | .....105,796                                               | .....                                               |
| 000000 00 0          | PARAMEDICS LOGISTICS OPERATING<br>COMPANY,  | ..                              | 12/01/2019       | DIRECT.....    | 12/02/2019       | VARIOUS.....      | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....14,244                                                | .....                                               |
| 000000 00 0          | MERLIN INTERNATIONAL INC -<br>REVOLVER      | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | VARIOUS.....      | .....1,397,677                                         | .....1,354,848  | .....1,397,677  | .....1,397,677                                 | .....                                             | .....42,829                                        | .....                                                                     | .....42,829                                | .....                                                  | .....                                                | .....0                                 | .....0                              | .....12,626                                                | .....                                               |
| 000000 00 0          | MERLIN INTERNATIONAL INC - TERM<br>LOAN     | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | VARIOUS.....      | .....2,601,481                                         | .....2,542,948  | .....2,534,997  | .....2,547,852                                 | .....                                             | .....4,905                                         | .....                                                                     | .....4,905                                 | .....                                                  | .....                                                | .....(12,856)                          | .....(12,856)                       | .....99,175                                                | .....                                               |
| 000000 00 0          | NAVITAS MIDSTREAM MIDLAND<br>BASIN, LLC - T | B                               | 11/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....       | .....10,390,456                                        | .....10,012,368 | .....9,711,365  | .....10,040,926                                | .....                                             | .....28,558                                        | .....                                                                     | .....28,558                                | .....                                                  | .....(329,561)                                       | .....                                  | .....(329,561)                      | .....266,280                                               | .....                                               |
| 000000 00 0          | NAVITAS MIDSTREAM MIDLAND<br>BASIN, LLC - T | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....       | .....5,226,866                                         | .....5,027,413  | .....4,977,125  | .....5,041,963                                 | .....                                             | .....14,550                                        | .....                                                                     | .....14,550                                | .....                                                  | .....(64,838)                                        | .....                                  | .....(64,838)                       | .....136,466                                               | .....                                               |
| 000000 00 0          | NATIONAL FOSTERING AGENCY (NFA)<br>- TERM L | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....       | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....2,791                                                 | .....                                               |
| 000000 00 0          | REVOLUTION PLASTICS BUYER, LLC -<br>CLOSING | ..                              | 11/01/2019       | VARIOUS.....   | 12/01/2019       | Direct.....       | .....4,032,909                                         | .....3,965,269  | .....3,968,464  | .....3,968,464                                 | .....                                             | .....3,195                                         | .....                                                                     | .....3,195                                 | .....                                                  | .....                                                | .....0                                 | .....0                              | .....77,267                                                | .....                                               |
| 000000 00 0          | MERIDIAN ADHESIVES GROUP, INC. -<br>DELAYED | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....       | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....573                                                   | .....                                               |
| 000000 00 0          | FORTENOVA - DELAYED DRAW TERM<br>LOAN       | ..                              | 12/01/2019       | DIRECT.....    | 12/02/2019       | DIRECT.....       | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....3,236                                                 | .....                                               |
| 000000 00 0          | FORTENOVA - TERM LOAN A.....                | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | VARIOUS.....      | .....16,295,951                                        | .....16,018,920 | .....16,010,850 | .....16,035,347                                | .....                                             | .....16,426                                        | .....                                                                     | .....16,426                                | .....                                                  | .....(24,416)                                        | .....(80)                              | .....(24,496)                       | .....286,245                                               | .....                                               |
| 000000 00 0          | HORIZON SERVICES, LLC (AKA<br>HORIZON INTER | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | Direct.....       | .....683,522                                           | .....683,522    | .....683,522    | .....683,522                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....16,201                                                | .....                                               |
| 000000 00 0          | HASA, INC. - THIRD AMENDMENT<br>TERM LOAN   | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....       | .....1,825,698                                         | .....1,796,487  | .....1,798,528  | .....1,798,528                                 | .....                                             | .....2,041                                         | .....                                                                     | .....2,041                                 | .....                                                  | .....                                                | .....0                                 | .....0                              | .....37,045                                                | .....                                               |
| 000000 00 0          | SYSTEM1, LLC - FOURTH ADDITIONAL<br>TERM LO | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....       | .....1,884,429                                         | .....1,842,029  | .....1,845,189  | .....1,845,189                                 | .....                                             | .....3,160                                         | .....                                                                     | .....3,160                                 | .....                                                  | .....                                                | .....0                                 | .....0                              | .....34,808                                                | .....                                               |
| 000000 00 0          | GATEWAY MERCURY OPCO, LLC (AKA<br>FTD LLC)  | ..                              | 12/01/2019       | DIRECT.....    | 12/02/2019       | DIRECT.....       | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....235                                                   | .....                                               |
| 000000 00 0          | AMCP STAFFING INTERMEDIATE<br>HOLDINGS III, | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | VARIOUS.....      | .....7,577,602                                         | .....7,426,028  | .....7,451,610  | .....7,429,678                                 | .....                                             | .....3,650                                         | .....                                                                     | .....3,650                                 | .....                                                  | .....                                                | .....21,932                            | .....21,932                         | .....95,740                                                | .....                                               |
| 000000 00 0          | EASTERN METAL SUPPLY, INC. -<br>TERM LOAN   | ..                              | 11/01/2019       | DIRECT.....    | 12/03/2019       | Direct.....       | .....4,117,991                                         | .....4,035,589  | .....4,038,656  | .....4,038,656                                 | .....                                             | .....3,067                                         | .....                                                                     | .....3,067                                 | .....                                                  | .....                                                | .....0                                 | .....0                              | .....92,511                                                | .....                                               |
| 000000 00 0          | HEART TO HEART HOSPICE<br>HOLDINGS, LLC - A | ..                              | 11/01/2019       | VARIOUS.....   | 12/01/2019       | Direct.....       | .....767,730                                           | .....744,349    | .....745,723    | .....745,723                                   | .....                                             | .....1,374                                         | .....                                                                     | .....1,374                                 | .....                                                  | .....                                                | .....0                                 | .....0                              | .....16,220                                                | .....                                               |
| 000000 00 0          | GS HVAM INTERMEDIATE, LLC (GOLD<br>STAR FOO | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | VARIOUS.....      | .....603,182                                           | .....603,182    | .....594,733    | .....603,182                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(8,449)                           | .....(8,449)                        | .....4,495                                                 | .....                                               |
| 000000 00 0          | GS HVAM INTERMEDIATE, LLC (GOLD<br>STAR FOO | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | DIRECT.....       | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....20,425                                                | .....                                               |
| 000000 00 0          | POWERHOUSE INTERMEDIATE, INC. -<br>TERM LOA | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | VARIOUS.....      | .....5,000,692                                         | .....4,875,493  | .....4,919,389  | .....4,877,930                                 | .....                                             | .....2,437                                         | .....                                                                     | .....2,437                                 | .....                                                  | .....                                                | .....41,459                            | .....41,459                         | .....30,206                                                | .....                                               |
| 000000 00 0          | DURA-SUPREME, LLC - REVOLVING<br>LOAN       | ..                              | 12/01/2019       | DIRECT.....    | 12/02/2019       | DIRECT.....       | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....204                                                   | .....                                               |



SCHEDULE D - PART 5

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

E15.35

| 1                    | 2                                           |  | 3                               | 4                | 5              | 6                | 7                      | 8                                                      | 9               | 10              | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|---------------------------------------------|--|---------------------------------|------------------|----------------|------------------|------------------------|--------------------------------------------------------|-----------------|-----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                             |  |                                 |                  |                |                  |                        |                                                        |                 |                 |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                                 |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor | Disposal<br>Date | Name of Purchaser      | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost     | Consideration   | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 000000 00 0          | DURA-SUPREME, LLC - TERM LOAN...            |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | VARIOUS.....           | .....2,801,355                                         | .....2,731,218  | .....2,744,997  | .....2,732,773                                 | .....                                             | .....1,555                                         | .....                                                                     | .....1,555                                 | .....                                                  | .....                                                | .....12,224                            | .....12,224                         | .....24,879                                                | .....                                               |
| 000000 00 0          | S&N COMMUNICATIONS, INC. - TERM<br>LOAN D-1 |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....            | .....2,997,832                                         | .....2,997,832  | .....2,997,832  | .....2,997,832                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....61,086                                                | .....                                               |
| 000000 00 0          | ECHO US HOLDINGS, LLC - INITIAL<br>TERM LOA |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | VARIOUS.....           | .....12,459,531                                        | .....12,011,180 | .....12,087,967 | .....12,019,390                                | .....                                             | .....8,210                                         | .....                                                                     | .....8,210                                 | .....                                                  | .....                                                | .....68,578                            | .....68,578                         | .....92,714                                                | .....                                               |
| 000000 00 0          | ECHO US HOLDINGS, LLC -<br>REVOLVING LOAN   |  | ..                              | 12/06/2019       | DIRECT.....    | 12/27/2019       | VARIOUS.....           | .....1,147,113                                         | .....1,147,113  | .....1,144,628  | .....1,147,113                                 | .....                                             | .....(0)                                           | .....                                                                     | .....(0)                                   | .....                                                  | .....                                                | .....(2,484)                           | .....(2,484)                        | .....3,803                                                 | .....                                               |
| 000000 00 0          | SPORTECH, INC. - REVOLVER.....              |  | ..                              | 11/27/2019       | DIRECT.....    | 12/16/2019       | Direct.....            | .....17,196                                            | .....16,852     | .....17,196     | .....17,196                                    | .....                                             | .....344                                           | .....                                                                     | .....344                                   | .....                                                  | .....                                                | .....0                                 | .....0                              | .....142                                                   | .....                                               |
| 000000 00 0          | XPERIENCE RESTAURANT GROUP -<br>REVOLVER    |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | DIRECT.....            | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....493                                                   | .....                                               |
| 000000 00 0          | CITY BREWING - REVOLVER.....                |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | DIRECT.....            | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....172                                                   | .....                                               |
| 000000 00 0          | RENT A CENTER (RAC) - TERM LOAN..           |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....            | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....16,638                                                | .....                                               |
| 000000 00 0          | KILOWATT FINANCIAL, LLC -<br>PROMISSORY NOT |  | ..                              | 12/01/2019       | DIRECT.....    | 12/20/2019       | Direct.....            | .....73,817                                            | .....           | .....73,817     | .....73,817                                    | .....                                             | .....73,817                                        | .....                                                                     | .....73,817                                | .....                                                  | .....                                                | .....0                                 | .....0                              | .....                                                      | .....                                               |
| 02369# AA 5          | AMERICAN ACHIEVEMENT<br>CORPORATION (AKA AA |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....            | .....15,916                                            | .....15,916     | .....15,895     | .....15,895                                    | .....                                             | .....(21)                                          | .....                                                                     | .....(21)                                  | .....                                                  | .....                                                | .....0                                 | .....0                              | .....1,000                                                 | .....                                               |
| 08579J AY 8          | BERRY GLOBAL, INC. (FKA BERRY<br>PLASTICS C |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | Direct.....            | .....1,994,924                                         | .....1,976,052  | .....1,994,924  | .....1,994,924                                 | .....                                             | .....18,871                                        | .....                                                                     | .....18,871                                | .....                                                  | .....                                                | .....0                                 | .....0                              | .....68,202                                                | .....                                               |
| 10526# AB 6          | BRANDMUSCLE, INC. - REVOLVING<br>LOAN (FIRS |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | DIRECT.....            | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....504                                                   | .....                                               |
| 10549@ AA 3          | BRANTLEY TRANSPORTATION LLC -<br>TERM LOAN  |  | ..                              | 08/01/2019       | DIRECT.....    | 11/01/2019       | Redemption @ 9.16..... | .....48,814                                            | .....           | .....33,584     | .....                                          | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....33,584                            | .....33,584                         | .....                                                      | .....                                               |
| 23313* AA 2          | DCA INVESTMENT HOLDING, LLC -<br>REVOLVING  |  | ..                              | 11/01/2019       | VARIOUS.....   | 11/08/2019       | VARIOUS.....           | .....1,307,542                                         | .....1,307,542  | .....1,307,542  | .....1,307,542                                 | .....                                             | .....(0)                                           | .....                                                                     | .....(0)                                   | .....                                                  | .....                                                | .....0                                 | .....0                              | .....6,316                                                 | .....                                               |
| 23313* AB 0          | DCA INVESTMENT HOLDING, LLC -<br>FOURTH AME |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | Direct.....            | .....347,243                                           | .....347,243    | .....346,718    | .....346,718                                   | .....                                             | .....(525)                                         | .....                                                                     | .....(525)                                 | .....                                                  | .....                                                | .....0                                 | .....0                              | .....5,844                                                 | .....                                               |
| 26785D AB 3          | DYNAMIC ENERGY SERVICES<br>INTERNATIONAL LL |  | ..                              | 11/22/2019       | DIRECT.....    | 12/23/2019       | VARIOUS.....           | .....1,037,653                                         | .....1,278,967  | .....1,309,363  | .....1,283,136                                 | .....                                             | .....4,169                                         | .....                                                                     | .....4,169                                 | .....                                                  | .....                                                | .....26,228                            | .....26,228                         | .....                                                      | .....                                               |
| 26846@ AA 9          | EGD SECURITY SYSTEMS, LLC -<br>FIRST AMENDM |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....            | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....1,218                                                 | .....                                               |
| 26846@ AC 5          | EGD SECURITY SYSTEMS, LLC -<br>REVOLVING LO |  | ..                              | 11/01/2019       | VARIOUS.....   | 11/01/2019       | VARIOUS.....           | .....147,685                                           | .....146,549    | .....147,685    | .....147,685                                   | .....                                             | .....1,136                                         | .....                                                                     | .....1,136                                 | .....                                                  | .....                                                | .....0                                 | .....0                              | .....4,342                                                 | .....                                               |
| 29652* AB 6          | ESOLUTIONS, INC. - REVOLVING LOAN           |  | ..                              | 12/30/2019       | VARIOUS.....   | 12/31/2019       | VARIOUS.....           | .....214,101                                           | .....214,101    | .....214,101    | .....214,101                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....3,076                                                 | .....                                               |
| 30311K AC 0          | FR FLOW CONTROL CB LLC - INITIAL<br>TRANCHE |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....            | .....2,203,431                                         | .....2,167,755  | .....2,169,792  | .....2,169,792                                 | .....                                             | .....2,037                                         | .....                                                                     | .....2,037                                 | .....                                                  | .....                                                | .....0                                 | .....0                              | .....69,255                                                | .....                                               |
| 30311K AD 8          | FR FLOW CONTROL CB LLC - INITIAL<br>TRANCHE |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....            | .....856,890                                           | .....843,016    | .....843,775    | .....843,775                                   | .....                                             | .....759                                           | .....                                                                     | .....759                                   | .....                                                  | .....                                                | .....0                                 | .....0                              | .....26,962                                                | .....                                               |
| 31434# AB 3          | FEEDERS SUPPLY COMPANY, LLC -<br>REVOLVING  |  | ..                              | 12/30/2019       | VARIOUS.....   | 12/31/2019       | DIRECT.....            | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....0                              | .....560                                                   | .....                                               |
| 31568@ AA 5          | CAPSTONE NUTRITION, INC. (AKA<br>CORNERSTON |  | ..                              | 10/01/2019       | VARIOUS.....   | 11/01/2019       | VARIOUS.....           | .....2,326,727                                         | .....           | .....182,124    | .....                                          | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....182,124                           | .....182,124                        | .....                                                      | .....                                               |
| 32007U BY 4          | FIRST DATA CORP BANK LOAN TERM<br>A (32007U |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | VARIOUS.....           | .....1,250,000                                         | .....1,237,669  | .....1,242,836  | .....1,238,002                                 | .....                                             | .....334                                           | .....                                                                     | .....334                                   | .....                                                  | .....                                                | .....4,833                             | .....4,833                          | .....12,349                                                | .....                                               |
| 32007U BY 4          | FIRST DATA CORPORATION - 2023<br>INITIAL TE |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | Direct.....            | .....7,000,000                                         | .....6,973,750  | .....7,000,000  | .....7,000,000                                 | .....                                             | .....26,250                                        | .....                                                                     | .....26,250                                | .....                                                  | .....                                                | .....0                                 | .....0                              | .....100,562                                               | .....                                               |

**SCHEDULE D - PART 5**

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

| 1                    | 2                                           |  | 3                               | 4                | 5              | 6                | 7                      | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|---------------------------------------------|--|---------------------------------|------------------|----------------|------------------|------------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                             |  |                                 |                  |                |                  |                        |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                                 |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor | Disposal<br>Date | Name of Purchaser      | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 37363# AA 7          | GEORGICA PINE CLOTHIERS, LLC - REVOLVING    |  | ..                              | 11/29/2019       | DIRECT.....    | 12/31/2019       | Direct.....            | .....298,193                                           | .....298,193   | .....298,193   | .....298,193                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....8,923                                                 | .....                                               |
| 48238* AA 1          | K2 Industrial Services, Inc. - Term Loan... |  | ..                              | 11/01/2019       | VARIOUS.....   | 11/01/2019       | Direct.....            | .....7,118                                             | .....7,118     | .....7,118     | .....7,118                                     | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....108                                                   | .....                                               |
| 58249# AA 3          | MCMURRY/TMG, LLC - TERM LOAN B...           |  | ..                              | 03/04/2019       | DIRECT.....    |                  |                        | .....415,741                                           | .....          | .....          | .....                                          | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....                                                      | .....                                               |
| 593913 TB 2          | NATIONAL FOSTERING AGENCY LIMITED (NFA)     |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....            | .....7,225,812                                         | .....6,945,417 | .....7,363,644 | .....6,956,223                                 | .....                                             | .....10,807                                        | .....                                                                     | .....10,807                                | .....                                                  | ...407,421                                           | .....                                  | ...407,421                          | ...239,284                                                 | .....                                               |
| 68087* AA 1          | OLIVER STREET DERMATOLOGY HOLDINGS, LLC     |  | ..                              | 12/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....            | .....43,515                                            | .....28,066    | .....43,515    | .....43,515                                    | .....                                             | .....15,450                                        | .....                                                                     | .....15,450                                | .....                                                  | .....                                                | .....                                  | .....0                              | .....311                                                   | .....                                               |
| 69527@ AA 5          | PADI HOLDCO INC.....                        |  | ..                              | 11/01/2019       | VARIOUS.....   | 12/31/2019       | Direct.....            | .....29,106                                            | .....29,106    | .....29,106    | .....29,106                                    | .....                                             | .....(0)                                           | .....                                                                     | .....(0)                                   | .....                                                  | .....                                                | .....                                  | .....0                              | .....1,679                                                 | .....                                               |
| 74979X AB 5          | RPX Corporation - Revolving Loan - Assig    |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....            | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....3,700                                                 | .....                                               |
| 84302U AN 2          | SOUTHERN GRAPHICS INC - Refinancing Term    |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | VARIOUS.....           | .....180,000                                           | .....154,345   | .....123,659   | .....158,005                                   | .....                                             | .....3,661                                         | .....                                                                     | .....3,661                                 | .....                                                  | .....(34,346)                                        | .....(34,346)                          | .....(34,346)                       | .....4,902                                                 | .....                                               |
| 85286A B8 5          | STANADYNE LLC - SECOND ADDITIONAL TERM L    |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | VARIOUS.....           | .....5,418,183                                         | .....5,311,131 | .....5,323,518 | .....5,323,674                                 | .....                                             | .....12,542                                        | .....                                                                     | .....12,542                                | .....                                                  | .....(156)                                           | .....(156)                             | .....(156)                          | ...337,092                                                 | .....                                               |
| 87814* AC 7          | TEACHING COMPANY, LLC, THE - REVOLVING L    |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | VARIOUS.....           | .....58,791                                            | .....58,791    | .....58,791    | .....58,791                                    | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....1,266                                                 | .....                                               |
| 91116K AB 1          | UNITED NATURAL FOODS, INC. - INITIAL TER    |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | VARIOUS.....           | .....763,524                                           | .....656,385   | .....619,399   | .....664,905                                   | .....                                             | .....8,520                                         | .....                                                                     | .....8,520                                 | .....                                                  | .....(45,506)                                        | .....(45,506)                          | .....(45,506)                       | ...23,898                                                  | .....                                               |
| 92966@ AC 1          | WHCG Management, LLC (Women's Health)       |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....            | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....20,383                                                | .....                                               |
| 92966@ AC 1          | WHCG Management, LLC (Women's Health)       |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | DIRECT.....            | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....14,777                                                | .....                                               |
| 92966@ AC 1          | WHCG MANAGEMENT, LLC - DELAYED DRAW TERM    |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | VARIOUS.....           | .....96,645                                            | .....96,645    | .....96,382    | .....96,382                                    | .....                                             | .....(263)                                         | .....                                                                     | .....(263)                                 | .....                                                  | .....                                                | .....                                  | .....0                              | .....5,225                                                 | .....                                               |
| ADG18T L1 6          | ADG ACQUISITION, LLC - DELAYED DRAW TERM    |  | ..                              | 11/01/2019       | VARIOUS.....   | 12/01/2019       | Direct.....            | .....2,437,830                                         | .....2,384,700 | .....2,392,432 | .....2,392,432                                 | .....                                             | .....7,732                                         | .....                                                                     | .....7,732                                 | .....                                                  | .....                                                | .....                                  | .....0                              | ...99,152                                                  | .....                                               |
| APLSS1 TL 1          | APPLAUSE APP QUALITY, INC. - REVOLVING L    |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | DIRECT.....            | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....580                                                   | .....                                               |
| ARCH18 12 7          | ARCHITECTURAL GRANITE & MARBLE, LLC (PEN    |  | ..                              | 11/01/2019       | VARIOUS.....   | 12/01/2019       | Direct.....            | .....627,866                                           | .....621,129   | .....622,844   | .....622,844                                   | .....                                             | .....1,715                                         | .....                                                                     | .....1,715                                 | .....                                                  | .....                                                | .....                                  | .....0                              | .....50,033                                                | .....                                               |
| ARMOR1 8T 2          | ARMOR HOLDING II LLC - TERM LOAN (FIRST     |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....            | .....2,487,500                                         | .....2,487,500 | .....2,487,500 | .....2,487,500                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | ...153,090                                                 | .....                                               |
| C7236# AC 8          | PET HOLDINGS ULC - INITIAL REVOLVING CRE    |  | C                               | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....            | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....2,483                                                 | .....                                               |
| C8501L AE 7          | SPINRITE ACQUISITION CORP. - INCREMENTAL    |  | C                               | 11/01/2019       | VARIOUS.....   | 12/01/2019       | Direct.....            | .....1,110,360                                         | .....1,096,377 | .....1,097,733 | .....1,097,733                                 | .....                                             | .....1,356                                         | .....                                                                     | .....1,356                                 | .....                                                  | .....                                                | .....                                  | .....0                              | ...43,931                                                  | .....                                               |
| CAPSTO NE 9          | CAPSTONE NUTRITION, INC. (AKA CORNERSTON    |  | ..                              | 09/03/2019       | DIRECT.....    | 11/01/2019       | Redemption @ 0.01..... | .....1,023,559                                         | .....          | .....78        | .....                                          | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....78                                | .....78                             | .....                                                      | .....                                               |
| DS19DD TL 6          | Diagnostic Services Holdings, Inc. - Del... |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....            | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....6,733                                                 | .....                                               |
| FASDHO LD 3          | FASTENER DISTRIBUTION HOLDINGS, LLC - DE    |  | ..                              | 11/01/2019       | VARIOUS.....   | 12/01/2019       | VARIOUS.....           | .....2,707,154                                         | .....2,683,085 | .....2,685,546 | .....2,685,546                                 | .....                                             | .....2,460                                         | .....                                                                     | .....2,460                                 | .....                                                  | .....                                                | .....                                  | .....0                              | ...84,721                                                  | .....                                               |
| FITLIF EG 6          | FITNESS AND LIFESTYLE GROUP BIDCO PTY LT    |  | B                               | 11/01/2019       | DIRECT.....    | 11/01/2019       | VARIOUS.....           | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | ...2,022                                                   | .....                                               |

E15.36

SCHEDULE D - PART 5

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

| 1                    | 2                                        |  | 3                               | 4                | 5              | 6                | 7                 | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|------------------------------------------|--|---------------------------------|------------------|----------------|------------------|-------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                          |  |                                 |                  |                |                  |                   |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor | Disposal<br>Date | Name of Purchaser | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| GKD18R V1 0          | GKD INDEX PARTNERS, LLC - REVOLVING FACI |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....       | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....1,911                          | .....                                                      |                                                     |
| GS7519 53 3          | GS HVAM INTERMEDIATE, LLC (GOLD STAR FOO |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | VARIOUS.....      | .....5,211,126                                         | .....5,093,388 | .....5,121,797 | .....5,096,303                                 | .....                                             | .....2,915                                         | .....                                                                     | .....2,915                                 | .....                                                  | .....                                                | .....25,494                            | .....25,494                         | .....50,008                                                | .....                                               |
| HOMEPA RT 5          | HOME PARTNERS OF AMERICA, INC. - DELAYED |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....       | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....3,984                          | .....                                                      |                                                     |
| HOMEPA RT 5          | HOME PARTNERS OF AMERICA, INC. - DELAYED |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | DIRECT.....       | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....1,343                          | .....                                                      |                                                     |
| JD19DD TL 3          | J & D BRUSH HOLDINGS, LLC - DELAYED DRAW |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....       | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....1,622                          | .....                                                      |                                                     |
| LX1373 00 5          | ENVIGO LABORATORIES, INC. (FKA BPA LABOR |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | Direct.....       | .....594,147                                           | .....514,200   | .....594,147   | .....594,147                                   | .....                                             | .....79,948                                        | .....                                                                     | .....79,948                                | .....                                                  | .....                                                | .....0                                 | .....11,123                         | .....                                                      |                                                     |
| LX1516 74 4          | SOVOS COMPLIANCE TL.....                 |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....       | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....286                            | .....                                                      |                                                     |
| LX1534 69 7          | ALL METRO HEALTH CARE SERVICES, INC. - T |  | ..                              | 11/01/2019       | DIRECT.....    | 12/02/2019       | Direct.....       | .....17,541                                            | .....17,087    | .....17,371    | .....17,371                                    | .....                                             | .....283                                           | .....                                                                     | .....283                                   | .....                                                  | .....                                                | .....0                                 | .....1,577                          | .....                                                      |                                                     |
| LX1569 14 9          | BEL USA LLC - DELAYED DRAW TERM LOAN     |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | DIRECT.....       | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....958                            | .....                                                      |                                                     |
| LX1646 75 6          | BIORECLAMATIONIVT, LLC - REVOLVING LOAN  |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | DIRECT.....       | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....1,642                          | .....                                                      |                                                     |
| LX1647 56 4          | QUICKBASE - TL B.....                    |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....       | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....403                            | .....                                                      |                                                     |
| LX1684 45 0          | BATTERIES PLUS HOLDING CORPORATION - REV |  | ..                              | 12/30/2019       | VARIOUS.....   | 12/31/2019       | VARIOUS.....      | .....165,931                                           | .....165,931   | .....165,931   | .....165,931                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....839                            | .....                                                      |                                                     |
| LX1727 48 1          | DENTAL IMPLANT HOLDINGS, LLC - REVOLVING |  | ..                              | 12/01/2019       | VARIOUS.....   | 12/02/2019       | VARIOUS.....      | .....354,839                                           | .....352,653   | .....354,263   | .....354,839                                   | .....                                             | .....2,187                                         | .....                                                                     | .....2,187                                 | .....                                                  | .....                                                | .....(577)                             | .....(577)                          | .....4,095                                                 | .....                                               |
| LX1732 29 1          | FRALOCK BUYER LLC - DELAYED DRAW TERM LO |  | ..                              | 12/31/2019       | VARIOUS.....   | 12/31/2019       | VARIOUS.....      | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....4,948                          | .....                                                      |                                                     |
| LX1745 69 9          | GRAVITY OILFIELD OPERATING LLC - DELAYED |  | ..                              | 11/01/2019       | VARIOUS.....   | 12/05/2019       | Direct.....       | .....906,449                                           | .....897,385   | .....906,449   | .....906,449                                   | .....                                             | .....9,065                                         | .....                                                                     | .....9,065                                 | .....                                                  | .....                                                | .....0                                 | .....96,068                         | .....                                                      |                                                     |
| LX1752 89 3          | ALCO MANUFACTURING HOLDING CORPORATION - |  | ..                              | 12/01/2019       | DIRECT.....    | 12/02/2019       | DIRECT.....       | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....3,200                          | .....                                                      |                                                     |
| LX1752 93 5          | DEI SALES, INC. - TERM LOAN B.....       |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....       | .....30,518                                            | .....30,518    | .....30,330    | .....30,330                                    | .....                                             | .....(188)                                         | .....                                                                     | .....(188)                                 | .....                                                  | .....                                                | .....0                                 | .....766                            | .....                                                      |                                                     |
| LX1754 21 2          | SM WELLNESS HOLDINGS, INC. - REVOLVING L |  | ..                              | 11/01/2019       | VARIOUS.....   | 11/01/2019       | VARIOUS.....      | .....3,253,589                                         | .....3,253,590 | .....3,253,589 | .....3,253,589                                 | .....                                             | .....(1)                                           | .....                                                                     | .....(1)                                   | .....                                                  | .....                                                | .....0                                 | .....38,607                         | .....                                                      |                                                     |
| LX1754 43 6          | FITNESS AND LIFESTYLE GROUP BIDCO PTY LT |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....       | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....9,051                          | .....                                                      |                                                     |
| LX1754 75 8          | JONES DESLAURIERS INSURANCE MANAGEMENT I |  | ..                              | 11/01/2019       | VARIOUS.....   | 11/01/2019       | VARIOUS.....      | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....1,134                          | .....                                                      |                                                     |
| LX1756 38 1          | BCHR US Holdings, Inc. - Revolving Loan  |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....       | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....1,939                          | .....                                                      |                                                     |
| LX1759 58 3          | JACK COOPER VENTURES, INC. - INITIAL TER |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....       | .....745,016                                           | .....723,410   | .....728,165   | .....728,165                                   | .....                                             | .....4,755                                         | .....                                                                     | .....4,755                                 | .....                                                  | .....                                                | .....0                                 | .....64,698                         | .....                                                      |                                                     |
| LX1759 87 2          | CONSUMER CLUB, INC. D/B/A GETAROOM.COM - |  | ..                              | 12/01/2019       | VARIOUS.....   | 12/02/2019       | VARIOUS.....      | .....0                                                 | .....0         | .....0         | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....0                                 | .....4,056                          | .....                                                      |                                                     |

SCHEDULE D - PART 5

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

| 1                    | 2                                        |  | 3                               | 4                | 5              | 6                | 7                      | 8                                                      | 9               | 10              | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|------------------------------------------|--|---------------------------------|------------------|----------------|------------------|------------------------|--------------------------------------------------------|-----------------|-----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                          |  |                                 |                  |                |                  |                        |                                                        |                 |                 |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor | Disposal<br>Date | Name of Purchaser      | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost     | Consideration   | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| LX1767 26 3          | SYNDIGO LLC - INCREMENTAL REVOLVING LOAN |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | VARIOUS.....           | .....587,545                                           | .....587,545    | .....587,545    | .....587,545                                   | .....                                             | .....(0)                                           | .....                                                                     | .....(0)                                   | .....                                                  | .....                                                | .....                                  | .....0                              | .....22,288                                                | .....                                               |
| LX1768 02 2          | EXTREME REACH, INC. - TERM LOAN..        |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | VARIOUS.....           | .....13,418,031                                        | .....13,183,193 | .....13,203,057 | .....13,214,643                                | .....                                             | .....31,450                                        | .....                                                                     | .....31,450                                | .....                                                  | .....                                                | .....(11,586)                          | .....(11,586)                       | .....723,706                                               | .....                                               |
| LX1768 03 0          | EXTREME REACH, INC. - REVOLVING CREDIT F |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | PRIOR YEAR INCOME..... | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....66,654                                                | .....                                               |
| LX1768 41 0          | 2-10 HOLDCO, INC. - INITIAL REVOLVING LO |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | PRIOR YEAR INCOME..... | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....700                                                   | .....                                               |
| LX1769 11 1          | CENTER FOR AUTISM AND RELATED DISORDERS, |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | PRIOR YEAR INCOME..... | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....12,524                                                | .....                                               |
| LX1772 56 0          | E2OPEN, LLC - REVOLVING LOAN.....        |  | ..                              | 11/28/2019       | DIRECT.....    | 11/29/2019       | PRIOR YEAR INCOME..... | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....1,720                                                 | .....                                               |
| LX1774 07 9          | CONSERVICE, LLC - INITIAL REVOLVING LOAN |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | VARIOUS.....           | .....20,225                                            | .....19,416     | .....20,225     | .....20,225                                    | .....                                             | .....809                                           | .....                                                                     | .....809                                   | .....                                                  | .....                                                | .....                                  | .....0                              | .....464                                                   | .....                                               |
| LX1775 62 1          | BEL USA LLC - TERM LOAN.....             |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....            | .....462,669                                           | .....458,968    | .....459,569    | .....459,569                                   | .....                                             | .....601                                           | .....                                                                     | .....601                                   | .....                                                  | .....                                                | .....                                  | .....0                              | .....21,794                                                | .....                                               |
| LX1776 35 5          | Signature Brands, LLC - Term Loan B - As |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | Direct.....            | .....195,276                                           | .....190,784    | .....195,276    | .....195,276                                   | .....                                             | .....4,491                                         | .....                                                                     | .....4,491                                 | .....                                                  | .....                                                | .....                                  | .....0                              | .....3,911                                                 | .....                                               |
| LX1777 90 8          | CONSERVICE, LLC - DELAYED DRAW TERM LOAN |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....            | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....208                                                   | .....                                               |
| LX1778 94 8          | EARTHLINK, LLC - REVOLVING FACILITY LOAN |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....            | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....519                                                   | .....                                               |
| LX1784 51 6          | ACCUMEN INC. - INITIAL TERM LOAN..       |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....            | .....3,800,077                                         | .....3,734,288  | .....3,744,590  | .....3,744,590                                 | .....                                             | .....10,302                                        | .....                                                                     | .....10,302                                | .....                                                  | .....                                                | .....                                  | .....0                              | .....284,665                                               | .....                                               |
| LX1784 52 4          | ACCUMEN INC. - DELAYED DRAW TERM LOAN    |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....            | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....2,850                                                 | .....                                               |
| LX1785 75 2          | ITI HOLDINGS, INC. - TERM LOAN.....      |  | ..                              | 12/01/2019       | VARIOUS.....   | 12/01/2019       | Direct.....            | .....3,644,962                                         | .....3,584,213  | .....3,598,033  | .....3,598,033                                 | .....                                             | .....13,820                                        | .....                                                                     | .....13,820                                | .....                                                  | .....                                                | .....                                  | .....0                              | .....254,454                                               | .....                                               |
| LX1786 94 1          | TECHNIKS HOLDINGS, LLC - TERM LOAN       |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....            | .....4,247,200                                         | .....4,179,245  | .....4,190,867  | .....4,190,867                                 | .....                                             | .....11,621                                        | .....                                                                     | .....11,621                                | .....                                                  | .....                                                | .....                                  | .....0                              | .....288,888                                               | .....                                               |
| LX1793 02 0          | BEARCOM ACQUISITION CORP. - SIXTH AMENDM |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....            | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....10,397                                                | .....                                               |
| LX1795 18 1          | DIAGNOSTIC SERVICES HOLDINGS, INC. - INI |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | VARIOUS.....           | .....6,667,863                                         | .....6,489,756  | .....6,502,664  | .....6,508,767                                 | .....                                             | .....19,011                                        | .....                                                                     | .....19,011                                | .....                                                  | .....(6,103)                                         | .....(6,103)                           | .....302,526                        | .....                                                      | .....                                               |
| LX1795 20 7          | DIAGNOSTIC SERVICES HOLDINGS, INC. - REV |  | ..                              | 12/01/2019       | DIRECT.....    | 12/02/2019       | VARIOUS.....           | .....522,556                                           | .....522,556    | .....522,556    | .....522,556                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....14,488                                                | .....                                               |
| LX1795 69 4          | FS SQUARED HOLDING CORP. - REVOLVING CRE |  | ..                              | 12/01/2019       | DIRECT.....    | 12/01/2019       | PRIOR YEAR INCOME..... | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....14,706                                                | .....                                               |
| LX1795 85 0          | PURFOODS, LLC - THIRD AMENDMENT INCREMEN |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....            | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....865                                                   | .....                                               |
| LX1796 61 9          | VETERINARY SPECIALISTS OF NORTH AMERICA  |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....            | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....4,364                                                 | .....                                               |
| LX1796 62 7          | VETERINARY SPECIALISTS OF NORTH AMERICA  |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....            | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(0)                               | .....(0)                            | .....7,115                                                 | .....                                               |
| LX1797 42 7          | AMERICAN ACADEMY HOLDINGS, LLC - TERM LO |  | ..                              | 11/29/2019       | VARIOUS.....   | 12/01/2019       | VARIOUS.....           | .....9,409,405                                         | .....9,129,904  | .....9,177,540  | .....9,174,626                                 | .....                                             | .....44,723                                        | .....                                                                     | .....44,723                                | .....                                                  | .....                                                | .....2,913                             | .....2,913                          | .....742,238                                               | .....                                               |
| LX1797 44 3          | AMERICAN ACADEMY HOLDINGS, LLC - REVOLVI |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | DIRECT.....            | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....737                                                   | .....                                               |
| LX1802 80 5          | CLARKSON EYECARE, LLC - DELAYED DRAW TER |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....            | .....0                                                 | .....0          | .....0          | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....8,859                                                 | .....                                               |

SCHEDULE D - PART 5

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

| 1                    | 2                                           |  | 3                               | 4                | 5              | 6                | 7                      | 8                                                      | 9              | 10             | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|----------------------|---------------------------------------------|--|---------------------------------|------------------|----------------|------------------|------------------------|--------------------------------------------------------|----------------|----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                      |                                             |  |                                 |                  |                |                  |                        |                                                        |                |                |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification | Description                                 |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor | Disposal<br>Date | Name of Purchaser      | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| LX1802 97 9          | MUNCH'S SUPPLY LLC - DELAYED<br>DRAW TERM L |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....            | .....0                                                 | .....0         | .....0         | .....0                                         |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      |                                        | .....0                              | .....2,608                                                 |                                                     |
| LX1803 88 6          | EP PURCHASER, LLC - REVOLVING<br>LOAN       |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | DIRECT.....            | .....0                                                 | .....0         | .....0         | .....0                                         |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      |                                        | .....0                              | .....454                                                   |                                                     |
| LX1803 88 6          | EP PURCHASER, LLC - REVOLVING<br>LOAN       |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | PRIOR YEAR INCOME..... | .....0                                                 | .....0         | .....0         | .....0                                         |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      |                                        | .....0                              | .....22,760                                                |                                                     |
| LX1804 22 3          | KASEYA TRAVERSE INC. - REVOLVING<br>LOAN    |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....            | .....0                                                 | .....0         | .....0         | .....0                                         |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      |                                        | .....0                              | .....150                                                   |                                                     |
| LX1804 23 1          | KASEYA TRAVERSE INC. - DELAYED<br>DRAW TERM |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....            | .....0                                                 | .....0         | .....0         | .....0                                         |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      |                                        | .....0                              | .....466                                                   |                                                     |
| LX1804 46 2          | MRI SOFTWARE LLC - TENTH<br>AMENDMENT DELAY |  | ..                              | 11/01/2019       | VARIOUS.....   | 11/01/2019       | VARIOUS.....           | .....629,813                                           | .....626,664   | .....626,789   | .....626,789                                   |                                                   | .....125                                           |                                                                           | .....125                                   |                                                        |                                                      |                                        | .....0                              | .....6,346                                                 |                                                     |
| LX1805 27 9          | SIZZLING PLATTER, LLC - INITIAL<br>TERM LOA |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | VARIOUS.....           | .....6,623,860                                         | .....6,514,566 | .....6,529,956 | .....6,529,573                                 |                                                   | .....15,007                                        |                                                                           | .....15,007                                |                                                        |                                                      | .....383                               | .....383                            | .....445,750                                               |                                                     |
| LX1811 35 0          | TORRID LLC - CLOSING DATE TERM<br>LOAN      |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....            | .....2,586,756                                         | .....2,528,554 | .....2,533,898 | .....2,533,898                                 |                                                   | .....5,344                                         |                                                                           | .....5,344                                 |                                                        |                                                      |                                        | .....0                              | .....109,733                                               |                                                     |
| LX1823 84 3          | BRIGHT INTERNATIONAL, LLC -<br>DELAYED DRAW |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | DIRECT.....            | .....0                                                 | .....0         | .....0         | .....0                                         |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      |                                        | .....0                              | .....411                                                   |                                                     |
| LX1832 03 4          | TRIO US HOLDCO INC. - TERM LOAN...          |  | ..                              | 11/01/2019       | DIRECT.....    | 12/01/2019       | Direct.....            | .....2,680,077                                         | .....2,619,732 | .....2,621,714 | .....2,621,714                                 |                                                   | .....1,982                                         |                                                                           | .....1,982                                 |                                                        |                                                      |                                        | .....0                              | .....47,970                                                |                                                     |
| LX1838 04 9          | KELLERMEYER BERGENSONS<br>SERVICES, LLC - 2 |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | DIRECT.....            | .....0                                                 | .....0         | .....0         | .....0                                         |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      |                                        | .....0                              | .....680                                                   |                                                     |
| LX1839 13 8          | KELLERMEYER BERGENSONS<br>SERVICES, LLC - 2 |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | DIRECT.....            | .....0                                                 | .....0         | .....0         | .....0                                         |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      |                                        | .....0                              | .....522                                                   |                                                     |
| LX1840 79 7          | MERIDIAN ADHESIVES GROUP, INC. -<br>DELAYED |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | DIRECT.....            | .....0                                                 | .....0         | .....0         | .....0                                         |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      |                                        | .....0                              | .....1,285                                                 |                                                     |
| LYTXIN C0 8          | LYTX, INC. - REVOLVING LOAN.....            |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | DIRECT.....            | .....0                                                 | .....0         | .....0         | .....0                                         |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      |                                        | .....0                              | .....1,440                                                 |                                                     |
| PATPOI NT 2          | PATIENTPOINT NETWORK<br>SOLUTIONS, LLC (PAT |  | ..                              | 11/01/2019       | VARIOUS.....   | 11/01/2019       | VARIOUS.....           | .....81,129                                            | .....81,129    | .....81,129    | .....81,129                                    |                                                   | .....(0)                                           |                                                                           | .....(0)                                   |                                                        |                                                      |                                        | .....0                              | .....1,015                                                 |                                                     |
| PLDDEV TL 5          | P&L DEVELOPMENT, LLC (AARON<br>INDUSTRIES,  |  | ..                              | 11/01/2019       | VARIOUS.....   | 11/01/2019       | Direct.....            | .....47,990                                            | .....23,508    | .....47,990    | .....47,990                                    |                                                   | .....24,482                                        |                                                                           | .....24,482                                |                                                        |                                                      |                                        | .....0                              | .....3,841                                                 |                                                     |
| PLDDEV TL 5          | P&L DEVELOPMENT, LLC (AARON<br>INDUSTRIES,  |  | ..                              | 11/01/2019       | VARIOUS.....   | 11/01/2019       | Direct.....            | .....28,794                                            | .....14,105    | .....28,794    | .....28,794                                    |                                                   | .....14,689                                        |                                                                           | .....14,689                                |                                                        |                                                      |                                        | .....0                              | .....2,305                                                 |                                                     |
| PLSELL C1 3          | PULSE SECURE, LLC - REVOLVING<br>LOAN       |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | DIRECT.....            | .....0                                                 | .....0         | .....0         | .....0                                         |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      |                                        | .....0                              | .....1,159                                                 |                                                     |
| PM18TL 12 5          | PMFC HOLDING, LLC - DELAYED<br>DRAW TERM LO |  | ..                              | 11/01/2019       | DIRECT.....    | 11/01/2019       | DIRECT.....            | .....0                                                 | .....0         | .....0         | .....0                                         |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      |                                        | .....0                              | .....2,227                                                 |                                                     |
| PROTIN D1 0          | PROTECTIVE INDUSTRIAL<br>PRODUCTS, INC. - I |  | ..                              | 11/01/2019       | VARIOUS.....   | 12/01/2019       | Direct.....            | .....4,102,910                                         | .....4,034,363 | .....4,040,512 | .....4,040,512                                 |                                                   | .....6,149                                         |                                                                           | .....6,149                                 |                                                        |                                                      |                                        | .....0                              | .....299,810                                               |                                                     |
| REDBOX RV 8          | REDBOX AUTOMATED RETAIL, LLC -<br>REVOLVING |  | ..                              | 11/01/2019       | VARIOUS.....   | 11/01/2019       | VARIOUS.....           | .....134,273                                           | .....134,273   | .....134,273   | .....134,273                                   |                                                   | .....0                                             |                                                                           | .....0                                     |                                                        |                                                      |                                        | .....0                              | .....4,790                                                 |                                                     |
| SABASW TL 7          | SABA SOFTWARE, INC. - REVOLVING<br>LOAN     |  | ..                              | 12/30/2019       | DIRECT.....    | 12/31/2019       | DIRECT.....            | .....0                                                 | .....0         | .....0         | .....0                                         |                                                   |                                                    |                                                                           | .....0                                     |                                                        |                                                      |                                        | .....0                              | .....445                                                   |                                                     |

SCHEDULE D - PART 5

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

| 1                                                                           | 2                                                                                        |  | 3                               | 4                | 5                   | 6                | 7                            | 8                                                      | 9                | 10               | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                         | 21                                                  |
|-----------------------------------------------------------------------------|------------------------------------------------------------------------------------------|--|---------------------------------|------------------|---------------------|------------------|------------------------------|--------------------------------------------------------|------------------|------------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                                                                             |                                                                                          |  |                                 |                  |                     |                  |                              |                                                        |                  |                  |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                            |                                                     |
| CUSIP Identification                                                        | Description                                                                              |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor      | Disposal<br>Date | Name of Purchaser            | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost      | Consideration    | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| SB18RC 12 8                                                                 | SIGNATURE BRANDS, LLC - REVOLVING LOAN                                                   |  | ..                              | 11/01/2019       | VARIOUS.....        | 12/10/2019       | VARIOUS.....                 | .....469,185                                           | .....469,185     | .....469,185     | .....469,185                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....14,610                                                | .....                                               |
| SB18TL A1 8                                                                 | SIGNATURE BRANDS, LLC - TERM LOAN A                                                      |  | ..                              | 11/01/2019       | DIRECT.....         | 12/01/2019       | Direct.....                  | .....1,236,746                                         | .....1,208,301   | .....1,214,232   | .....1,214,232                                 | .....                                             | .....5,931                                         | .....                                                                     | .....5,931                                 | .....                                                  | .....                                                | .....                                  | .....0                              | .....104,124                                               | .....                                               |
| SOUTHE AT 0                                                                 | VSS-SOUTHERN THEATRES LLC - REVOLVING LO                                                 |  | ..                              | 11/01/2019       | DIRECT.....         | 11/08/2019       | VARIOUS.....                 | .....114,004                                           | .....114,004     | .....114,004     | .....114,004                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....2,911                                                 | .....                                               |
| SP1234 11 6                                                                 | SPHERA SOLUTIONS, INC. - TRANCHE B TERM                                                  |  | ..                              | 11/01/2019       | DIRECT.....         | 11/01/2019       | DIRECT.....                  | .....505,525                                           | .....495,414     | .....500,469     | .....497,031                                   | .....                                             | .....1,617                                         | .....                                                                     | .....1,617                                 | .....                                                  | .....                                                | .....3,438                             | .....3,438                          | .....                                                      | .....                                               |
| SPIN18 TL 1                                                                 | SPINRITE ACQUISITION CORP. - INITIAL TER                                                 |  | ..                              | 11/01/2019       | DIRECT.....         | 12/01/2019       | Direct.....                  | .....512,186                                           | .....501,943     | .....505,435     | .....505,435                                   | .....                                             | .....3,492                                         | .....                                                                     | .....3,492                                 | .....                                                  | .....                                                | .....                                  | .....0                              | .....39,066                                                | .....                                               |
| SYS976 41 1                                                                 | SYSTEM1, LLC - SECOND ADDITIONAL TERM LO                                                 |  | ..                              | 11/01/2019       | DIRECT.....         | 12/01/2019       | Direct.....                  | .....19,733                                            | .....19,093      | .....19,386      | .....19,386                                    | .....                                             | .....293                                           | .....                                                                     | .....293                                   | .....                                                  | .....                                                | .....                                  | .....0                              | .....1,696                                                 | .....                                               |
| TELA18 12 1                                                                 | TELARIX, INC. - REVOLVING LOAN.....                                                      |  | ..                              | 11/01/2019       | DIRECT.....         | 11/01/2019       | DIRECT.....                  | .....0                                                 | .....0           | .....0           | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....732                                                   | .....                                               |
| TOP18T L1 2                                                                 | TOP SHELF MIDCO, LLC (FKA EDSAL MANUFACT                                                 |  | ..                              | 11/01/2019       | DIRECT.....         | 12/01/2019       | Direct.....                  | .....1,788,947                                         | .....1,758,535   | .....1,765,366   | .....1,765,366                                 | .....                                             | .....6,831                                         | .....                                                                     | .....6,831                                 | .....                                                  | .....                                                | .....                                  | .....0                              | .....140,972                                               | .....                                               |
| TPC18T L1 3                                                                 | TPC PSL HOLDINGS, LLC - DELAYED-DRAW TER                                                 |  | ..                              | 11/01/2019       | DIRECT.....         | 11/01/2019       | DIRECT.....                  | .....0                                                 | .....0           | .....0           | .....0                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....280                                                   | .....                                               |
| TRANS7 61 6                                                                 | TRANSWORLD SYSTEMS, INC. - INITIAL TERM                                                  |  | ..                              | 11/01/2019       | DIRECT.....         | 12/01/2019       | VARIOUS.....                 | .....2,612,462                                         | .....2,612,123   | .....2,598,091   | .....2,612,147                                 | .....                                             | .....24                                            | .....                                                                     | .....24                                    | .....                                                  | .....                                                | .....(14,056)                          | .....(14,056)                       | .....72,200                                                | .....                                               |
| 8299999.                                                                    | Total - Bonds - Unaffiliated Bank Loans.....                                             |  |                                 |                  |                     |                  |                              | .....253,777,323                                       | .....244,642,760 | .....245,542,032 | .....245,518,013                               | .....0                                            | .....875,253                                       | .....0                                                                    | .....875,253                               | .....0                                                 | .....(14,685)                                        | .....38,704                            | .....24,019                         | 10,131,129                                                 | .....0                                              |
| 8399998.                                                                    | Total - Bonds.....                                                                       |  |                                 |                  |                     |                  |                              | ...1,633,641,620                                       | ...1,733,901,654 | ...1,753,054,766 | ...1,734,599,538                               | .....0                                            | .....697,883                                       | .....0                                                                    | .....697,883                               | .....0                                                 | .....(355,065)                                       | 18,810,294                             | 18,455,229                          | 23,366,868                                                 | 3,702,300                                           |
| Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred         |                                                                                          |  |                                 |                  |                     |                  |                              |                                                        |                  |                  |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                            |                                                     |
| 020002 83 8                                                                 | ALLSTATE CORP.....                                                                       |  | ..                              | 08/01/2019       | MORGAN STANLEY..... | 10/22/2019       | CABRERA CAPITAL MARKETS..... | .....23,200,000                                        | .....580,000     | .....612,467     | .....580,000                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....32,467                            | .....32,467                         | .....5,505                                                 | .....                                               |
| 060505 FP 4                                                                 | BANK OF AMERICA CORP.....                                                                |  | ..                              | 07/10/2019       | GOLDMAN.....        | 07/16/2019       | MORGAN STANLEY CO.....       | ...1,000,000,000                                       | .....1,011,882   | .....1,015,236   | .....1,011,882                                 | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....3,354                             | .....3,354                          | .....                                                      | .....                                               |
| 8499999.                                                                    | Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....         |  |                                 |                  |                     |                  |                              | .....1,591,882                                         | .....1,627,703   | .....1,591,882   | .....1,591,882                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....35,821                            | .....35,821                         | .....5,505                                                 | .....0                                              |
| 8999998.                                                                    | Total - Preferred Stocks.....                                                            |  |                                 |                  |                     |                  |                              | .....1,591,882                                         | .....1,627,703   | .....1,591,882   | .....1,591,882                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....35,821                            | .....35,821                         | .....5,505                                                 | .....0                                              |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |                                                                                          |  |                                 |                  |                     |                  |                              |                                                        |                  |                  |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                            |                                                     |
| 31678A 10 3                                                                 | OAKTREE SPECIALTY LENDING CORPORATION                                                    |  | ..                              | 01/15/2019       | DIRECT.....         | 01/16/2019       | DIRECT.....                  | .....0.010                                             | .....1           | .....1           | .....1                                         | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....                                  | .....0                              | .....187,027                                               | .....                                               |
| 90187B 40 8                                                                 | TWO HARBORS INVESTMENT REIT ORD                                                          |  | ..                              | 05/09/2019       | WEEDEN + CO.....    | 07/23/2019       | WEEDEN + CO.....             | .....36,500,000                                        | .....490,810     | .....473,426     | .....490,810                                   | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(17,384)                          | .....(17,384)                       | .....14,600                                                | .....                                               |
| CAPSTC OM 6                                                                 | CAPSTONE NUTRITION, INC. (AKA CORNERSTON                                                 |  | ..                              | 09/30/2019       | DIRECT.....         | 09/30/2019       | DIRECT.....                  | .....719,750                                           | .....720         | .....            | .....720                                       | .....                                             | .....                                              | .....                                                                     | .....0                                     | .....                                                  | .....                                                | .....(720)                             | .....(720)                          | .....                                                      | .....                                               |
| 9099999.                                                                    | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded..... |  |                                 |                  |                     |                  |                              | .....491,531                                           | .....473,427     | .....491,531     | .....491,531                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....(18,104)                          | .....(18,104)                       | .....201,627                                               | .....0                                              |
| 9799998.                                                                    | Total - Common Stocks.....                                                               |  |                                 |                  |                     |                  |                              | .....491,531                                           | .....473,427     | .....491,531     | .....491,531                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....(18,104)                          | .....(18,104)                       | .....201,627                                               | .....0                                              |
| 9899999.                                                                    | Total - Preferred and Common Stocks.....                                                 |  |                                 |                  |                     |                  |                              | .....2,083,413                                         | .....2,101,131   | .....2,083,413   | .....2,083,413                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....17,718                            | .....17,718                         | .....207,132                                               | .....0                                              |
| 9999999.                                                                    | Total - Bonds, Preferred and Common Stocks.....                                          |  |                                 |                  |                     |                  |                              | ...1,735,985,067                                       | ...1,755,155,897 | ...1,736,682,950 | ...1,736,682,950                               | .....0                                            | .....697,883                                       | .....0                                                                    | .....697,883                               | .....0                                                 | .....(355,065)                                       | 18,828,012                             | 18,472,947                          | 23,574,000                                                 | 3,702,300                                           |

E15.40

Reliance Standard Life Insurance Company  
SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1                                                       | 2                                                                   |   | 3                                                   | 4                       | 5               | 6                     | 7                                                                                                         | 8                                         | 9                               | 10                 | Stock of Such Company              |                  |
|---------------------------------------------------------|---------------------------------------------------------------------|---|-----------------------------------------------------|-------------------------|-----------------|-----------------------|-----------------------------------------------------------------------------------------------------------|-------------------------------------------|---------------------------------|--------------------|------------------------------------|------------------|
|                                                         |                                                                     |   |                                                     |                         |                 |                       |                                                                                                           |                                           |                                 |                    | Owned by Insurer on Statement Date |                  |
|                                                         |                                                                     |   |                                                     |                         |                 |                       |                                                                                                           |                                           |                                 |                    | 11                                 | 12               |
| CUSIP Identification                                    | Description<br>Name of Subsidiary, Controlled or Affiliated Company |   | Foreign                                             | NAIC<br>Company<br>Code | ID Number       | NAIC Valuation Method | Do Insurer's Assets<br>Include Intangible<br>Assets Connected with<br>Holding of Such<br>Company's Stock? | Total Amount of Such<br>Intangible Assets | Book/Adjusted Carrying<br>Value | Nonadmitted Amount | Number of Shares                   | % of Outstanding |
| Common Stocks - Parent                                  |                                                                     |   |                                                     |                         |                 |                       |                                                                                                           |                                           |                                 |                    |                                    |                  |
| 247131                                                  | 2#                                                                  | 1 | DELPHI FINANCIAL GROUP, INC.....                    |                         | 13-3427277..... | .....8biiiZ           | .....NO                                                                                                   | N/A.....                                  | .....99,184,334                 | .....              | .....36.000                        | .....3.2         |
| 1099999. Total - Common Stocks - Parent.....            |                                                                     |   |                                                     |                         |                 |                       |                                                                                                           | .....0                                    | .....99,184,334                 | .....0             | XXX                                | XXX              |
| Common Stocks - U.S. Life Insurer                       |                                                                     |   |                                                     |                         |                 |                       |                                                                                                           |                                           |                                 |                    |                                    |                  |
| 33615*                                                  | 10                                                                  | 8 | FIRST RELIANCE STANDARD LIFE INSURANCE COMPANY..... | 71005.....              | 13-3176850..... | .....8biZ             | .....NO                                                                                                   | N/A.....                                  | .....69,999,622                 | .....              | .....100,000.000                   | .....100.0       |
| 1299999. Total - Common Stocks - U.S. Life Insurer..... |                                                                     |   |                                                     |                         |                 |                       |                                                                                                           | .....0                                    | .....69,999,622                 | .....0             | XXX                                | XXX              |
| 1899999. Total - Common Stocks.....                     |                                                                     |   |                                                     |                         |                 |                       |                                                                                                           | .....0                                    | .....169,183,956                | .....0             | XXX                                | XXX              |
| 1999999. Total - Preferred and Common Stock.....        |                                                                     |   |                                                     |                         |                 |                       |                                                                                                           | .....0                                    | .....169,183,956                | .....0             | XXX                                | XXX              |

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$. ....1,234,769,569.

2. Total amount of intangible assets nonadmitted \$. ....0.

SCHEDULE D - PART 6 - SECTION 2

| 1                    | 2                          | 3                                                                        | 4                                                                                       | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date |                  |
|----------------------|----------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------|
|                      |                            |                                                                          |                                                                                         | 5                                                                         | 6                |
| CUSIP Identification | Name of Lower-Tier Company | Name of Company Listed in Section 1<br>Which Controls Lower-Tier Company | Total Amount of Intangible Assets<br>Included in Amount Shown in<br>Column 8, Section 1 | Number of Shares                                                          | % of Outstanding |

NONE

SCHEDULE DA - PART 1

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

| 1                                                                                                     |  | Codes |    | 4                | 5                          | 6                | 7                               | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | 12             | 13             | Interest                                                                                 |                                   |            |                      |              |                                   | 20                              |
|-------------------------------------------------------------------------------------------------------|--|-------|----|------------------|----------------------------|------------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------------|----------------|------------------------------------------------------------------------------------------|-----------------------------------|------------|----------------------|--------------|-----------------------------------|---------------------------------|
|                                                                                                       |  | 2     | 3  |                  |                            |                  |                                 | 8                                                 | 9                                               | 10                                                                     | 11                                                  |                |                | 14                                                                                       | 15                                | 16         | 17                   | 18           | 19                                |                                 |
| Description                                                                                           |  | Code  | n  | Date<br>Acquired | Name of Vendor             | Maturity<br>Date | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Par Value      | Actual Cost    | Amount Due<br>and Accrued<br>December 31<br>of Current<br>Year on Bond<br>Not in Default | Nonadmitted<br>Due and<br>Accrued | Rate of    | Effective<br>Rate of | When<br>Paid | Amount<br>Received<br>During Year | Paid for<br>Accrued<br>Interest |
| Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations                                |  |       |    |                  |                            |                  |                                 |                                                   |                                                 |                                                                        |                                                     |                |                |                                                                                          |                                   |            |                      |              |                                   |                                 |
| EMC CORP.....                                                                                         |  |       | .. | 08/01/2019.      | SUMRIDGE PARTNERS LLC..... | 06/01/2020.      | .....2,009,113                  | .....                                             | .....2,847                                      | .....                                                                  | .....                                               | .....2,012,000 | .....2,006,266 | .....4,443                                                                               | .....                             | .....2.65  | .....3.00            | JD.....      | .....26,659                       | .....9,479                      |
| 3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....                          |  |       |    |                  |                            |                  | .....2,009,113                  | .....0                                            | .....2,847                                      | .....0                                                                 | .....0                                              | .....2,012,000 | .....2,006,266 | .....4,443                                                                               | .....0                            | XXX        | XXX                  | XXX          | .....26,659                       | .....9,479                      |
| Bonds - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities       |  |       |    |                  |                            |                  |                                 |                                                   |                                                 |                                                                        |                                                     |                |                |                                                                                          |                                   |            |                      |              |                                   |                                 |
| SOF RECEIVABLES 3, LLC.....                                                                           |  |       | .. | 10/15/2019.      | DIRECT.....                | 05/15/2020.      | .....9,766                      | .....                                             | .....                                           | .....                                                                  | .....                                               | .....9,766     | .....9,766     | .....132                                                                                 | .....                             | .....5.62  | .....5.62            | N/A.....     | .....77                           | .....                           |
| CMO STEAMBOAT IV, LTD.....                                                                            |  |       | .. | 08/01/2019.      | DIRECT.....                | 01/22/2020.      | .....417,019                    | .....(12,731)                                     | .....                                           | .....                                                                  | .....                                               | .....429,750   | .....429,750   | .....2,507                                                                               | .....                             | .....7.00  | .....6.96            | DEC...       | .....                             | .....                           |
| B3 MARGEM GARANTIA RF DI FICFI.....                                                                   |  |       | B  | 12/23/2019.      | ITUA.....                  | 06/30/2020.      | .....5,583,213                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....          | .....1,743,661 | .....5,483,004                                                                           | .....                             | .....      | .....                | MAT...       | N/A.....                          | .....                           |
| 3599999. Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities..... |  |       |    |                  |                            |                  | .....6,009,998                  | .....(12,731)                                     | .....0                                          | .....0                                                                 | .....0                                              | .....439,516   | .....2,183,177 | .....5,485,642                                                                           | .....0                            | XXX        | XXX                  | XXX          | .....77                           | .....0                          |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated).....                                       |  |       |    |                  |                            |                  | .....8,019,111                  | .....(12,731)                                     | .....2,847                                      | .....0                                                                 | .....0                                              | .....2,451,516 | .....4,189,443 | .....5,490,086                                                                           | .....0                            | XXX        | XXX                  | XXX          | .....26,736                       | .....9,479                      |
| Bonds - Unaffiliated Bank Loans - Acquired                                                            |  |       |    |                  |                            |                  |                                 |                                                   |                                                 |                                                                        |                                                     |                |                |                                                                                          |                                   |            |                      |              |                                   |                                 |
| GRUPO HIMA SAN PABLO, INC. - TERM B LOAN.....                                                         |  |       | .. | 05/15/2019.      | DIRECT.....                | 01/31/2020.      | .....1,092,172                  | .....                                             | .....                                           | .....                                                                  | .....                                               | .....1,163,904 | .....1,092,172 | .....27,523                                                                              | .....                             | .....9.25  | .....36.52           | N/A.....     | .....23,153                       | .....                           |
| NVTN LLC (AKA DLR RESTAURANTS, LLC) - TE.....                                                         |  |       | .. | 12/31/2019.      | DIRECT.....                | 11/09/2020.      | .....                           | .....                                             | .....                                           | .....                                                                  | .....                                               | .....61,228    | .....          | .....                                                                                    | .....                             | .....      | .....                | N/A.....     | .....                             | .....                           |
| NVTN LLC (AKA DLR RESTAURANTS, LLC) - TE.....                                                         |  |       | .. | 12/31/2019.      | DIRECT.....                | 11/09/2020.      | .....                           | .....                                             | .....                                           | .....                                                                  | .....                                               | .....50,005    | .....          | .....                                                                                    | .....                             | .....      | .....                | N/A.....     | .....                             | .....                           |
| BLACK ANGUS STEAKHOUSES, LLC - REVOLVING.....                                                         |  |       | .. | 07/31/2019.      | DIRECT.....                | 04/24/2020.      | .....302,500                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....302,500   | .....302,500   | .....92                                                                                  | .....                             | .....10.93 | .....11.10           | N/A.....     | .....20,450                       | .....                           |
| CSM BAKERY SOLUTIONS LIMITED (FKA CSM BA.....                                                         |  |       | .. | 10/08/2019.      | DIRECT.....                | 07/03/2020.      | .....355,921                    | .....                                             | .....4,326                                      | .....                                                                  | .....                                               | .....368,760   | .....351,595   | .....3,830                                                                               | .....                             | .....6.03  | .....13.33           | N/A.....     | .....                             | .....                           |
| 1888 INDUSTRIAL SERVICES, LLC - TERM LOA.....                                                         |  |       | .. | 10/01/2019.      | DIRECT.....                | 09/19/2020.      | .....156,269                    | .....                                             | .....                                           | .....                                                                  | .....                                               | .....156,269   | .....156,269   | .....                                                                                    | .....                             | .....7.33  | .....                | N/A.....     | .....                             | .....                           |
| 6499999. Unaffiliated Bank Loans - Acquired.....                                                      |  |       |    |                  |                            |                  | .....1,906,862                  | .....0                                            | .....4,326                                      | .....0                                                                 | .....0                                              | .....2,102,666 | .....1,902,536 | .....31,444                                                                              | .....0                            | XXX        | XXX                  | XXX          | .....43,604                       | .....0                          |
| 6599999. Total - Unaffiliated Bank Loans.....                                                         |  |       |    |                  |                            |                  | .....1,906,862                  | .....0                                            | .....4,326                                      | .....0                                                                 | .....0                                              | .....2,102,666 | .....1,902,536 | .....31,444                                                                              | .....0                            | XXX        | XXX                  | XXX          | .....43,604                       | .....0                          |
| Total Bonds                                                                                           |  |       |    |                  |                            |                  |                                 |                                                   |                                                 |                                                                        |                                                     |                |                |                                                                                          |                                   |            |                      |              |                                   |                                 |
| 7699999. Subtotals - Issuer Obligations.....                                                          |  |       |    |                  |                            |                  | .....2,009,113                  | .....0                                            | .....2,847                                      | .....0                                                                 | .....0                                              | .....2,012,000 | .....2,006,266 | .....4,443                                                                               | .....0                            | XXX        | XXX                  | XXX          | .....26,659                       | .....9,479                      |
| 7999999. Other Loan-Backed and Structured Securities.....                                             |  |       |    |                  |                            |                  | .....6,009,998                  | .....(12,731)                                     | .....0                                          | .....0                                                                 | .....0                                              | .....439,516   | .....2,183,177 | .....5,485,642                                                                           | .....0                            | XXX        | XXX                  | XXX          | .....77                           | .....0                          |
| 8299999. Unaffiliated Bank Loans.....                                                                 |  |       |    |                  |                            |                  | .....1,906,862                  | .....0                                            | .....4,326                                      | .....0                                                                 | .....0                                              | .....2,102,666 | .....1,902,536 | .....31,444                                                                              | .....0                            | XXX        | XXX                  | XXX          | .....43,604                       | .....0                          |
| 8399999. Subtotals - Bonds.....                                                                       |  |       |    |                  |                            |                  | .....9,925,974                  | .....(12,731)                                     | .....7,173                                      | .....0                                                                 | .....0                                              | .....4,554,183 | .....6,091,980 | .....5,521,530                                                                           | .....0                            | XXX        | XXX                  | XXX          | .....70,339                       | .....9,479                      |
| 9199999. Total - Short-Term Investments.....                                                          |  |       |    |                  |                            |                  | .....9,925,974                  | .....(12,731)                                     | .....7,173                                      | .....0                                                                 | .....0                                              | .....XXX.....  | .....6,091,980 | .....5,521,530                                                                           | .....0                            | XXX        | XXX                  | XXX          | .....70,339                       | .....9,479                      |



Reliance Standard Life Insurance Company  
SCHEDULE DB - PART A - SECTION 1

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

| 1                                                     | 2                                                                        | 3                             | 4                      | 5                                               | 6              | 7                              | 8                   | 9               | 10                                          | 11                                                                            | 12                                                                | 13                  | 14                           | 15      | 16             | 17                                       | 18                                         | 19                                        | 20                                           | 21                 | 22                                 | 23                                                   |
|-------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------|------------------------|-------------------------------------------------|----------------|--------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------|------------------------------|---------|----------------|------------------------------------------|--------------------------------------------|-------------------------------------------|----------------------------------------------|--------------------|------------------------------------|------------------------------------------------------|
| Description                                           | Description of Items(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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value     | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Purchased Options - Other - Call Options and Warrants |                                                                          |                               |                        |                                                 |                |                                |                     |                 |                                             |                                                                               |                                                                   |                     |                              |         |                |                                          |                                            |                                           |                                              |                    |                                    |                                                      |
| BAC SP500 CALL LONG 01/02/2020                        | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 01/02/2019.... | 01/02/2020....                 | .....31             | .....7,710,812  | 2510.03.....                                |                                                                               | .....612,167                                                      |                     | .....2,213,822               |         | .....2,213,822 | ....1,601,655                            |                                            |                                           |                                              |                    |                                    |                                                      |
| CITI SP500 CALL LONG 01/02/2020                       | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 01/03/2019.... | 01/02/2020....                 | .....19             | .....4,769,057  | 2510.03.....                                |                                                                               | .....200,089                                                      |                     | .....800,596                 |         | .....800,596   | ....600,507                              |                                            |                                           |                                              |                    |                                    |                                                      |
| JPM SP500 CALL LONG 01/02/2020                        | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 01/03/2019.... | 01/02/2020....                 | .....28             | .....7,028,084  | 2510.03.....                                |                                                                               | .....492,716                                                      |                     | .....2,017,983               |         | .....2,017,983 | ....1,525,267                            |                                            |                                           |                                              |                    |                                    |                                                      |
| CITI SP500 CALL LONG 01/02/2020                       | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 01/03/2019.... | 01/02/2020....                 | .....92             | ....23,092,276  | 2510.03.....                                |                                                                               | .....1,567,496                                                    |                     | .....6,633,062               |         | ....6,633,062  | ....5,065,566                            |                                            |                                           |                                              |                    |                                    |                                                      |
| HSBC SP500 CALL LONG 01/03/2020                       | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 01/04/2019.... | 01/03/2020....                 | .....46             | ....11,260,294  | 2447.89.....                                |                                                                               | .....1,092,270                                                    |                     | .....3,601,220               |         | ....3,601,220  | ....2,508,950                            |                                            |                                           |                                              |                    |                                    |                                                      |
| HSBC SP500 CALL LONG 01/03/2020                       | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 01/04/2019.... | 01/03/2020....                 | .....9              | .....2,203,101  | 2447.89.....                                |                                                                               | .....149,805                                                      |                     | .....437,535                 |         | ....437,535    | ....287,730                              |                                            |                                           |                                              |                    |                                    |                                                      |
| JPM SP500 CALL LONG 01/03/2020                        | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 01/07/2019.... | 01/03/2020....                 | .....52             | ....13,166,088  | 2531.94.....                                |                                                                               | .....1,003,600                                                    |                     | .....3,632,817               |         | ....3,632,817  | ....2,629,217                            |                                            |                                           |                                              |                    |                                    |                                                      |
| JPM SP500 CALL LONG 01/03/2020                        | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 01/07/2019.... | 01/03/2020....                 | .....14             | .....3,544,716  | 2531.94.....                                |                                                                               | .....273,000                                                      |                     | .....583,412                 |         | ....583,412    | ....310,412                              |                                            |                                           |                                              |                    |                                    |                                                      |
| HSBC SP500 CALL LONG 01/03/2020                       | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 01/08/2019.... | 01/03/2020....                 | .....29             | .....7,098,881  | 2447.89.....                                |                                                                               | .....755,189                                                      |                     | .....2,270,334               |         | ....2,270,334  | ....1,515,145                            |                                            |                                           |                                              |                    |                                    |                                                      |
| BAC SP500 CALL LONG 01/15/2020                        | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 01/15/2019.... | 01/15/2020....                 | .....37             | ....9,624,176   | 2610.30.....                                |                                                                               | .....696,719                                                      |                     | .....2,291,557               |         | ....2,291,557  | ....1,594,838                            |                                            |                                           |                                              |                    |                                    |                                                      |
| HSBC SP500 CALL LONG 01/15/2020                       | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 01/16/2019.... | 01/15/2020....                 | .....25             | ....6,525,750   | 2610.30.....                                |                                                                               | .....292,625                                                      |                     | .....896,008                 |         | ....896,008    | ....603,383                              |                                            |                                           |                                              |                    |                                    |                                                      |
| HSBC SP500 CALL LONG 01/15/2020                       | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 01/16/2019.... | 01/15/2020....                 | .....90             | ....23,492,700  | 2610.30.....                                |                                                                               | .....1,723,320                                                    |                     | .....5,585,794               |         | ....5,585,794  | ....3,862,474                            |                                            |                                           |                                              |                    |                                    |                                                      |
| JPM SP500 CALL LONG 01/16/2020                        | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 01/17/2019.... | 01/16/2020....                 | .....30             | .....7,848,300  | 2616.10.....                                |                                                                               | .....581,970                                                      |                     | .....1,846,233               |         | ....1,846,233  | ....1,264,263                            |                                            |                                           |                                              |                    |                                    |                                                      |
| JPM SP500 CALL LONG 01/16/2020                        | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 01/17/2019.... | 01/16/2020....                 | .....16             | .....4,185,760  | 2616.10.....                                |                                                                               | .....299,200                                                      |                     | .....984,658                 |         | ....984,658    | ....685,458                              |                                            |                                           |                                              |                    |                                    |                                                      |
| JPM SP500 CALL LONG 01/16/2020                        | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 01/17/2019.... | 01/16/2020....                 | .....5              | .....1,308,050  | 2616.10.....                                |                                                                               | .....55,000                                                       |                     | .....178,969                 |         | ....178,969    | ....123,969                              |                                            |                                           |                                              |                    |                                    |                                                      |
| JPM SP500 CALL LONG 01/17/2020                        | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 01/18/2019.... | 01/17/2020....                 | .....21             | .....5,535,516  | 2635.96.....                                |                                                                               | .....431,529                                                      |                     | .....1,251,045               |         | ....1,251,045  | ....819,516                              |                                            |                                           |                                              |                    |                                    |                                                      |
| JPM SP500 CALL LONG 01/17/2020                        | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 01/18/2019.... | 01/17/2020....                 | .....40             | ....10,543,840  | 2635.96.....                                |                                                                               | .....790,080                                                      |                     | .....2,382,943               |         | ....2,382,943  | ....1,592,863                            |                                            |                                           |                                              |                    |                                    |                                                      |
| JPM SP500 CALL LONG 01/17/2020                        | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 01/18/2019.... | 01/17/2020....                 | .....6              | .....1,581,576  | 2635.96.....                                |                                                                               | .....117,012                                                      |                     | .....201,694                 |         | ....201,694    | ....84,682                               |                                            |                                           |                                              |                    |                                    |                                                      |
| BAC SP500 CALL LONG 01/31/2020                        | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 02/01/2019.... | 01/31/2020....                 | .....21             | .....5,634,995  | 2706.53.....                                |                                                                               | .....388,309                                                      |                     | .....1,098,476               |         | ....1,098,476  | ....710,167                              |                                            |                                           |                                              |                    |                                    |                                                      |
| JPM SP500 CALL LONG 01/31/2020                        | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 02/04/2019.... | 01/31/2020....                 | .....201            | ....54,401,253  | 2706.53.....                                |                                                                               | .....3,638,100                                                    |                     | .....10,591,841              |         | ....10,591,841 | ....6,953,741                            |                                            |                                           |                                              |                    |                                    |                                                      |
| HSBC SP500 CALL LONG 01/31/2020                       | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 02/04/2019.... | 01/31/2020....                 | .....75             | ....20,298,975  | 2706.53.....                                |                                                                               | .....1,335,450                                                    |                     | .....3,952,174               |         | ....3,952,174  | ....2,616,724                            |                                            |                                           |                                              |                    |                                    |                                                      |
| JPM SP500 CALL LONG 01/31/2020                        | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 02/04/2019.... | 01/31/2020....                 | .....35             | ....9,472,855   | 2706.53.....                                |                                                                               | .....364,000                                                      |                     | .....968,191                 |         | ....968,191    | ....604,191                              |                                            |                                           |                                              |                    |                                    |                                                      |

Reliance Standard Life Insurance Company  
SCHEDULE DB - PART A - SECTION 1

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

| 1                               | 2                                                                        | 3                             | 4                      | 5                    |                            | 6              | 7                              | 8                   | 9               | 10                                          | 11                                                                            | 12                                                                | 13                  | 14                           | 15      | 16            | 17                                       | 18                                         | 19                                        | 20                                           | 21                 | 22                                 | 23                                                   |
|---------------------------------|--------------------------------------------------------------------------|-------------------------------|------------------------|----------------------|----------------------------|----------------|--------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------|------------------------------|---------|---------------|------------------------------------------|--------------------------------------------|-------------------------------------------|----------------------------------------------|--------------------|------------------------------------|------------------------------------------------------|
| Description                     | Description of Items(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, or Central | Counterparty Clearinghouse | Trade Date     | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value    | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| BAC SP500 CALL LONG 02/14/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC.....             | B4TYDEB6GKMZO031MB27..     | 02/15/2019.... | 02/14/2020....                 | .....20             | .....5,567,834  | 2775.59.....                                | .....                                                                         | .....360,733                                                      | .....               | .....921,302                 | .....   | .....921,302  | .....560,570                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 02/14/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC.....             | B4TYDEB6GKMZO031MB27..     | 02/19/2019.... | 02/14/2020....                 | .....193            | ....53,569,080  | 2775.60.....                                | .....                                                                         | .....3,339,672                                                    | .....               | .....8,865,565               | .....   | ....8,865,565 | ....5,525,893                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 02/14/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC.....            | MP6I5YZBEU3UXPYFY54....    | 02/19/2019.... | 02/14/2020....                 | .....59             | ....16,376,040  | 2775.60.....                                | .....                                                                         | .....1,048,135                                                    | .....               | .....2,709,513               | .....   | ....2,709,513 | ....1,661,378                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 02/14/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC.....            | MP6I5YZBEU3UXPYFY54....    | 02/19/2019.... | 02/14/2020....                 | .....40             | ....11,102,400  | 2775.60.....                                | .....                                                                         | .....402,520                                                      | .....               | .....923,612                 | .....   | ....923,612   | ....521,092                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 02/28/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC.....            | MP6I5YZBEU3UXPYFY54....    | 03/01/2019.... | 02/28/2020....                 | .....17             | ....4,847,580   | 2803.69.....                                | .....                                                                         | .....299,094                                                      | .....               | .....750,005                 | .....   | ....750,005   | ....450,911                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 02/28/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI.....            | E57ODZWZ7FF32TWEFA76..     | 03/04/2019.... | 02/28/2020....                 | .....70             | ....19,625,830  | 2803.69.....                                | .....                                                                         | .....1,259,790                                                    | .....               | .....3,038,250               | .....   | ....3,038,250 | ....1,778,460                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL LONG 02/28/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM.....             | 7H6GLXDRUGQU57RNE97..      | 03/04/2019.... | 02/28/2020....                 | .....31             | ....8,691,439   | 2803.69.....                                | .....                                                                         | .....319,300                                                      | .....               | .....666,415                 | .....   | ....666,415   | ....347,115                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 02/28/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC.....            | MP6I5YZBEU3UXPYFY54....    | 03/04/2019.... | 02/28/2020....                 | .....187            | ....52,429,003  | 2803.69.....                                | .....                                                                         | .....3,318,315                                                    | .....               | .....8,111,826               | .....   | ....8,111,826 | ....4,793,511                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 3/13/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC.....             | B4TYDEB6GKMZO031MB27..     | 03/15/2019.... | 03/13/2020....                 | .....17             | ....4,823,618   | 2822.48.....                                | .....                                                                         | .....297,185                                                      | .....               | .....715,226                 | .....   | ....715,226   | ....418,041                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL LONG 3/13/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM.....             | 7H6GLXDRUGQU57RNE97..      | 03/18/2019.... | 03/13/2020....                 | .....62             | ....17,499,376  | 2822.48.....                                | .....                                                                         | .....1,131,996                                                    | .....               | .....2,596,214               | .....   | ....2,596,214 | ....1,464,218                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 3/13/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC.....             | ES7IP3U3RHHIG71XBU11....   | 03/18/2019.... | 03/13/2020....                 | .....32             | ....9,031,936   | 2822.48.....                                | .....                                                                         | .....326,624                                                      | .....               | .....697,664                 | .....   | ....697,664   | ....371,040                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 3/13/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC.....            | MP6I5YZBEU3UXPYFY54....    | 03/18/2019.... | 03/13/2020....                 | .....160            | ....45,159,680  | 2822.48.....                                | .....                                                                         | .....2,807,680                                                    | .....               | .....6,691,171               | .....   | ....6,691,171 | ....3,883,491                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 4/1/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC.....            | MP6I5YZBEU3UXPYFY54....    | 04/01/2019.... | 04/01/2020....                 | .....17             | ....4,765,270   | 2867.19.....                                | .....                                                                         | .....297,825                                                      | .....               | .....636,010                 | .....   | ....636,010   | ....338,185                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 4/1/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC.....            | MP6I5YZBEU3UXPYFY54....    | 04/02/2019.... | 04/01/2020....                 | .....23             | ....6,594,537   | 2867.19.....                                | .....                                                                         | .....232,438                                                      | .....               | .....408,373                 | .....   | ....408,373   | ....175,935                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 4/1/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC.....            | MP6I5YZBEU3UXPYFY54....    | 04/02/2019.... | 04/01/2020....                 | .....80             | ....22,937,520  | 2867.19.....                                | .....                                                                         | .....1,406,960                                                    | .....               | .....3,061,475               | .....   | ....3,061,475 | ....1,654,515                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 4/2/2020.. | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI.....            | E57ODZWZ7FF32TWEFA76..     | 04/03/2019.... | 04/02/2020....                 | .....45             | ....12,902,580  | 2867.24.....                                | .....                                                                         | .....841,635                                                      | .....               | .....1,722,626               | .....   | ....1,722,626 | ....880,991                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 4/2/2020.. | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI.....            | E57ODZWZ7FF32TWEFA76..     | 04/03/2019.... | 04/02/2020....                 | .....54             | ....15,483,096  | 2867.24.....                                | .....                                                                         | .....1,015,200                                                    | .....               | .....2,067,151               | .....   | ....2,067,151 | ....1,051,951                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 4/2/2020.. | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI.....            | E57ODZWZ7FF32TWEFA76..     | 04/03/2019.... | 04/02/2020....                 | .....5              | ....1,433,620   | 2867.24.....                                | .....                                                                         | .....57,680                                                       | .....               | .....86,908                  | .....   | ....86,908    | ....29,228                               | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 4/3/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC.....             | B4TYDEB6GKMZO031MB27..     | 04/04/2019.... | 04/03/2020....                 | .....40             | ....11,493,600  | 2873.40.....                                | .....                                                                         | .....733,040                                                      | .....               | .....1,510,297               | .....   | ....1,510,297 | ....777,257                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 4/3/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC.....             | B4TYDEB6GKMZO031MB27..     | 04/04/2019.... | 04/03/2020....                 | .....8              | ....2,298,720   | 2873.40.....                                | .....                                                                         | .....86,696                                                       | .....               | .....135,940                 | .....   | ....135,940   | ....49,244                               | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL LONG 4/3/2020..  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM.....             | 7H6GLXDRUGQU57RNE97..      | 04/04/2019.... | 04/03/2020....                 | .....25             | ....7,183,500   | 2873.40.....                                | .....                                                                         | .....465,400                                                      | .....               | .....945,720                 | .....   | ....945,720   | ....480,320                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 4/15/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC.....             | B4TYDEB6GKMZO031MB27..     | 04/15/2019.... | 04/15/2020....                 | .....15             | ....4,343,842   | 2905.58.....                                | .....                                                                         | .....271,481                                                      | .....               | .....526,846                 | .....   | ....526,846   | ....255,365                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |

Reliance Standard Life Insurance Company  
SCHEDULE DB - PART A - SECTION 1

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

| 1                               | 2                                                                        | 3                             | 4                      | 5                                               | 6              | 7                              | 8                   | 9               | 10                                          | 11                                                                            | 12                                                                | 13                  | 14                           | 15      | 16             | 17                                       | 18                                         | 19                                        | 20                                           | 21                 | 22                                 | 23                                                   |
|---------------------------------|--------------------------------------------------------------------------|-------------------------------|------------------------|-------------------------------------------------|----------------|--------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------|------------------------------|---------|----------------|------------------------------------------|--------------------------------------------|-------------------------------------------|----------------------------------------------|--------------------|------------------------------------|------------------------------------------------------|
| Description                     | Description of Items(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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value     | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| JPM SP500 CALL LONG 4/15/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97..                 | 04/16/2019.... | 04/15/2020....                 | .....20             | .....5,811,160  | 2905.58.....                                | .....                                                                         | .....300,000                                                      | .....               | .....323,895                 | .....   | .....323,895   | .....23,895                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL LONG 4/15/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97..                 | 04/16/2019.... | 04/15/2020....                 | .....76             | ...22,082,408   | 2905.58.....                                | .....                                                                         | .....1,337,600                                                    | .....               | .....2,679,632               | .....   | .....2,679,632 | ...1,342,032                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL LONG 4/16/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97..                 | 04/17/2019.... | 04/16/2020....                 | .....40             | ...11,628,240   | 2907.06.....                                | .....                                                                         | .....731,240                                                      | .....               | .....1,408,319               | .....   | .....1,408,319 | .....677,079                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 4/16/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11....               | 04/17/2019.... | 04/16/2020....                 | .....38             | ...11,046,828   | 2907.06.....                                | .....                                                                         | .....675,260                                                      | .....               | .....1,336,072               | .....   | .....1,336,072 | .....660,812                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 4/16/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11....               | 04/17/2019.... | 04/16/2020....                 | .....8              | ...2,325,648    | 2907.06.....                                | .....                                                                         | .....79,184                                                       | .....               | .....133,461                 | .....   | .....133,461   | .....54,277                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 4/17/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 04/18/2019.... | 04/17/2020....                 | .....7              | ...2,030,315    | 2900.45.....                                | .....                                                                         | .....67,431                                                       | .....               | .....120,306                 | .....   | .....120,306   | .....52,875                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 4/17/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 04/18/2019.... | 04/17/2020....                 | .....24             | ...6,961,080    | 2900.45.....                                | .....                                                                         | .....426,936                                                      | .....               | .....859,208                 | .....   | .....859,208   | .....432,272                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 4/17/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 04/18/2019.... | 04/17/2020....                 | .....32             | ...9,281,440    | 2900.45.....                                | .....                                                                         | .....561,696                                                      | .....               | .....1,145,610               | .....   | .....1,145,610 | .....583,914                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 5/1/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 05/02/2019.... | 05/01/2020....                 | .....149            | ...43,563,577   | 2923.73.....                                | .....                                                                         | .....2,736,236                                                    | .....               | .....5,114,215               | .....   | .....5,114,215 | ...2,377,979                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 5/1/2020.. | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 05/02/2019.... | 05/01/2020....                 | .....31             | ...9,063,563    | 2923.73.....                                | .....                                                                         | .....372,465                                                      | .....               | .....474,425                 | .....   | .....474,425   | ...101,960                               | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 5/1/2020.. | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 05/02/2019.... | 05/01/2020....                 | .....105            | ...30,699,165   | 2923.73.....                                | .....                                                                         | .....2,005,185                                                    | .....               | .....3,605,611               | .....   | .....3,605,611 | ...1,600,426                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 5/1/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 05/03/2019.... | 05/01/2020....                 | .....27             | ...7,877,304    | 2917.52.....                                | .....                                                                         | .....525,852                                                      | .....               | .....939,801                 | .....   | .....939,801   | .....413,949                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 5/1/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 05/03/2019.... | 05/01/2020....                 | .....5              | ...1,458,760    | 2917.52.....                                | .....                                                                         | .....57,910                                                       | .....               | .....74,991                  | .....   | .....74,991    | .....17,081                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 5/15/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 05/16/2019.... | 05/15/2020....                 | .....21             | ...5,987,016    | 2850.96.....                                | .....                                                                         | .....268,506                                                      | .....               | .....524,267                 | .....   | .....524,267   | .....255,761                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 5/15/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 05/16/2019.... | 05/15/2020....                 | .....125            | ...35,637,000   | 2850.96.....                                | .....                                                                         | .....2,639,938                                                    | .....               | .....5,137,145               | .....   | .....5,137,145 | ...2,497,208                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL LONG 5/15/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97..                 | 05/16/2019.... | 05/15/2020....                 | .....72             | ...20,526,912   | 2850.96.....                                | .....                                                                         | .....1,502,640                                                    | .....               | .....2,953,647               | .....   | .....2,953,647 | ...1,451,007                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 5/15/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 05/17/2019.... | 05/15/2020....                 | .....6              | ...1,725,792    | 2876.32.....                                | .....                                                                         | .....75,276                                                       | .....               | .....136,319                 | .....   | .....136,319   | .....61,043                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 5/15/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 05/17/2019.... | 05/15/2020....                 | .....25             | ...7,190,800    | 2876.32.....                                | .....                                                                         | .....474,800                                                      | .....               | .....971,199                 | .....   | .....971,199   | .....496,399                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 6/1/2020.. | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 06/03/2019.... | 06/01/2020....                 | .....28             | ...7,705,768    | 2752.06.....                                | .....                                                                         | .....327,124                                                      | .....               | .....1,013,003               | .....   | .....1,013,003 | .....685,879                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 6/3/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 06/03/2019.... | 06/03/2020....                 | .....15             | ...4,146,864    | 2744.45.....                                | .....                                                                         | .....286,133                                                      | .....               | .....771,724                 | .....   | .....771,724   | .....485,591                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 6/1/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 06/03/2019.... | 06/01/2020....                 | .....147            | ...40,455,282   | 2752.06.....                                | .....                                                                         | .....2,610,132                                                    | .....               | .....7,399,442               | .....   | .....7,399,442 | ...4,789,310                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 6/1/2020.. | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 06/03/2019.... | 06/01/2020....                 | .....73             | ...20,090,038   | 2752.06.....                                | .....                                                                         | .....1,325,972                                                    | .....               | .....3,677,005               | .....   | .....3,677,005 | ...2,351,033                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |

Reliance Standard Life Insurance Company  
SCHEDULE DB - PART A - SECTION 1

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

| 1                               | 2                                                                        | 3                             | 4                      | 5                                               | 6              | 7                              | 8                   | 9               | 10                                          | 11                                                                            | 12                                                                | 13                  | 14                           | 15      | 16           | 17                                       | 18                                         | 19                                        | 20                                           | 21                 | 22                                 | 23                                                   |
|---------------------------------|--------------------------------------------------------------------------|-------------------------------|------------------------|-------------------------------------------------|----------------|--------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------|------------------------------|---------|--------------|------------------------------------------|--------------------------------------------|-------------------------------------------|----------------------------------------------|--------------------|------------------------------------|------------------------------------------------------|
| Description                     | Description of Items(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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value   | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| CITI SP500 CALL LONG 6/3/2020.. | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 06/04/2019.... | 06/03/2020....                 | .....38             | ....10,428,910  | 2744.45.....                                | .....                                                                         | .....783,522                                                      | .....               | .....1,941,981               | ....    | ...1,941,981 | ....1,158,459                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 6/3/2020.. | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 06/04/2019.... | 06/03/2020....                 | .....7              | ....1,921,115   | 2744.45.....                                | .....                                                                         | .....97,545                                                       | .....               | .....253,493                 | ....    | ...253,493   | ....155,948                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 5/1/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 05/01/2019.... | 05/01/2020....                 | .....15             | ....4,388,519   | 2923.73.....                                | .....                                                                         | .....272,157                                                      | .....               | .....515,327                 | ....    | ...515,327   | ....243,170                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 6/17/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 06/17/2019.... | 06/17/2020....                 | .....12             | ....3,482,052   | 2889.67.....                                | .....                                                                         | .....215,257                                                      | .....               | .....463,315                 | ....    | ...463,315   | ....248,058                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL LONG 6/15/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQU57RNE97.                   | 06/17/2019.... | 06/15/2020....                 | .....28             | ....8,083,544   | 2886.98.....                                | .....                                                                         | .....420,000                                                      | .....               | .....679,969                 | ....    | ...679,969   | ....259,969                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 6/15/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 06/17/2019.... | 06/15/2020....                 | .....146            | ....42,149,908  | 2886.98.....                                | .....                                                                         | .....2,670,048                                                    | .....               | .....5,653,861               | ....    | ...5,653,861 | ....2,983,813                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 6/15/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 06/17/2019.... | 06/15/2020....                 | .....59             | ....17,033,182  | 2886.98.....                                | .....                                                                         | .....1,064,272                                                    | .....               | .....2,275,807               | ....    | ...2,275,807 | ....1,211,535                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 6/17/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 06/18/2019.... | 06/17/2020....                 | .....25             | ....7,224,175   | 2889.67.....                                | .....                                                                         | .....511,950                                                      | .....               | .....964,571                 | ....    | ...964,571   | ....452,621                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 6/17/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 06/18/2019.... | 06/17/2020....                 | .....4              | ....1,155,868   | 2889.67.....                                | .....                                                                         | .....55,096                                                       | .....               | .....97,498                  | ....    | ...97,498    | ....42,402                               | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 7/1/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 07/01/2019.... | 07/01/2020....                 | .....11             | ....3,397,122   | 2964.33.....                                | .....                                                                         | .....203,438                                                      | .....               | .....374,940                 | ....    | ...374,940   | ....171,503                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 7/1/2020.. | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 07/02/2019.... | 07/01/2020....                 | .....21             | ....6,225,093   | 2964.33.....                                | .....                                                                         | .....226,443                                                      | .....               | .....378,799                 | ....    | ...378,799   | ....152,356                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 7/1/2020.. | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 07/02/2019.... | 07/01/2020....                 | .....89             | ....26,382,537  | 2964.33.....                                | .....                                                                         | .....1,581,975                                                    | .....               | .....2,926,602               | ....    | ...2,926,602 | ....1,344,627                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 7/2/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 07/03/2019.... | 07/02/2020....                 | .....29             | ....8,621,729   | 2973.01.....                                | .....                                                                         | .....526,872                                                      | .....               | .....930,653                 | ....    | ...930,653   | ....403,781                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 7/2/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 07/03/2019.... | 07/02/2020....                 | .....46             | ....13,675,846  | 2973.01.....                                | .....                                                                         | .....822,618                                                      | .....               | .....1,476,207               | ....    | ...1,476,207 | ....653,589                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 7/2/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 07/03/2019.... | 07/02/2020....                 | .....8              | ....2,378,408   | 2973.01.....                                | .....                                                                         | .....83,032                                                       | .....               | .....131,431                 | ....    | ...131,431   | ....48,399                               | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 7/2/2020.. | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 07/08/2019.... | 07/02/2020....                 | .....42             | ....12,582,444  | 2995.82.....                                | .....                                                                         | .....686,490                                                      | .....               | .....1,273,850               | ....    | ...1,273,850 | ....587,360                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL LONG 7/2/2020..  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQU57RNE97.                   | 07/08/2019.... | 07/02/2020....                 | .....42             | ....12,582,444  | 2995.82.....                                | .....                                                                         | .....702,408                                                      | .....               | .....1,272,710               | ....    | ...1,272,710 | ....570,302                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 7/2/2020.. | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 07/08/2019.... | 07/02/2020....                 | .....5              | ....1,497,910   | 2995.82.....                                | .....                                                                         | .....46,695                                                       | .....               | .....71,464                  | ....    | ...71,464    | ....24,769                               | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 7/15/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 07/15/2019.... | 07/15/2020....                 | .....6              | ....1,956,281   | 3014.30.....                                | .....                                                                         | .....116,323                                                      | .....               | .....189,714                 | ....    | ...189,714   | ....73,391                               | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 7/15/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 07/16/2019.... | 07/15/2020....                 | .....16             | ....4,822,880   | 3014.30.....                                | .....                                                                         | .....164,528                                                      | .....               | .....233,846                 | ....    | ...233,846   | ....69,318                               | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 7/15/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 07/16/2019.... | 07/15/2020....                 | .....74             | ....22,305,820  | 3014.30.....                                | .....                                                                         | .....1,290,634                                                    | .....               | .....2,164,837               | ....    | ...2,164,837 | ....874,203                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 7/16/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 07/17/2019.... | 07/16/2020....                 | .....32             | ....9,612,928   | 3004.04.....                                | .....                                                                         | .....566,144                                                      | .....               | .....964,764                 | ....    | ...964,764   | ....398,620                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |

Reliance Standard Life Insurance Company  
SCHEDULE DB - PART A - SECTION 1

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

| 1                               | 2                                                                        | 3                             | 4                      | 5                                               | 6              | 7                              | 8                   | 9               | 10                                          | 11                                                                            | 12                                                                | 13                  | 14                           | 15      | 16             | 17                                       | 18                                         | 19                                        | 20                                           | 21                 | 22                                 | 23                                                   |
|---------------------------------|--------------------------------------------------------------------------|-------------------------------|------------------------|-------------------------------------------------|----------------|--------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------|------------------------------|---------|----------------|------------------------------------------|--------------------------------------------|-------------------------------------------|----------------------------------------------|--------------------|------------------------------------|------------------------------------------------------|
| Description                     | Description of Items(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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value     | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| JPM SP500 CALL LONG 7/16/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97..                 | 07/17/2019.... | 07/16/2020....                 | .....25             | .....7,510,100  | 3004.04.....                                | .....                                                                         | .....445,150                                                      | .....               | .....753,503                 | .....   | .....753,503   | .....308,353                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 7/16/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 07/17/2019.... | 07/16/2020....                 | .....10             | .....3,004,040  | 3004.04.....                                | .....                                                                         | .....105,870                                                      | .....               | .....159,136                 | .....   | .....159,136   | .....53,266                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL LONG 7/17/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97..                 | 07/18/2019.... | 07/17/2020....                 | .....38             | ....11,340,796  | 2984.42.....                                | .....                                                                         | .....672,600                                                      | .....               | .....1,206,715               | .....   | .....1,206,715 | .....534,115                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 7/31/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11....               | 08/02/2019.... | 07/31/2020....                 | .....30             | .....8,860,680  | 2953.56.....                                | .....                                                                         | .....299,490                                                      | .....               | .....649,148                 | .....   | .....649,148   | .....349,658                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 7/31/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 08/02/2019.... | 07/31/2020....                 | .....93             | ....27,468,108  | 2953.56.....                                | .....                                                                         | .....1,636,986                                                    | .....               | .....3,239,629               | .....   | .....3,239,629 | ....1,602,643                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 7/31/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11....               | 08/02/2019.... | 07/31/2020....                 | .....188            | ....55,526,928  | 2953.56.....                                | .....                                                                         | .....3,289,060                                                    | .....               | .....6,543,459               | .....   | .....6,543,459 | ....3,254,399                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 8/3/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 08/05/2019.... | 08/03/2020....                 | .....8              | .....2,345,640  | 2932.05.....                                | .....                                                                         | .....70,352                                                       | .....               | .....182,996                 | .....   | .....182,996   | ....112,644                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 8/3/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 08/05/2019.... | 08/03/2020....                 | .....13             | .....3,811,665  | 2932.05.....                                | .....                                                                         | .....207,038                                                      | .....               | .....476,367                 | .....   | .....476,367   | ....269,329                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 07/17/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 07/18/2019.... | 07/17/2020....                 | .....33             | .....9,848,586  | 2984.42.....                                | .....                                                                         | .....614,097                                                      | .....               | .....1,048,438               | .....   | .....1,048,438 | ....434,341                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 8/14/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 08/15/2019.... | 08/14/2020....                 | .....11             | .....3,106,732  | 2847.60.....                                | .....                                                                         | .....218,169                                                      | .....               | .....479,070                 | .....   | .....479,070   | ....260,901                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 8/14/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 08/16/2019.... | 08/14/2020....                 | .....28             | .....7,973,280  | 2847.60.....                                | .....                                                                         | .....380,884                                                      | .....               | .....934,853                 | .....   | .....934,853   | ....553,969                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 8/14/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11....               | 08/16/2019.... | 08/14/2020....                 | .....152            | ....43,283,520  | 2847.60.....                                | .....                                                                         | .....3,171,632                                                    | .....               | .....6,671,440               | .....   | .....6,671,440 | ....3,499,808                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 8/14/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 08/16/2019.... | 08/14/2020....                 | .....66             | ....18,794,160  | 2847.60.....                                | .....                                                                         | .....1,410,354                                                    | .....               | .....2,902,167               | .....   | .....2,902,167 | ....1,491,813                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 8/17/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 08/19/2019.... | 08/17/2020....                 | .....14             | .....4,044,152  | 2888.68.....                                | .....                                                                         | .....300,538                                                      | .....               | .....567,254                 | .....   | .....567,254   | ....266,716                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 8/17/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 08/19/2019.... | 08/17/2020....                 | .....7              | .....2,022,076  | 2888.68.....                                | .....                                                                         | .....62,727                                                       | .....               | .....208,091                 | .....   | .....208,091   | ....145,364                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL LONG 9/1/2020..  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97..                 | 09/03/2019.... | 09/01/2020....                 | .....56             | ....16,388,176  | 2926.46.....                                | .....                                                                         | .....1,059,856                                                    | .....               | .....2,119,330               | .....   | .....2,119,330 | ....1,059,474                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 9/1/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11....               | 09/03/2019.... | 09/01/2020....                 | .....26             | .....7,608,796  | 2926.46.....                                | .....                                                                         | .....275,158                                                      | .....               | .....701,564                 | .....   | .....701,564   | ....426,406                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 9/1/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11....               | 09/03/2019.... | 09/01/2020....                 | .....111            | ....32,483,706  | 2926.46.....                                | .....                                                                         | .....2,043,510                                                    | .....               | .....4,202,808               | .....   | .....4,202,808 | ....2,159,298                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 9/3/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 09/04/2019.... | 09/03/2020....                 | .....21             | .....6,103,167  | 2906.27.....                                | .....                                                                         | .....450,345                                                      | .....               | .....828,673                 | .....   | .....828,673   | ....378,328                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 9/3/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 09/04/2019.... | 09/03/2020....                 | .....34             | .....9,881,318  | 2906.27.....                                | .....                                                                         | .....723,860                                                      | .....               | .....1,343,405               | .....   | .....1,343,405 | ....619,545                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 9/3/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 09/04/2019.... | 09/03/2020....                 | .....6              | .....1,743,762  | 2906.27.....                                | .....                                                                         | .....80,604                                                       | .....               | .....169,489                 | .....   | .....169,489   | ....88,885                               | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 9/4/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 09/05/2019.... | 09/04/2020....                 | .....52             | ....15,276,456  | 2937.78.....                                | .....                                                                         | .....1,155,024                                                    | .....               | .....1,923,654               | .....   | .....1,923,654 | ....768,630                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |

Annual Statement for the year 2019 of the

Reliance Standard Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                              | 2                                                                        | 3                             | 4                      | 5                                               | 6              | 7                              | 8                   | 9               | 10                                          | 11                                                                            | 12                                                                | 13                  | 14                           | 15      | 16             | 17                                       | 18                                         | 19                                        | 20                                           | 21                 | 22                                 | 23                                                   |
|--------------------------------|--------------------------------------------------------------------------|-------------------------------|------------------------|-------------------------------------------------|----------------|--------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------|------------------------------|---------|----------------|------------------------------------------|--------------------------------------------|-------------------------------------------|----------------------------------------------|--------------------|------------------------------------|------------------------------------------------------|
| Description                    | Description of Items(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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value     | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| RBC SP500 CALL LONG 9/4/2020.  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11.....              | 09/05/2019.... | 09/04/2020....                 | .....10             | .....2,937,780  | 2937.78.....                                | .....                                                                         | .....141,350                                                      | .....               | .....258,973                 | .....   | .....258,973   | .....117,623                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 9/4/2020.  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11.....              | 09/05/2019.... | 09/04/2020....                 | .....62             | .....18,214,236 | 2937.78.....                                | .....                                                                         | .....1,371,750                                                    | .....               | .....2,295,956               | .....   | .....2,295,956 | .....924,206                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 9/15/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 09/16/2019.... | 09/15/2020....                 | .....34             | .....10,225,126 | 3007.39.....                                | .....                                                                         | .....651,848                                                      | .....               | .....1,076,610               | .....   | .....1,076,610 | .....424,762                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 9/15/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11.....              | 09/16/2019.... | 09/15/2020....                 | .....14             | .....4,210,346  | 3007.39.....                                | .....                                                                         | .....153,678                                                      | .....               | .....294,344                 | .....   | .....294,344   | .....140,666                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 9/16/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 09/16/2019.... | 09/16/2020....                 | .....8              | .....2,407,062  | 2997.96.....                                | .....                                                                         | .....158,629                                                      | .....               | .....260,576                 | .....   | .....260,576   | .....101,948                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 9/15/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11.....              | 09/16/2019.... | 09/15/2020....                 | .....86             | .....25,863,554 | 3007.39.....                                | .....                                                                         | .....1,661,176                                                    | .....               | .....2,733,100               | .....   | .....2,733,100 | .....1,071,924                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 9/16/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11.....              | 09/17/2019.... | 09/16/2020....                 | .....5              | .....1,498,980  | 2997.96.....                                | .....                                                                         | .....58,995                                                       | .....               | .....109,994                 | .....   | .....109,994   | .....50,999                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 9/16/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11.....              | 09/17/2019.... | 09/16/2020....                 | .....27             | .....8,094,492  | 2997.96.....                                | .....                                                                         | .....546,669                                                      | .....               | .....879,340                 | .....   | .....879,340   | .....332,671                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 9/17/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 09/18/2019.... | 09/17/2020....                 | .....34             | .....10,219,380 | 3005.70.....                                | .....                                                                         | .....667,403                                                      | .....               | .....1,085,329               | .....   | .....1,085,329 | .....417,926                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 9/17/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11.....              | 09/18/2019.... | 09/17/2020....                 | .....51             | .....15,329,070 | 3005.70.....                                | .....                                                                         | .....1,003,374                                                    | .....               | .....1,632,639               | .....   | .....1,632,639 | .....629,265                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 9/17/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11.....              | 09/18/2019.... | 09/17/2020....                 | .....8              | .....2,404,560  | 3005.70.....                                | .....                                                                         | .....89,728                                                       | .....               | .....171,391                 | .....   | .....171,391   | .....81,663                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 10/1/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11.....              | 10/02/2019.... | 10/01/2020....                 | .....129            | .....37,929,225 | 2940.25.....                                | .....                                                                         | .....2,317,872                                                    | .....               | .....4,851,288               | .....   | .....4,851,288 | .....2,533,416                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 10/1/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 10/02/2019.... | 10/01/2020....                 | .....52             | .....15,289,300 | 2940.25.....                                | .....                                                                         | .....974,792                                                      | .....               | .....1,947,501               | .....   | .....1,947,501 | .....972,709                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 10/1/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11.....              | 10/02/2019.... | 10/01/2020....                 | .....25             | .....7,350,625  | 2940.25.....                                | .....                                                                         | .....251,875                                                      | .....               | .....713,529                 | .....   | .....713,529   | .....461,654                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL LONG 10/2/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97..                 | 10/03/2019.... | 10/02/2020....                 | .....34             | .....9,817,874  | 2887.61.....                                | .....                                                                         | .....690,846                                                      | .....               | .....1,424,728               | .....   | .....1,424,728 | .....733,882                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 10/2/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11.....              | 10/03/2019.... | 10/02/2020....                 | .....27             | .....7,796,547  | 2887.61.....                                | .....                                                                         | .....582,903                                                      | .....               | .....1,130,195               | .....   | .....1,130,195 | .....547,292                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 10/2/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11.....              | 10/04/2019.... | 10/02/2020....                 | .....27             | .....7,858,701  | 2910.63.....                                | .....                                                                         | .....574,695                                                      | .....               | .....1,080,107               | .....   | .....1,080,107 | .....505,412                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 10/2/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11.....              | 10/04/2019.... | 10/02/2020....                 | .....8              | .....2,328,504  | 2910.63.....                                | .....                                                                         | .....106,184                                                      | .....               | .....246,612                 | .....   | .....246,612   | .....140,428                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL LONG 10/2/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97..                 | 10/04/2019.... | 10/02/2020....                 | .....11             | .....3,201,693  | 2910.63.....                                | .....                                                                         | .....243,815                                                      | .....               | .....440,508                 | .....   | .....440,508   | .....196,693                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 10/15/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11.....              | 10/16/2019.... | 10/15/2020....                 | .....20             | .....5,991,360  | 2995.68.....                                | .....                                                                         | .....217,380                                                      | .....               | .....491,043                 | .....   | .....491,043   | .....273,663                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 10/15/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 10/16/2019.... | 10/15/2020....                 | .....39             | .....11,683,152 | 2995.68.....                                | .....                                                                         | .....742,911                                                      | .....               | .....1,314,787               | .....   | .....1,314,787 | .....571,876                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL LONG 10/15/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11.....              | 10/16/2019.... | 10/15/2020....                 | .....114            | .....34,150,752 | 2995.68.....                                | .....                                                                         | .....2,189,940                                                    | .....               | .....3,844,144               | .....   | .....3,844,144 | .....1,654,204                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |

Reliance Standard Life Insurance Company  
SCHEDULE DB - PART A - SECTION 1

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

Page 18.6

| 1                               | 2                                                                        | 3                             | 4                      | 5                                               | 6              | 7                              | 8                   | 9               | 10                                          | 11                                                                            | 12                                                                | 13                  | 14                           | 15      | 16             | 17                                       | 18                                         | 19                                        | 20                                           | 21                 | 22                                 | 23                                                   |
|---------------------------------|--------------------------------------------------------------------------|-------------------------------|------------------------|-------------------------------------------------|----------------|--------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------|------------------------------|---------|----------------|------------------------------------------|--------------------------------------------|-------------------------------------------|----------------------------------------------|--------------------|------------------------------------|------------------------------------------------------|
| Description                     | Description of Items(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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value     | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| RBC SP500 CALL LONG 10/16/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11....               | 10/17/2019.... | 10/16/2020....                 | .....32             | .....9,567,008  | 2989.69.....                                | .....                                                                         | .....656,960                                                      | .....               | .....1,095,084               | .....   | .....1,095,084 | .....438,124                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL LONG 10/16/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 10/17/2019.... | 10/16/2020....                 | .....25             | .....7,474,225  | 2989.69.....                                | .....                                                                         | .....515,675                                                      | .....               | .....857,941                 | .....   | .....857,941   | .....342,266                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL LONG 10/16/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 10/18/2019.... | 10/16/2020....                 | .....23             | .....6,895,285  | 2997.95.....                                | .....                                                                         | .....430,100                                                      | .....               | .....774,317                 | .....   | .....774,317   | .....344,217                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL LONG 10/16/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 10/18/2019.... | 10/16/2020....                 | .....5              | .....1,498,975  | 2997.95.....                                | .....                                                                         | .....52,000                                                       | .....               | .....123,440                 | .....   | .....123,440   | .....71,440                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL LONG 10/16/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 10/18/2019.... | 10/16/2020....                 | .....8              | .....2,398,360  | 2997.95.....                                | .....                                                                         | .....155,096                                                      | .....               | .....269,328                 | .....   | .....269,328   | .....114,232                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| WF SP500 CALL LONG 10/30/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | WF..... KB1H1DSPRFMYMCUFXT09.                   | 11/01/2019.... | 10/30/2020....                 | .....9              | .....2,630,458  | 3066.91.....                                | .....                                                                         | .....163,879                                                      | .....               | .....248,931                 | .....   | .....248,931   | .....85,052                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| WF SP500 CALL LONG 10/30/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | WF..... KB1H1DSPRFMYMCUFXT09.                   | 11/04/2019.... | 10/30/2020....                 | .....53             | .....16,254,623 | 3066.91.....                                | .....                                                                         | .....601,020                                                      | .....               | .....1,040,171               | .....   | .....1,040,171 | .....439,151                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| WF SP500 CALL LONG 10/30/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | WF..... KB1H1DSPRFMYMCUFXT09.                   | 11/04/2019.... | 10/30/2020....                 | .....201            | .....61,644,891 | 3066.91.....                                | .....                                                                         | .....3,988,041                                                    | .....               | .....5,833,712               | .....   | .....5,833,712 | .....1,845,671                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| WF SP500 CALL LONG 10/30/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | WF..... KB1H1DSPRFMYMCUFXT09.                   | 11/04/2019.... | 10/30/2020....                 | .....83             | .....25,455,353 | 3066.91.....                                | .....                                                                         | .....1,665,478                                                    | .....               | .....2,408,946               | .....   | .....2,408,946 | .....743,468                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| WF SP500 CALL LONG 11/13/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | WF..... KB1H1DSPRFMYMCUFXT09.                   | 11/18/2019.... | 11/13/2020....                 | .....66             | .....20,595,036 | 3120.46.....                                | .....                                                                         | .....1,281,852                                                    | .....               | .....1,696,683               | .....   | .....1,696,683 | .....414,831                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL LONG 11/13/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 11/18/2019.... | 11/13/2020....                 | .....156            | .....48,679,176 | 3120.46.....                                | .....                                                                         | .....3,088,800                                                    | .....               | .....4,037,362               | .....   | .....4,037,362 | .....948,562                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL LONG 11/13/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 11/18/2019.... | 11/13/2020....                 | .....36             | .....11,233,656 | 3120.46.....                                | .....                                                                         | .....378,000                                                      | .....               | .....587,849                 | .....   | .....587,849   | .....209,849                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 12/2/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 12/02/2019.... | 12/02/2020....                 | .....7              | .....2,055,216  | 3113.87.....                                | .....                                                                         | .....133,383                                                      | .....               | .....176,054                 | .....   | .....176,054   | .....42,670                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| WF SP500 CALL LONG 12/1/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | WF..... KB1H1DSPRFMYMCUFXT09.                   | 12/02/2019.... | 12/01/2020....                 | .....41             | .....12,878,018 | 3140.98.....                                | .....                                                                         | .....773,137                                                      | .....               | .....1,018,309               | .....   | .....1,018,309 | .....245,172                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| WF SP500 CALL LONG 12/1/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | WF..... KB1H1DSPRFMYMCUFXT09.                   | 12/02/2019.... | 12/01/2020....                 | .....103            | .....32,352,094 | 3140.98.....                                | .....                                                                         | .....1,924,555                                                    | .....               | .....2,558,192               | .....   | .....2,558,192 | .....633,637                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| WF SP500 CALL LONG 12/1/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | WF..... KB1H1DSPRFMYMCUFXT09.                   | 12/02/2019.... | 12/01/2020....                 | .....21             | .....6,596,058  | 3140.98.....                                | .....                                                                         | .....213,759                                                      | .....               | .....329,813                 | .....   | .....329,813   | .....116,054                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 12/2/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 12/03/2019.... | 12/02/2020....                 | .....14             | .....4,368,448  | 3120.32.....                                | .....                                                                         | .....259,434                                                      | .....               | .....373,436                 | .....   | .....373,436   | .....114,002                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| WF SP500 CALL LONG 12/3/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | WF..... KB1H1DSPRFMYMCUFXT09.                   | 12/04/2019.... | 12/03/2020....                 | .....67             | .....20,724,440 | 3093.20.....                                | .....                                                                         | .....1,457,183                                                    | .....               | .....1,887,321               | .....   | .....1,887,321 | .....430,138                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| WF SP500 CALL LONG 12/3/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | WF..... KB1H1DSPRFMYMCUFXT09.                   | 12/04/2019.... | 12/03/2020....                 | .....41             | .....12,682,120 | 3093.20.....                                | .....                                                                         | .....887,240                                                      | .....               | .....1,154,928               | .....   | .....1,154,928 | .....267,688                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| WF SP500 CALL LONG 12/3/2020.   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | WF..... KB1H1DSPRFMYMCUFXT09.                   | 12/04/2019.... | 12/03/2020....                 | .....6              | .....1,855,920  | 3093.20.....                                | .....                                                                         | .....78,240                                                       | .....               | .....116,055                 | .....   | .....116,055   | .....37,815                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL LONG 12/16/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 12/16/2019.... | 12/16/2020....                 | .....6              | .....2,007,422  | 3191.45.....                                | .....                                                                         | .....125,063                                                      | .....               | .....138,213                 | .....   | .....138,213   | .....13,150                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL LONG 12/15/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 12/16/2019.... | 12/15/2020....                 | .....23             | .....7,288,240  | 3168.80.....                                | .....                                                                         | .....291,249                                                      | .....               | .....332,886                 | .....   | .....332,886   | .....41,637                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |

Reliance Standard Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                                                                        | 2                                                                        | 3                             | 4                      | 5                                               |                          | 6                              | 7                   | 8               | 9                                           | 10                                                                            | 11                                                                | 12                  | 13                           | 14      | 15               | 16                                       | 17                                         | 18                                        | 19                                           | 20                 | 21                                 | 22                                                   | 23    |     |
|--------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------|------------------------|-------------------------------------------------|--------------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------|------------------------------|---------|------------------|------------------------------------------|--------------------------------------------|-------------------------------------------|----------------------------------------------|--------------------|------------------------------------|------------------------------------------------------|-------|-----|
| Description                                                              | Description of Items(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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value       | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |       |     |
| HSBC SP500 CALL LONG 12/15/2020                                          | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC.....                                       | MP6I5ZYZBEU3UXPYFY54.... | 12/16/2019....                 | 12/15/2020....      | .....38         | ....12,041,440                              | 3168.80.....                                                                  | .....                                                             | .....810,692        | .....                        | .....   | .....886,675     | .....                                    | .....886,675                               | .....75,983                               | .....                                        | .....              | .....                              | .....                                                | ..... |     |
| BAC SP500 CALL LONG 12/15/2020                                           | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC.....                                        | B4TYDEB6GKMZO031MB27..   | 12/16/2019....                 | 12/15/2020....      | .....89         | ....28,202,320                              | 3168.80.....                                                                  | .....                                                             | .....1,865,173      | .....                        | .....   | .....2,083,826   | .....                                    | .....2,083,826                             | .....218,653                              | .....                                        | .....              | .....                              | .....                                                | ..... |     |
| RBC SP500 CALL LONG 12/16/2020                                           | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC.....                                        | ES7IP3U3RHIGC71XBU11.... | 12/17/2019....                 | 12/16/2020....      | .....4          | ....1,276,580                               | 3191.45.....                                                                  | .....                                                             | .....45,664         | .....                        | .....   | .....51,316      | .....                                    | .....51,316                                | .....5,652                                | .....                                        | .....              | .....                              | .....                                                | ..... |     |
| RBC SP500 CALL LONG 12/16/2020                                           | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC.....                                        | ES7IP3U3RHIGC71XBU11.... | 12/17/2019....                 | 12/16/2020....      | .....12         | ....3,829,740                               | 3191.45.....                                                                  | .....                                                             | .....240,600        | .....                        | .....   | .....262,744     | .....                                    | .....262,744                               | .....22,144                               | .....                                        | .....              | .....                              | .....                                                | ..... |     |
| BAC SP500 CALL LONG 12/17/2020                                           | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC.....                                        | B4TYDEB6GKMZO031MB27..   | 12/18/2019....                 | 12/17/2020....      | .....44         | ....14,047,088                              | 3192.52.....                                                                  | .....                                                             | .....868,384        | .....                        | .....   | .....965,676     | .....                                    | .....965,676                               | .....97,292                               | .....                                        | .....              | .....                              | .....                                                | ..... |     |
| BAC SP500 CALL LONG 12/17/2020                                           | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC.....                                        | B4TYDEB6GKMZO031MB27..   | 12/18/2019....                 | 12/17/2020....      | .....35         | ....11,173,820                              | 3192.52.....                                                                  | .....                                                             | .....691,985        | .....                        | .....   | .....768,151     | .....                                    | .....768,151                               | .....76,166                               | .....                                        | .....              | .....                              | .....                                                | ..... |     |
| BAC SP500 CALL LONG 12/17/2020                                           | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC.....                                        | B4TYDEB6GKMZO031MB27..   | 12/18/2019....                 | 12/17/2020....      | .....9          | ....2,873,268                               | 3192.52.....                                                                  | .....                                                             | .....99,873         | .....                        | .....   | .....115,948     | .....                                    | .....115,948                               | .....16,075                               | .....                                        | .....              | .....                              | .....                                                | ..... |     |
| 0369999999. Total-Purchased Options-Other-Call Options and Warrants..... |                                                                          |                               |                        |                                                 |                          |                                |                     |                 |                                             |                                                                               | .....0                                                            | ..127,487,638       | .....0                       | .....   | .....266,030,602 | XXX                                      | 266,030,602                                | 138,542,964                               | .....0                                       | .....0             | .....0                             | .....0                                               | XXX   | XXX |
| 0429999999. Total-Purchased Options-Other.....                           |                                                                          |                               |                        |                                                 |                          |                                |                     |                 |                                             |                                                                               | .....0                                                            | ..127,487,638       | .....0                       | .....   | .....266,030,602 | XXX                                      | 266,030,602                                | 138,542,964                               | .....0                                       | .....0             | .....0                             | .....0                                               | XXX   | XXX |

Total Purchased Options

|                                                                    |        |               |        |                  |     |             |             |        |        |        |        |     |     |
|--------------------------------------------------------------------|--------|---------------|--------|------------------|-----|-------------|-------------|--------|--------|--------|--------|-----|-----|
| 0439999999. Total-Purchased Options-Call Options and Warrants..... | .....0 | ..127,487,638 | .....0 | .....266,030,602 | XXX | 266,030,602 | 138,542,964 | .....0 | .....0 | .....0 | .....0 | XXX | XXX |
| 0499999999. Total-Purchased Options.....                           | .....0 | ..127,487,638 | .....0 | .....266,030,602 | XXX | 266,030,602 | 138,542,964 | .....0 | .....0 | .....0 | .....0 | XXX | XXX |

Written Options - Other - Call Options and Warrants

|                                  |                    |          |          |           |                          |                |                |         |                |              |       |                  |       |       |                  |       |                  |                |       |       |       |       |       |       |
|----------------------------------|--------------------|----------|----------|-----------|--------------------------|----------------|----------------|---------|----------------|--------------|-------|------------------|-------|-------|------------------|-------|------------------|----------------|-------|-------|-------|-------|-------|-------|
| CITI SP500 CALL SHORT 01/02/2020 | Index Annuity..... | N/A..... | EQ INDEX | CITI..... | E57ODZWZ7FF32TWEFA76..   | 01/03/2019.... | 01/02/2020.... | .....19 | ....5,015,525  | 2639.75..... | ..... | .....(72,922)    | ..... | ..... | .....(554,191)   | ..... | .....(554,191)   | .....(481,269) | ..... | ..... | ..... | ..... | ..... | ..... |
| CITI SP500 CALL SHORT 01/02/2020 | Index Annuity..... | N/A..... | EQ INDEX | CITI..... | E57ODZWZ7FF32TWEFA76..   | 01/03/2019.... | 01/02/2020.... | .....92 | ....24,179,440 | 2628.20..... | ..... | .....(1,036,012) | ..... | ..... | .....(5,546,040) | ..... | .....(5,546,040) | ...(4,510,028) | ..... | ..... | ..... | ..... | ..... | ..... |
| HSBC SP500 CALL SHORT 01/03/2020 | Index Annuity..... | N/A..... | EQ INDEX | HSBC..... | MP6I5ZYZBEU3UXPYFY54.... | 01/04/2019.... | 01/03/2020.... | .....46 | ....11,690,762 | 2541.47..... | ..... | .....(826,160)   | ..... | ..... | .....(3,170,826) | ..... | .....(3,170,826) | ...(2,344,666) | ..... | ..... | ..... | ..... | ..... | ..... |
| HSBC SP500 CALL SHORT 01/03/2020 | Index Annuity..... | N/A..... | EQ INDEX | HSBC..... | MP6I5ZYZBEU3UXPYFY54.... | 01/04/2019.... | 01/03/2020.... | .....9  | ....2,294,046  | 2548.94..... | ..... | .....(92,475)    | ..... | ..... | .....(346,606)   | ..... | .....(346,606)   | .....(254,131) | ..... | ..... | ..... | ..... | ..... | ..... |
| JPM SP500 CALL SHORT 01/03/2020  | Index Annuity..... | N/A..... | EQ INDEX | JPM.....  | 7H6GLXDRUGQFU57RNE97.    | 01/07/2019.... | 01/03/2020.... | .....52 | ....13,701,012 | 2634.81..... | ..... | .....(694,460)   | ..... | ..... | .....(3,098,064) | ..... | .....(3,098,064) | ...(2,403,604) | ..... | ..... | ..... | ..... | ..... | ..... |
| JPM SP500 CALL SHORT 01/03/2020  | Index Annuity..... | N/A..... | EQ INDEX | JPM.....  | 7H6GLXDRUGQFU57RNE97.    | 01/07/2019.... | 01/03/2020.... | .....14 | ....3,706,850  | 2647.75..... | ..... | .....(187,936)   | ..... | ..... | .....(421,326)   | ..... | .....(421,326)   | .....(233,390) | ..... | ..... | ..... | ..... | ..... | ..... |
| HSBC SP500 CALL SHORT 01/15/2020 | Index Annuity..... | N/A..... | EQ INDEX | HSBC..... | MP6I5ZYZBEU3UXPYFY54.... | 01/16/2019.... | 01/15/2020.... | .....25 | ....6,855,175  | 2742.07..... | ..... | .....(117,025)   | ..... | ..... | .....(566,782)   | ..... | .....(566,782)   | .....(449,757) | ..... | ..... | ..... | ..... | ..... | ..... |
| HSBC SP500 CALL SHORT 01/15/2020 | Index Annuity..... | N/A..... | EQ INDEX | HSBC..... | MP6I5ZYZBEU3UXPYFY54.... | 01/16/2019.... | 01/15/2020.... | .....90 | ....24,632,550 | 2736.95..... | ..... | .....(1,074,330) | ..... | ..... | .....(4,448,103) | ..... | .....(4,448,103) | ...(3,373,773) | ..... | ..... | ..... | ..... | ..... | ..... |
| JPM SP500 CALL SHORT 01/16/2020  | Index Annuity..... | N/A..... | EQ INDEX | JPM.....  | 7H6GLXDRUGQFU57RNE97.    | 01/17/2019.... | 01/16/2020.... | .....5  | ....1,383,195  | 2766.39..... | ..... | .....(17,775)    | ..... | ..... | .....(103,892)   | ..... | .....(103,892)   | .....(86,117)  | ..... | ..... | ..... | ..... | ..... | ..... |
| JPM SP500 CALL SHORT 01/16/2020  | Index Annuity..... | N/A..... | EQ INDEX | JPM.....  | 7H6GLXDRUGQFU57RNE97.    | 01/17/2019.... | 01/16/2020.... | .....16 | ....4,399,440  | 2749.65..... | ..... | .....(174,496)   | ..... | ..... | .....(771,676)   | ..... | .....(771,676)   | .....(597,180) | ..... | ..... | ..... | ..... | ..... | ..... |
| JPM SP500 CALL SHORT 01/17/2020  | Index Annuity..... | N/A..... | EQ INDEX | JPM.....  | 7H6GLXDRUGQFU57RNE97.    | 01/18/2019.... | 01/17/2020.... | .....40 | ....10,974,040 | 2743.51..... | ..... | .....(520,000)   | ..... | ..... | .....(1,954,295) | ..... | .....(1,954,295) | ...(1,434,295) | ..... | ..... | ..... | ..... | ..... | ..... |
| JPM SP500 CALL SHORT 01/17/2020  | Index Annuity..... | N/A..... | EQ INDEX | JPM.....  | 7H6GLXDRUGQFU57RNE97.    | 01/18/2019.... | 01/17/2020.... | .....6  | ....1,656,228  | 2760.38..... | ..... | .....(75,600)    | ..... | ..... | .....(127,112)   | ..... | .....(127,112)   | .....(51,512)  | ..... | ..... | ..... | ..... | ..... | ..... |



Reliance Standard Life Insurance Company  
SCHEDULE DB - PART A - SECTION 1

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

| 1                                | 2                                                                        | 3                             | 4                      | 5                                               | 6              | 7                              | 8                   | 9               | 10                                          | 11                                                                            | 12                                                                | 13                  | 14                           | 15      | 16             | 17                                       | 18                                         | 19                                        | 20                                           | 21                 | 22                                 | 23                                                   |
|----------------------------------|--------------------------------------------------------------------------|-------------------------------|------------------------|-------------------------------------------------|----------------|--------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------|------------------------------|---------|----------------|------------------------------------------|--------------------------------------------|-------------------------------------------|----------------------------------------------|--------------------|------------------------------------|------------------------------------------------------|
| Description                      | Description of Items(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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value     | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| JPM SP500 CALL SHORT 01/31/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97..                 | 02/04/2019.... | 01/31/2020....                 | .....201            | ...56,821,494   | 2826.94.....                                | .....                                                                         | ...(2,250,396)                                                    | .....               | .....(8,199,750)             | .....   | ...(8,199,750) | ...(5,949,354)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL SHORT 01/31/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97..                 | 02/04/2019.... | 01/31/2020....                 | .....35             | ...9,914,765    | 2832.79.....                                | .....                                                                         | ...(131,950)                                                      | .....               | .....(526,929)               | .....   | ...(526,929)   | ...(394,979)                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL SHORT 02/14/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 02/19/2019.... | 02/14/2020....                 | .....193            | ...56,009,179   | 2902.03.....                                | .....                                                                         | ...(1,996,392)                                                    | .....               | .....(6,501,234)             | .....   | ...(6,501,234) | ...(4,504,842)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL SHORT 02/14/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 02/19/2019.... | 02/14/2020....                 | .....40             | ...11,621,640   | 2905.41.....                                | .....                                                                         | ...(141,920)                                                      | .....               | .....(405,597)               | .....   | ...(405,597)   | ...(263,677)                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL SHORT 02/28/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97..                 | 03/04/2019.... | 02/28/2020....                 | .....31             | ...9,108,358    | 2938.18.....                                | .....                                                                         | ...(87,792)                                                       | .....               | .....(250,620)               | .....   | ...(250,620)   | ...(162,828)                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL SHORT 02/28/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 03/04/2019.... | 02/28/2020....                 | .....187            | ...54,776,227   | 2929.21.....                                | .....                                                                         | ...(1,915,067)                                                    | .....               | .....(5,887,283)             | .....   | ...(5,887,283) | ...(3,972,216)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL SHORT 3/13/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 03/18/2019.... | 03/13/2020....                 | .....160            | ...47,221,120   | 2951.32.....                                | .....                                                                         | ...(1,609,280)                                                    | .....               | .....(4,778,683)             | .....   | ...(4,778,683) | ...(3,169,403)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL SHORT 3/13/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11....               | 03/18/2019.... | 03/13/2020....                 | .....32             | ...9,471,168    | 2959.74.....                                | .....                                                                         | ...(99,200)                                                       | .....               | .....(262,971)               | .....   | ...(262,971)   | ...(163,771)                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL SHORT 4/1/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 04/02/2019.... | 04/01/2020....                 | .....23             | ...6,909,752    | 3004.24.....                                | .....                                                                         | ...(71,185)                                                       | .....               | .....(105,965)               | .....   | ...(105,965)   | ...(34,780)                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL SHORT 4/1/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 04/02/2019.... | 04/01/2020....                 | .....80             | ...23,938,320   | 2992.29.....                                | .....                                                                         | ...(824,640)                                                      | .....               | .....(2,162,530)             | .....   | ...(2,162,530) | ...(1,337,890)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL SHORT 4/2/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 04/03/2019.... | 04/02/2020....                 | .....45             | ...13,623,435   | 3027.43.....                                | .....                                                                         | ...(412,380)                                                      | .....               | .....(1,083,438)             | .....   | ...(1,083,438) | ...(671,058)                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL SHORT 4/2/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 04/03/2019.... | 04/02/2020....                 | .....5              | ...1,516,310    | 3032.62.....                                | .....                                                                         | ...(12,830)                                                       | .....               | .....(9,943)                 | .....   | .....(9,943)   | .....2,887                               | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL SHORT 4/3/2020    | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 04/04/2019.... | 04/03/2020....                 | .....40             | ...11,986,000   | 2996.50.....                                | .....                                                                         | ...(434,800)                                                      | .....               | .....(1,071,281)             | .....   | ...(1,071,281) | ...(636,481)                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL SHORT 4/3/2020    | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 04/04/2019.... | 04/03/2020....                 | .....8              | ...2,410,256    | 3012.82.....                                | .....                                                                         | ...(26,480)                                                       | .....               | .....(29,928)                | .....   | .....(29,928)  | .....(3,448)                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL SHORT 4/15/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97..                 | 04/16/2019.... | 04/15/2020....                 | .....76             | ...23,020,476   | 3029.01.....                                | .....                                                                         | ...(752,552)                                                      | .....               | .....(1,865,646)             | .....   | ...(1,865,646) | ...(1,113,094)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL SHORT 4/15/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97..                 | 04/16/2019.... | 04/15/2020....                 | .....20             | ...6,066,620    | 3033.31.....                                | .....                                                                         | ...(162,020)                                                      | .....               | .....(86,491)                | .....   | .....(86,491)  | .....75,529                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL SHORT 4/16/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11....               | 04/17/2019.... | 04/16/2020....                 | .....38             | ...11,632,294   | 3061.13.....                                | .....                                                                         | ...(333,450)                                                      | .....               | .....(833,911)               | .....   | .....(833,911) | ...(500,461)                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL SHORT 4/16/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11....               | 04/17/2019.... | 04/16/2020....                 | .....8              | ...2,451,488    | 3064.36.....                                | .....                                                                         | ...(18,464)                                                       | .....               | .....(18,896)                | .....   | .....(18,896)  | .....(432)                               | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL SHORT 4/17/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 04/18/2019.... | 04/17/2020....                 | .....7              | ...2,129,211    | 3041.73.....                                | .....                                                                         | ...(18,487)                                                       | .....               | .....(27,967)                | .....   | .....(27,967)  | .....(9,480)                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL SHORT 4/17/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 04/18/2019.... | 04/17/2020....                 | .....32             | ...9,681,664    | 3025.52.....                                | .....                                                                         | ...(324,288)                                                      | .....               | .....(798,100)               | .....   | .....(798,100) | ...(473,812)                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL SHORT 5/1/2020    | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 05/02/2019.... | 05/01/2020....                 | .....149            | ...45,691,148   | 3066.52.....                                | .....                                                                         | ...(1,482,699)                                                    | .....               | .....(3,321,761)             | .....   | ...(3,321,761) | ...(1,839,062)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL SHORT 5/1/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 05/02/2019.... | 05/01/2020....                 | .....31             | ...9,519,449    | 3070.79.....                                | .....                                                                         | ...(98,704)                                                       | .....               | .....(74,213)                | .....   | .....(74,213)  | .....24,491                              | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |

Reliance Standard Life Insurance Company  
SCHEDULE DB - PART A - SECTION 1

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

Page 18.9

| 1                               | 2                                                                        | 3                             | 4                      | 5                                               | 6              | 7                              | 8                   | 9               | 10                                          | 11                                                                            | 12                                                                | 13                  | 14                           | 15      | 16               | 17                                       | 18                                         | 19                                        | 20                                           | 21                 | 22                                 | 23                                                   |
|---------------------------------|--------------------------------------------------------------------------|-------------------------------|------------------------|-------------------------------------------------|----------------|--------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------|------------------------------|---------|------------------|------------------------------------------|--------------------------------------------|-------------------------------------------|----------------------------------------------|--------------------|------------------------------------|------------------------------------------------------|
| Description                     | Description of Items(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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value       | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| HSBC SP500 CALL SHORT 5/1/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 05/03/2019.... | 05/01/2020....                 | .....27             | .....8,161,209  | 3022.67.....                                | .....                                                                         | .....(346,869)                                                    | .....               | .....(695,041)               | .....   | .....(695,041)   | .....(348,172)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL SHORT 5/1/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 05/03/2019.... | 05/01/2020....                 | .....5              | .....1,518,640  | 3037.28.....                                | .....                                                                         | .....(22,585)                                                     | .....               | .....(20,954)                | .....   | .....(20,954)    | .....1,631                               | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| HSBC SP500 CALL SHORT 5/15/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 05/16/2019.... | 05/15/2020....                 | .....21             | .....6,279,966  | 2990.46.....                                | .....                                                                         | .....(98,616)                                                     | .....               | .....(242,939)               | .....   | .....(242,939)   | .....(144,323)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL SHORT 5/15/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 05/16/2019.... | 05/15/2020....                 | .....125            | ....37,312,625  | 2985.01.....                                | .....                                                                         | .....(1,500,111)                                                  | .....               | .....(3,683,809)             | .....   | .....(3,683,809) | ...(2,183,698)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL SHORT 5/15/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 05/17/2019.... | 05/15/2020....                 | .....6              | .....1,796,328  | 2993.88.....                                | .....                                                                         | .....(28,224)                                                     | .....               | .....(68,787)                | .....   | .....(68,787)    | .....(40,563)                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL SHORT 5/15/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 05/17/2019.... | 05/15/2020....                 | .....25             | ....7,447,650   | 2979.06.....                                | .....                                                                         | .....(311,917)                                                    | .....               | .....(749,283)               | .....   | .....(749,283)   | .....(437,366)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL SHORT 6/1/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 06/03/2019.... | 06/01/2020....                 | .....28             | .....8,091,216  | 2889.72.....                                | .....                                                                         | .....(127,260)                                                    | .....               | .....(634,672)               | .....   | .....(634,672)   | .....(507,412)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL SHORT 6/1/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 06/03/2019.... | 06/01/2020....                 | .....147            | ....42,300,426  | 2877.58.....                                | .....                                                                         | .....(1,546,146)                                                  | .....               | .....(5,754,269)             | .....   | .....(5,754,269) | ...(4,208,123)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL SHORT 6/3/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 06/04/2019.... | 06/03/2020....                 | .....38             | ....10,943,772  | 2879.94.....                                | .....                                                                         | .....(473,974)                                                    | .....               | .....(1,483,328)             | .....   | .....(1,483,328) | .....(1,009,354)                         | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL SHORT 6/3/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 06/04/2019.... | 06/03/2020....                 | .....7              | ....2,017,379   | 2881.97.....                                | .....                                                                         | .....(40,075)                                                     | .....               | .....(159,071)               | .....   | .....(159,071)   | .....(118,996)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| JPM SP500 CALL SHORT 6/15/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 06/17/2019.... | 06/15/2020....                 | .....28             | .....8,483,692  | 3029.89.....                                | .....                                                                         | .....(206,696)                                                    | .....               | .....(308,202)               | .....   | .....(308,202)   | .....(101,506)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL SHORT 6/15/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 06/17/2019.... | 06/15/2020....                 | .....146            | ....44,074,480  | 3018.80.....                                | .....                                                                         | .....(1,557,528)                                                  | .....               | .....(4,044,135)             | .....   | .....(4,044,135) | ...(2,486,607)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL SHORT 6/17/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 06/18/2019.... | 06/17/2020....                 | .....25             | .....7,583,425  | 3033.37.....                                | .....                                                                         | .....(296,975)                                                    | .....               | .....(665,872)               | .....   | .....(665,872)   | .....(368,897)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL SHORT 6/17/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 06/18/2019.... | 06/17/2020....                 | .....4              | .....1,214,400  | 3036.00.....                                | .....                                                                         | .....(19,784)                                                     | .....               | .....(43,169)                | .....   | .....(43,169)    | .....(23,385)                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL SHORT 7/1/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 07/02/2019.... | 07/01/2020....                 | .....21             | .....6,489,168  | 3090.08.....                                | .....                                                                         | .....(78,708)                                                     | .....               | .....(151,009)               | .....   | .....(151,009)   | .....(72,301)                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL SHORT 7/1/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 07/02/2019.... | 07/01/2020....                 | .....89             | ....27,481,598  | 3087.82.....                                | .....                                                                         | .....(933,254)                                                    | .....               | .....(2,051,720)             | .....   | .....(2,051,720) | ...(1,118,466)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL SHORT 7/2/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 07/03/2019.... | 07/02/2020....                 | .....46             | ....14,480,938  | 3148.03.....                                | .....                                                                         | .....(361,836)                                                    | .....               | .....(854,943)               | .....   | .....(854,943)   | .....(493,107)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL SHORT 7/2/2020   | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 07/03/2019.... | 07/02/2020....                 | .....8              | ....2,515,432   | 3144.29.....                                | .....                                                                         | .....(17,072)                                                     | .....               | .....(23,736)                | .....   | .....(23,736)    | .....(6,664)                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL SHORT 7/2/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 07/08/2019.... | 07/02/2020....                 | .....42             | ....13,123,992  | 3124.76.....                                | .....                                                                         | .....(380,940)                                                    | .....               | .....(853,045)               | .....   | .....(853,045)   | .....(472,105)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL SHORT 7/2/2020  | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 07/08/2019.... | 07/02/2020....                 | .....5              | .....1,575,455  | 3150.91.....                                | .....                                                                         | .....(10,180)                                                     | .....               | .....(13,072)                | .....   | .....(13,072)    | .....(2,892)                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL SHORT 7/15/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 07/16/2019.... | 07/15/2020....                 | .....16             | .....5,026,016  | 3141.26.....                                | .....                                                                         | .....(52,400)                                                     | .....               | .....(74,266)                | .....   | .....(74,266)    | .....(21,866)                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| CITI SP500 CALL SHORT 7/15/2020 | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | CITI..... E57ODZWZ7FF32TWEFA76..                | 07/16/2019.... | 07/15/2020....                 | .....74             | ....23,170,362  | 3131.13.....                                | .....                                                                         | .....(773,300)                                                    | .....               | .....(1,503,136)             | .....   | .....(1,503,136) | .....(729,835)                           | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |

Reliance Standard Life Insurance Company  
SCHEDULE DB - PART A - SECTION 1

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

E18.10

| 1                                  | 2                                                                           | 3                                   | 4                               | 5                                                  | 6              | 7                                    | 8                      | 9                  | 10                                                | 11                                                                                           | 12                                                                            | 13                     | 14                              | 15               | 16              | 17                                                | 18                                                  | 19                                              | 20                                                    | 21                    | 22                                          | 23                                                                |
|------------------------------------|-----------------------------------------------------------------------------|-------------------------------------|---------------------------------|----------------------------------------------------|----------------|--------------------------------------|------------------------|--------------------|---------------------------------------------------|----------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|------------------------|---------------------------------|------------------|-----------------|---------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|-------------------------------------------------------|-----------------------|---------------------------------------------|-------------------------------------------------------------------|
| Description                        | Description of Items(s) Hedged, Used for<br>Income Generation or Replicated | Schedule /<br>Exhibit<br>Identifier | Type(s)<br>of<br>Risk(s)<br>(a) | Exchange, Counterparty<br>or Central Clearinghouse | Trade<br>Date  | Date of<br>Maturity or<br>Expiration | Number<br>of Contracts | Notional<br>Amount | Strike Price,<br>Rate of Index<br>Received (Paid) | Cumulative Prior<br>Year(s) Initial<br>Cost of<br>Undiscounted<br>Premium<br>(Received) Paid | Current Year<br>Initial Cost of<br>Undiscounted<br>Premium<br>(Received) Paid | Current Year<br>Income | Book/Adjusted<br>Carrying Value | C<br>o<br>d<br>e | Fair Value      | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Current Year's<br>(Amortization) /<br>Accretion | Adjustment to<br>Carrying<br>Value of<br>Hedged Items | Potential<br>Exposure | Credit<br>Quality of<br>Reference<br>Entity | Hedge<br>Effectiveness<br>at Inception<br>and at Year-<br>end (b) |
| CITI SP500 CALL SHORT<br>7/16/2020 | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | CITI..... E57ODZWZ7FF32TWEFA76..                   | 07/17/2019.... | 07/16/2020....                       | .....32                | ...10,169,696      | 3178.03.....                                      | .....                                                                                        | .....(255,392)                                                                | .....                  | .....(545,880)                  | .....            | .....(545,880)  | .....(290,488)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| CITI SP500 CALL SHORT<br>7/16/2020 | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | CITI..... E57ODZWZ7FF32TWEFA76..                   | 07/17/2019.... | 07/16/2020....                       | .....10                | ....3,186,240      | 3186.24.....                                      | .....                                                                                        | .....(18,340)                                                                 | .....                  | .....(24,161)                   | .....            | .....(24,161)   | .....(5,821)                                      | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| JPM SP500 CALL SHORT<br>7/17/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | JPM..... 7H6GLXDRUGQFU57RNE97.                     | 07/18/2019.... | 07/17/2020....                       | .....38                | ...11,830,502      | 3113.29.....                                      | .....                                                                                        | .....(371,374)                                                                | .....                  | .....(828,169)                  | .....            | .....(828,169)  | .....(456,795)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT<br>7/31/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC..... ES7IP3U3RHIGC71XBU11....                  | 08/02/2019.... | 07/31/2020....                       | .....30                | ....9,281,400      | 3093.80.....                                      | .....                                                                                        | .....(89,280)                                                                 | .....                  | .....(287,777)                  | .....            | .....(287,777)  | .....(198,497)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT<br>7/31/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC..... ES7IP3U3RHIGC71XBU11....                  | 08/02/2019.... | 07/31/2020....                       | .....188               | ...58,105,536      | 3090.72.....                                      | .....                                                                                        | .....(1,791,264)                                                              | .....                  | .....(4,522,648)                | .....            | ... (4,522,648) | ...(2,731,384)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| BAC SP500 CALL SHORT 8/3/2020      | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | BAC..... B4TYDEB6GKMZO031MB27..                    | 08/05/2019.... | 08/03/2020....                       | .....8                 | ....2,451,056      | 3063.82.....                                      | .....                                                                                        | .....(23,856)                                                                 | .....                  | .....(91,028)                   | .....            | .....(91,028)   | .....(67,172)                                     | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| BAC SP500 CALL SHORT 8/3/2020      | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | BAC..... B4TYDEB6GKMZO031MB27..                    | 08/05/2019.... | 08/03/2020....                       | .....13                | ....3,949,452      | 3038.04.....                                      | .....                                                                                        | .....(130,611)                                                                | .....                  | .....(366,180)                  | .....            | .....(366,180)  | .....(235,569)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| BAC SP500 CALL SHORT<br>8/14/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | BAC..... B4TYDEB6GKMZO031MB27..                    | 08/16/2019.... | 08/14/2020....                       | .....28                | ....8,364,916      | 2987.47.....                                      | .....                                                                                        | .....(160,692)                                                                | .....                  | .....(572,015)                  | .....            | .....(572,015)  | .....(411,323)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT<br>8/14/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC..... ES7IP3U3RHIGC71XBU11....                  | 08/16/2019.... | 08/14/2020....                       | .....152               | ...45,216,200      | 2974.75.....                                      | .....                                                                                        | .....(1,970,528)                                                              | .....                  | .....(5,085,195)                | .....            | ... (5,085,195) | ...(3,114,667)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| BAC SP500 CALL SHORT<br>8/17/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | BAC..... B4TYDEB6GKMZO031MB27..                    | 08/19/2019.... | 08/17/2020....                       | .....14                | ....4,192,370      | 2994.55.....                                      | .....                                                                                        | .....(205,800)                                                                | .....                  | .....(447,018)                  | .....            | .....(447,018)  | .....(241,218)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| BAC SP500 CALL SHORT<br>8/17/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | BAC..... B4TYDEB6GKMZO031MB27..                    | 08/19/2019.... | 08/17/2020....                       | .....7                 | ....2,111,004      | 3015.72.....                                      | .....                                                                                        | .....(11,354)                                                                 | .....                  | .....(127,172)                  | .....            | .....(127,172)  | .....(115,818)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT 9/1/2020      | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC..... ES7IP3U3RHIGC71XBU11....                  | 09/03/2019.... | 09/01/2020....                       | .....111               | ...33,653,757      | 3031.87.....                                      | .....                                                                                        | .....(1,370,517)                                                              | .....                  | .....(3,278,363)                | .....            | ... (3,278,363) | ...(1,907,846)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT 9/1/2020      | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC..... ES7IP3U3RHIGC71XBU11....                  | 09/03/2019.... | 09/01/2020....                       | .....26                | ....7,927,374      | 3048.99.....                                      | .....                                                                                        | .....(115,726)                                                                | .....                  | .....(420,819)                  | .....            | .....(420,819)  | .....(305,093)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| BAC SP500 CALL SHORT 9/3/2020      | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | BAC..... B4TYDEB6GKMZO031MB27..                    | 09/04/2019.... | 09/03/2020....                       | .....34                | ...10,326,480      | 3037.20.....                                      | .....                                                                                        | .....(450,228)                                                                | .....                  | .....(990,980)                  | .....            | .....(990,980)  | .....(540,752)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| BAC SP500 CALL SHORT 9/3/2020      | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | BAC..... B4TYDEB6GKMZO031MB27..                    | 09/04/2019.... | 09/03/2020....                       | .....6                 | ....1,824,900      | 3041.50.....                                      | .....                                                                                        | .....(33,396)                                                                 | .....                  | .....(97,879)                   | .....            | .....(97,879)   | .....(64,483)                                     | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT 9/4/2020      | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC..... ES7IP3U3RHIGC71XBU11....                  | 09/05/2019.... | 09/04/2020....                       | .....10                | ....3,107,080      | 3107.08.....                                      | .....                                                                                        | .....(44,980)                                                                 | .....                  | .....(114,804)                  | .....            | .....(114,804)  | .....(69,824)                                     | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT 9/4/2020      | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC..... ES7IP3U3RHIGC71XBU11....                  | 09/05/2019.... | 09/04/2020....                       | .....62                | ...19,250,442      | 3104.91.....                                      | .....                                                                                        | .....(750,014)                                                                | .....                  | .....(1,497,208)                | .....            | ... (1,497,208) | ...(747,194)                                      | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT<br>9/15/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC..... ES7IP3U3RHIGC71XBU11....                  | 09/16/2019.... | 09/15/2020....                       | .....14                | ....4,384,366      | 3131.69.....                                      | .....                                                                                        | .....(58,156)                                                                 | .....                  | .....(152,827)                  | .....            | .....(152,827)  | .....(94,671)                                     | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT<br>9/15/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC..... ES7IP3U3RHIGC71XBU11....                  | 09/16/2019.... | 09/15/2020....                       | .....86                | ...26,808,092      | 3117.22.....                                      | .....                                                                                        | .....(1,068,980)                                                              | .....                  | .....(2,024,076)                | .....            | ... (2,024,076) | ...(955,096)                                      | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT<br>9/16/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC..... ES7IP3U3RHIGC71XBU11....                  | 09/17/2019.... | 09/16/2020....                       | .....27                | ....8,446,923      | 3128.49.....                                      | .....                                                                                        | .....(327,132)                                                                | .....                  | .....(615,201)                  | .....            | .....(615,201)  | .....(288,069)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT<br>9/16/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC..... ES7IP3U3RHIGC71XBU11....                  | 09/17/2019.... | 09/16/2020....                       | .....5                 | ....1,567,065      | 3134.13.....                                      | .....                                                                                        | .....(20,965)                                                                 | .....                  | .....(54,399)                   | .....            | .....(54,399)   | .....(33,434)                                     | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT<br>9/17/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC..... ES7IP3U3RHIGC71XBU11....                  | 09/18/2019.... | 09/17/2020....                       | .....8                 | ....2,552,632      | 3190.79.....                                      | .....                                                                                        | .....(19,432)                                                                 | .....                  | .....(56,407)                   | .....            | .....(56,407)   | .....(36,975)                                     | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |

Reliance Standard Life Insurance Company  
SCHEDULE DB - PART A - SECTION 1

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

E18.11

| 1                                   | 2                                                                           | 3                                   | 4                               | 5                       |                               | 6              | 7                                    | 8                      | 9                  | 10                                                | 11                                                                                           | 12                                                                            | 13                     | 14                              | 15               | 16              | 17                                                | 18                                                  | 19                                              | 20                                                    | 21                    | 22                                          | 23                                                                |
|-------------------------------------|-----------------------------------------------------------------------------|-------------------------------------|---------------------------------|-------------------------|-------------------------------|----------------|--------------------------------------|------------------------|--------------------|---------------------------------------------------|----------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|------------------------|---------------------------------|------------------|-----------------|---------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|-------------------------------------------------------|-----------------------|---------------------------------------------|-------------------------------------------------------------------|
| Description                         | Description of Items(s) Hedged, Used for<br>Income Generation or Replicated | Schedule /<br>Exhibit<br>Identifier | Type(s)<br>of<br>Risk(s)<br>(a) | Exchange,<br>or Central | Counterparty<br>Clearinghouse | Trade<br>Date  | Date of<br>Maturity or<br>Expiration | Number of<br>Contracts | Notional<br>Amount | Strike Price,<br>Rate of Index<br>Received (Paid) | Cumulative Prior<br>Year(s) Initial<br>Cost of<br>Undiscounted<br>Premium<br>(Received) Paid | Current Year<br>Initial Cost of<br>Undiscounted<br>Premium<br>(Received) Paid | Current Year<br>Income | Book/Adjusted<br>Carrying Value | C<br>o<br>d<br>e | Fair Value      | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Current Year's<br>(Amortization) /<br>Accretion | Adjustment to<br>Carrying<br>Value of<br>Hedged Items | Potential<br>Exposure | Credit<br>Quality of<br>Reference<br>Entity | Hedge<br>Effectiveness<br>at Inception<br>and at Year-<br>end (b) |
| RBC SP500 CALL SHORT<br>9/17/2020   | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC.....                | ES7IP3U3RHIGC71XBU11....      | 09/18/2019.... | 09/17/2020....                       | .....51                | ....16,227,486     | 3181.86.....                                      | .....                                                                                        | .....(481,236)                                                                | .....                  | .....(974,978)                  | .....            | .....(974,978)  | .....(493,742)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT<br>10/1/2020   | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC.....                | ES7IP3U3RHIGC71XBU11....      | 10/02/2019.... | 10/01/2020....                       | .....129               | ....39,689,946     | 3076.74.....                                      | .....                                                                                        | .....(1,305,738)                                                              | .....                  | .....(3,499,119)                | .....            | ....(3,499,119) | ....(2,193,381)                                   | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT<br>10/1/2020   | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC.....                | ES7IP3U3RHIGC71XBU11....      | 10/02/2019.... | 10/01/2020....                       | .....25                | ....7,711,750      | 3084.70.....                                      | .....                                                                                        | .....(79,350)                                                                 | .....                  | .....(404,557)                  | .....            | .....(404,557)  | .....(325,207)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT<br>10/2/2020   | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC.....                | ES7IP3U3RHIGC71XBU11....      | 10/03/2019.... | 10/02/2020....                       | .....27                | ....8,116,902      | 3006.26.....                                      | .....                                                                                        | .....(375,516)                                                                | .....                  | .....(877,137)                  | .....            | .....(877,137)  | .....(501,621)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT<br>10/2/2020   | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC.....                | ES7IP3U3RHIGC71XBU11....      | 10/04/2019.... | 10/02/2020....                       | .....27                | ....8,101,134      | 3000.42.....                                      | .....                                                                                        | .....(412,398)                                                                | .....                  | .....(889,282)                  | .....            | .....(889,282)  | .....(476,884)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT<br>10/2/2020   | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC.....                | ES7IP3U3RHIGC71XBU11....      | 10/04/2019.... | 10/02/2020....                       | .....8                 | ....2,414,800      | 3018.50.....                                      | .....                                                                                        | .....(52,984)                                                                 | .....                  | .....(170,381)                  | .....            | .....(170,381)  | .....(117,397)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT<br>10/15/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC.....                | ES7IP3U3RHIGC71XBU11....      | 10/16/2019.... | 10/15/2020....                       | .....20                | ....6,268,940      | 3134.47.....                                      | .....                                                                                        | .....(71,240)                                                                 | .....                  | .....(265,794)                  | .....            | .....(265,794)  | .....(194,554)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT<br>10/15/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC.....                | ES7IP3U3RHIGC71XBU11....      | 10/16/2019.... | 10/15/2020....                       | .....114               | ....35,695,680     | 3131.20.....                                      | .....                                                                                        | .....(1,244,310)                                                              | .....                  | .....(2,701,772)                | .....            | ....(2,701,772) | ....(1,457,462)                                   | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| RBC SP500 CALL SHORT<br>10/16/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | RBC.....                | ES7IP3U3RHIGC71XBU11....      | 10/17/2019.... | 10/16/2020....                       | .....32                | ....9,968,736      | 3115.23.....                                      | .....                                                                                        | .....(398,400)                                                                | .....                  | .....(796,214)                  | .....            | .....(796,214)  | .....(397,814)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| JPM SP500 CALL SHORT<br>10/16/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | JPM.....                | 7H6GLXDRUGQFU57RNE97.         | 10/18/2019.... | 10/16/2020....                       | .....5                 | ....1,554,405      | 3108.81.....                                      | .....                                                                                        | .....(18,640)                                                                 | .....                  | .....(77,957)                   | .....            | .....(77,957)   | .....(59,317)                                     | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| JPM SP500 CALL SHORT<br>10/16/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | JPM.....                | 7H6GLXDRUGQFU57RNE97.         | 10/18/2019.... | 10/16/2020....                       | .....23                | ....7,113,532      | 3092.84.....                                      | .....                                                                                        | .....(287,247)                                                                | .....                  | .....(611,921)                  | .....            | .....(611,921)  | .....(324,674)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| WF SP500 CALL SHORT<br>10/30/2020   | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | WF.....                 | KB1H1DSPRFMYMCUFXT09.         | 11/04/2019.... | 10/30/2020....                       | .....53                | ....16,984,115     | 3204.55.....                                      | .....                                                                                        | .....(225,250)                                                                | .....                  | .....(505,899)                  | .....            | .....(505,899)  | .....(280,649)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| WF SP500 CALL SHORT<br>10/30/2020   | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | WF.....                 | KB1H1DSPRFMYMCUFXT09.         | 11/04/2019.... | 10/30/2020....                       | .....201               | ....64,254,273     | 3196.73.....                                      | .....                                                                                        | .....(2,471,898)                                                              | .....                  | .....(4,012,693)                | .....            | ....(4,012,693) | ....(1,540,795)                                   | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| JPM SP500 CALL SHORT<br>11/13/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | JPM.....                | 7H6GLXDRUGQFU57RNE97.         | 11/18/2019.... | 11/13/2020....                       | .....156               | ....50,739,312     | 3252.52.....                                      | .....                                                                                        | .....(1,810,068)                                                              | .....                  | .....(2,674,142)                | .....            | ....(2,674,142) | ....(864,074)                                     | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| JPM SP500 CALL SHORT<br>11/13/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | JPM.....                | 7H6GLXDRUGQFU57RNE97.         | 11/18/2019.... | 11/13/2020....                       | .....36                | ....11,731,428     | 3258.73.....                                      | .....                                                                                        | .....(120,708)                                                                | .....                  | .....(252,164)                  | .....            | .....(252,164)  | .....(131,456)                                    | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| WF SP500 CALL SHORT 12/1/2020       | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | WF.....                 | KB1H1DSPRFMYMCUFXT09.         | 12/02/2019.... | 12/01/2020....                       | .....103               | ....33,618,994     | 3263.98.....                                      | .....                                                                                        | .....(1,212,310)                                                              | .....                  | .....(1,742,894)                | .....            | ....(1,742,894) | ....(530,584)                                     | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| WF SP500 CALL SHORT 12/1/2020       | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | WF.....                 | KB1H1DSPRFMYMCUFXT09.         | 12/02/2019.... | 12/01/2020....                       | .....21                | ....6,890,898      | 3281.38.....                                      | .....                                                                                        | .....(73,542)                                                                 | .....                  | .....(143,030)                  | .....            | .....(143,030)  | .....(69,488)                                     | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| HSBC SP500 CALL SHORT<br>12/2/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | HSBC.....               | MP6I5YZBEU3UXPYFY54....       | 12/03/2019.... | 12/02/2020....                       | .....14                | ....4,529,294      | 3235.21.....                                      | .....                                                                                        | .....(169,288)                                                                | .....                  | .....(268,021)                  | .....            | .....(268,021)  | .....(98,733)                                     | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| WF SP500 CALL SHORT 12/3/2020       | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | WF.....                 | KB1H1DSPRFMYMCUFXT09.         | 12/04/2019.... | 12/03/2020....                       | .....67                | ....21,958,580     | 3277.40.....                                      | .....                                                                                        | .....(749,261)                                                                | .....                  | .....(1,082,244)                | .....            | ....(1,082,244) | ....(332,983)                                     | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| WF SP500 CALL SHORT 12/3/2020       | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | WF.....                 | KB1H1DSPRFMYMCUFXT09.         | 12/04/2019.... | 12/03/2020....                       | .....6                 | ....1,976,724      | 3294.54.....                                      | .....                                                                                        | .....(18,444)                                                                 | .....                  | .....(37,504)                   | .....            | .....(37,504)   | .....(19,060)                                     | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| HSBC SP500 CALL SHORT<br>12/15/2020 | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | HSBC.....               | MP6I5YZBEU3UXPYFY54....       | 12/16/2019.... | 12/15/2020....                       | .....23                | ....7,590,621      | 3300.27.....                                      | .....                                                                                        | .....(113,183)                                                                | .....                  | .....(149,444)                  | .....            | .....(149,444)  | .....(36,261)                                     | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |
| BAC SP500 CALL SHORT<br>12/15/2020  | Index Annuity.....                                                          | N/A.....                            | EQ<br>INDEX                     | BAC.....                | B4TYDEB6GKMZO031MB27..        | 12/16/2019.... | 12/15/2020....                       | .....89                | ....29,223,773     | 3283.57.....                                      | .....                                                                                        | .....(1,233,985)                                                              | .....                  | .....(1,443,868)                | .....            | ....(1,443,868) | ....(209,883)                                     | .....                                               | .....                                           | .....                                                 | .....                 | .....                                       | .....                                                             |

Reliance Standard Life Insurance Company  
SCHEDULE DB - PART A - SECTION 1

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

| 1                                                                      | 2                                                                        | 3                             | 4                      | 5                                               | 6              | 7                              | 8                   | 9               | 10                                          | 11                                                                            | 12                                                                | 13                  | 14                           | 15      | 16             | 17                                       | 18                                         | 19                                        | 20                                           | 21                 | 22                                 | 23                                                   |
|------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------|------------------------|-------------------------------------------------|----------------|--------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------|------------------------------|---------|----------------|------------------------------------------|--------------------------------------------|-------------------------------------------|----------------------------------------------|--------------------|------------------------------------|------------------------------------------------------|
| Description                                                            | Description of Items(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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value     | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| RBC SP500 CALL SHORT 12/16/2020                                        | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11....               | 12/17/2019.... | 12/16/2020....                 | .....12             | .....3,981,396  | 3317.83.....                                | .....                                                                         | .....(145,176)                                                    | .....               | .....(172,126)               | .....   | .....(172,126) | .....(26,950)                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| RBC SP500 CALL SHORT 12/16/2020                                        | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | RBC..... ES7IP3U3RHIGC71XBU11....               | 12/17/2019.... | 12/16/2020....                 | .....4              | .....1,329,840  | 3324.60.....                                | .....                                                                         | .....(15,620)                                                     | .....               | .....(21,557)                | .....   | .....(21,557)  | .....(5,937)                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL SHORT 12/17/2020                                        | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 12/18/2019.... | 12/17/2020....                 | .....44             | ...14,868,436   | 3379.19.....                                | .....                                                                         | .....(409,992)                                                    | .....               | .....(490,600)               | .....   | .....(490,600) | .....(80,608)                            | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| BAC SP500 CALL SHORT 12/17/2020                                        | Index Annuity.....                                                       | N/A.....                      | EQ INDEX               | BAC..... B4TYDEB6GKMZO031MB27..                 | 12/18/2019.... | 12/17/2020....                 | .....9              | .....3,032,730  | 3369.70.....                                | .....                                                                         | .....(24,237)                                                     | .....               | .....(32,557)                | .....   | .....(32,557)  | .....(8,291)                             | .....                                      | .....                                     | .....                                        | .....              | .....                              | .....                                                |
| 0859999999. Total-Written Options-Other-Call Options and Warrants..... |                                                                          |                               |                        |                                                 |                |                                |                     |                 |                                             | .....0                                                                        | ..(50,086,655)                                                    | .....0              | .....(129,988,565)           | XXX     | (129,988,565)  | .(79,901,881)                            | .....0                                     | .....0                                    | .....0                                       | .....0             | XXX                                | XXX                                                  |
| 0919999999. Total-Written Options-Other.....                           |                                                                          |                               |                        |                                                 |                |                                |                     |                 |                                             | .....0                                                                        | ..(50,086,655)                                                    | .....0              | .....(129,988,565)           | XXX     | (129,988,565)  | .(79,901,881)                            | .....0                                     | .....0                                    | .....0                                       | .....0             | XXX                                | XXX                                                  |
| Total Written Options                                                  |                                                                          |                               |                        |                                                 |                |                                |                     |                 |                                             |                                                                               |                                                                   |                     |                              |         |                |                                          |                                            |                                           |                                              |                    |                                    |                                                      |
| 0929999999. Total-Written Options-Call Options and Warrants.....       |                                                                          |                               |                        |                                                 |                |                                |                     |                 |                                             | .....0                                                                        | ..(50,086,655)                                                    | .....0              | .....(129,988,565)           | XXX     | (129,988,565)  | .(79,901,881)                            | .....0                                     | .....0                                    | .....0                                       | .....0             | XXX                                | XXX                                                  |
| 0989999999. Total-Written Options.....                                 |                                                                          |                               |                        |                                                 |                |                                |                     |                 |                                             | .....0                                                                        | ..(50,086,655)                                                    | .....0              | .....(129,988,565)           | XXX     | (129,988,565)  | .(79,901,881)                            | .....0                                     | .....0                                    | .....0                                       | .....0             | XXX                                | XXX                                                  |
| Swaps - Other - Interest Rate                                          |                                                                          |                               |                        |                                                 |                |                                |                     |                 |                                             |                                                                               |                                                                   |                     |                              |         |                |                                          |                                            |                                           |                                              |                    |                                    |                                                      |
| /IRS 2.50 10/30/24.....                                                |                                                                          |                               |                        | WELLS-SWAP.....                                 | 10/30/2019.... | 10/30/2024....                 | .....1              | ..400,000,000   | 2.8255 / 2.5....                            | .....                                                                         | .....                                                             | .....               | .....(2,294,130)             | .....   | ...(2,294,130) | ...(2,294,130)                           | .....                                      | .....                                     | .....                                        | .....4,396,502     | .....                              | .....                                                |
| 1299999999. Total-Swaps-Other-Interest Rate.....                       |                                                                          |                               |                        |                                                 |                |                                |                     |                 |                                             | .....0                                                                        | .....0                                                            | .....0              | .....(2,294,130)             | XXX     | ...(2,294,130) | ...(2,294,130)                           | .....0                                     | .....0                                    | .....0                                       | .....4,396,502     | XXX                                | XXX                                                  |
| 1349999999. Total-Swaps-Other.....                                     |                                                                          |                               |                        |                                                 |                |                                |                     |                 |                                             | .....0                                                                        | .....0                                                            | .....0              | .....(2,294,130)             | XXX     | ...(2,294,130) | ...(2,294,130)                           | .....0                                     | .....0                                    | .....0                                       | .....4,396,502     | XXX                                | XXX                                                  |
| Total - Swaps                                                          |                                                                          |                               |                        |                                                 |                |                                |                     |                 |                                             |                                                                               |                                                                   |                     |                              |         |                |                                          |                                            |                                           |                                              |                    |                                    |                                                      |
| 1359999999. Total-Swaps-Interest Rate.....                             |                                                                          |                               |                        |                                                 |                |                                |                     |                 |                                             | .....0                                                                        | .....0                                                            | .....0              | .....(2,294,130)             | XXX     | ...(2,294,130) | ...(2,294,130)                           | .....0                                     | .....0                                    | .....0                                       | .....4,396,502     | XXX                                | XXX                                                  |
| 1409999999. Total-Swaps.....                                           |                                                                          |                               |                        |                                                 |                |                                |                     |                 |                                             | .....0                                                                        | .....0                                                            | .....0              | .....(2,294,130)             | XXX     | ...(2,294,130) | ...(2,294,130)                           | .....0                                     | .....0                                    | .....0                                       | .....4,396,502     | XXX                                | XXX                                                  |
| Forwards - Other                                                       |                                                                          |                               |                        |                                                 |                |                                |                     |                 |                                             |                                                                               |                                                                   |                     |                              |         |                |                                          |                                            |                                           |                                              |                    |                                    |                                                      |
| FX Forward - Short EUR.....                                            | EUR Denominated Debt Securities.                                         | N/A.....                      | Current cy             | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 12/03/2019.... | 03/03/2020....                 | .....1              | ...38,951,000   | 0.9057.....                                 | .....                                                                         | .....                                                             | .....               | .....(432,038)               | .....   | .....(432,038) | .....(432,038)                           | .....                                      | .....                                     | .....                                        | .....9,277         | .....                              | .....                                                |
| FX Forward - Short CAD.....                                            | CAD Denominated Debt Securities.                                         | N/A.....                      | Current cy             | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 12/03/2019.... | 03/03/2020....                 | .....1              | ...28,180,000   | 1.3292.....                                 | .....                                                                         | .....                                                             | .....               | .....(505,401)               | .....   | .....(505,401) | .....(505,401)                           | .....                                      | .....                                     | .....                                        | .....14,483        | .....                              | .....                                                |
| FX Forward - Short AUD.....                                            | AUD Denominated Debt Securities.                                         | N/A.....                      | Current cy             | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 12/03/2019.... | 03/03/2020....                 | .....1              | ...55,218,000   | 1.4717.....                                 | .....                                                                         | .....                                                             | .....               | .....(920,538)               | .....   | .....(920,538) | .....(920,538)                           | .....                                      | .....                                     | .....                                        | .....36,004        | .....                              | .....                                                |
| FX Forward - Short GBP.....                                            | GBP Denominated Debt Securities.                                         | N/A.....                      | Current cy             | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 12/03/2019.... | 03/03/2020....                 | .....1              | ...11,736,000   | 0.7737.....                                 | .....                                                                         | .....                                                             | .....               | .....(278,882)               | .....   | .....(278,882) | .....(278,882)                           | .....                                      | .....                                     | .....                                        | .....7,389         | .....                              | .....                                                |
| FX Forward - Short NZD.....                                            | NZD Denominated Debt Securities..                                        | N/A.....                      | Current cy             | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 12/03/2019.... | 03/03/2020....                 | .....1              | ...8,623,000    | 1.5330.....                                 | .....                                                                         | .....                                                             | .....               | .....(182,782)               | .....   | .....(182,782) | .....(182,782)                           | .....                                      | .....                                     | .....                                        | .....6,226         | .....                              | .....                                                |
| FX Forward - Short MXN.....                                            | MXN Denominated Debt Securities.                                         | N/A.....                      | Current cy             | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 12/11/2019.... | 01/16/2020....                 | .....1              | ...28,831,500   | 19.2210.....                                | .....                                                                         | .....                                                             | .....               | .....(19,760)                | .....   | .....(19,760)  | .....(19,760)                            | .....                                      | .....                                     | .....                                        | .....28,602        | .....                              | .....                                                |
| FX Forward - Short BRL.....                                            | BRL Denominated Debt Securities..                                        | N/A.....                      | Current cy             | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 12/13/2019.... | 01/17/2020....                 | .....1              | ...29,347,883   | 4.0875.....                                 | .....                                                                         | .....                                                             | .....               | .....(124,929)               | .....   | .....(124,929) | .....(124,929)                           | .....                                      | .....                                     | .....                                        | .....23,913        | .....                              | .....                                                |
| FX Forward - Short MXN.....                                            | MXN Denominated Debt Securities.                                         | N/A.....                      | Current cy             | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 12/13/2019.... | 01/17/2020....                 | .....1              | ...28,664,250   | 19.1095.....                                | .....                                                                         | .....                                                             | .....               | .....(10,715)                | .....   | .....(10,715)  | .....(10,715)                            | .....                                      | .....                                     | .....                                        | .....29,302        | .....                              | .....                                                |
| FX Forward - Short EUR.....                                            | EUR Denominated Debt Securities.                                         | N/A.....                      | Current cy             | HSBC..... MP6I5ZYZBEU3UXPYFY54....              | 12/11/2019.... | 01/14/2020....                 | .....1              | ...29,250,000   | 0.9025.....                                 | .....                                                                         | .....                                                             | .....               | .....(294,702)               | .....   | .....(294,702) | .....(294,702)                           | .....                                      | .....                                     | .....                                        | .....3,210         | .....                              | .....                                                |
| FX Forward - Short CAD.....                                            | CAD Denominated Debt Securities.                                         | N/A.....                      | Current cy             | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 08/17/2018.... | 08/20/2020....                 | .....1              | ....4,908,768   | 1.2967.....                                 | .....                                                                         | .....                                                             | .....               | .....3,332                   | .....   | .....3,332     | .....3,332                               | .....                                      | .....                                     | .....                                        | .....19,610        | .....                              | .....                                                |
| FX Forward - Short CAD.....                                            | CAD Denominated Debt Securities.                                         | N/A.....                      | Current cy             | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 09/11/2018.... | 08/20/2020....                 | .....1              | .....22,762     | 1.2958.....                                 | .....                                                                         | .....                                                             | .....               | .....(28)                    | .....   | .....(28)      | .....(28)                                | .....                                      | .....                                     | .....                                        | .....91            | .....                              | .....                                                |

Reliance Standard Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                                     | 2                                                                        | 3                             | 4                      | 5                                               | 6              | 7                              | 8                   | 9               | 10                                          | 11                                                                            | 12                                                                | 13                  | 14                           | 15      | 16             | 17                                       | 18                                         | 19                                        | 20                                           | 21                 | 22                                 | 23                                                   |
|---------------------------------------|--------------------------------------------------------------------------|-------------------------------|------------------------|-------------------------------------------------|----------------|--------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------|------------------------------|---------|----------------|------------------------------------------|--------------------------------------------|-------------------------------------------|----------------------------------------------|--------------------|------------------------------------|------------------------------------------------------|
| Description                           | Description of Items(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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value     | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| FX Forward - Short CAD.....           | CAD Denominated Debt Securities.                                         | N/A.....                      | Curren cy              | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 10/03/2018.... | 08/20/2020....                 | .....1              | .....27,934     | 1.2708 .....                                | .....                                                                         | .....                                                             | .....               | .....(459)                   | .....   | .....(459)     | .....(459)                               | .....                                      | .....                                     | .....                                        | .....112           | .....                              | .....                                                |
| FX Forward - Short CAD.....           | CAD Denominated Debt Securities.                                         | N/A.....                      | Curren cy              | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 11/02/2018.... | 08/20/2020....                 | .....1              | .....32,633     | 1.2977 .....                                | .....                                                                         | .....                                                             | .....               | .....(3)                     | .....   | .....(3)       | .....(3)                                 | .....                                      | .....                                     | .....                                        | .....130           | .....                              | .....                                                |
| FX Forward - Short CAD.....           | CAD Denominated Debt Securities.                                         | N/A.....                      | Curren cy              | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 12/13/2018.... | 08/20/2020....                 | .....1              | .....33,581     | 1.3185 .....                                | .....                                                                         | .....                                                             | .....               | .....404                     | .....   | .....404       | .....404                                 | .....                                      | .....                                     | .....                                        | .....134           | .....                              | .....                                                |
| FX Forward - Short CAD.....           | CAD Denominated Debt Securities.                                         | N/A.....                      | Curren cy              | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 01/04/2019.... | 08/20/2020....                 | .....1              | .....31,866     | 1.3263 .....                                | .....                                                                         | .....                                                             | .....               | .....527                     | .....   | .....527       | .....527                                 | .....                                      | .....                                     | .....                                        | .....127           | .....                              | .....                                                |
| FX Forward - Short CAD.....           | CAD Denominated Debt Securities.                                         | N/A.....                      | Curren cy              | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 01/11/2019.... | 08/20/2020....                 | .....1              | .....1,480,160  | 1.3118 .....                                | .....                                                                         | .....                                                             | .....               | .....12,133                  | .....   | .....12,133    | .....12,133                              | .....                                      | .....                                     | .....                                        | .....5,913         | .....                              | .....                                                |
| FX Forward - Short CAD.....           | CAD Denominated Debt Securities.                                         | N/A.....                      | Curren cy              | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 02/07/2019.... | 08/20/2020....                 | .....1              | .....22,323     | 1.3126 .....                                | .....                                                                         | .....                                                             | .....               | .....193                     | .....   | .....193       | .....193                                 | .....                                      | .....                                     | .....                                        | .....89            | .....                              | .....                                                |
| FX Forward - Short CAD.....           | CAD Denominated Debt Securities.                                         | N/A.....                      | Curren cy              | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 03/06/2019.... | 08/20/2020....                 | .....1              | .....20,889     | 1.3226 .....                                | .....                                                                         | .....                                                             | .....               | .....301                     | .....   | .....301       | .....301                                 | .....                                      | .....                                     | .....                                        | .....83            | .....                              | .....                                                |
| FX Forward - Short CAD.....           | CAD Denominated Debt Securities.                                         | N/A.....                      | Curren cy              | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 06/03/2019.... | 08/20/2020....                 | .....1              | .....24,436     | 1.3352 .....                                | .....                                                                         | .....                                                             | .....               | .....526                     | .....   | .....526       | .....526                                 | .....                                      | .....                                     | .....                                        | .....98            | .....                              | .....                                                |
| FX Forward - Short CAD.....           | CAD Denominated Debt Securities.                                         | N/A.....                      | Curren cy              | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 08/01/2019.... | 08/20/2020....                 | .....1              | .....35,207     | 1.3177 .....                                | .....                                                                         | .....                                                             | .....               | .....409                     | .....   | .....409       | .....409                                 | .....                                      | .....                                     | .....                                        | .....141           | .....                              | .....                                                |
| FX Forward - Short CAD.....           | CAD Denominated Debt Securities.                                         | N/A.....                      | Curren cy              | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 10/04/2019.... | 08/20/2020....                 | .....1              | .....27,000     | 1.3199 .....                                | .....                                                                         | .....                                                             | .....               | .....347                     | .....   | .....347       | .....347                                 | .....                                      | .....                                     | .....                                        | .....108           | .....                              | .....                                                |
| FX Forward - Short CAD.....           | CAD Denominated Debt Securities.                                         | N/A.....                      | Curren cy              | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 11/01/2019.... | 08/20/2020....                 | .....1              | .....21,755     | 1.3141 .....                                | .....                                                                         | .....                                                             | .....               | .....206                     | .....   | .....206       | .....206                                 | .....                                      | .....                                     | .....                                        | .....87            | .....                              | .....                                                |
| FX Forward - Short CAD.....           | CAD Denominated Debt Securities.                                         | N/A.....                      | Curren cy              | JPM..... 7H6GLXDRUGQFU57RNE97.                  | 12/02/2019.... | 08/20/2020....                 | .....1              | .....21,121     | 1.3291 .....                                | .....                                                                         | .....                                                             | .....               | .....382                     | .....   | .....382       | .....382                                 | .....                                      | .....                                     | .....                                        | .....84            | .....                              | .....                                                |
| 1469999999. Total-Forwards-Other..... | .....                                                                    | .....                         | .....                  | .....                                           | .....          | .....                          | .....               | .....           | .....                                       | .....0                                                                        | .....0                                                            | .....0              | .....(2,751,477)             | XXX     | ...(2,751,477) | ...(2,751,477)                           | .....0                                     | .....0                                    | .....0                                       | .....185,214       | XXX                                | XXX                                                  |
| 1479999999. Total-Forwards.....       | .....                                                                    | .....                         | .....                  | .....                                           | .....          | .....                          | .....               | .....           | .....                                       | .....0                                                                        | .....0                                                            | .....0              | .....(2,751,477)             | XXX     | ...(2,751,477) | ...(2,751,477)                           | .....0                                     | .....0                                    | .....0                                       | .....185,214       | XXX                                | XXX                                                  |
| Totals                                |                                                                          |                               |                        |                                                 |                |                                |                     |                 |                                             | .....0                                                                        | .....77,400,983                                                   | .....0              | .....130,996,430             | XXX     | 130,996,430    | ..53,595,475                             | .....0                                     | .....0                                    | .....0                                       | .....4,581,715     | XXX                                | XXX                                                  |
| 1739999999. Total-Other.....          | .....                                                                    | .....                         | .....                  | .....                                           | .....          | .....                          | .....               | .....           | .....                                       | .....0                                                                        | .....77,400,983                                                   | .....0              | .....130,996,430             | XXX     | 130,996,430    | ..53,595,475                             | .....0                                     | .....0                                    | .....0                                       | .....4,581,715     | XXX                                | XXX                                                  |
| 1759999999. TOTAL.....                | .....                                                                    | .....                         | .....                  | .....                                           | .....          | .....                          | .....               | .....           | .....                                       | .....0                                                                        | .....77,400,983                                                   | .....0              | .....130,996,430             | XXX     | 130,996,430    | ..53,595,475                             | .....0                                     | .....0                                    | .....0                                       | .....4,581,715     | XXX                                | XXX                                                  |

Annual Statement for the year 2019 of the

Reliance Standard Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

| 1                                                                                                                     | 2                                                                       | 3                             | 4                      | 5                   |                            | 6           | 7                              | 8                | 9                                               | 10                  | 11              | 12                                          | 13                                                                            | 14                                                                | 15                                           | 16                  | 17                           | 18      | 19                                       | 20                                        | 21                                        | 22                                    | 23                                          | 24                                    | 25                                                      |
|-----------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------|------------------------|---------------------|----------------------------|-------------|--------------------------------|------------------|-------------------------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|----------------------------------------------|---------------------|------------------------------|---------|------------------------------------------|-------------------------------------------|-------------------------------------------|---------------------------------------|---------------------------------------------|---------------------------------------|---------------------------------------------------------|
| Description                                                                                                           | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange or Central | Counterparty Clearinghouse | Trade Date  | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/Adjusted Carrying Value | C o d e | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B/A.C.V. | Current Year's (Amortization) / Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination - Deferred | Hedge Effectiveness at Inception and at Termination (b) |
| Purchased Options - Hedging Other - Call Options and Warrants                                                         |                                                                         |                               |                        |                     |                            |             |                                |                  |                                                 |                     |                 |                                             |                                                                               |                                                                   |                                              |                     |                              |         |                                          |                                           |                                           |                                       |                                             |                                       |                                                         |
| JP MORGAN 02-01-2019 at 2695.79...                                                                                    | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | JPM.....            | 7H6GLXDRUGQFU57RNE         | 01/02/2018. | 01/02/2019.                    | 01/02/2019.      | Expiration.....                                 | 29                  | ..8,038,846     | 2695.79.....                                | .....450,175                                                                  | .....                                                             | .....                                        | .....               | .....450,175                 | ...     | .....450,175                             | .....                                     | .....                                     | .....(450,175)                        | .....                                       | .....                                 |                                                         |
| CITI 02-01-2019 at 2695.81.....                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | CITI.....           | E57ODZWZ7FF32TWFEA         | 01/03/2018. | 01/03/2019.                    | 01/03/2019.      | Expiration.....                                 | 61                  | ..16,444,441    | 2695.81.....                                | .....957,639                                                                  | .....                                                             | .....                                        | .....               | .....957,639                 | ...     | .....957,639                             | .....                                     | .....                                     | .....(957,639)                        | .....                                       | .....                                 |                                                         |
| CITI 02-01-2019 at 2695.81.....                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | CITI.....           | E57ODZWZ7FF32TWFEA         | 01/03/2018. | 01/03/2019.                    | 01/03/2019.      | Exercise.....                                   | 15                  | ..4,043,715     | 2695.81.....                                | .....131,460                                                                  | .....                                                             | .....53,496                                  | .....               | .....131,460                 | ...     | .....78,355                              | .....                                     | .....                                     | .....(77,964)                         | .....                                       | .....                                 |                                                         |
| HSBC SP500 CALL LONG 1/3/2019..<br>HSBC BANK, N.A 03-01-2019 at 2713.06                                               | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | HSBC.....           | 1IE8VN30JCEQV1H4R804       | 01/04/2018. | 01/04/2019.                    | 01/04/2019.      | Expiration.....                                 | 44                  | ..11,937,464    | 2713.06.....                                | .....678,128                                                                  | .....                                                             | .....                                        | .....               | .....678,128                 | ...     | .....678,125                             | .....                                     | .....                                     | .....(678,128)                        | .....                                       | .....                                 |                                                         |
|                                                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | HSBC.....           | MP6ISZYZBEU3UXPYFY5        | 01/04/2018. | 01/04/2019.                    | 01/04/2019.      | Exercise.....                                   | 9                   | ..2,441,754     | 2713.06.....                                | .....76,473                                                                   | .....                                                             | .....16,304                                  | .....               | .....76,473                  | ...     | .....55,748                              | .....                                     | .....                                     | .....(60,170)                         | .....                                       | .....                                 |                                                         |
| BANC of AMERICA 03-01-2019 at 2713.06                                                                                 | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | BAC.....            | B4TYDEB6GKMZO031MB2        | 01/04/2018. | 01/04/2019.                    | 01/04/2019.      | Expiration.....                                 | 30                  | ..8,139,180     | 2713.06.....                                | .....474,810                                                                  | .....                                                             | .....                                        | .....               | .....474,810                 | ...     | .....474,809                             | .....                                     | .....                                     | .....(474,810)                        | .....                                       | .....                                 |                                                         |
| JP MORGAN 04-01-2019 at 2723.99...                                                                                    | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | JPM.....            | 7H6GLXDRUGQFU57RNE         | 01/05/2018. | 01/05/2019.                    | 01/05/2019.      | Expiration.....                                 | 52                  | ..14,164,748    | 2723.99.....                                | .....790,400                                                                  | .....                                                             | .....                                        | .....               | .....790,400                 | ...     | .....790,379                             | .....                                     | .....                                     | .....(790,400)                        | .....                                       | .....                                 |                                                         |
| JP MORGAN 04-01-2019 at 2723.99..<br>HSBC BANK, N.A 14-01-2019 at 2786.24                                             | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | JPM.....            | 7H6GLXDRUGQFU57RNE         | 01/05/2018. | 01/05/2019.                    | 01/05/2019.      | Exercise.....                                   | 15                  | ..4,085,985     | 2723.99.....                                | .....120,000                                                                  | .....                                                             | .....15,930                                  | .....               | .....120,000                 | ...     | .....106,667                             | .....                                     | .....                                     | .....(104,070)                        | .....                                       | .....                                 |                                                         |
|                                                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | HSBC.....           | MP6ISZYZBEU3UXPYFY5        | 01/16/2018. | 01/16/2019.                    | 01/16/2019.      | Expiration.....                                 | 53                  | ..14,767,072    | 2786.24.....                                | .....854,148                                                                  | .....                                                             | .....                                        | .....               | .....854,148                 | ...     | .....853,854                             | .....                                     | .....                                     | .....(854,148)                        | .....                                       | .....                                 |                                                         |
| JP MORGAN 14-01-2019 at 2786.24...                                                                                    | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | JPM.....            | 7H6GLXDRUGQFU57RNE         | 01/16/2018. | 01/16/2019.                    | 01/16/2019.      | Expiration.....                                 | 18                  | ..5,015,232     | 2786.24.....                                | .....156,600                                                                  | .....                                                             | .....                                        | .....               | .....156,600                 | ...     | .....156,600                             | .....                                     | .....                                     | .....(156,600)                        | .....                                       | .....                                 |                                                         |
| BANC of AMERICA 16-01-2019 at 2776.42<br>HSBC BANK, N.A 10-01-2019 at 2776.42<br>HSBC BANK, N.A 10-01-2019 at 2776.42 | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | BAC.....            | B4TYDEB6GKMZO031MB2        | 01/16/2018. | 01/16/2019.                    | 01/16/2019.      | Expiration.....                                 | 32                  | ..8,884,544     | 2776.42.....                                | .....503,699                                                                  | .....                                                             | .....                                        | .....               | .....503,699                 | ...     | .....503,535                             | .....                                     | .....                                     | .....(503,699)                        | .....                                       | .....                                 |                                                         |
|                                                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | HSBC.....           | MP6ISZYZBEU3UXPYFY5        | 01/17/2018. | 01/17/2019.                    | 01/17/2019.      | Expiration.....                                 | 16                  | ..4,442,272     | 2776.42.....                                | .....264,480                                                                  | .....                                                             | .....                                        | .....               | .....264,480                 | ...     | .....264,270                             | .....                                     | .....                                     | .....(264,480)                        | .....                                       | .....                                 |                                                         |
|                                                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | HSBC.....           | MP6ISZYZBEU3UXPYFY5        | 01/17/2018. | 01/17/2019.                    | 01/17/2019.      | Expiration.....                                 | 5                   | ..1,388,210     | 2776.42.....                                | .....44,205                                                                   | .....                                                             | .....                                        | .....               | .....44,205                  | ...     | .....44,205                              | .....                                     | .....                                     | .....(44,205)                         | .....                                       | .....                                 |                                                         |
| JP MORGAN 17-01-2019 at 2802.56...                                                                                    | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | JPM.....            | 7H6GLXDRUGQFU57RNE         | 01/18/2018. | 01/18/2019.                    | 01/18/2019.      | Expiration.....                                 | 38                  | ..10,649,728    | 2802.56.....                                | .....592,800                                                                  | .....                                                             | .....                                        | .....               | .....592,800                 | ...     | .....592,249                             | .....                                     | .....                                     | .....(592,800)                        | .....                                       | .....                                 |                                                         |
| JP MORGAN 17-01-2019 at 2802.56..<br>HSBC BANK, N.A 17-02-2019 at 2821.98                                             | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | JPM.....            | 7H6GLXDRUGQFU57RNE         | 01/18/2018. | 01/18/2019.                    | 01/18/2019.      | Expiration.....                                 | 6                   | ..1,681,536     | 2802.56.....                                | .....48,000                                                                   | .....                                                             | .....                                        | .....               | .....48,000                  | ...     | .....48,000                              | .....                                     | .....                                     | .....(48,000)                         | .....                                       | .....                                 |                                                         |
|                                                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | JPM.....            | 7H6GLXDRUGQFU57RNE         | 01/18/2018. | 01/18/2019.                    | 01/18/2019.      | Expiration.....                                 | 29                  | ..8,127,424     | 2802.56.....                                | .....462,521                                                                  | .....                                                             | .....                                        | .....               | .....462,521                 | ...     | .....462,101                             | .....                                     | .....                                     | .....(462,521)                        | .....                                       | .....                                 |                                                         |
| JP MORGAN 17-01-2019 at 2802.56..<br>HSBC BANK, N.A 17-02-2019 at 2821.98                                             | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | HSBC.....           | MP6ISZYZBEU3UXPYFY5        | 02/01/2018. | 02/01/2019.                    | 02/01/2019.      | Expiration.....                                 | 48                  | ..13,819,575    | 2821.98.....                                | .....844,361                                                                  | .....                                                             | .....                                        | .....               | .....844,361                 | ...     | .....841,387                             | .....                                     | .....                                     | .....(844,361)                        | .....                                       | .....                                 |                                                         |
|                                                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | JPM.....            | 7H6GLXDRUGQFU57RNE         | 02/02/2018. | 02/02/2019.                    | 02/02/2019.      | Expiration.....                                 | 147                 | ..41,483,106    | 2821.98.....                                | .....2,315,250                                                                | .....                                                             | .....                                        | .....               | .....2,315,250               | ...     | .....2,303,709                           | .....                                     | .....                                     | .....(2,315,250)                      | .....                                       | .....                                 |                                                         |
| BANC of AMERICA 01-02-2019 at 2821.98                                                                                 | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | BAC.....            | B4TYDEB6GKMZO031MB2        | 02/02/2018. | 02/02/2019.                    | 02/02/2019.      | Expiration.....                                 | 23                  | ..6,490,554     | 2821.98.....                                | .....182,436                                                                  | .....                                                             | .....                                        | .....               | .....182,436                 | ...     | .....182,436                             | .....                                     | .....                                     | .....(182,436)                        | .....                                       | .....                                 |                                                         |
| BANC of AMERICA 01-02-2019 at 2821.98                                                                                 | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | BAC.....            | B4TYDEB6GKMZO031MB2        | 02/02/2018. | 02/02/2019.                    | 02/02/2019.      | Expiration.....                                 | 39                  | ..11,005,722    | 2821.98.....                                | .....609,570                                                                  | .....                                                             | .....                                        | .....               | .....609,570                 | ...     | .....607,990                             | .....                                     | .....                                     | .....(609,570)                        | .....                                       | .....                                 |                                                         |
| BANC of AMERICA 05-02-2019 at 2762.13                                                                                 | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | BAC.....            | B4TYDEB6GKMZO031MB2        | 02/05/2018. | 02/05/2019.                    | 02/05/2019.      | Expiration.....                                 | 24                  | ..6,629,112     | 2762.13.....                                | .....381,744                                                                  | .....                                                             | .....                                        | .....               | .....381,744                 | ...     | .....378,036                             | .....                                     | .....                                     | .....(381,744)                        | .....                                       | .....                                 |                                                         |
| BANC of AMERICA 05-02-2019 at 2762.13                                                                                 | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | BAC.....            | B4TYDEB6GKMZO031MB2        | 02/05/2018. | 02/05/2019.                    | 02/05/2019.      | Expiration.....                                 | 8                   | ..2,209,704     | 2762.13.....                                | .....68,224                                                                   | .....                                                             | .....                                        | .....               | .....68,224                  | ...     | .....68,224                              | .....                                     | .....                                     | .....(68,224)                         | .....                                       | .....                                 |                                                         |
| BAC SP500 CALL LONG 02/16/2019.                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | BAC.....            | B4TYDEB6GKMZO031MB2        | 02/16/2018. | 02/16/2019.                    | 02/16/2019.      | Exercise.....                                   | 70                  | ..19,118,400    | 2731.20.....                                | .....1,329,300                                                                | .....                                                             | .....310,800                                 | .....               | .....1,329,300               | ...     | .....1,280,353                           | .....                                     | .....                                     | .....(1,018,500)                      | .....                                       | .....                                 |                                                         |
| HSBC SP500 CALL LONG 02/16/2019                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | HSBC.....           | MP6ISZYZBEU3UXPYFY5        | 02/16/2018. | 02/16/2019.                    | 02/16/2019.      | Exercise.....                                   | 77                  | ..21,030,240    | 2731.20.....                                | .....1,452,528                                                                | .....                                                             | .....341,880                                 | .....               | .....1,452,528               | ...     | .....1,401,323                           | .....                                     | .....                                     | .....(1,110,648)                      | .....                                       | .....                                 |                                                         |
| HSBC SP500 CALL LONG 02/16/2019                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | HSBC.....           | MP6ISZYZBEU3UXPYFY5        | 02/16/2018. | 02/16/2019.                    | 02/16/2019.      | Exercise.....                                   | 16                  | ..4,369,920     | 2731.20.....                                | .....177,872                                                                  | .....                                                             | .....14,912                                  | .....               | .....177,872                 | ...     | .....175,468                             | .....                                     | .....                                     | .....(162,960)                        | .....                                       | .....                                 |                                                         |
| HSBC SP500 CALL LONG 02/20/2019                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | HSBC.....           | MP6ISZYZBEU3UXPYFY5        | 02/20/2018. | 02/20/2019.                    | 02/20/2019.      | Exercise.....                                   | 84                  | ..22,950,648    | 2732.22.....                                | .....1,451,352                                                                | .....                                                             | .....364,392                                 | .....               | .....1,451,352               | ...     | .....1,396,309                           | .....                                     | .....                                     | .....(1,086,960)                      | .....                                       | .....                                 |                                                         |
| JPM SP500 CALL LONG 02/20/2019.                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | JPM.....            | 7H6GLXDRUGQFU57RNE         | 02/20/2018. | 02/20/2019.                    | 02/20/2019.      | Exercise.....                                   | 22                  | ..6,010,884     | 2732.22.....                                | .....215,952                                                                  | .....                                                             | .....41,666                                  | .....               | .....215,952                 | ...     | .....206,846                             | .....                                     | .....                                     | .....(174,286)                        | .....                                       | .....                                 |                                                         |
| JPM SP500 CALL LONG 03/02/2019.                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | JPM.....            | 7H6GLXDRUGQFU57RNE         | 03/02/2018. | 03/02/2019.                    | 03/01/2019.      | Exercise.....                                   | 80                  | ..21,421,360    | 2677.67.....                                | .....1,531,120                                                                | .....                                                             | .....1,008,160                               | .....               | .....1,531,120               | ...     | .....1,364,002                           | .....                                     | .....                                     | .....(522,960)                        | .....                                       | .....                                 |                                                         |
| HSBC SP500 CALL LONG 03/02/2019                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | HSBC.....           | MP6ISZYZBEU3UXPYFY5        | 03/02/2018. | 03/02/2019.                    | 03/02/2019.      | Exercise.....                                   | 140                 | ..37,487,380    | 2677.67.....                                | .....2,577,680                                                                | .....                                                             | .....1,764,280                               | .....               | .....2,577,680               | ...     | .....2,306,116                           | .....                                     | .....                                     | .....(813,400)                        | .....                                       | .....                                 |                                                         |
| HSBC SP500 CALL LONG 03/02/2019                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | HSBC.....           | MP6ISZYZBEU3UXPYFY5        | 03/02/2018. | 03/02/2019.                    | 03/02/2019.      | Exercise.....                                   | 22                  | ..5,890,874     | 2677.67.....                                | .....238,810                                                                  | .....                                                             | .....141,845                                 | .....               | .....238,810                 | ...     | .....176,597                             | .....                                     | .....                                     | .....(96,965)                         | .....                                       | .....                                 |                                                         |
| BAC SP500 CALL LONG 03/05/2019.                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | BAC.....            | B4TYDEB6GKMZO031MB2        | 03/05/2018. | 03/05/2019.                    | 03/05/2019.      | Exercise.....                                   | 32                  | ..8,612,000     | 2691.25.....                                | .....568,736                                                                  | .....                                                             | .....359,808                                 | .....               | .....568,736                 | ...     | .....512,639                             | .....                                     | .....                                     | .....(208,928)                        | .....                                       | .....                                 |                                                         |
| BAC SP500 CALL LONG 03/05/2019.                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | BAC.....            | B4TYDEB6GKMZO031MB2        | 03/05/2018. | 03/05/2019.                    | 03/05/2019.      | Exercise.....                                   | 7                   | ..1,883,875     | 2691.25.....                                | .....73,297                                                                   | .....                                                             | .....31,473                                  | .....               | .....73,297                  | ...     | .....63,093                              | .....                                     | .....                                     | .....(41,824)                         | .....                                       | .....                                 |                                                         |
| BAC SP500 CALL LONG 03/15/2019.                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | BAC.....            | B4TYDEB6GKMZO031MB2        | 03/15/2018. | 03/15/2019.                    | 03/15/2019.      | Exercise.....                                   | 43                  | ..12,079,186    | 2747.33.....                                | .....840,693                                                                  | .....                                                             | .....330,412                                 | .....               | .....840,693                 | ...     | .....783,923                             | .....                                     | .....                                     | .....(510,281)                        | .....                                       | .....                                 |                                                         |
| HSBC SP500 CALL LONG 03/16/2019                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | HSBC.....           | MP6ISZYZBEU3UXPYFY5        | 03/16/2018. | 03/16/2019.                    | 03/15/2019.      | Exercise.....                                   | 114                 | ..31,319,562    | 2747.33.....                                | .....2,181,276                                                                | .....                                                             | .....856,710                                 | .....               | .....2,181,276               | ...     | .....2,040,661                           | .....                                     | .....                                     | .....(1,324,566)                      | .....                                       | .....                                 |                                                         |
| HSBC SP500 CALL LONG 03/16/2019                                                                                       | Index Annuity.....                                                      | N/A.....                      | INDEX EQ               | HSBC.....           | MP6ISZYZBEU3UXPYFY5        | 03/16/2018. | 03/16/2019.                    | 03/16/2019.      | Expiration.....                                 | 20                  | ..5,494,660     | 2747.33.....                                | .....225,080                                                                  | .....                                                             | .....                                        | .....               | .....225,080                 | ...     | .....223,753                             | .....                                     | .....                                     | .....(225,080)                        | .....                                       | .....                                 |                                                         |

SCHEDULE DB - PART A - SECTION 2

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

| 1                                | 2                                                                       | 3                             | 4                  | 5                    |                            | 6           | 7                              | 8                | 9                                               | 10                  | 11              | 12                                          | 13                                                                            | 14                                                                | 15                                           | 16                  | 17                           | 18      | 19                                       | 20                                         | 21                                        | 22                                    | 23                                          | 24                                    | 25                                                      |
|----------------------------------|-------------------------------------------------------------------------|-------------------------------|--------------------|----------------------|----------------------------|-------------|--------------------------------|------------------|-------------------------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|----------------------------------------------|---------------------|------------------------------|---------|------------------------------------------|--------------------------------------------|-------------------------------------------|---------------------------------------|---------------------------------------------|---------------------------------------|---------------------------------------------------------|
| Description                      | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) | Exchange, or Central | Counterparty Clearinghouse | Trade Date  | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/Adjusted Carrying Value | C o d e | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination - Deferred | Hedge Effectiveness at Inception and at Termination (b) |
| CITI SP500 CALL LONG 03/16/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX              | CITI.....            | E5TODZWZ7FF32TWEFA7        | 03/16/2018. | 03/16/2019.                    | 03/15/2019.      | Exercise.....                                   | 27                  | ..7,417,791     | 2747.33.....                                | ..522,261                                                                     | .....                                                             | ..202,905                                    | .....               | ..522,261                    | ...     | ..492,305                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 03/19/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX              | CITI.....            | E5TODZWZ7FF32TWEFA7        | 03/19/2018. | 03/19/2019.                    | 03/15/2019.      | Exercise.....                                   | 25                  | ..6,880,025     | 2752.01.....                                | ..420,100                                                                     | .....                                                             | ..176,175                                    | .....               | ..420,100                    | ...     | ..393,926                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 03/19/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX              | CITI.....            | E5TODZWZ7FF32TWEFA7        | 03/19/2018. | 03/19/2019.                    | 03/15/2019.      | Exercise.....                                   | 7                   | ..1,926,407     | 2752.01.....                                | ..64,288                                                                      | .....                                                             | ..3,515                                      | .....               | ..64,288                     | ...     | ..63,622                                 | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| HSBC SP500 CALL LONG 04/02/2019  | Index Annuity.....                                                      | N/A.....                      | INDEX              | HSBC.....            | MP6ISZYZBEU3UXPYFY5        | 04/02/2018. | 04/02/2019.                    | 04/01/2019.      | Sale.....                                       | 74                  | ..19,542,438    | 2640.87.....                                | ..1,270,950                                                                   | .....                                                             | ..1,674,768                                  | .....               | ..1,270,950                  | ...     | ..949,131                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| HSBC SP500 CALL LONG 04/02/2019  | Index Annuity.....                                                      | N/A.....                      | INDEX              | HSBC.....            | MP6ISZYZBEU3UXPYFY5        | 04/02/2018. | 04/02/2019.                    | 04/01/2019.      | Sale.....                                       | 23                  | ..6,074,001     | 2640.87.....                                | ..221,605                                                                     | .....                                                             | ..276,322                                    | .....               | ..221,605                    | ...     | ..88,663                                 | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| HSBC SP500 CALL LONG 04/03/2019  | Index Annuity.....                                                      | N/A.....                      | INDEX              | HSBC.....            | MP6ISZYZBEU3UXPYFY5        | 04/03/2018. | 04/03/2019.                    | 04/02/2019.      | Sale.....                                       | 45                  | ..11,618,460    | 2581.88.....                                | ..950,265                                                                     | .....                                                             | ..1,284,120                                  | .....               | ..950,265                    | ...     | ..645,163                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| HSBC SP500 CALL LONG 04/03/2019  | Index Annuity.....                                                      | N/A.....                      | INDEX              | HSBC.....            | MP6ISZYZBEU3UXPYFY5        | 04/03/2018. | 04/03/2019.                    | 04/02/2019.      | Sale.....                                       | 6                   | ..1,549,128     | 2581.88.....                                | ..80,694                                                                      | .....                                                             | ..106,866                                    | .....               | ..80,694                     | ...     | ..15,961                                 | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL LONG 04/04/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX              | JPM.....             | 7H6GLXDRUGQFU57RNE         | 04/04/2018. | 04/04/2019.                    | 04/03/2019.      | Sale.....                                       | 42                  | ..10,980,090    | 2614.45.....                                | ..777,000                                                                     | .....                                                             | ..1,087,590                                  | .....               | ..777,000                    | ...     | ..538,814                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL LONG 04/04/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX              | JPM.....             | 7H6GLXDRUGQFU57RNE         | 04/04/2018. | 04/04/2019.                    | 04/03/2019.      | Sale.....                                       | 8                   | ..2,091,560     | 2614.45.....                                | ..86,400                                                                      | .....                                                             | ..114,433                                    | .....               | ..86,400                     | ...     | ..22,944                                 | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| BAC SP500 CALL LONG 04/04/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX              | BAC.....             | B4TYDEB6GKMZO031MB2        | 04/04/2018. | 04/04/2019.                    | 04/03/2019.      | Sale.....                                       | 31                  | ..8,104,795     | 2614.45.....                                | ..580,785                                                                     | .....                                                             | ..802,745                                    | .....               | ..580,785                    | ...     | ..410,474                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 04/06/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX              | CITI.....            | E5TODZWZ7FF32TWEFA7        | 04/06/2018. | 04/06/2019.                    | 04/02/2019.      | Sale.....                                       | 66                  | ..17,040,408    | 2581.88.....                                | ..1,377,948                                                                   | .....                                                             | ..1,883,376                                  | .....               | ..1,377,948                  | ...     | ..929,055                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL LONG 04/16/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX              | JPM.....             | 7H6GLXDRUGQFU57RNE         | 04/16/2018. | 04/16/2019.                    | 04/15/2019.      | Sale.....                                       | 64                  | ..17,000,320    | 2656.30.....                                | ..1,216,000                                                                   | .....                                                             | ..1,595,392                                  | .....               | ..1,216,000                  | ...     | ..915,717                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL LONG 04/16/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX              | JPM.....             | 7H6GLXDRUGQFU57RNE         | 04/16/2018. | 04/16/2019.                    | 04/15/2019.      | Sale.....                                       | 18                  | ..4,781,340     | 2656.30.....                                | ..201,600                                                                     | .....                                                             | ..200,268                                    | .....               | ..201,600                    | ...     | ..133,520                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| BAC SP500 CALL LONG 04/16/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX              | BAC.....             | B4TYDEB6GKMZO031MB2        | 04/16/2018. | 04/16/2019.                    | 04/16/2019.      | Sale.....                                       | 46                  | ..12,381,234    | 2677.84.....                                | ..851,830                                                                     | .....                                                             | ..1,059,819                                  | .....               | ..851,830                    | ...     | ..672,501                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL LONG 04/17/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX              | JPM.....             | 7H6GLXDRUGQFU57RNE         | 04/17/2018. | 04/17/2019.                    | 04/16/2019.      | Sale.....                                       | 37                  | ..9,900,008     | 2677.84.....                                | ..703,000                                                                     | .....                                                             | ..848,117                                    | .....               | ..703,000                    | ...     | ..552,208                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL LONG 04/17/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX              | JPM.....             | 7H6GLXDRUGQFU57RNE         | 04/17/2018. | 04/17/2019.                    | 04/16/2019.      | Sale.....                                       | 9                   | ..2,410,056     | 2677.84.....                                | ..100,800                                                                     | .....                                                             | ..88,461                                     | .....               | ..100,800                    | ...     | ..74,445                                 | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| BAC SP500 CALL LONG 04/18/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX              | BAC.....             | B4TYDEB6GKMZO031MB2        | 04/18/2018. | 04/18/2019.                    | 04/17/2019.      | Sale.....                                       | 33                  | ..8,931,087     | 2706.39.....                                | ..601,161                                                                     | .....                                                             | ..640,397                                    | .....               | ..601,161                    | ...     | ..497,211                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| BAC SP500 CALL LONG 04/18/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX              | BAC.....             | B4TYDEB6GKMZO031MB2        | 04/18/2018. | 04/18/2019.                    | 04/17/2019.      | Sale.....                                       | 7                   | ..1,894,473     | 2706.39.....                                | ..71,652                                                                      | .....                                                             | ..46,522                                     | .....               | ..71,652                     | ...     | ..62,842                                 | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| BAC SP500 CALL LONG 04/18/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX              | BAC.....             | B4TYDEB6GKMZO031MB2        | 04/18/2018. | 04/18/2019.                    | 04/17/2019.      | Sale.....                                       | 29                  | ..7,848,531     | 2706.39.....                                | ..538,965                                                                     | .....                                                             | ..562,774                                    | .....               | ..538,965                    | ...     | ..447,615                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| BAC SP500 CALL LONG 05/01/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX              | BAC.....             | B4TYDEB6GKMZO031MB2        | 05/01/2018. | 05/01/2019.                    | 05/01/2019.      | Sale.....                                       | 74                  | ..19,823,153    | 2654.80.....                                | ..1,338,063                                                                   | .....                                                             | ..2,008,076                                  | .....               | ..1,338,063                  | ...     | ..944,353                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 05/01/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX              | CITI.....            | E5TODZWZ7FF32TWEFA7        | 05/02/2018. | 05/01/2019.                    | 05/01/2019.      | Sale.....                                       | 126                 | ..33,450,480    | 2654.80.....                                | ..2,137,464                                                                   | .....                                                             | ..3,388,518                                  | .....               | ..2,137,464                  | ...     | ..1,478,063                              | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 05/01/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX              | CITI.....            | E5TODZWZ7FF32TWEFA7        | 05/02/2018. | 05/01/2019.                    | 05/01/2019.      | Sale.....                                       | 29                  | ..7,698,920     | 2654.80.....                                | ..279,560                                                                     | .....                                                             | ..372,998                                    | .....               | ..279,560                    | ...     | ..155,520                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL LONG 05/01/2019   | Index Annuity.....                                                      | N/A.....                      | INDEX              | JPM.....             | 7H6GLXDRUGQFU57RNE         | 05/02/2018. | 05/01/2019.                    | 05/01/2019.      | Sale.....                                       | 39                  | ..10,353,720    | 2654.80.....                                | ..673,296                                                                     | .....                                                             | ..1,048,827                                  | .....               | ..673,296                    | ...     | ..463,267                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| HSBC SP500 CALL LONG 05/02/2019  | Index Annuity.....                                                      | N/A.....                      | INDEX              | HSBC.....            | MP6ISZYZBEU3UXPYFY5        | 05/03/2018. | 05/02/2019.                    | 05/02/2019.      | Sale.....                                       | 32                  | ..8,434,144     | 2635.67.....                                | ..502,624                                                                     | .....                                                             | ..901,920                                    | .....               | ..502,624                    | ...     | ..312,960                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| HSBC SP500 CALL LONG 05/02/2019  | Index Annuity.....                                                      | N/A.....                      | INDEX              | HSBC.....            | MP6ISZYZBEU3UXPYFY5        | 05/03/2018. | 05/02/2019.                    | 05/02/2019.      | Sale.....                                       | 6                   | ..1,581,402     | 2635.67.....                                | ..50,862                                                                      | .....                                                             | ..88,686                                     | .....               | ..50,862                     | ...     | ..16,519                                 | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| HSBC SP500 CALL LONG 05/02/2019  | Index Annuity.....                                                      | N/A.....                      | INDEX              | HSBC.....            | MP6ISZYZBEU3UXPYFY5        | 05/03/2018. | 05/02/2019.                    | 05/02/2019.      | Sale.....                                       | 3                   | ..790,701       | 2635.67.....                                | ..47,121                                                                      | .....                                                             | ..84,555                                     | .....               | ..47,121                     | ...     | ..29,340                                 | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| BAC SP500 CALL LONG 05/15/2019   | Index Annuity.....                                                      | N/A.....                      | INDEX              | BAC.....             | B4TYDEB6GKMZO031MB2        | 05/16/2018. | 05/15/2019.                    | 05/15/2019.      | Sale.....                                       | 33                  | ..8,947,785     | 2711.45.....                                | ..559,911                                                                     | .....                                                             | ..460,383                                    | .....               | ..559,911                    | ...     | ..430,522                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL LONG 05/15/2019   | Index Annuity.....                                                      | N/A.....                      | INDEX              | JPM.....             | 7H6GLXDRUGQFU57RNE         | 05/16/2018. | 05/15/2019.                    | 05/15/2019.      | Sale.....                                       | 37                  | ..10,032,365    | 2711.45.....                                | ..630,221                                                                     | .....                                                             | ..516,187                                    | .....               | ..630,221                    | ...     | ..480,904                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 05/15/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX              | CITI.....            | E5TODZWZ7FF32TWEFA7        | 05/16/2018. | 05/15/2019.                    | 05/15/2019.      | Sale.....                                       | 105                 | ..28,470,225    | 2711.45.....                                | ..1,793,610                                                                   | .....                                                             | ..1,464,855                                  | .....               | ..1,793,610                  | ...     | ..1,390,259                              | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 05/15/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX              | CITI.....            | E5TODZWZ7FF32TWEFA7        | 05/16/2018. | 05/15/2019.                    | 05/15/2019.      | Sale.....                                       | 21                  | ..5,694,045     | 2711.45.....                                | ..206,493                                                                     | .....                                                             | ..142,233                                    | .....               | ..206,493                    | ...     | ..182,566                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 05/16/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX              | CITI.....            | E5TODZWZ7FF32TWEFA7        | 05/17/2018. | 05/16/2019.                    | 05/16/2019.      | Sale.....                                       | 28                  | ..7,622,888     | 2722.46.....                                | ..473,676                                                                     | .....                                                             | ..430,808                                    | .....               | ..473,676                    | ...     | ..373,459                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 05/16/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX              | CITI.....            | E5TODZWZ7FF32TWEFA7        | 05/17/2018. | 05/16/2019.                    | 05/16/2019.      | Sale.....                                       | 6                   | ..1,633,476     | 2722.46.....                                | ..57,546                                                                      | .....                                                             | ..39,894                                     | .....               | ..57,546                     | ...     | ..51,296                                 | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| BAC SP500 CALL LONG 05/31/2019   | Index Annuity.....                                                      | N/A.....                      | INDEX              | BAC.....             | B4TYDEB6GKMZO031MB2        | 06/01/2018. | 05/31/2019.                    | 07/01/2019.      | Sale.....                                       | 40                  | ..10,987,676    | 2734.62.....                                | ..681,235                                                                     | .....                                                             | ..70,074                                     | .....               | ..681,235                    | ...     | ..529,253                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 05/31/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX              | CITI.....            | E5TODZWZ7FF32TWEFA7        | 06/04/2018. | 05/31/2019.                    | 05/31/2019.      | Sale.....                                       | 174                 | ..47,582,388    | 2734.62.....                                | ..3,037,344                                                                   | .....                                                             | ..303,456                                    | .....               | ..3,037,344                  | ...     | ..2,396,245                              | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| BAC SP500 CALL LONG 05/31/2019   | Index Annuity.....                                                      | N/A.....                      | INDEX              | BAC.....             | B4TYDEB6GKMZO031MB2        | 06/04/2018. | 05/31/2019.                    | 06/01/2019.      | Sale.....                                       | 40                  | ..10,938,480    | 2734.62.....                                | ..381,760                                                                     | .....                                                             | ..200,998                                    | .....               | ..381,760                    | ...     | ..347,486                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| BAC SP500 CALL LONG 05/31/2019   | Index Annuity.....                                                      | N/A.....                      | INDEX              | BAC.....             | B4TYDEB6GKMZO031MB2        | 06/04/2018. | 05/31/2019.                    | 06/01/2019.      | Sale.....                                       | 40                  | ..10,938,480    | 2734.62.....                                | ..690,160                                                                     | .....                                                             | ..69,760                                     | .....               | ..690,160                    | ...     | ..538,858                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| BAC SP500 CALL LONG 06/14/2019   | Index Annuity.....                                                      | N/A.....                      | INDEX              | BAC.....             | B4TYDEB6GKMZO031MB2        | 06/15/2018. | 06/14/2019.                    | 06/14/2019.      | Sale.....                                       | 21                  | ..5,895,659     | 2779.66.....                                | ..362,584                                                                     | .....                                                             | ..227,626                                    | .....               | ..362,584                    | ...     | ..297,364                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 06/14/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX              | CITI.....            | E5TODZWZ7FF32TWEFA7        | 06/18/2018. | 06/14/2019.                    | 06/14/2019.      | Sale.....                                       | 161                 | ..44,752,526    | 2779.66.....                                | ..2,694,174                                                                   | .....                                                             | ..1,727,852                                  | .....               | ..2,694,174                  | ...     | ..2,210,659                              | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL LONG 06/14/2019   | Index Annuity.....                                                      | N/A.....                      | INDEX              | JPM.....             | 7H6GLXDRUGQFU57RNE         | 06/18/2018. | 06/14/2019.                    | 06/14/2019.      | Sale.....                                       | 35                  | ..9,728,810     | 2779.66.....                                | ..304,500                                                                     | .....                                                             | ..29,628                                     | .....               | ..304,500                    | ...     | ..294,237                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| HSBC SP500 CALL LONG 06/14/2019  | Index Annuity.....                                                      | N/A.....                      | INDEX              | HSBC.....            | MP6ISZYZBEU3UXPYFY5        | 06/18/2018. | 06/14/2019.                    | 06/14/2019.      | Sale.....                                       | 49                  | ..13,620,334    | 2779.66.....                                | ..806,638                                                                     | .....                                                             | ..525,868                                    | .....               | ..806,638                    | ...     | ..661,840                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 07/01/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX              | CITI.....            | E5TODZWZ7FF32TWEFA7        | 07/02/2018. | 07/01/2019.                    | 07/01/2019.      | Sale.....                                       | 76                  | ..20,659,612    | 2718.37.....                                | ..1,338,740                                                                   | .....                                                             | ..1,869,296                                  | .....               | ..1,338,740                  | ...     | ..952,842                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 07/01/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX              | CITI.....            | E5TODZWZ7FF32TWEFA7        | 07/02/2018. | 07/01/2019.                    | 07/01/2019.      | Sale.....                                       | 22                  | ..5,980,414     | 2718.37.....                                | ..223,234                                                                     | .....                                                             | ..191,346                                    | .....               | ..223,234                    | ...     | ..189,398                                | .....                                      | .....                                     | .....                                 | .....                                       | .....                                 | .....                                                   |



Annual Statement for the year 2019 of the

Reliance Standard Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

| 1                                | 2                                                                       | 3                             | 4                      | 5                    |                            | 6           | 7                              | 8                | 9                                               | 10                  | 11              | 12                                          | 13                                                                            | 14                                                                | 15                                           | 16                  | 17                           | 18      | 19                                       | 20                                         | 21                                        | 22                                    | 23                                          | 24                                    | 25                                                      |
|----------------------------------|-------------------------------------------------------------------------|-------------------------------|------------------------|----------------------|----------------------------|-------------|--------------------------------|------------------|-------------------------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|----------------------------------------------|---------------------|------------------------------|---------|------------------------------------------|--------------------------------------------|-------------------------------------------|---------------------------------------|---------------------------------------------|---------------------------------------|---------------------------------------------------------|
| Description                      | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, or Central | Counterparty Clearinghouse | Trade Date  | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/Adjusted Carrying Value | C o d e | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination - Deferred | Hedge Effectiveness at Inception and at Termination (b) |
| CITI SP500 CALL LONG 07/02/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX                  | CITI.....            | E5TODZWZ7FF32TWFA7         | 07/02/2018. | 07/02/2019.                    | 07/02/2019.      | Sale.....                                       | 33                  | 9,048,260       | 2726.71.....                                | 597,185                                                                       | .....                                                             | 817,317                                      | .....               | 597,185                      | .....   | 435,694                                  | .....                                      | .....                                     | 220,132                               | .....                                       | .....                                 | .....                                                   |
| BAC SP500 CALL LONG 07/02/2019   | Index Annuity.....                                                      | N/A.....                      | INDEX                  | BAC.....             | B4TYDEB6GKMZO031MB2        | 07/03/2018. | 07/02/2019.                    | 07/02/2019.      | Sale.....                                       | 46                  | 12,542,866      | 2726.71.....                                | 821,054                                                                       | .....                                                             | 1,132,980                                    | .....               | 821,054                      | .....   | 596,207                                  | .....                                      | .....                                     | 311,926                               | .....                                       | .....                                 | .....                                                   |
| BAC SP500 CALL LONG 07/02/2019   | Index Annuity.....                                                      | N/A.....                      | INDEX                  | BAC.....             | B4TYDEB6GKMZO031MB2        | 07/03/2018. | 07/02/2019.                    | 07/02/2019.      | Sale.....                                       | 10                  | 2,726,710       | 2726.71.....                                | 101,870                                                                       | .....                                                             | 78,747                                       | .....               | 101,870                      | .....   | 87,954                                   | .....                                      | .....                                     | (23,123)                              | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 07/03/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX                  | CITI.....            | E5TODZWZ7FF32TWFA7         | 07/05/2018. | 07/03/2019.                    | 07/03/2019.      | Sale.....                                       | 45                  | 12,209,490      | 2713.22.....                                | 826,155                                                                       | .....                                                             | 1,271,700                                    | .....               | 826,155                      | .....   | 587,024                                  | .....                                      | .....                                     | 445,545                               | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 07/03/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX                  | CITI.....            | E5TODZWZ7FF32TWFA7         | 07/05/2018. | 07/03/2019.                    | 07/03/2019.      | Sale.....                                       | 6                   | 1,627,932       | 2713.22.....                                | 60,468                                                                        | .....                                                             | 56,305                                       | .....               | 60,468                       | .....   | 49,216                                   | .....                                      | .....                                     | (4,163)                               | .....                                       | .....                                 | .....                                                   |
| BAC SP500 CALL LONG 07/03/2019   | Index Annuity.....                                                      | N/A.....                      | INDEX                  | BAC.....             | B4TYDEB6GKMZO031MB2        | 07/05/2018. | 07/03/2019.                    | 07/03/2019.      | Sale.....                                       | 53                  | 14,380,066      | 2713.22.....                                | 977,638                                                                       | .....                                                             | 1,497,787                                    | .....               | 977,638                      | .....   | 695,997                                  | .....                                      | .....                                     | 520,149                               | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 07/15/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX                  | CITI.....            | E5TODZWZ7FF32TWFA7         | 07/16/2018. | 07/15/2019.                    | 07/15/2019.      | Sale.....                                       | 67                  | 18,768,777      | 2801.31.....                                | 1,202,047                                                                     | .....                                                             | 1,427,033                                    | .....               | 1,202,047                    | .....   | 983,504                                  | .....                                      | .....                                     | 224,986                               | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 07/15/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX                  | CITI.....            | E5TODZWZ7FF32TWFA7         | 07/16/2018. | 07/15/2019.                    | 07/15/2019.      | Sale.....                                       | 20                  | 5,602,620       | 2801.31.....                                | 207,360                                                                       | .....                                                             | 9,128                                        | .....               | 207,360                      | .....   | 202,871                                  | .....                                      | .....                                     | (198,232)                             | .....                                       | .....                                 | .....                                                   |
| HSBC SP500 CALL LONG 07/16/2019  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 07/16/2018. | 07/16/2019.                    | 07/16/2019.      | Sale.....                                       | 32                  | 9,000,003       | 2798.43.....                                | 549,887                                                                       | .....                                                             | 661,260                                      | .....               | 549,887                      | .....   | 444,153                                  | .....                                      | .....                                     | 111,373                               | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL LONG 07/16/2019   | Index Annuity.....                                                      | N/A.....                      | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 07/17/2018. | 07/16/2019.                    | 07/16/2019.      | Sale.....                                       | 33                  | 9,234,819       | 2798.43.....                                | 551,463                                                                       | .....                                                             | 678,513                                      | .....               | 551,463                      | .....   | 435,117                                  | .....                                      | .....                                     | 127,050                               | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL LONG 07/16/2019   | Index Annuity.....                                                      | N/A.....                      | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 07/17/2018. | 07/16/2019.                    | 07/16/2019.      | Sale.....                                       | 12                  | 3,358,116       | 2798.43.....                                | 114,900                                                                       | .....                                                             | 19,923                                       | .....               | 114,900                      | .....   | 110,507                                  | .....                                      | .....                                     | (94,977)                              | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL LONG 07/17/2019   | Index Annuity.....                                                      | N/A.....                      | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 07/18/2018. | 07/17/2019.                    | 07/17/2019.      | Sale.....                                       | 39                  | 10,957,245      | 2809.55.....                                | 659,646                                                                       | .....                                                             | 679,020                                      | .....               | 659,646                      | .....   | 530,272                                  | .....                                      | .....                                     | 19,374                                | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 07/17/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX                  | CITI.....            | E5TODZWZ7FF32TWFA7         | 07/18/2018. | 07/17/2019.                    | 07/17/2019.      | Sale.....                                       | 43                  | 12,081,065      | 2809.55.....                                | 739,385                                                                       | .....                                                             | 751,941                                      | .....               | 739,385                      | .....   | 603,777                                  | .....                                      | .....                                     | 12,556                                | .....                                       | .....                                 | .....                                                   |
| BAC SP500 CALL LONG 08/01/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | BAC.....             | B4TYDEB6GKMZO031MB2        | 08/01/2018. | 08/01/2019.                    | 08/01/2019.      | Sale.....                                       | 49                  | 13,901,543      | 2813.36.....                                | 850,934                                                                       | .....                                                             | 692,764                                      | .....               | 850,934                      | .....   | 677,764                                  | .....                                      | .....                                     | (158,170)                             | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL LONG 08/01/2019   | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 08/02/2018. | 08/01/2019.                    | 08/01/2019.      | Sale.....                                       | 160                 | 45,013,760      | 2813.36.....                                | 2,778,240                                                                     | .....                                                             | 2,243,200                                    | .....               | 2,778,240                    | .....   | 2,212,255                                | .....                                      | .....                                     | (535,040)                             | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 08/01/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX                  | CITI.....            | E5TODZWZ7FF32TWFA7         | 08/02/2018. | 08/01/2019.                    | 08/01/2019.      | Sale.....                                       | 31                  | 8,721,416       | 2813.36.....                                | 309,566                                                                       | .....                                                             | 11,436                                       | .....               | 309,566                      | .....   | 300,461                                  | .....                                      | .....                                     | (298,130)                             | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 08/01/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX                  | CITI.....            | E5TODZWZ7FF32TWFA7         | 08/02/2018. | 08/01/2019.                    | 08/01/2019.      | Sale.....                                       | 43                  | 12,097,448      | 2813.36.....                                | 757,746                                                                       | .....                                                             | 602,860                                      | .....               | 757,746                      | .....   | 608,414                                  | .....                                      | .....                                     | (154,886)                             | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL LONG 08/02/2019   | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 08/06/2018. | 08/02/2019.                    | 08/02/2019.      | Sale.....                                       | 14                  | 3,976,490       | 2840.35.....                                | 239,792                                                                       | .....                                                             | 128,380                                      | .....               | 239,792                      | .....   | 197,503                                  | .....                                      | .....                                     | (111,412)                             | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL LONG 08/06/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 08/06/2018. | 08/02/2019.                    | 08/02/2019.      | Expiration.....                                 | 6                   | 1,704,210       | 2840.35.....                                | 56,664                                                                        | .....                                                             | .....                                        | .....               | 56,664                       | .....   | 55,276                                   | .....                                      | .....                                     | (56,664)                              | .....                                       | .....                                 | .....                                                   |
| BAC SP500 CALL LONG 08/15/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | BAC.....             | B4TYDEB6GKMZO031MB2        | 08/15/2018. | 08/15/2019.                    | 08/15/2019.      | Sale.....                                       | 35                  | 10,021,391      | 2818.37.....                                | 637,360                                                                       | .....                                                             | 103,934                                      | .....               | 637,360                      | .....   | 507,306                                  | .....                                      | .....                                     | (533,426)                             | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL LONG 08/15/2019   | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 08/16/2018. | 08/15/2019.                    | 08/15/2019.      | Sale.....                                       | 140                 | 39,457,180      | 2818.37.....                                | 2,609,600                                                                     | .....                                                             | 409,220                                      | .....               | 2,609,600                    | .....   | 2,090,684                                | .....                                      | .....                                     | (2,200,380)                           | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL LONG 08/15/2019   | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 08/16/2018. | 08/15/2019.                    | 08/15/2019.      | Expiration.....                                 | 25                  | 7,045,925       | 2818.37.....                                | 284,500                                                                       | .....                                                             | .....                                        | .....               | 284,500                      | .....   | 276,983                                  | .....                                      | .....                                     | (284,500)                             | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 08/15/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX                  | CITI.....            | E5TODZWZ7FF32TWFA7         | 08/16/2018. | 08/15/2019.                    | 08/15/2019.      | Sale.....                                       | 47                  | 13,246,339      | 2818.37.....                                | 904,844                                                                       | .....                                                             | 137,381                                      | .....               | 904,844                      | .....   | 732,987                                  | .....                                      | .....                                     | (767,463)                             | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL LONG 08/16/2019   | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 08/21/2018. | 08/16/2019.                    | 08/16/2019.      | Sale.....                                       | 11                  | 3,135,143       | 2850.13.....                                | 199,034                                                                       | .....                                                             | 42,405                                       | .....               | 199,034                      | .....   | 164,973                                  | .....                                      | .....                                     | (156,629)                             | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL LONG 08/21/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 08/21/2018. | 08/16/2019.                    | 08/16/2019.      | Expiration.....                                 | 6                   | 1,710,078       | 2850.13.....                                | 62,010                                                                        | .....                                                             | .....                                        | .....               | 62,010                       | .....   | 60,968                                   | .....                                      | .....                                     | (62,010)                              | .....                                       | .....                                 | .....                                                   |
| HSBC SP500 CALL LONG 10/01/2019  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 10/01/2018. | 10/01/2019.                    | 10/01/2019.      | Sale.....                                       | 46                  | 13,645,810      | 2924.59.....                                | 850,125                                                                       | .....                                                             | 73,068                                       | .....               | 850,125                      | .....   | 732,016                                  | .....                                      | .....                                     | (777,057)                             | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL LONG 10/02/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 10/02/2018. | 10/01/2019.                    | 10/01/2019.      | Sale.....                                       | 124                 | 36,264,916      | 2924.59.....                                | 2,262,504                                                                     | .....                                                             | 194,184                                      | .....               | 2,262,504                    | .....   | 1,931,991                                | .....                                      | .....                                     | (2,068,320)                           | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL LONG 10/02/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 10/02/2018. | 10/01/2019.                    | 10/01/2019.      | Expiration.....                                 | 24                  | 7,019,016       | 2924.59.....                                | 241,704                                                                       | .....                                                             | .....                                        | .....               | 241,704                      | .....   | 238,845                                  | .....                                      | .....                                     | (241,704)                             | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL LONG 10/03/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 10/03/2018. | 10/02/2019.                    | 10/02/2019.      | Expiration.....                                 | 29                  | 8,477,947       | 2923.43.....                                | 551,696                                                                       | .....                                                             | .....                                        | .....               | 551,696                      | .....   | 473,302                                  | .....                                      | .....                                     | (551,696)                             | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL LONG 10/03/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 10/03/2018. | 10/02/2019.                    | 10/02/2019.      | Expiration.....                                 | 5                   | 1,461,715       | 2923.43.....                                | 54,250                                                                        | .....                                                             | .....                                        | .....               | 54,250                       | .....   | 53,595                                   | .....                                      | .....                                     | (54,250)                              | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL LONG 10/03/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 10/03/2018. | 10/02/2019.                    | 10/02/2019.      | Expiration.....                                 | 39                  | 11,401,377      | 2923.43.....                                | 758,121                                                                       | .....                                                             | .....                                        | .....               | 758,121                      | .....   | 654,188                                  | .....                                      | .....                                     | (758,121)                             | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL LONG 10/04/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 10/04/2018. | 10/03/2019.                    | 10/03/2019.      | Expiration.....                                 | 31                  | 9,069,081       | 2925.51.....                                | 536,982                                                                       | .....                                                             | .....                                        | .....               | 536,982                      | .....   | 453,548                                  | .....                                      | .....                                     | (536,982)                             | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL LONG 10/04/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 10/04/2018. | 10/03/2019.                    | 10/03/2019.      | Expiration.....                                 | 9                   | 2,632,959       | 2925.51.....                                | 82,359                                                                        | .....                                                             | .....                                        | .....               | 82,359                       | .....   | 81,127                                   | .....                                      | .....                                     | (82,359)                              | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL LONG 10/04/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 10/04/2018. | 10/03/2019.                    | 10/03/2019.      | Expiration.....                                 | 12                  | 3,510,612       | 2925.51.....                                | 214,416                                                                       | .....                                                             | .....                                        | .....               | 214,416                      | .....   | 182,595                                  | .....                                      | .....                                     | (214,416)                             | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL LONG 10/17/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 10/17/2018. | 10/15/2019.                    | 10/15/2019.      | Sale.....                                       | 117                 | 32,184,243      | 2750.79.....                                | 2,587,689                                                                     | .....                                                             | 2,865,217                                    | .....               | 2,587,689                    | .....   | 1,781,006                                | .....                                      | .....                                     | 277,528                               | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL LONG 10/17/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 10/17/2018. | 10/15/2019.                    | 10/15/2019.      | Sale.....                                       | 21                  | 5,776,659       | 2750.79.....                                | 298,662                                                                       | .....                                                             | 181,566                                      | .....               | 298,662                      | .....   | 268,244                                  | .....                                      | .....                                     | (117,096)                             | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL LONG 10/17/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 10/17/2018. | 10/16/2019.                    | 10/16/2019.      | Sale.....                                       | 31                  | 8,710,752       | 2809.92.....                                | 570,307                                                                       | .....                                                             | 557,287                                      | .....               | 570,307                      | .....   | 408,489                                  | .....                                      | .....                                     | (13,020)                              | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 10/17/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX                  | CITI.....            | E5TODZWZ7FF32TWFA7         | 10/17/2018. | 10/15/2019.                    | 10/15/2019.      | Sale.....                                       | 36                  | 9,902,844       | 2750.79.....                                | 797,724                                                                       | .....                                                             | 881,604                                      | .....               | 797,724                      | .....   | 550,879                                  | .....                                      | .....                                     | 83,880                                | .....                                       | .....                                 | .....                                                   |
| CITI SP500 CALL LONG 10/17/2019. | Index Annuity.....                                                      | N/A.....                      | INDEX                  | CITI.....            | E5TODZWZ7FF32TWFA7         | 10/17/2018. | 10/16/2019.                    | 10/16/2019.      | Sale.....                                       | 31                  | 8,710,752       | 2809.92.....                                | 572,260                                                                       | .....                                                             | 557,287                                      | .....               | 572,260                      | .....   | 411,053                                  | .....                                      | .....                                     | (14,973)                              | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL LONG 10/18/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 10/18/2018. | 10/17/2019.                    | 10/17/2019.      | Sale.....                                       | 26                  | 7,303,946       | 2809.21.....                                | 492,700                                                                       | .....                                                             | 490,724                                      | .....               | 492,700                      | .....   | 353,914                                  | .....                                      | .....                                     | (1,976)                               | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL LONG 10/18/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 10/18/2018. | 10/17/2019.                    | 10/17/2019.      | Sale.....                                       | 5                   | 1,404,605       | 2809.21.....                                | 95,000                                                                        | .....                                                             | 13,839                                       | .....               | 95,000                       | .....   | 91,179                                   | .....                                      | .....                                     | (81,161)                              | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL LONG 10/18/2019.  | Index Annuity.....                                                      | N/A.....                      | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 10/18/2018. | 10/17/2019.                    | 10/17/2019.      | Sale.....                                       | 10                  | 2,809,210       | 2809.21.....                                | 193,860                                                                       | .....                                                             | 188,740                                      | .....               | 193,860                      | .....   | 140,481                                  | .....                                      | .....                                     | (5,120)                               | .....                                       | .....                                 | .....                                                   |

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

## E19.3

SCHEDULE DB - PART A - SECTION 2

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

| 1                                             | 2                                                                       | 3                             | 4                      | 5                    |                            | 6           | 7                              | 8                | 9                                               | 10                  | 11              | 12                                          | 13                                                                            | 14                                                                | 15                                           | 16                  | 17                           | 18        | 19                                       | 20                                         | 21                                        | 22                                    | 23                                          | 24                                    | 25                                                      |
|-----------------------------------------------|-------------------------------------------------------------------------|-------------------------------|------------------------|----------------------|----------------------------|-------------|--------------------------------|------------------|-------------------------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|----------------------------------------------|---------------------|------------------------------|-----------|------------------------------------------|--------------------------------------------|-------------------------------------------|---------------------------------------|---------------------------------------------|---------------------------------------|---------------------------------------------------------|
| Description                                   | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, or Central | Counterparty Clearinghouse | Trade Date  | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/Adjusted Carrying Value | C o d e   | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination - Deferred | Hedge Effectiveness at Inception and at Termination (b) |
| CITI 03-01-2018 at 2799.6.....                | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | CITI.....            | E57ODZWZ7FF32TWEFA7        | 01/03/2018. | 01/03/2019.                    | 01/03/2019.      | Expiration.....                                 | 61                  | 17,077,560      | 2799.60.....                                | (541,253)                                                                     |                                                                   |                                              |                     | (541,253)                    |           | (541,253)                                |                                            |                                           | 541,253                               |                                             |                                       |                                                         |
| CITI 03-01-2018 at 2811.73.....               | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | CITI.....            | E57ODZWZ7FF32TWEFA7        | 01/03/2018. | 01/03/2019.                    | 01/03/2019.      | Expiration.....                                 | 15                  | 4,217,595       | 2811.73.....                                | (30,240)                                                                      |                                                                   |                                              |                     | (30,240)                     |           | (30,240)                                 |                                            |                                           | 30,240                                |                                             |                                       |                                                         |
| HSBC BANK, NA 04-01-2018 at 2829.15.....      | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 01/04/2018. | 01/04/2019.                    | 01/04/2019.      | Expiration.....                                 | 44                  | 12,448,260      | 2829.15.....                                | (360,976)                                                                     |                                                                   |                                              |                     | (360,976)                    |           | (360,976)                                |                                            |                                           | 360,976                               |                                             |                                       |                                                         |
| HSBC BANK, NA 04-01-2018 at 2833.19.....      | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 01/04/2018. | 01/04/2019.                    | 01/04/2019.      | Expiration.....                                 | 9                   | 2,549,871       | 2833.19.....                                | (17,982)                                                                      |                                                                   |                                              |                     | (17,982)                     |           | (17,982)                                 |                                            |                                           | 17,982                                |                                             |                                       |                                                         |
| JP MORGAN 05-01-2018 at 2844.72.....          | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | JPM.....             | 7H6GLXDRUGQFU57RNE         | 01/05/2018. | 01/05/2019.                    | 01/05/2019.      | Expiration.....                                 | 52                  | 14,792,544      | 2844.72.....                                | (414,440)                                                                     |                                                                   |                                              |                     | (414,440)                    |           | (414,440)                                |                                            |                                           | 414,440                               |                                             |                                       |                                                         |
| JP MORGAN 05-01-2018 at 2859.54.....          | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | JPM.....             | 7H6GLXDRUGQFU57RNE         | 01/05/2018. | 01/05/2019.                    | 01/05/2019.      | Expiration.....                                 | 15                  | 4,289,310       | 2859.54.....                                | (20,550)                                                                      |                                                                   |                                              |                     | (20,550)                     |           | (20,550)                                 |                                            |                                           | 20,550                                |                                             |                                       |                                                         |
| HSBC BANK, NA 16-01-2018 at 2898.6926464..... | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 01/16/2018. | 01/16/2019.                    | 01/16/2019.      | Expiration.....                                 | 53                  | 15,363,071      | 2898.69.....                                | (493,536)                                                                     |                                                                   |                                              |                     | (493,536)                    |           | (493,458)                                |                                            |                                           | 493,536                               |                                             |                                       |                                                         |
| JP MORGAN 16-01-2018 at 2913.1810944.....     | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | JPM.....             | 7H6GLXDRUGQFU57RNE         | 01/16/2018. | 01/16/2019.                    | 01/16/2019.      | Expiration.....                                 | 18                  | 5,243,726       | 2913.18.....                                | (38,610)                                                                      |                                                                   |                                              |                     | (38,610)                     |           | (38,610)                                 |                                            |                                           | 38,610                                |                                             |                                       |                                                         |
| HSBC BANK, NA 17-01-2018 at 2918.989167.....  | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 01/17/2018. | 01/17/2019.                    | 01/17/2019.      | Expiration.....                                 | 16                  | 4,670,383       | 2918.99.....                                | (135,600)                                                                     |                                                                   |                                              |                     | (135,600)                    |           | (135,565)                                |                                            |                                           | 135,600                               |                                             |                                       |                                                         |
| HSBC BANK, NA 17-01-2018 at 2934.537119.....  | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 01/17/2018. | 01/17/2019.                    | 01/17/2019.      | Expiration.....                                 | 5                   | 1,467,269       | 2934.54.....                                | (8,045)                                                                       |                                                                   |                                              |                     | (8,045)                      |           | (8,045)                                  |                                            |                                           | 8,045                                 |                                             |                                       |                                                         |
| JP MORGAN 18-01-2018 at 2935.35.....          | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | JPM.....             | 7H6GLXDRUGQFU57RNE         | 01/18/2018. | 01/18/2019.                    | 01/18/2019.      | Expiration.....                                 | 38                  | 11,154,330      | 2935.35.....                                | (304,228)                                                                     |                                                                   |                                              |                     | (304,228)                    |           | (304,218)                                |                                            |                                           | 304,228                               |                                             |                                       |                                                         |
| JP MORGAN 18-01-2018 at 2956.2.....           | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | JPM.....             | 7H6GLXDRUGQFU57RNE         | 01/18/2018. | 01/18/2019.                    | 01/18/2019.      | Expiration.....                                 | 6                   | 1,773,720       | 2956.20.....                                | (8,100)                                                                       |                                                                   |                                              |                     | (8,100)                      |           | (8,100)                                  |                                            |                                           | 8,100                                 |                                             |                                       |                                                         |
| JP MORGAN 02-02-2018 at 2945.84.....          | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | JPM.....             | 7H6GLXDRUGQFU57RNE         | 02/02/2018. | 02/02/2019.                    | 02/02/2019.      | Expiration.....                                 | 147                 | 43,303,848      | 2945.84.....                                | (1,317,267)                                                                   |                                                                   |                                              |                     | (1,317,267)                  |           | (1,316,292)                              |                                            |                                           | 1,317,267                             |                                             |                                       |                                                         |
| BANC of AMERICA 02-02-2018 at 2958.03.....    | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | BAC.....             | B4TYDEB6GKMZ0031MB2        | 02/02/2018. | 02/02/2019.                    | 02/02/2019.      | Expiration.....                                 | 23                  | 6,803,469       | 2958.03.....                                | (47,196)                                                                      |                                                                   |                                              |                     | (47,196)                     |           | (47,196)                                 |                                            |                                           | 47,196                                |                                             |                                       |                                                         |
| BANC of AMERICA 05-02-2018 at 2858.53.....    | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | BAC.....             | B4TYDEB6GKMZ0031MB2        | 02/05/2018. | 02/05/2019.                    | 02/05/2019.      | Expiration.....                                 | 24                  | 6,860,472       | 2858.53.....                                | (251,616)                                                                     |                                                                   |                                              |                     | (251,616)                    |           | (251,217)                                |                                            |                                           | 251,616                               |                                             |                                       |                                                         |
| BANC of AMERICA 05-02-2018 at 2870.43.....    | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | BAC.....             | B4TYDEB6GKMZ0031MB2        | 02/05/2018. | 02/05/2019.                    | 02/05/2019.      | Expiration.....                                 | 8                   | 2,296,344       | 2870.43.....                                | (25,872)                                                                      |                                                                   |                                              |                     | (25,872)                     |           | (25,872)                                 |                                            |                                           | 25,872                                |                                             |                                       |                                                         |
| HSBC BANK, NA 10-02-2018 at 2856.29.....      | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 02/16/2018. | 02/16/2019.                    | 02/16/2019.      | Expiration.....                                 | 77                  | 21,993,433      | 2856.29.....                                | (879,879)                                                                     |                                                                   |                                              |                     | (879,879)                    |           | (870,922)                                |                                            |                                           | 879,879                               |                                             |                                       |                                                         |
| HSBC BANK, NA 10-02-2018 at 2857.19.....      | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 02/16/2018. | 02/16/2019.                    | 02/16/2019.      | Expiration.....                                 | 16                  | 4,571,504       | 2857.19.....                                | (66,864)                                                                      |                                                                   |                                              |                     | (66,864)                     |           | (66,859)                                 |                                            |                                           | 66,864                                |                                             |                                       |                                                         |
| HSBC BANK, NA 20-02-2018 at 2843.78.....      | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 02/20/2018. | 02/20/2019.                    | 02/20/2019.      | Expiration.....                                 | 84                  | 23,887,752      | 2843.78.....                                | (904,932)                                                                     |                                                                   |                                              |                     | (904,932)                    |           | (893,543)                                |                                            |                                           | 904,932                               |                                             |                                       |                                                         |
| JP MORGAN 20-02-2018 at 2848.28.....          | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | JPM.....             | 7H6GLXDRUGQFU57RNE         | 02/20/2018. | 02/20/2019.                    | 02/20/2019.      | Expiration.....                                 | 22                  | 6,266,216       | 2848.28.....                                | (80,190)                                                                      |                                                                   |                                              |                     | (80,190)                     |           | (80,190)                                 |                                            |                                           | 80,190                                |                                             |                                       |                                                         |
| HSBC BANK, NA 03-02-2019 at 2856.29.....      | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 03/02/2018. | 03/02/2019.                    | 03/02/2019.      | Exercise.....                                   | 140                 | 39,205,460      | 2800.39.....                                | (1,586,060)                                                                   |                                                                   | (46,200)                                     |                     | (1,586,060)                  |           | (1,525,174)                              |                                            |                                           | 1,539,860                             |                                             |                                       |                                                         |
| HSBC SP500 CALL SHORT 03/02/2019.....         | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 03/02/2018. | 03/02/2019.                    | 06/01/2019.      | Expiration.....                                 | 22                  | 6,167,920       | 2803.60.....                                | (93,148)                                                                      |                                                                   |                                              |                     | (93,148)                     |           | (93,107)                                 |                                            |                                           | 93,148                                |                                             |                                       |                                                         |
| BAC SP500 CALL SHORT 03/05/2019.....          | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | BAC.....             | B4TYDEB6GKMZ0031MB2        | 03/05/2018. | 03/05/2019.                    | 03/05/2019.      | Exercise.....                                   | 32                  | 8,914,976       | 2785.93.....                                | (384,288)                                                                     |                                                                   | (56,832)                                     |                     | (384,288)                    |           | (366,140)                                |                                            |                                           | 327,456                               |                                             |                                       |                                                         |
| BAC SP500 CALL SHORT 03/05/2019.....          | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | BAC.....             | B4TYDEB6GKMZ0031MB2        | 03/05/2018. | 03/05/2019.                    | 06/01/2019.      | Expiration.....                                 | 7                   | 1,955,576       | 2793.68.....                                | (33,061)                                                                      |                                                                   |                                              |                     | (33,061)                     |           | (33,061)                                 |                                            |                                           | 33,061                                |                                             |                                       |                                                         |
| HSBC BANK, NA 03/16/2019 at 2856.29.....      | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 03/16/2018. | 03/16/2019.                    | 03/15/2019.      | Expiration.....                                 | 114                 | 32,737,038      | 2871.67.....                                | (1,323,654)                                                                   |                                                                   |                                              |                     | (1,323,654)                  |           | (1,286,804)                              |                                            |                                           | 1,323,654                             |                                             |                                       |                                                         |
| HSBC SP500 CALL SHORT 03/16/2019.....         | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 03/16/2018. | 03/16/2019.                    | 06/01/2019.      | Expiration.....                                 | 20                  | 5,760,500       | 2880.25.....                                | (75,680)                                                                      |                                                                   |                                              |                     | (75,680)                     |           | (75,642)                                 |                                            |                                           | 75,680                                |                                             |                                       |                                                         |
| CITI SP500 CALL SHORT 03/19/2019.....         | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | CITI.....            | E57ODZWZ7FF32TWEFA7        | 03/19/2018. | 03/19/2019.                    | 03/19/2019.      | Expiration.....                                 | 25                  | 7,122,825       | 2849.13.....                                | (266,725)                                                                     |                                                                   |                                              |                     | (266,725)                    |           | (259,627)                                |                                            |                                           | 266,725                               |                                             |                                       |                                                         |
| CITI SP500 CALL SHORT 03/19/2019.....         | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | CITI.....            | E57ODZWZ7FF32TWEFA7        | 03/19/2018. | 03/19/2019.                    | 03/19/2019.      | Expiration.....                                 | 7                   | 2,001,958       | 2859.94.....                                | (22,932)                                                                      |                                                                   |                                              |                     | (22,932)                     |           | (22,931)                                 |                                            |                                           | 22,932                                |                                             |                                       |                                                         |
| HSBC BANK, NA 04/02/2019 at 2856.29.....      | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 04/02/2018. | 04/02/2019.                    | 04/01/2019.      | Sale.....                                       | 74                  | 20,245,364      | 2735.86.....                                | (870,462)                                                                     |                                                                   |                                              | (971,842)           |                              | (870,462) |                                          | (730,229)                                  |                                           |                                       | 101,380                                     |                                       |                                                         |
| HSBC SP500 CALL SHORT 04/02/2019.....         | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 04/02/2018. | 04/02/2019.                    | 04/01/2019.      | Sale.....                                       | 23                  | 5,972,525       | 2748.59.....                                | (97,083)                                                                      |                                                                   |                                              | (28,566)            |                              | (97,083)  |                                          | (92,767)                                   |                                           |                                       | 68,517                                      |                                       |                                                         |
| HSBC SP500 CALL SHORT 04/03/2019.....         | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 04/03/2018. | 04/03/2019.                    | 04/02/2019.      | Sale.....                                       | 45                  | 12,248,190      | 2721.82.....                                | (579,060)                                                                     |                                                                   |                                              | (654,390)           |                              | (579,060) |                                          | (479,639)                                  |                                           |                                       | 75,330                                      |                                       |                                                         |
| HSBC SP500 CALL SHORT 04/03/2019.....         | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 04/03/2018. | 04/03/2019.                    | 04/02/2019.      | Sale.....                                       | 6                   | 1,637,304       | 2728.84.....                                | (31,098)                                                                      |                                                                   |                                              | (18,690)            |                              | (31,098)  |                                          | (28,534)                                   |                                           |                                       | 12,408                                      |                                       |                                                         |
| JPM SP500 CALL SHORT 04/04/2019.....          | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | JPM.....             | 7H6GLXDRUGQFU57RNE         | 04/04/2018. | 04/04/2019.                    | 04/03/2019.      | Sale.....                                       | 42                  | 11,545,884      | 2749.02.....                                | (456,414)                                                                     |                                                                   |                                              | (522,396)           |                              | (456,414) |                                          | (375,698)                                  |                                           |                                       | 65,982                                      |                                       |                                                         |
| JPM SP500 CALL SHORT 04/04/2019.....          | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | JPM.....             | 7H6GLXDRUGQFU57RNE         | 04/04/2018. | 04/04/2019.                    | 04/04/2019.      | Expiration.....                                 | 8                   | 2,211,152       | 2763.94.....                                | (28,592)                                                                      |                                                                   |                                              |                     | (28,592)                     |           | (27,825)                                 |                                            |                                           | 28,592                                |                                             |                                       |                                                         |
| JPM SP500 CALL SHORT 04/16/2019.....          | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | JPM.....             | 7H6GLXDRUGQFU57RNE         | 04/16/2018. | 04/16/2019.                    | 04/15/2019.      | Sale.....                                       | 64                  | 17,582,592      | 2747.28.....                                | (854,208)                                                                     |                                                                   |                                              | (1,013,120)         |                              | (854,208) |                                          | (706,678)                                  |                                           |                                       | 158,912                                     |                                       |                                                         |
| JPM SP500 CALL SHORT 04/16/2019.....          | Index Annuity.....                                                      | N/A.....                      | EQ<br>INDEX            | JPM.....             | 7H6GLXDRUGQFU57RNE         | 04/16/2018. | 04/16/2019.                    | 04/15/2019.      | Sale.....                                       | 18                  | 4,964,508       | 2758.06.....                                | (95,652)                                                                      |                                                                   |                                              | (17,100)            |                              | (95,652)  |                                          | (92,784)                                   |                                           |                                       | 78,552                                      |                                       |                                                         |

Annual Statement for the year 2019 of the

Reliance Standard Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

| 1                                             | 2                                                                       | 3                             | 4                      | 5                    |                            | 6           | 7                              | 8                | 9                                               | 10                  | 11              | 12                                          | 13                                                                            | 14                                                                | 15                                           | 16                  | 17                           | 18      | 19                                       | 20                                         | 21                                        | 22                                    | 23                                          | 24                                    | 25                                                      |
|-----------------------------------------------|-------------------------------------------------------------------------|-------------------------------|------------------------|----------------------|----------------------------|-------------|--------------------------------|------------------|-------------------------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|----------------------------------------------|---------------------|------------------------------|---------|------------------------------------------|--------------------------------------------|-------------------------------------------|---------------------------------------|---------------------------------------------|---------------------------------------|---------------------------------------------------------|
| Description                                   | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, or Central | Counterparty Clearinghouse | Trade Date  | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/Adjusted Carrying Value | C o d e | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination - Deferred | Hedge Effectiveness at Inception and at Termination (b) |
| JPM SP500 CALL SHORT 04/17/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 04/17/2018. | 04/17/2019.                    | 04/17/2019.      | Sale.....                                       | 37                  | 10,413,812      | 2814.54.....                                | (404,780)                                                                     |                                                                   | (342,324)                                    |                     | (404,780)                    |         | (357,228)                                |                                            |                                           | 62,456                                |                                             |                                       |                                                         |
| JPM SP500 CALL SHORT 04/17/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 04/17/2018. | 04/17/2019.                    | 06/01/2019.      | Expiration.....                                 | 9                   | 2,534,439       | 2816.04.....                                | (34,227)                                                                      |                                                                   |                                              |                     | (34,227)                     |         | (34,085)                                 |                                            |                                           | 34,227                                |                                             |                                       |                                                         |
| BAC SP500 CALL SHORT 04/18/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | BAC.....             | B4TYDEB6GKMZO031MB2        | 04/18/2018. | 04/18/2019.                    | 04/17/2019.      | Sale.....                                       | 33                  | 9,389,259       | 2845.23.....                                | (332,277)                                                                     |                                                                   | (182,226)                                    |                     | (332,277)                    |         | (302,796)                                |                                            |                                           | 150,051                               |                                             |                                       |                                                         |
| BAC SP500 CALL SHORT 04/18/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | BAC.....             | B4TYDEB6GKMZO031MB2        | 04/18/2018. | 04/18/2019.                    | 06/01/2019.      | Expiration.....                                 | 7                   | 2,002,875       | 2861.25.....                                | (18,424)                                                                      |                                                                   |                                              |                     | (18,424)                     |         | (18,421)                                 |                                            |                                           | 18,424                                |                                             |                                       |                                                         |
| CITI SP500 CALL SHORT 05/02/2019              | Index Annuity.....                                                      | N/A                           | INDEX                  | CITI.....            | E57ODZWZ7FF32TWEFA7        | 05/02/2018. | 05/02/2019.                    | 05/01/2019.      | Sale.....                                       | 126                 | 33,450,480      | 2775.91.....                                | (1,214,136)                                                                   |                                                                   | (1,862,532)                                  |                     | (1,214,136)                  |         | (960,637)                                |                                            |                                           | (648,396)                             |                                             |                                       |                                                         |
| CITI SP500 CALL SHORT 05/02/2019              | Index Annuity.....                                                      | N/A                           | INDEX                  | CITI.....            | E57ODZWZ7FF32TWEFA7        | 05/02/2018. | 05/02/2019.                    | 05/01/2019.      | Sale.....                                       | 29                  | 7,698,920       | 2775.54.....                                | (91,031)                                                                      |                                                                   | (22,852)                                     |                     | (91,031)                     |         | (87,812)                                 |                                            |                                           | 68,179                                |                                             |                                       |                                                         |
| 05/03/2019<br>RBC SP500 CALL SHORT 05/03/2019 | Index Annuity.....                                                      | N/A                           | INDEX                  | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 05/03/2018. | 05/03/2019.                    | 05/02/2019.      | Sale.....                                       | 32                  | 8,771,168       | 2740.99.....                                | (310,912)                                                                     |                                                                   | (564,896)                                    |                     | (310,912)                    |         | (222,707)                                |                                            |                                           | (253,984)                             |                                             |                                       |                                                         |
| 05/03/2019                                    | Index Annuity.....                                                      | N/A                           | INDEX                  | HSBC.....            | MP6I5ZYZBEU3UXPYFY5        | 05/03/2018. | 05/03/2019.                    | 05/02/2019.      | Sale.....                                       | 6                   | 1,651,410       | 2752.35.....                                | (17,484)                                                                      |                                                                   | (18,678)                                     |                     | (17,484)                     |         | (15,431)                                 |                                            |                                           | (1,194)                               |                                             |                                       |                                                         |
| CITI SP500 CALL SHORT 05/16/2019              | Index Annuity.....                                                      | N/A                           | INDEX                  | CITI.....            | E57ODZWZ7FF32TWEFA7        | 05/16/2018. | 05/16/2019.                    | 05/15/2019.      | Sale.....                                       | 105                 | 29,770,755      | 2835.31.....                                | (979,755)                                                                     |                                                                   | (164,325)                                    |                     | (979,755)                    |         | (835,028)                                |                                            |                                           | 815,430                               |                                             |                                       |                                                         |
| CITI SP500 CALL SHORT 05/16/2019              | Index Annuity.....                                                      | N/A                           | INDEX                  | CITI.....            | E57ODZWZ7FF32TWEFA7        | 05/16/2018. | 05/16/2019.                    | 05/16/2019.      | Expiration.....                                 | 21                  | 5,956,587       | 2836.47.....                                | (58,548)                                                                      |                                                                   |                                              |                     | (58,548)                     |         | (58,272)                                 |                                            |                                           | 58,548                                |                                             |                                       |                                                         |
| CITI SP500 CALL SHORT 05/17/2019              | Index Annuity.....                                                      | N/A                           | INDEX                  | CITI.....            | E57ODZWZ7FF32TWEFA7        | 05/17/2018. | 05/17/2019.                    | 05/16/2019.      | Sale.....                                       | 28                  | 7,925,364       | 2830.49.....                                | (278,488)                                                                     |                                                                   | (128,324)                                    |                     | (278,488)                    |         | (237,479)                                |                                            |                                           | 150,164                               |                                             |                                       |                                                         |
| CITI SP500 CALL SHORT 05/17/2019              | Index Annuity.....                                                      | N/A                           | INDEX                  | CITI.....            | E57ODZWZ7FF32TWEFA7        | 05/17/2018. | 05/17/2019.                    | 05/17/2019.      | Expiration.....                                 | 6                   | 1,706,754       | 2844.59.....                                | (16,140)                                                                      |                                                                   |                                              |                     | (16,140)                     |         | (16,059)                                 |                                            |                                           | 16,140                                |                                             |                                       |                                                         |
| CITI SP500 CALL SHORT 05/31/2019              | Index Annuity.....                                                      | N/A                           | INDEX                  | CITI.....            | E57ODZWZ7FF32TWEFA7        | 06/04/2018. | 05/31/2019.                    | 05/31/2019.      | Expiration.....                                 | 174                 | 49,793,580      | 2861.70.....                                | (1,639,080)                                                                   |                                                                   |                                              |                     | (1,639,080)                  |         | (1,407,396)                              |                                            |                                           | 1,639,080                             |                                             |                                       |                                                         |
| BAC SP500 CALL SHORT 06/04/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | BAC.....             | B4TYDEB6GKMZO031MB2        | 06/04/2018. | 06/04/2019.                    | 06/01/2019.      | Expiration.....                                 | 40                  | 11,464,280      | 2866.07.....                                | (114,400)                                                                     |                                                                   |                                              |                     | (114,400)                    |         | (113,863)                                |                                            |                                           | 114,400                               |                                             |                                       |                                                         |
| CITI SP500 CALL SHORT 06/18/2019              | Index Annuity.....                                                      | N/A                           | INDEX                  | CITI.....            | E57ODZWZ7FF32TWEFA7        | 06/18/2018. | 06/18/2019.                    | 06/18/2019.      | Expiration.....                                 | 161                 | 46,838,925      | 2909.25.....                                | (1,425,494)                                                                   |                                                                   |                                              |                     | (1,425,494)                  |         | (1,249,382)                              |                                            |                                           | 1,425,494                             |                                             |                                       |                                                         |
| JPM SP500 CALL SHORT 06/18/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 06/18/2018. | 06/18/2019.                    | 06/18/2019.      | Expiration.....                                 | 35                  | 10,218,740      | 2919.64.....                                | (71,540)                                                                      |                                                                   |                                              |                     | (71,540)                     |         | (71,317)                                 |                                            |                                           | 71,540                                |                                             |                                       |                                                         |
| CITI SP500 CALL SHORT 07/02/2019              | Index Annuity.....                                                      | N/A                           | INDEX                  | CITI.....            | E57ODZWZ7FF32TWEFA7        | 07/02/2018. | 07/01/2019.                    | 07/01/2019.      | Sale.....                                       | 76                  | 21,418,016      | 2818.16.....                                | (847,780)                                                                     |                                                                   | (1,110,892)                                  |                     | (847,780)                    |         | (648,739)                                |                                            |                                           | (263,112)                             |                                             |                                       |                                                         |
| CITI SP500 CALL SHORT 07/02/2019              | Index Annuity.....                                                      | N/A                           | INDEX                  | CITI.....            | E57ODZWZ7FF32TWEFA7        | 07/02/2018. | 07/01/2019.                    | 07/01/2019.      | Expiration.....                                 | 22                  | 6,224,306       | 2829.23.....                                | (80,652)                                                                      |                                                                   |                                              |                     | (80,652)                     |         | (78,159)                                 |                                            |                                           | 80,652                                |                                             |                                       |                                                         |
| BAC SP500 CALL SHORT 07/03/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | BAC.....             | B4TYDEB6GKMZO031MB2        | 07/03/2018. | 07/02/2019.                    | 07/02/2019.      | Sale.....                                       | 46                  | 13,243,492      | 2879.02.....                                | (410,872)                                                                     |                                                                   | (432,354)                                    |                     | (410,872)                    |         | (328,500)                                |                                            |                                           | (21,482)                              |                                             |                                       |                                                         |
| BAC SP500 CALL SHORT 07/03/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | BAC.....             | B4TYDEB6GKMZO031MB2        | 07/03/2018. | 07/02/2019.                    | 07/02/2019.      | Expiration.....                                 | 10                  | 2,883,850       | 2883.85.....                                | (22,020)                                                                      |                                                                   |                                              |                     | (22,020)                     |         | (21,662)                                 |                                            |                                           | 22,020                                |                                             |                                       |                                                         |
| CITI SP500 CALL SHORT 07/05/2019              | Index Annuity.....                                                      | N/A                           | INDEX                  | CITI.....            | E57ODZWZ7FF32TWEFA7        | 07/05/2018. | 07/03/2019.                    | 07/03/2019.      | Sale.....                                       | 45                  | 12,837,060      | 2852.68.....                                | (437,355)                                                                     |                                                                   | (644,130)                                    |                     | (437,355)                    |         | (343,320)                                |                                            |                                           | (206,775)                             |                                             |                                       |                                                         |
| CITI SP500 CALL SHORT 07/05/2019              | Index Annuity.....                                                      | N/A                           | INDEX                  | CITI.....            | E57ODZWZ7FF32TWEFA7        | 07/05/2018. | 07/03/2019.                    | 07/03/2019.      | Expiration.....                                 | 6                   | 1,722,156       | 2870.26.....                                | (10,710)                                                                      |                                                                   |                                              |                     | (10,710)                     |         | (10,429)                                 |                                            |                                           | 10,710                                |                                             |                                       |                                                         |
| CITI SP500 CALL SHORT 07/16/2019              | Index Annuity.....                                                      | N/A                           | INDEX                  | CITI.....            | E57ODZWZ7FF32TWEFA7        | 07/16/2018. | 07/15/2019.                    | 07/15/2019.      | Sale.....                                       | 67                  | 19,428,526      | 2899.78.....                                | (719,848)                                                                     |                                                                   | (767,284)                                    |                     | (719,848)                    |         | (609,207)                                |                                            |                                           | (47,436)                              |                                             |                                       |                                                         |
| CITI SP500 CALL SHORT 07/16/2019              | Index Annuity.....                                                      | N/A                           | INDEX                  | CITI.....            | E57ODZWZ7FF32TWEFA7        | 07/16/2018. | 07/15/2019.                    | 07/15/2019.      | Expiration.....                                 | 20                  | 5,837,640       | 2918.82.....                                | (58,840)                                                                      |                                                                   |                                              |                     | (58,840)                     |         | (58,546)                                 |                                            |                                           | 58,840                                |                                             |                                       |                                                         |
| JPM SP500 CALL SHORT 07/17/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 07/17/2018. | 07/16/2019.                    | 07/16/2019.      | Sale.....                                       | 33                  | 9,755,856       | 2956.32.....                                | (246,114)                                                                     |                                                                   | (157,476)                                    |                     | (246,114)                    |         | (206,150)                                |                                            |                                           | 88,638                                |                                             |                                       |                                                         |
| JPM SP500 CALL SHORT 07/17/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 07/17/2018. | 07/16/2019.                    | 07/16/2019.      | Expiration.....                                 | 12                  | 3,559,968       | 2966.64.....                                | (20,304)                                                                      |                                                                   |                                              |                     | (20,304)                     |         | (20,187)                                 |                                            |                                           | 20,304                                |                                             |                                       |                                                         |
| JPM SP500 CALL SHORT 07/18/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 07/18/2018. | 07/17/2019.                    | 07/17/2019.      | Expiration.....                                 | 1                   | 295,469         | 2954.69.....                                | (8,214)                                                                       |                                                                   |                                              |                     | (8,214)                      |         | (6,972)                                  |                                            |                                           | 8,214                                 |                                             |                                       |                                                         |
| JPM SP500 CALL SHORT 07/18/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 07/18/2018. | 07/17/2019.                    | 07/17/2019.      | Sale.....                                       | 38                  | 11,227,822      | 2954.69.....                                | (312,132)                                                                     |                                                                   | (112,974)                                    |                     | (312,132)                    |         | (264,923)                                |                                            |                                           | 199,158                               |                                             |                                       |                                                         |
| RBC SP500 CALL SHORT 08/02/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 08/02/2018. | 08/01/2019.                    | 08/01/2019.      | Sale.....                                       | 160                 | 47,085,760      | 2942.86.....                                | (1,526,880)                                                                   |                                                                   | (171,200)                                    |                     | (1,526,880)                  |         | (1,276,417)                              |                                            |                                           | 1,355,680                             |                                             |                                       |                                                         |
| CITI SP500 CALL SHORT 08/02/2019              | Index Annuity.....                                                      | N/A                           | INDEX                  | CITI.....            | E57ODZWZ7FF32TWEFA7        | 08/02/2018. | 08/01/2019.                    | 08/01/2019.      | Expiration.....                                 | 31                  | 9,122,153       | 2942.63.....                                | (88,040)                                                                      |                                                                   |                                              |                     | (88,040)                     |         | (87,411)                                 |                                            |                                           | 88,040                                |                                             |                                       |                                                         |
| RBC SP500 CALL SHORT 08/06/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 08/06/2018. | 08/02/2019.                    | 08/02/2019.      | Expiration.....                                 | 14                  | 4,137,700       | 2955.50.....                                | (138,558)                                                                     |                                                                   |                                              |                     | (138,558)                    |         | (118,163)                                |                                            |                                           | 138,558                               |                                             |                                       |                                                         |
| RBC SP500 CALL SHORT 08/06/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 08/06/2018. | 08/02/2019.                    | 08/02/2019.      | Expiration.....                                 | 6                   | 1,783,848       | 2973.08.....                                | (14,844)                                                                      |                                                                   |                                              |                     | (14,844)                     |         | (14,775)                                 |                                            |                                           | 14,844                                |                                             |                                       |                                                         |
| RBC SP500 CALL SHORT 08/16/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 08/16/2018. | 08/15/2019.                    | 08/15/2019.      | Expiration.....                                 | 140                 | 41,224,400      | 2944.60.....                                | (1,464,960)                                                                   |                                                                   |                                              |                     | (1,464,960)                  |         | (1,222,937)                              |                                            |                                           | 1,464,960                             |                                             |                                       |                                                         |
| RBC SP500 CALL SHORT 08/16/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 08/16/2018. | 08/15/2019.                    | 08/15/2019.      | Expiration.....                                 | 25                  | 7,394,425       | 2957.77.....                                | (82,250)                                                                      |                                                                   |                                              |                     | (82,250)                     |         | (81,796)                                 |                                            |                                           | 82,250                                |                                             |                                       |                                                         |
| RBC SP500 CALL SHORT 08/21/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 08/21/2018. | 08/16/2019.                    | 08/16/2019.      | Expiration.....                                 | 11                  | 3,261,423       | 2964.93.....                                | (115,907)                                                                     |                                                                   |                                              |                     | (115,907)                    |         | (98,992)                                 |                                            |                                           | 115,907                               |                                             |                                       |                                                         |
| RBC SP500 CALL SHORT 08/21/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 08/21/2018. | 08/16/2019.                    | 08/16/2019.      | Expiration.....                                 | 6                   | 1,788,846       | 2981.41.....                                | (18,192)                                                                      |                                                                   |                                              |                     | (18,192)                     |         | (18,123)                                 |                                            |                                           | 18,192                                |                                             |                                       |                                                         |
| RBC SP500 CALL SHORT 10/02/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 10/02/2018. | 10/01/2019.                    | 10/01/2019.      | Expiration.....                                 | 124                 | 37,946,480      | 3060.20.....                                | (1,228,220)                                                                   |                                                                   |                                              |                     | (1,228,220)                  |         | (1,074,439)                              |                                            |                                           | 1,228,220                             |                                             |                                       |                                                         |
| RBC SP500 CALL SHORT 10/02/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 10/02/2018. | 10/01/2019.                    | 10/01/2019.      | Expiration.....                                 | 24                  | 7,361,328       | 3067.22.....                                | (65,592)                                                                      |                                                                   |                                              |                     | (65,592)                     |         | (65,305)                                 |                                            |                                           | 65,592                                |                                             |                                       |                                                         |
| RBC SP500 CALL SHORT 10/03/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 10/03/2018. | 10/02/2019.                    | 10/02/2019.      | Expiration.....                                 | 29                  | 8,876,755       | 3060.95.....                                | (301,600)                                                                     |                                                                   |                                              |                     | (301,600)                    |         | (265,420)                                |                                            |                                           | 301,600                               |                                             |                                       |                                                         |
| RBC SP500 CALL SHORT 10/03/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 10/03/2018. | 10/02/2019.                    | 10/02/2019.      | Expiration.....                                 | 5                   | 1,538,865       | 3077.73.....                                | (13,185)                                                                      |                                                                   |                                              |                     | (13,185)                     |         | (13,130)                                 |                                            |                                           | 13,185                                |                                             |                                       |                                                         |
| RBC SP500 CALL SHORT 10/04/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 10/04/2018. | 10/03/2019.                    | 10/03/2019.      | Expiration.....                                 | 31                  | 9,382,243       | 3026.53.....                                | (341,062)                                                                     |                                                                   |                                              |                     | (341,062)                    |         | (293,523)                                |                                            |                                           | 341,062                               |                                             |                                       |                                                         |
| RBC SP500 CALL SHORT 10/04/2019               | Index Annuity.....                                                      | N/A                           | INDEX                  | RBC.....             | ES7IP3U3RHIGC71XBU11       | 10/04/2018. | 10/03/2019.                    | 10/03/2019.      | Expiration.....                                 | 9                   | 2,738,565       | 3042.85.....                                | (27,522)                                                                      |                                                                   |                                              |                     | (27,522)                     |         | (27,327)                                 |                                            |                                           | 27,522                                |                                             |                                       |                                                         |

Annual Statement for the year 2019 of the

Reliance Standard Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

| 1                                                                             | 2                                                                       | 3                             | 4                      | 5                    |                            | 6           | 7                              | 8                | 9                                               | 10                  | 11              | 12                                          | 13                                                                            | 14                                                                | 15                                           | 16                  | 17                           | 18      | 19                                       | 20                                         | 21                                        | 22                                    | 23                                          | 24                                    | 25                                                      |
|-------------------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------|------------------------|----------------------|----------------------------|-------------|--------------------------------|------------------|-------------------------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|----------------------------------------------|---------------------|------------------------------|---------|------------------------------------------|--------------------------------------------|-------------------------------------------|---------------------------------------|---------------------------------------------|---------------------------------------|---------------------------------------------------------|
| Description                                                                   | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, or Central | Counterparty Clearinghouse | Trade Date  | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/Adjusted Carrying Value | C o d e | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination - Deferred | Hedge Effectiveness at Inception and at Termination (b) |
| RBC SP500 CALL SHORT 10/17/2019                                               | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ESTIP3U3RHIGC71XBU11       | 10/17/2018. | 10/15/2019.                    | 10/15/2019.      | Sale.....                                       | 117                 | 33,659,847      | 2876.91.....                                | ....(1,627,704)                                                               | .....                                                             | ....(1,389,609)                              | .....               | ....(1,627,704)              | ...     | ..(1,196,433)                            | .....                                      | .....                                     | .....238,095                          | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL SHORT 10/17/2019                                               | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ESTIP3U3RHIGC71XBU11       | 10/17/2018. | 10/15/2019.                    | 10/15/2019.      | Expiration.....                                 | 21                  | 6,051,969       | 2881.89.....                                | ....(127,743)                                                                 | .....                                                             | .....                                        | .....               | ....(127,743)                | ...     | ..(121,534)                              | .....                                      | .....                                     | .....127,743                          | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL SHORT 10/17/2019                                               | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ESTIP3U3RHIGC71XBU11       | 10/17/2018. | 10/16/2019.                    | 10/16/2019.      | Sale.....                                       | 31                  | 9,126,431       | 2944.01.....                                | ....(324,787)                                                                 | .....                                                             | ....(141,608)                                | .....               | ....(324,787)                | ...     | ..(244,031)                              | .....                                      | .....                                     | .....183,179                          | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL SHORT 10/18/2019                                               | Index Annuity.....                                                      | N/A.....                      | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 10/18/2018. | 10/17/2019.                    | 10/17/2019.      | Sale.....                                       | 26                  | 7,562,802       | 2908.77.....                                | ....(329,992)                                                                 | .....                                                             | ....(231,868)                                | .....               | ....(329,992)                | ...     | ..(247,706)                              | .....                                      | .....                                     | .....98,124                           | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL SHORT 10/18/2019                                               | Index Annuity.....                                                      | N/A.....                      | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 10/18/2018. | 10/17/2019.                    | 10/17/2019.      | Expiration.....                                 | 5                   | 1,461,420       | 2922.84.....                                | ....(62,000)                                                                  | .....                                                             | .....                                        | .....               | ....(62,000)                 | ...     | ..(61,006)                               | .....                                      | .....                                     | .....62,000                           | .....                                       | .....                                 | .....                                                   |
| JPM SP500 CALL SHORT 11/01/2019                                               | Index Annuity.....                                                      | N/A.....                      | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 11/02/2018. | 11/01/2019.                    | 11/01/2019.      | Sale.....                                       | 145                 | 41,570,340      | 2866.92.....                                | ....(1,893,410)                                                               | .....                                                             | ....(2,899,855)                              | .....               | ....(1,893,410)              | ...     | ..(1,273,088)                            | .....                                      | .....                                     | .....(1,006,445)                      | .....                                       | .....                                 | .....                                                   |
| 11/01/2019                                                                    | Index Annuity.....                                                      | N/A.....                      | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 11/02/2018. | 11/01/2019.                    | 11/01/2019.      | Expiration.....                                 | 37                  | 10,635,391      | 2874.43.....                                | ....(439,893)                                                                 | .....                                                             | .....                                        | .....               | ....(439,893)                | ...     | ..(422,238)                              | .....                                      | .....                                     | .....439,893                          | .....                                       | .....                                 | .....                                                   |
| 11/01/2019                                                                    | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ESTIP3U3RHIGC71XBU11       | 11/05/2018. | 11/01/2019.                    | 11/01/2019.      | Sale.....                                       | 64                  | 18,119,616      | 2831.19.....                                | ....(881,024)                                                                 | .....                                                             | ....(1,508,608)                              | .....               | ....(881,024)                | ...     | ..(558,218)                              | .....                                      | .....                                     | .....(627,584)                        | .....                                       | .....                                 | .....                                                   |
| 11/01/2019                                                                    | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ESTIP3U3RHIGC71XBU11       | 11/05/2018. | 11/01/2019.                    | 11/01/2019.      | Sale.....                                       | 23                  | 6,533,403       | 2840.61.....                                | ....(132,572)                                                                 | .....                                                             | ....(3,059)                                  | .....               | ....(132,572)                | ...     | ..(116,537)                              | .....                                      | .....                                     | .....129,513                          | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL SHORT 09/04/2019                                               | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ESTIP3U3RHIGC71XBU11       | 09/04/2018. | 08/30/2019.                    | 08/30/2019.      | Expiration.....                                 | 130                 | 39,201,760      | 3015.52.....                                | ....(1,423,110)                                                               | .....                                                             | .....                                        | .....               | ....(1,423,110)              | ...     | ..(1,257,349)                            | .....                                      | .....                                     | .....1,423,110                        | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL SHORT 09/04/2019                                               | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ESTIP3U3RHIGC71XBU11       | 09/04/2018. | 08/30/2019.                    | 08/30/2019.      | Expiration.....                                 | 35                  | 10,595,865      | 3027.39.....                                | ....(114,450)                                                                 | .....                                                             | .....                                        | .....               | ....(114,450)                | ...     | ..(114,151)                              | .....                                      | .....                                     | .....114,450                          | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL SHORT 09/05/2019                                               | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ESTIP3U3RHIGC71XBU11       | 09/05/2018. | 09/04/2019.                    | 09/04/2019.      | Expiration.....                                 | 67                  | 20,493,156      | 3058.68.....                                | ....(570,639)                                                                 | .....                                                             | .....                                        | .....               | ....(570,639)                | ...     | ..(503,369)                              | .....                                      | .....                                     | .....570,639                          | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL SHORT 09/05/2019                                               | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ESTIP3U3RHIGC71XBU11       | 09/05/2018. | 09/04/2019.                    | 09/04/2019.      | Expiration.....                                 | 15                  | 4,579,365       | 3052.91.....                                | ....(36,975)                                                                  | .....                                                             | .....                                        | .....               | ....(36,975)                 | ...     | ..(36,890)                               | .....                                      | .....                                     | .....36,975                           | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL SHORT 09/17/2019                                               | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ESTIP3U3RHIGC71XBU11       | 09/17/2018. | 09/13/2019.                    | 09/13/2019.      | Expiration.....                                 | 104                 | 31,417,568      | 3020.92.....                                | ....(1,049,776)                                                               | .....                                                             | .....                                        | .....               | ....(1,049,776)              | ...     | ..(907,886)                              | .....                                      | .....                                     | .....1,049,776                        | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL SHORT 09/17/2019                                               | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ESTIP3U3RHIGC71XBU11       | 09/17/2018. | 09/13/2019.                    | 09/13/2019.      | Expiration.....                                 | 19                  | 5,756,639       | 3029.81.....                                | ....(53,751)                                                                  | .....                                                             | ....(53,751)                                 | .....               | ....(53,751)                 | ...     | ..(53,525)                               | .....                                      | .....                                     | .....53,751                           | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL SHORT 09/18/2019                                               | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ESTIP3U3RHIGC71XBU11       | 09/18/2018. | 09/17/2019.                    | 09/17/2019.      | Expiration.....                                 | 54                  | 16,485,714      | 3052.91.....                                | ....(484,974)                                                                 | .....                                                             | .....                                        | .....               | ....(484,974)                | ...     | ..(422,662)                              | .....                                      | .....                                     | .....484,974                          | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL SHORT 09/18/2019                                               | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ESTIP3U3RHIGC71XBU11       | 09/18/2018. | 09/17/2019.                    | 09/17/2019.      | Expiration.....                                 | 8                   | 2,450,880       | 3063.60.....                                | ....(15,936)                                                                  | .....                                                             | .....                                        | .....               | ....(15,936)                 | ...     | ..(15,880)                               | .....                                      | .....                                     | .....15,936                           | .....                                       | .....                                 | .....                                                   |
| 11/15/2019                                                                    | Index Annuity.....                                                      | N/A.....                      | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 11/16/2018. | 11/15/2019.                    | 11/15/2019.      | Sale.....                                       | 22                  | 6,288,986       | 2858.63.....                                | ....(301,400)                                                                 | .....                                                             | ....(24,508)                                 | .....               | ....(301,400)                | ...     | ..(286,599)                              | .....                                      | .....                                     | .....276,892                          | .....                                       | .....                                 | .....                                                   |
| 11/15/2019                                                                    | Index Annuity.....                                                      | N/A.....                      | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 11/16/2018. | 11/15/2019.                    | 11/15/2019.      | Sale.....                                       | 106                 | 30,277,734      | 2856.39.....                                | ....(1,399,200)                                                               | .....                                                             | ....(2,799,142)                              | .....               | ....(1,399,200)              | ...     | ..(899,633)                              | .....                                      | .....                                     | .....(1,399,942)                      | .....                                       | .....                                 | .....                                                   |
| 11/15/2019                                                                    | Index Annuity.....                                                      | N/A.....                      | INDEX                  | HSBC.....            | MP6ISZYZBEU3UXPYFY5        | 11/19/2018. | 11/15/2019.                    | 11/15/2019.      | Sale.....                                       | 18                  | 5,147,910       | 2859.95.....                                | ....(80,712)                                                                  | .....                                                             | ....(24,894)                                 | .....               | ....(80,712)                 | ...     | ..(69,245)                               | .....                                      | .....                                     | .....55,818                           | .....                                       | .....                                 | .....                                                   |
| 11/15/2019                                                                    | Index Annuity.....                                                      | N/A.....                      | INDEX                  | HSBC.....            | MP6ISZYZBEU3UXPYFY5        | 11/19/2018. | 11/15/2019.                    | 11/15/2019.      | Sale.....                                       | 53                  | 15,079,401      | 2845.17.....                                | ....(670,662)                                                                 | .....                                                             | ....(1,459,037)                              | .....               | ....(670,662)                | ...     | ..(419,449)                              | .....                                      | .....                                     | .....(788,375)                        | .....                                       | .....                                 | .....                                                   |
| 11/29/2019                                                                    | Index Annuity.....                                                      | N/A.....                      | INDEX                  | HSBC.....            | MP6ISZYZBEU3UXPYFY5        | 12/03/2018. | 11/29/2019.                    | 11/29/2019.      | Sale.....                                       | 128                 | 36,686,208      | 2866.11.....                                | ....(1,856,640)                                                               | .....                                                             | ....(3,518,336)                              | .....               | ....(1,856,640)              | ...     | ..(1,282,798)                            | .....                                      | .....                                     | .....(1,661,696)                      | .....                                       | .....                                 | .....                                                   |
| 11/29/2019                                                                    | Index Annuity.....                                                      | N/A.....                      | INDEX                  | HSBC.....            | MP6ISZYZBEU3UXPYFY5        | 12/03/2018. | 11/29/2019.                    | 12/01/2019.      | Expiration.....                                 | 26                  | 7,492,576       | 2881.76.....                                | ....(356,408)                                                                 | .....                                                             | .....                                        | .....               | ....(356,408)                | ...     | ..(339,869)                              | .....                                      | .....                                     | .....356,408                          | .....                                       | .....                                 | .....                                                   |
| 12/03/2019                                                                    | Index Annuity.....                                                      | N/A.....                      | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 12/04/2018. | 12/03/2019.                    | 12/03/2019.      | Sale.....                                       | 67                  | 19,788,785      | 2953.55.....                                | ....(663,300)                                                                 | .....                                                             | ....(935,655)                                | .....               | ....(663,300)                | ...     | ..(457,475)                              | .....                                      | .....                                     | .....(272,355)                        | .....                                       | .....                                 | .....                                                   |
| 12/03/2019                                                                    | Index Annuity.....                                                      | N/A.....                      | INDEX                  | JPM.....             | 7H6GLXDRUGQFU57RNE         | 12/04/2018. | 12/03/2019.                    | 12/03/2019.      | Expiration.....                                 | 7                   | 2,077,040       | 2967.20.....                                | ....(73,500)                                                                  | .....                                                             | .....                                        | .....               | ....(73,500)                 | ...     | ..(71,412)                               | .....                                      | .....                                     | .....73,500                           | .....                                       | .....                                 | .....                                                   |
| 12/13/2019                                                                    | Index Annuity.....                                                      | N/A.....                      | INDEX                  | HSBC.....            | MP6ISZYZBEU3UXPYFY5        | 12/17/2018. | 12/13/2019.                    | 12/13/2019.      | Sale.....                                       | 30                  | 8,151,870       | 2717.29.....                                | ....(183,000)                                                                 | .....                                                             | ....(599,663)                                | .....               | ....(183,000)                | ...     | ..(87,193)                               | .....                                      | .....                                     | .....(416,663)                        | .....                                       | .....                                 | .....                                                   |
| BAC SP500 CALL SHORT 12/13/2019                                               | Index Annuity.....                                                      | N/A.....                      | INDEX                  | BAC.....             | B4TYDEB6GKMZO031MB2        | 12/17/2018. | 12/13/2019.                    | 12/13/2019.      | Sale.....                                       | 113                 | 30,557,008      | 2704.16.....                                | ....(1,611,493)                                                               | .....                                                             | ....(5,250,432)                              | .....               | ....(1,611,493)              | ...     | ..(518,153)                              | .....                                      | .....                                     | .....(3,638,939)                      | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL SHORT 12/17/2019                                               | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ESTIP3U3RHIGC71XBU11       | 12/18/2018. | 12/17/2019.                    | 12/17/2019.      | Sale.....                                       | 54                  | 14,534,586      | 2691.59.....                                | ....(774,522)                                                                 | .....                                                             | ....(2,705,022)                              | .....               | ....(774,522)                | ...     | ..(214,474)                              | .....                                      | .....                                     | .....(1,930,500)                      | .....                                       | .....                                 | .....                                                   |
| RBC SP500 CALL SHORT 12/17/2019                                               | Index Annuity.....                                                      | N/A.....                      | INDEX                  | RBC.....             | ESTIP3U3RHIGC71XBU11       | 12/18/2018. | 12/17/2019.                    | 12/17/2019.      | Sale.....                                       | 10                  | 2,671,170       | 2671.17.....                                | ....(76,200)                                                                  | .....                                                             | ....(251,474)                                | .....               | ....(76,200)                 | ...     | ..(28,767)                               | .....                                      | .....                                     | .....(175,338)                        | .....                                       | .....                                 | .....                                                   |
| 0649999999 Total-Written Options-Hedging Other-Call Options and Warrants..... |                                                                         |                               |                        |                      |                            |             |                                |                  |                                                 |                     |                 |                                             | ..(45,969,635)                                                                | .....0                                                            | ..(33,754,373)                               | .....0              | ..(45,969,635)               | XXX     | (37,592,205)                             | .....0                                     | .....0                                    | 12,215,199                            | .....0                                      | .....0                                | XXX                                                     |
| 0709999999 Total-Written Options-Hedging Other.....                           |                                                                         |                               |                        |                      |                            |             |                                |                  |                                                 |                     |                 |                                             | ..(45,969,635)                                                                | .....0                                                            | ..(33,754,373)                               | .....0              | ..(45,969,635)               | XXX     | (37,592,205)                             | .....0                                     | .....0                                    | 12,215,199                            | .....0                                      | .....0                                | XXX                                                     |
| Total Written Options                                                         |                                                                         |                               |                        |                      |                            |             |                                |                  |                                                 |                     |                 |                                             |                                                                               |                                                                   |                                              |                     |                              |         |                                          |                                            |                                           |                                       |                                             |                                       |                                                         |
| 0929999999 Total-Written Options-Call Options and Warrants.....               |                                                                         |                               |                        |                      |                            |             |                                |                  |                                                 |                     |                 |                                             | ..(45,969,635)                                                                | .....0                                                            | ..(33,754,373)                               | .....0              | ..(45,969,635)               | XX      | (37,592,205)                             | .....0                                     | .....0                                    | 12,215,199                            | .....0                                      | .....0                                | XXX                                                     |
| 0989999999 Total-Written Options.....                                         |                                                                         |                               |                        |                      |                            |             |                                |                  |                                                 |                     |                 |                                             | ..(45,969,635)                                                                | .....0                                                            | ..(33,754,373)                               | .....0              | ..(45,969,635)               | XXX     | (37,592,205)                             | .....0                                     | .....0                                    | 12,215,199                            | .....0                                      | .....0                                | XXX                                                     |
| Forwards - Other                                                              |                                                                         |                               |                        |                      |                            |             |                                |                  |                                                 |                     |                 |                                             |                                                                               |                                                                   |                                              |                     |                              |         |                                          |                                            |                                           |                                       |                                             |                                       |                                                         |
| FX Forward - Short BRL.....                                                   | BRL Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISZYZBEU3UXPYFY5        | 12/05/2018. | 05/24/2019.                    | 01/09/2019.      | Other.....                                      | 1                   | 133,652,700     | 3.7185.....                                 | .....                                                                         | .....                                                             | ....(1,834,510)                              | .....               | .....                        | ...     | ..(1,908,954)                            | .....                                      | .....                                     | .....(1,834,510)                      | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short GBP.....                                                   | GBP Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISZYZBEU3UXPYFY5        | 12/10/2018. | 03/11/2019.                    | 03/08/2019.      | Other.....                                      | 1                   | 6,143,000       | 0.7612.....                                 | .....                                                                         | .....                                                             | ....(208,862)                                | .....               | .....                        | ...     | ..351,467                                | .....                                      | .....                                     | .....(208,862)                        | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short BRL.....                                                   | BRL Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISZYZBEU3UXPYFY5        | 12/05/2018. | 05/24/2019.                    | 01/08/2019.      | Other.....                                      | 1                   | 3,333,748       | 3.7535.....                                 | .....                                                                         | .....                                                             | ....(37,399)                                 | .....               | .....                        | ...     | ..(39,256)                               | .....                                      | .....                                     | .....(37,399)                         | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short CAD.....                                                   | CAD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISZYZBEU3UXPYFY5        | 03/08/2019. | 06/07/2019.                    | 06/07/2019.      | Other.....                                      | 1                   | 19,293,000      | 1.3365.....                                 | .....                                                                         | .....                                                             | ....(15,106)                                 | .....               | .....                        | ...     | ..(509,016)                              | .....                                      | .....                                     | .....(15,106)                         | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR.....                                                   | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISZYZBEU3UXPYFY5        | 03/08/2019. | 06/07/2019.                    | 06/07/2019.      | Other.....                                      | 1                   | 19,250,000      | 0.8884.....                                 | .....                                                                         | .....                                                             | ....(3,850)                                  | .....               |                              |         |                                          |                                            |                                           |                                       |                                             |                                       |                                                         |

SCHEDULE DB - PART A - SECTION 2

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

| 1                           | 2                                                                       | 3                             | 4                      | 5                    |                            | 6           | 7                              | 8                | 9                                               | 10                  | 11              | 12                                          | 13                                                                            | 14                                                                | 15                                           | 16                  | 17                           | 18      | 19                                       | 20                                         | 21                                        | 22                                    | 23                                          | 24                                    | 25                                                      |
|-----------------------------|-------------------------------------------------------------------------|-------------------------------|------------------------|----------------------|----------------------------|-------------|--------------------------------|------------------|-------------------------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|----------------------------------------------|---------------------|------------------------------|---------|------------------------------------------|--------------------------------------------|-------------------------------------------|---------------------------------------|---------------------------------------------|---------------------------------------|---------------------------------------------------------|
| Description                 | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, or Central | Counterparty Clearinghouse | Trade Date  | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/Adjusted Carrying Value | C o d e | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination - Deferred | Hedge Effectiveness at Inception and at Termination (b) |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 12/10/2018. | 03/11/2019.                    | 03/08/2019.      | Other.....                                      | .....1              | ..10,889,000    | 0.8876.....                                 | .....                                                                         | .....                                                             | .....275,492                                 | .....               | .....                        | .....   | .....259,245                             | .....                                      | .....                                     | .....275,492                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short AUD..... | AUD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 12/10/2018. | 03/11/2019.                    | 03/08/2019.      | Other.....                                      | .....1              | ..22,233,000    | 1.4214.....                                 | .....                                                                         | .....                                                             | .....353,505                                 | .....               | .....                        | .....   | .....(984,317)                           | .....                                      | .....                                     | .....353,505                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short AUD..... | AUD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 02/07/2019. | 05/13/2019.                    | 05/06/2019.      | Other.....                                      | .....1              | ..1,982,000     | 1.4242.....                                 | .....                                                                         | .....                                                             | .....21,703                                  | .....               | .....                        | .....   | .....20,097                              | .....                                      | .....                                     | .....21,703                           | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short MXN..... | MXN Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 05/13/2019. | 06/17/2019.                    | 06/04/2019.      | Other.....                                      | .....1              | ..30,000,000    | 19.578.....                                 | .....                                                                         | .....                                                             | .....20,004                                  | .....               | .....                        | .....   | .....(4,850)                             | .....                                      | .....                                     | .....20,004                           | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short AUD..... | AUD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 03/08/2019. | 06/07/2019.                    | 06/07/2019.      | Other.....                                      | .....1              | ..33,867,000    | 1.4331.....                                 | .....                                                                         | .....                                                             | .....230,296                                 | .....               | .....                        | .....   | .....443,150                             | .....                                      | .....                                     | .....230,296                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short GBP..... | GBP Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 03/08/2019. | 06/07/2019.                    | 06/07/2019.      | Other.....                                      | .....1              | ..7,811,000     | 0.7876.....                                 | .....                                                                         | .....                                                             | .....265,574                                 | .....               | .....                        | .....   | .....326,601                             | .....                                      | .....                                     | .....265,574                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short NZD..... | NZD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 03/08/2019. | 06/07/2019.                    | 06/07/2019.      | Other.....                                      | .....1              | ..8,955,000     | 1.5085.....                                 | .....                                                                         | .....                                                             | .....158,504                                 | .....               | .....                        | .....   | .....152,933                             | .....                                      | .....                                     | .....158,504                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short AUD..... | AUD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 04/26/2019. | 06/07/2019.                    | 06/07/2019.      | Other.....                                      | .....1              | ..2,666,000     | 1.4331.....                                 | .....                                                                         | .....                                                             | .....12,797                                  | .....               | .....                        | .....   | .....16,263                              | .....                                      | .....                                     | .....12,797                           | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short AUD..... | AUD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 05/17/2019. | 06/21/2019.                    | 06/17/2019.      | Other.....                                      | .....1              | ..1,982,000     | 1.4543.....                                 | .....                                                                         | .....                                                             | .....5,351                                   | .....               | .....                        | .....   | .....16,581                              | .....                                      | .....                                     | .....5,351                            | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short AUD..... | AUD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 06/17/2019. | 07/22/2019.                    | 07/22/2019.      | Other.....                                      | .....1              | ..1,982,000     | 1.4186.....                                 | .....                                                                         | .....                                                             | .....(35,478)                                | .....               | .....                        | .....   | .....(13,155)                            | .....                                      | .....                                     | .....(35,478)                         | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | BNYM.....            | HPFHU0OQ28E4N0NFVK4.....   | 06/17/2019. | 07/19/2019.                    | 07/19/2019.      | Other.....                                      | .....1              | ..3,318,000     | 0.8897.....                                 | .....                                                                         | .....                                                             | .....8,475                                   | .....               | .....                        | .....   | .....27,924                              | .....                                      | .....                                     | .....8,475                            | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | BNYM.....            | HPFHU0OQ28E4N0NFVK4.....   | 06/19/2019. | 07/19/2019.                    | 07/19/2019.      | Other.....                                      | .....1              | .....20,000     | 0.8897.....                                 | .....                                                                         | .....                                                             | .....3                                       | .....               | .....                        | .....   | .....154                                 | .....                                      | .....                                     | .....3                                | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | BNYM.....            | HPFHU0OQ28E4N0NFVK4.....   | 06/19/2019. | 07/19/2019.                    | 07/19/2019.      | Other.....                                      | .....1              | ..6,300,000     | 0.8897.....                                 | .....                                                                         | .....                                                             | .....2,220                                   | .....               | .....                        | .....   | .....49,151                              | .....                                      | .....                                     | .....2,220                            | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | BNYM.....            | HPFHU0OQ28E4N0NFVK4.....   | 06/24/2019. | 07/19/2019.                    | 07/19/2019.      | Other.....                                      | .....1              | ..2,000,000     | 0.8897.....                                 | .....                                                                         | .....                                                             | .....2,665                                   | .....               | .....                        | .....   | .....(18,968)                            | .....                                      | .....                                     | .....2,665                            | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | BNYM.....            | HPFHU0OQ28E4N0NFVK4.....   | 06/27/2019. | 07/19/2019.                    | 07/19/2019.      | Other.....                                      | .....1              | ..1,175,000     | 0.8897.....                                 | .....                                                                         | .....                                                             | .....1,112                                   | .....               | .....                        | .....   | .....(7,854)                             | .....                                      | .....                                     | .....1,112                            | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | BNYM.....            | HPFHU0OQ28E4N0NFVK4.....   | 07/01/2019. | 07/19/2019.                    | 07/19/2019.      | Other.....                                      | .....1              | ..2,000,000     | 0.8897.....                                 | .....                                                                         | .....                                                             | .....9,331                                   | .....               | .....                        | .....   | .....9,331                               | .....                                      | .....                                     | .....9,331                            | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | BNYM.....            | HPFHU0OQ28E4N0NFVK4.....   | 07/10/2019. | 07/19/2019.                    | 07/19/2019.      | Other.....                                      | .....1              | ..1,650,000     | 0.8897.....                                 | .....                                                                         | .....                                                             | .....(3,230)                                 | .....               | .....                        | .....   | .....(3,230)                             | .....                                      | .....                                     | .....(3,230)                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | BNYM.....            | HPFHU0OQ28E4N0NFVK4.....   | 07/17/2019. | 08/19/2019.                    | 08/19/2019.      | Other.....                                      | .....1              | ..17,000,000    | 0.9015.....                                 | .....                                                                         | .....                                                             | .....42,335                                  | .....               | .....                        | .....   | .....(226,661)                           | .....                                      | .....                                     | .....42,335                           | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | BNYM.....            | HPFHU0OQ28E4N0NFVK4.....   | 08/05/2019. | 08/19/2019.                    | 08/19/2019.      | Other.....                                      | .....1              | ..3,000,000     | 0.9015.....                                 | .....                                                                         | .....                                                             | .....(2,790)                                 | .....               | .....                        | .....   | .....(2,790)                             | .....                                      | .....                                     | .....(2,790)                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short BRL..... | BRL Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 04/16/2019. | 10/15/2019.                    | 08/23/2019.      | Other.....                                      | .....1              | ..4,865,687     | 3.9490.....                                 | .....                                                                         | .....                                                             | .....50,566                                  | .....               | .....                        | .....   | .....44,212                              | .....                                      | .....                                     | .....50,566                           | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short BRL..... | BRL Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 04/17/2019. | 10/15/2019.                    | 08/23/2019.      | Other.....                                      | .....1              | ..2,388,380     | 3.9835.....                                 | .....                                                                         | .....                                                             | .....19,583                                  | .....               | .....                        | .....   | .....21,702                              | .....                                      | .....                                     | .....19,583                           | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short BRL..... | BRL Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 04/23/2019. | 10/15/2019.                    | 08/23/2019.      | Other.....                                      | .....1              | ..2,443,700     | 4.0020.....                                 | .....                                                                         | .....                                                             | .....17,201                                  | .....               | .....                        | .....   | .....22,205                              | .....                                      | .....                                     | .....17,201                           | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short CAD..... | CAD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 06/06/2019. | 09/05/2019.                    | 09/04/2019.      | Other.....                                      | .....1              | ..18,767,000    | 1.3341.....                                 | .....                                                                         | .....                                                             | .....(108,381)                               | .....               | .....                        | .....   | .....131,267                             | .....                                      | .....                                     | .....(108,381)                        | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short GBP..... | GBP Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 06/06/2019. | 09/05/2019.                    | 09/04/2019.      | Other.....                                      | .....1              | ..6,954,000     | 0.8299.....                                 | .....                                                                         | .....                                                             | .....385,252                                 | .....               | .....                        | .....   | .....313,834                             | .....                                      | .....                                     | .....385,252                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 06/06/2019. | 09/05/2019.                    | 09/04/2019.      | Other.....                                      | .....1              | ..18,909,000    | 0.9130.....                                 | .....                                                                         | .....                                                             | .....681,669                                 | .....               | .....                        | .....   | .....921,317                             | .....                                      | .....                                     | .....681,669                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short NZD..... | NZD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 06/06/2019. | 09/05/2019.                    | 09/04/2019.      | Other.....                                      | .....1              | ..8,954,000     | 1.5860.....                                 | .....                                                                         | .....                                                             | .....258,323                                 | .....               | .....                        | .....   | .....285,185                             | .....                                      | .....                                     | .....258,323                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short AUD..... | AUD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 06/06/2019. | 09/05/2019.                    | 09/04/2019.      | Other.....                                      | .....1              | ..36,430,000    | 1.4850.....                                 | .....                                                                         | .....                                                             | .....773,773                                 | .....               | .....                        | .....   | .....673,190                             | .....                                      | .....                                     | .....773,773                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 07/01/2019. | 09/05/2019.                    | 09/04/2019.      | Other.....                                      | .....1              | ..3,181,000     | 0.9130.....                                 | .....                                                                         | .....                                                             | .....108,472                                 | .....               | .....                        | .....   | .....27,016                              | .....                                      | .....                                     | .....108,472                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short AUD..... | AUD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 07/01/2019. | 09/05/2019.                    | 09/04/2019.      | Other.....                                      | .....1              | ..17,365,000    | 1.4850.....                                 | .....                                                                         | .....                                                             | .....317,780                                 | .....               | .....                        | .....   | .....102,766                             | .....                                      | .....                                     | .....317,780                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short CAD..... | CAD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 07/01/2019. | 09/05/2019.                    | 09/04/2019.      | Other.....                                      | .....1              | ..7,643,000     | 1.3113.....                                 | .....                                                                         | .....                                                             | .....55,472                                  | .....               | .....                        | .....   | .....26,323                              | .....                                      | .....                                     | .....55,472                           | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short GBP..... | GBP Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 07/24/2019. | 09/05/2019.                    | 09/04/2019.      | Other.....                                      | .....1              | ..6,242,000     | 0.8299.....                                 | .....                                                                         | .....                                                             | .....181,018                                 | .....               | .....                        | .....   | .....(31,815)                            | .....                                      | .....                                     | .....181,018                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short AUD..... | AUD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 08/01/2019. | 09/05/2019.                    | 09/04/2019.      | Other.....                                      | .....1              | ..1,025,000     | 1.4850.....                                 | .....                                                                         | .....                                                             | .....6,150                                   | .....               | .....                        | .....   | .....(7,975)                             | .....                                      | .....                                     | .....6,150                            | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | BNYM.....            | HPFHU0OQ28E4N0NFVK4.....   | 08/15/2019. | 09/19/2019.                    | 08/19/2019.      | Other.....                                      | .....1              | ..22,000,000    | 0.9015.....                                 | .....                                                                         | .....                                                             | .....134,739                                 | .....               | .....                        | .....   | .....(280,830)                           | .....                                      | .....                                     | .....134,739                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | BNYM.....            | HPFHU0OQ28E4N0NFVK4.....   | 09/10/2019. | 10/15/2019.                    | 10/31/2019.      | Other.....                                      | .....1              | ..1,500,000     | 0.8992.....                                 | .....                                                                         | .....                                                             | .....2,869                                   | .....               | .....                        | .....   | .....(20,300)                            | .....                                      | .....                                     | .....2,869                            | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | BNYM.....            | HPFHU0OQ28E4N0NFVK4.....   | 09/12/2019. | 10/15/2019.                    | 10/31/2019.      | Other.....                                      | .....1              | .....250,000    | 0.8992.....                                 | .....                                                                         | .....                                                             | .....776                                     | .....               | .....                        | .....   | .....(3,833)                             | .....                                      | .....                                     | .....776                              | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | BNYM.....            | HPFHU0OQ28E4N0NFVK4.....   | 09/13/2019. | 10/15/2019.                    | 10/31/2019.      | Other.....                                      | .....1              | .....500,000    | 0.8992.....                                 | .....                                                                         | .....                                                             | .....1,877                                   | .....               | .....                        | .....   | .....(8,266)                             | .....                                      | .....                                     | .....1,877                            | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | BNYM.....            | HPFHU0OQ28E4N0NFVK4.....   | 09/17/2019. | 10/21/2019.                    | 10/31/2019.      | Other.....                                      | .....1              | ..23,000,000    | 0.8992.....                                 | .....                                                                         | .....                                                             | .....(44,595)                                | .....               | .....                        | .....   | .....(364,504)                           | .....                                      | .....                                     | .....(44,595)                         | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | BNYM.....            | HPFHU0OQ28E4N0NFVK4.....   | 10/11/2019. | 11/13/2019.                    | 11/13/2019.      | Other.....                                      | .....1              | ..3,000,000     | 0.9073.....                                 | .....                                                                         | .....                                                             | .....12,860                                  | .....               | .....                        | .....   | .....45,408                              | .....                                      | .....                                     | .....12,860                           | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | BNYM.....            | HPFHU0OQ28E4N0NFVK4.....   | 10/17/2019. | 11/13/2019.                    | 11/13/2019.      | Other.....                                      | .....1              | ..22,000,000    | 0.9073.....                                 | .....                                                                         | .....                                                             | .....272,142                                 | .....               | .....                        | .....   | .....332,992                             | .....                                      | .....                                     | .....272,142                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short MXN..... | MXN Denominated Debt Securities.....                                    | N/A.....                      | Currency               | BNYM.....            | HPFHU0OQ28E4N0NFVK4.....   | 10/18/2019. | 11/22/2019.                    | 11/22/2019.      | Other.....                                      | .....1              | ..28,886,250    | 19.2575.....                                | .....                                                                         | .....                                                             | .....1,669                                   | .....               | .....                        | .....   | .....(0)                                 | .....                                      | .....                                     | .....1,669                            | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short MXN..... | MXN Denominated Debt Securities.....                                    | N/A.....                      | Currency               | BNYM.....            | HPFHU0OQ28E4N0NFVK4.....   | 11/14/2019. | 11/22/2019.                    | 11/22/2019.      | Other.....                                      | .....1              | ..28,886,250    | 19.4563.....                                | .....                                                                         | .....                                                             | .....13,658                                  | .....               | .....                        | .....   | .....33,418                              | .....                                      | .....                                     | .....13,658                           | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR..... | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6ISYZBEU3UXPYFY5.....    | 10/25/2019. | 11/29/2019.                    | 11/29/2019.      | Other.....                                      | .....1              | .....250,000    | 0.9084.....                                 | .....                                                                         | .....                                                             | .....(906)                                   | .....               | .....                        | .....   | .....                                    | .....                                      | .....                                     | .....(906)                            | .....                                       | .....                                 | .....                                                   |

SCHEDULE DB - PART A - SECTION 2

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

| 1                                    | 2                                                                       | 3                             | 4                      | 5                    |                            | 6           | 7                              | 8                | 9                                               | 10                  | 11              | 12                                          | 13                                                                            | 14                                                                | 15                                           | 16                  | 17                           | 18      | 19                                       | 20                                         | 21                                        | 22                                    | 23                                          | 24                                    | 25                                                      |
|--------------------------------------|-------------------------------------------------------------------------|-------------------------------|------------------------|----------------------|----------------------------|-------------|--------------------------------|------------------|-------------------------------------------------|---------------------|-----------------|---------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------|----------------------------------------------|---------------------|------------------------------|---------|------------------------------------------|--------------------------------------------|-------------------------------------------|---------------------------------------|---------------------------------------------|---------------------------------------|---------------------------------------------------------|
| Description                          | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, or Central | Counterparty Clearinghouse | Trade Date  | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/Adjusted Carrying Value | C o d e | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination - Deferred | Hedge Effectiveness at Inception and at Termination (b) |
| FX Forward - Short EUR.....          | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6I5YZBEU3UXPYFY5.....    | 11/27/2019. | 11/29/2019.                    | 11/29/2019.      | Other.....                                      | .....1              | .....250,000    | 0.9084.....                                 | .....                                                                         | .....                                                             | .....4,171                                   | .....               | .....                        | .....   | .....4,609                               | .....                                      | .....                                     | .....4,171                            | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short AUD.....          | AUD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6I5YZBEU3UXPYFY5.....    | 09/04/2019. | 12/04/2019.                    | 12/04/2019.      | Other.....                                      | .....1              | ..55,564,000    | 1.4617.....                                 | .....                                                                         | .....                                                             | .....(61,120)                                | .....               | .....                        | .....   | .....(302,879)                           | .....                                      | .....                                     | .....(61,120)                         | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short AUD.....          | AUD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6I5YZBEU3UXPYFY5.....    | 10/10/2019. | 12/04/2019.                    | 12/04/2019.      | Other.....                                      | .....1              | ...1,430,000    | 1.4617.....                                 | .....                                                                         | .....                                                             | .....(7,622)                                 | .....               | .....                        | .....   | .....11,656                              | .....                                      | .....                                     | .....(7,622)                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short AUD.....          | AUD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6I5YZBEU3UXPYFY5.....    | 12/03/2019. | 12/04/2019.                    | 12/04/2019.      | Other.....                                      | .....1              | ..56,994,000    | 1.4617.....                                 | .....                                                                         | .....                                                             | .....(170,982)                               | .....               | .....                        | .....   | .....(397,756)                           | .....                                      | .....                                     | .....(170,982)                        | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short CAD.....          | CAD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6I5YZBEU3UXPYFY5.....    | 09/04/2019. | 12/04/2019.                    | 12/04/2019.      | Other.....                                      | .....1              | ..26,483,000    | 1.3226.....                                 | .....                                                                         | .....                                                             | .....122,610                                 | .....               | .....                        | .....   | .....222,504                             | .....                                      | .....                                     | .....122,610                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short CAD.....          | CAD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6I5YZBEU3UXPYFY5.....    | 09/26/2019. | 12/04/2019.                    | 12/04/2019.      | Other.....                                      | .....1              | ..2,000,000     | 1.3257.....                                 | .....                                                                         | .....                                                             | .....5,666                                   | .....               | .....                        | .....   | .....16,804                              | .....                                      | .....                                     | .....5,666                            | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short CAD.....          | CAD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6I5YZBEU3UXPYFY5.....    | 12/03/2019. | 12/04/2019.                    | 12/04/2019.      | Other.....                                      | .....1              | ..28,483,000    | 1.3295.....                                 | .....                                                                         | .....                                                             | .....(19,287)                                | .....               | .....                        | .....   | .....486,113                             | .....                                      | .....                                     | .....(19,287)                         | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR.....          | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6I5YZBEU3UXPYFY5.....    | 09/04/2019. | 12/04/2019.                    | 12/04/2019.      | Other.....                                      | .....1              | ..38,932,000    | 0.9026.....                                 | .....                                                                         | .....                                                             | .....62,291                                  | .....               | .....                        | .....   | .....367,985                             | .....                                      | .....                                     | .....62,291                           | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR.....          | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6I5YZBEU3UXPYFY5.....    | 12/03/2019. | 12/04/2019.                    | 12/04/2019.      | Other.....                                      | .....1              | ..38,932,000    | 0.9026.....                                 | .....                                                                         | .....                                                             | .....(7,786)                                 | .....               | .....                        | .....   | .....(578,724)                           | .....                                      | .....                                     | .....(7,786)                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short GBP.....          | GBP Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6I5YZBEU3UXPYFY5.....    | 09/04/2019. | 12/04/2019.                    | 12/04/2019.      | Other.....                                      | .....1              | ..12,434,000    | 0.7706.....                                 | .....                                                                         | .....                                                             | .....(827,483)                               | .....               | .....                        | .....   | .....(775,819)                           | .....                                      | .....                                     | .....(827,483)                        | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short GBP.....          | GBP Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6I5YZBEU3UXPYFY5.....    | 12/03/2019. | 12/04/2019.                    | 12/04/2019.      | Other.....                                      | .....1              | ..12,434,000    | 0.7706.....                                 | .....                                                                         | .....                                                             | .....(79,578)                                | .....               | .....                        | .....   | .....773,905                             | .....                                      | .....                                     | .....(79,578)                         | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short NZD.....          | NZD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6I5YZBEU3UXPYFY5.....    | 09/04/2019. | 12/04/2019.                    | 12/04/2019.      | Other.....                                      | .....1              | ...8,816,000    | 1.5348.....                                 | .....                                                                         | .....                                                             | .....(119,016)                               | .....               | .....                        | .....   | .....(205,510)                           | .....                                      | .....                                     | .....(119,016)                        | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short NZD.....          | NZD Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6I5YZBEU3UXPYFY5.....    | 12/03/2019. | 12/04/2019.                    | 12/04/2019.      | Other.....                                      | .....1              | ...8,816,000    | 1.5348.....                                 | .....                                                                         | .....                                                             | .....(11,461)                                | .....               | .....                        | .....   | .....31,120                              | .....                                      | .....                                     | .....(11,461)                         | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR.....          | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6I5YZBEU3UXPYFY5.....    | 11/11/2019. | 12/13/2019.                    | 12/13/2019.      | Other.....                                      | .....1              | ..25,500,000    | 0.8980.....                                 | .....                                                                         | .....                                                             | .....81,064                                  | .....               | .....                        | .....   | .....(0)                                 | .....                                      | .....                                     | .....81,064                           | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR.....          | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6I5YZBEU3UXPYFY5.....    | 11/14/2019. | 12/13/2019.                    | 12/13/2019.      | Other.....                                      | .....1              | ..2,000,000     | 0.8980.....                                 | .....                                                                         | .....                                                             | .....(2,842)                                 | .....               | .....                        | .....   | .....0                                   | .....                                      | .....                                     | .....(2,842)                          | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR.....          | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6I5YZBEU3UXPYFY5.....    | 11/27/2019. | 12/13/2019.                    | 12/13/2019.      | Other.....                                      | .....1              | .....250,000    | 0.8980.....                                 | .....                                                                         | .....                                                             | .....(438)                                   | .....               | .....                        | .....   | .....0                                   | .....                                      | .....                                     | .....(438)                            | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR.....          | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6I5YZBEU3UXPYFY5.....    | 12/10/2019. | 12/13/2019.                    | 12/13/2019.      | Other.....                                      | .....1              | ...1,500,000    | 0.8980.....                                 | .....                                                                         | .....                                                             | .....7,543                                   | .....               | .....                        | .....   | .....                                    | .....                                      | .....                                     | .....7,543                            | .....                                       | .....                                 | .....                                                   |
| FX Forward - Short EUR.....          | EUR Denominated Debt Securities.....                                    | N/A.....                      | Currency               | HSBC.....            | MP6I5YZBEU3UXPYFY5.....    | 12/11/2019. | 12/13/2019.                    | 12/13/2019.      | Other.....                                      | .....1              | ..29,250,000    | 0.8980.....                                 | .....                                                                         | .....                                                             | .....(185,123)                               | .....               | .....                        | .....   | .....109,580                             | .....                                      | .....                                     | .....(185,123)                        | .....                                       | .....                                 | .....                                                   |
| 1469999999 Total-Forwards-Other..... |                                                                         |                               |                        |                      |                            |             |                                |                  |                                                 |                     |                 |                                             | .....0                                                                        | .....0                                                            | ...1,285,330                                 | .....0              | .....0                       | KXX     | .....(656,477)                           | .....0                                     | .....0                                    | ...1,285,330                          | .....0                                      | .....0                                | XXX                                                     |
| 1479999999 Total-Forwards.....       |                                                                         |                               |                        |                      |                            |             |                                |                  |                                                 |                     |                 |                                             | .....0                                                                        | .....0                                                            | ...1,285,330                                 | .....0              | .....0                       | KXX     | .....(656,477)                           | .....0                                     | .....0                                    | ...1,285,330                          | .....0                                      | .....0                                | XXX                                                     |
| TOTALS                               |                                                                         |                               |                        |                      |                            |             |                                |                  |                                                 |                     |                 |                                             |                                                                               |                                                                   |                                              |                     |                              |         |                                          |                                            |                                           |                                       |                                             |                                       |                                                         |
| 1709999999 Total-Hedging Other.....  |                                                                         |                               |                        |                      |                            |             |                                |                  |                                                 |                     |                 |                                             | ..72,029,042                                                                  | .....0                                                            | ...71,473,176                                | .....0              | ....72,029,040               | KXX     | ..53,907,596                             | .....0                                     | .....0                                    | ....(555,928)                         | .....0                                      | .....0                                | XXX                                                     |
| 1739999999 Total-Other.....          |                                                                         |                               |                        |                      |                            |             |                                |                  |                                                 |                     |                 |                                             | .....0                                                                        | .....0                                                            | ...1,285,330                                 | .....0              | .....0                       | KXX     | .....(656,477)                           | .....0                                     | .....0                                    | ...1,285,330                          | .....0                                      | .....0                                | XXX                                                     |
| 1759999999 TOTAL.....                |                                                                         |                               |                        |                      |                            |             |                                |                  |                                                 |                     |                 |                                             | ..72,029,042                                                                  | .....0                                                            | ..72,758,506                                 | .....0              | ....72,029,040               | KXX     | ..53,251,119                             | .....0                                     | .....0                                    | ..729,402                             | .....0                                      | .....0                                | XXX                                                     |

Reliance Standard Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

| 1                                                  | 2                   | 3               | 4                     | 5                                                                       | 6                             | 7                      | 8                              | 9                                         | 10          | 11                | 12                   | 13             | 14                           | Highly Effective Hedges     |                           |                                                                            | 18                                               | 19                                                                | 20                 | 21                                                   | 22                     |
|----------------------------------------------------|---------------------|-----------------|-----------------------|-------------------------------------------------------------------------|-------------------------------|------------------------|--------------------------------|-------------------------------------------|-------------|-------------------|----------------------|----------------|------------------------------|-----------------------------|---------------------------|----------------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------------|--------------------|------------------------------------------------------|------------------------|
|                                                    |                     |                 |                       |                                                                         |                               |                        |                                |                                           |             |                   |                      |                |                              | 15                          | 16                        | 17                                                                         |                                                  |                                                                   |                    |                                                      |                        |
| Ticker Symbol                                      | Number of Contracts | Notional Amount | Description           | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange                                  | Trade Date  | Transaction Price | Reporting Date Price | Fair Value     | Book/Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Year-end (b) | Value of One (1) Point |
| Long Futures                                       |                     |                 |                       |                                                                         |                               |                        |                                |                                           |             |                   |                      |                |                              |                             |                           |                                                                            |                                                  |                                                                   |                    |                                                      |                        |
| Hedging Other                                      |                     |                 |                       |                                                                         |                               |                        |                                |                                           |             |                   |                      |                |                              |                             |                           |                                                                            |                                                  |                                                                   |                    |                                                      |                        |
| UCG20.....                                         | .....340            | 4,229,908       | BMF USDBRL FEB0.....  | Brazilian Denominated Debt Securities                                   | N/A.....                      | Currency               | 02/03/2020.                    | Sao Paulo Commodity 4GTK5S46E6H318LMD544  | 12/27/2019. | .....4,031.6687   | .....4,022.4500      | .....(115,984) |                              |                             |                           |                                                                            | .....(156,718)                                   | .....(156,718)                                                    |                    |                                                      | .....50                |
| 1539999999. Total-Long Futures-Hedging Other.....  |                     |                 |                       |                                                                         |                               |                        |                                |                                           |             |                   |                      | .....(115,984) | .....0                       | .....0                      | .....0                    | .....0                                                                     | .....(156,718)                                   | .....(156,718)                                                    | .....0             | XXX                                                  | XXX                    |
| 1579999999. Total-Long Futures.....                |                     |                 |                       |                                                                         |                               |                        |                                |                                           |             |                   |                      | .....(115,984) | .....0                       | .....0                      | .....0                    | .....0                                                                     | .....(156,718)                                   | .....(156,718)                                                    | .....0             | XXX                                                  | XXX                    |
| Short Futures                                      |                     |                 |                       |                                                                         |                               |                        |                                |                                           |             |                   |                      |                |                              |                             |                           |                                                                            |                                                  |                                                                   |                    |                                                      |                        |
| Hedging Other                                      |                     |                 |                       |                                                                         |                               |                        |                                |                                           |             |                   |                      |                |                              |                             |                           |                                                                            |                                                  |                                                                   |                    |                                                      |                        |
| TUH0.....                                          | .....3              | ...600,000      | 2YR T-NOTES MAR0..... | Corporate Debt Securities.....                                          | N/A.....                      | Interest...            | 03/31/2020.                    | Chicago Board of Tra 549300EX04Q2QBFQTQ27 | 11/27/2019. | .....107.8438     | .....107.7500        | .....563       |                              |                             |                           |                                                                            | .....563                                         | .....563                                                          | .....1,620         |                                                      | .....2,000             |
| FVH0.....                                          | .....55             | 5,500,000       | 5YR T NOTES MAR0..... | Corporate Debt Securities.....                                          | N/A.....                      | Interest...            | 03/31/2020.                    | Chicago Board of Tra 549300EX04Q2QBFQTQ27 | 12/18/2019. | .....119.0945     | .....118.6094        | .....26,680    |                              |                             |                           |                                                                            | .....26,680                                      | .....26,680                                                       | .....38,500        |                                                      | .....1,000             |
| TYH0.....                                          | .....468            | #####           | 10YR TNOTES MAR0..... | Corporate Debt Securities.....                                          | N/A.....                      | Interest...            | 03/20/2020.                    | Chicago Board of Tra 549300EX04Q2QBFQTQ27 | 12/13/2019. | .....129.4394     | .....128.4219        | .....476,188   |                              |                             |                           |                                                                            | .....476,188                                     | .....476,188                                                      | .....538,200       |                                                      | .....1,000             |
| USH0.....                                          | .....112            | #####           | US T BONDS MAR0.....  | Corporate Debt Securities.....                                          | N/A.....                      | Interest...            | 03/20/2020.                    | Chicago Board of Tra 549300EX04Q2QBFQTQ27 | 12/13/2019. | .....158.7442     | .....155.9063        | .....317,844   | .....880,720                 |                             |                           |                                                                            | .....317,843                                     | .....317,844                                                      | .....313,600       |                                                      | .....1,000             |
| 1602999999. Total-Short Futures-Hedging Other..... |                     |                 |                       |                                                                         |                               |                        |                                |                                           |             |                   |                      | .....821,273   | .....880,720                 | .....0                      | .....0                    | .....0                                                                     | .....821,273                                     | .....821,273                                                      | .....891,920       | XXX                                                  | XXX                    |
| 1649999999. Total-Short Futures.....               |                     |                 |                       |                                                                         |                               |                        |                                |                                           |             |                   |                      | .....821,273   | .....880,720                 | .....0                      | .....0                    | .....0                                                                     | .....821,273                                     | .....821,273                                                      | .....891,920       | XXX                                                  | XXX                    |
| Totals                                             |                     |                 |                       |                                                                         |                               |                        |                                |                                           |             |                   |                      |                |                              |                             |                           |                                                                            |                                                  |                                                                   |                    |                                                      |                        |
| 1709999999. Total-Hedging Other.....               |                     |                 |                       |                                                                         |                               |                        |                                |                                           |             |                   |                      | .....705,289   | .....880,720                 | .....0                      | .....0                    | .....0                                                                     | .....664,555                                     | .....664,555                                                      | .....891,920       | XXX                                                  | XXX                    |
| 1759999999. TOTAL.....                             |                     |                 |                       |                                                                         |                               |                        |                                |                                           |             |                   |                      | .....705,289   | .....880,720                 | .....0                      | .....0                    | .....0                                                                     | .....664,555                                     | .....664,555                                                      | .....891,920       | XXX                                                  | XXX                    |

|                              |                        |                        |                     |
|------------------------------|------------------------|------------------------|---------------------|
| Broker Name                  | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
| Goldman Sachs                | ....1,590,680          | .....(709,960)         | .....880,720        |
| Total Net Cash Deposits..... | ....1,590,680          | .....(709,960)         | .....880,720        |



Reliance Standard Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

| 1                                                  | 2                   | 3               | 4                     | 5                                                                       | 6                             | 7                      | 8                              | 9                                           | 10         | 11                | 12               | 13                | 14                                              | 15                                         | Change in Variation Margin             |                                                 |          | 19                                                      | 20                     |
|----------------------------------------------------|---------------------|-----------------|-----------------------|-------------------------------------------------------------------------|-------------------------------|------------------------|--------------------------------|---------------------------------------------|------------|-------------------|------------------|-------------------|-------------------------------------------------|--------------------------------------------|----------------------------------------|-------------------------------------------------|----------|---------------------------------------------------------|------------------------|
|                                                    |                     |                 |                       |                                                                         |                               |                        |                                |                                             |            |                   |                  |                   |                                                 |                                            | 16                                     | 17                                              | 18       |                                                         |                        |
| Ticker Symbol                                      | Number of Contracts | Notional Amount | Description           | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange                                    | Trade Date | Transaction Price | Termination Date | Termination Price | Indicate Exercise, Expiration, Maturity or Sale | Cumulative Variation Margin at Termination | Gain (Loss) Recognized in Current Year | Gain (Loss) Used to Adjust Basis of Hedged Item | Deferred | Hedge Effectiveness at Inception and at Termination (b) | Value of One (1) Point |
| Long Futures                                       |                     |                 |                       |                                                                         |                               |                        |                                |                                             |            |                   |                  |                   |                                                 |                                            |                                        |                                                 |          |                                                         |                        |
| Hedging Other                                      |                     |                 |                       |                                                                         |                               |                        |                                |                                             |            |                   |                  |                   |                                                 |                                            |                                        |                                                 |          |                                                         |                        |
| UCF19.....                                         | 340                 | 4,016,064       | BMF USDBRL DEC9.....  | Brazilian Denominated Debt Securities .....                             |                               | Currency.....          | 12/02/2019.                    | Sao Paulo Commodity 4GTK5S46E6H318LMDS44    | 10/28/2019 | 4,197.3534        | 11/27/2019       | 4,260.0000        | Sale.....                                       | 1,064,992                                  | 1,064,992                              |                                                 |          |                                                         | 50                     |
| TYH0.....                                          | 7                   | 7,000           | 10YR TNOTES MAR0..... | Corporate Debt Securities.....                                          |                               | Interest.....          | 03/20/2020.                    | Chicago Board of Trade 549300EX04Q2QBFQTQ27 | 12/02/2019 | 128.8125          | 12/02/2019       | 128.9063          | Sale.....                                       | .657                                       | .656                                   |                                                 |          |                                                         | 1,000                  |
| UCF20.....                                         | 328                 | 17,885,566      | BMF USDBRL JAN20..... | Brazilian Denominated Debt Securities .....                             |                               | Currency.....          | 03/01/2019.                    | Sao Paulo Commodity 4GTK5S46E6H318LMDS44    | 11/27/2019 | 4,107.0188        | 12/27/2019       | 4,054.5000        | Sale.....                                       | (861,747)                                  | (861,747)                              |                                                 |          |                                                         | 50                     |
| 1539999999. Total-Long Futures-Hedging Other.....  |                     |                 |                       |                                                                         |                               |                        |                                |                                             |            |                   |                  |                   |                                                 | 203,902                                    | 203,902                                | 0                                               | 0        | XXX                                                     | XXX                    |
| Other                                              |                     |                 |                       |                                                                         |                               |                        |                                |                                             |            |                   |                  |                   |                                                 |                                            |                                        |                                                 |          |                                                         |                        |
| UCG19.....                                         | 340                 | 4,613,422       | BMF USDBRL FEB9.....  | Brazilian Denominated Debt Securities .....                             |                               | Currency.....          | 02/01/2019.                    | Sao Paulo Commodity 4GTK5S46E6H318LMDS44    | 12/27/2018 | 3,764.0089        | 06/01/2019       | 3,709.0000        | Sale.....                                       | (935,151)                                  | (935,152)                              |                                                 |          |                                                         | 50                     |
| UCH19.....                                         | 342                 | 4,559,474       | BMF USDBRL MAR19..... | Brazilian Denominated Debt Securities .....                             |                               | Currency.....          | 03/01/2019.                    | Sao Paulo Commodity 4GTK5S46E6H318LMDS44    | 01/30/2019 | 3,728.3456        | 03/01/2019       | 3,738.5000        | Sale.....                                       | 173,671                                    | 173,670                                |                                                 |          |                                                         | 50                     |
| TYM9.....                                          | 46                  | 46,000          | 10YR TNOTES JUN9..... | Corporate Debt Securities.....                                          |                               | Interest.....          | 06/19/2019.                    | Chicago Board of Trade 549300EX04Q2QBFQTQ27 | 04/11/2019 | 123.5700          | 11/01/2019       | 123.6165          | Sale.....                                       | 2,141                                      | 2,141                                  |                                                 |          |                                                         | 1,000                  |
| UCJ19.....                                         | 340                 | 4,384,947       | BMF USDBRL APR9.....  | Brazilian Denominated Debt Securities .....                             |                               | Currency.....          | 04/01/2019.                    | Sao Paulo Commodity 4GTK5S46E6H318LMDS44    | 02/26/2019 | 3,833.0649        | 03/27/2019       | 3,857.0000        | Sale.....                                       | 406,897                                    | 406,897                                |                                                 |          |                                                         | 50                     |
| UCK19.....                                         | 340                 | 4,327,021       | BMF USDBRL MAY9.....  | Brazilian Denominated Debt Securities .....                             |                               | Currency.....          | 05/02/2019.                    | Sao Paulo Commodity 4GTK5S46E6H318LMDS44    | 03/27/2019 | 3,918.8907        | 04/29/2019       | 3,937.5000        | Sale.....                                       | 316,358                                    | 316,358                                |                                                 |          |                                                         | 50                     |
| UCM19.....                                         | 340                 | 4,237,271       | BMF USDBRL JUN9.....  | Brazilian Denominated Debt Securities .....                             |                               | Currency.....          | 06/03/2019.                    | Sao Paulo Commodity 4GTK5S46E6H318LMDS44    | 04/29/2019 | 3,990.6198        | 06/01/2019       | 4,004.8985        | Sale.....                                       | 242,738                                    | 242,739                                |                                                 |          |                                                         | 50                     |
| UCN19.....                                         | 340                 | 4,418,109       | BMF USDBRL JUL9.....  | Brazilian Denominated Debt Securities .....                             |                               | Currency.....          | 07/01/2019.                    | Sao Paulo Commodity 4GTK5S46E6H318LMDS44    | 05/30/2019 | 3,979.1294        | 06/26/2019       | 3,932.3900        | Sale.....                                       | (794,570)                                  | (794,570)                              |                                                 |          |                                                         | 50                     |
| UCQ19.....                                         | 340                 | 4,502,953       | BMF USDBRL AUG9.....  | Brazilian Denominated Debt Securities .....                             |                               | Currency.....          | 08/01/2019.                    | Sao Paulo Commodity 4GTK5S46E6H318LMDS44    | 06/27/2019 | 3,862.8663        | 07/29/2019       | 3,847.8450        | Sale.....                                       | (255,362)                                  | (255,362)                              |                                                 |          |                                                         | 50                     |
| UCU19.....                                         | 340                 | 4,116,223       | BMF USDBRL SEP9.....  | Brazilian Denominated Debt Securities .....                             |                               | Currency.....          | 09/02/2019.                    | Sao Paulo Commodity 4GTK5S46E6H318LMDS44    | 07/29/2019 | 4,064.9536        | 08/28/2019       | 4,149.0000        | Sale.....                                       | 1,428,789                                  | 1,428,788                              |                                                 |          |                                                         | 50                     |
| UCV19.....                                         | 340                 | 4,076,054       | BMF USDBRL OCT9.....  | Brazilian Denominated Debt Securities .....                             |                               | Currency.....          | 10/01/2019.                    | Sao Paulo Commodity 4GTK5S46E6H318LMDS44    | 08/28/2019 | 4,157.9543        | 09/27/2019       | 4,158.0000        | Sale.....                                       | .777                                       | .776                                   |                                                 |          |                                                         | 50                     |
| UCX19.....                                         | 340                 | 4,246,921       | BMF USDBRL NOV9.....  | Brazilian Denominated Debt Securities .....                             |                               | Currency.....          | 11/01/2019.                    | Sao Paulo Commodity 4GTK5S46E6H318LMDS44    | 09/27/2019 | 4,031.4351        | 10/28/2019       | 3,986.5000        | Sale.....                                       | (763,897)                                  | (763,897)                              |                                                 |          |                                                         | 50                     |
| 1569999999. Total-Long Futures-Other.....          |                     |                 |                       |                                                                         |                               |                        |                                |                                             |            |                   |                  |                   |                                                 | (177,609)                                  | (177,611)                              | 0                                               | 0        | XXX                                                     | XXX                    |
| 1579999999. Total-Long Futures.....                |                     |                 |                       |                                                                         |                               |                        |                                |                                             |            |                   |                  |                   |                                                 | 26,292                                     | 26,291                                 | 0                                               | 0        | XXX                                                     | XXX                    |
| Short Futures                                      |                     |                 |                       |                                                                         |                               |                        |                                |                                             |            |                   |                  |                   |                                                 |                                            |                                        |                                                 |          |                                                         |                        |
| Hedging Other                                      |                     |                 |                       |                                                                         |                               |                        |                                |                                             |            |                   |                  |                   |                                                 |                                            |                                        |                                                 |          |                                                         |                        |
| FVH0.....                                          | 14                  | 14,000          | 5YR T NOTES MAR0..... | Corporate Debt Securities.....                                          |                               | Interest.....          | 03/31/2020.                    | Chicago Board of Trade 549300EX04Q2QBFQTQ27 | 11/27/2019 | 119.1356          | 12/09/2019       | 118.9710          | Sale.....                                       | 2,304                                      | 2,305                                  |                                                 |          |                                                         | 1,000                  |
| TYH0.....                                          | 283                 | 283,000         | 10YR TNOTES MAR0..... | Corporate Debt Securities.....                                          |                               | Interest.....          | 03/20/2020.                    | Chicago Board of Trade 549300EX04Q2QBFQTQ27 | 11/29/2019 | 129.5357          | 12/18/2019       | 129.0500          | Sale.....                                       | 137,453                                    | 137,453                                |                                                 |          |                                                         | 1,000                  |
| USH0.....                                          | 97                  | 97,000          | US T BONDS MAR0.....  | Corporate Debt Securities.....                                          |                               | Interest.....          | 03/20/2020.                    | Chicago Board of Trade 549300EX04Q2QBFQTQ27 | 11/29/2019 | 158.8018          | 12/19/2019       | 157.3729          | Sale.....                                       | 139,239                                    | 139,239                                |                                                 |          |                                                         | 1,000                  |
| 1609999999. Total-Short Futures-Hedging Other..... |                     |                 |                       |                                                                         |                               |                        |                                |                                             |            |                   |                  |                   |                                                 | 278,997                                    | 278,997                                | 0                                               | 0        | XXX                                                     | XXX                    |
| Other                                              |                     |                 |                       |                                                                         |                               |                        |                                |                                             |            |                   |                  |                   |                                                 |                                            |                                        |                                                 |          |                                                         |                        |

Reliance Standard Life Insurance Company  
SCHEDULE DB - PART B - SECTION 2  
Futures Contracts Terminated December 31 of Current Year

| 1                                          | 2                   | 3               | 4                     | 5                                                                       | 6                             | 7                      | 8                              | 9                                              | 10         | 11                | 12               | 13                | 14                                              | 15                                         | Change in Variation Margin             |                                                 |          | 19                                                      | 20                     |
|--------------------------------------------|---------------------|-----------------|-----------------------|-------------------------------------------------------------------------|-------------------------------|------------------------|--------------------------------|------------------------------------------------|------------|-------------------|------------------|-------------------|-------------------------------------------------|--------------------------------------------|----------------------------------------|-------------------------------------------------|----------|---------------------------------------------------------|------------------------|
|                                            |                     |                 |                       |                                                                         |                               |                        |                                |                                                |            |                   |                  |                   |                                                 |                                            | 16                                     | 17                                              | 18       |                                                         |                        |
| Ticker Symbol                              | Number of Contracts | Notional Amount | Description           | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange                                       | Trade Date | Transaction Price | Termination Date | Termination Price | Indicate Exercise, Expiration, Maturity or Sale | Cumulative Variation Margin at Termination | Gain (Loss) Recognized in Current Year | Gain (Loss) Used to Adjust Basis of Hedged Item | Deferred | Hedge Effectiveness at Inception and at Termination (b) | Value of One (1) Point |
| TUH9.....                                  | .....74             | .....148,000    | 2YR T-NOTES MAR9..... | Corporate Debt Securities.....                                          | .....                         | Interest.....          | 03/29/2019.                    | Chicago Board of Trade<br>549300EX04Q2QBFQTQ27 | 11/15/2018 | .....105.7317     | 02/26/2019       | .....106.1249     | Sale.....                                       | .....(58,194)                              | .....(58,198)                          | .....                                           | .....    | .....                                                   | .....2,000             |
| FVH9.....                                  | .....69             | .....69,000     | 5YR T NOTES MAR9..... | Corporate Debt Securities.....                                          | .....                         | Interest.....          | 03/29/2019.                    | Chicago Board of Trade<br>549300EX04Q2QBFQTQ27 | 01/10/2019 | .....113.2518     | 06/01/2019       | .....114.6769     | Sale.....                                       | .....(98,328)                              | .....(98,328)                          | .....                                           | .....    | .....                                                   | .....1,000             |
| USH9.....                                  | .....736            | .....736,000    | US T BONDS MAR9.....  | Corporate Debt Securities.....                                          | .....                         | Interest.....          | 03/20/2019.                    | Chicago Board of Trade<br>549300EX04Q2QBFQTQ27 | 11/29/2018 | .....143.1523     | 06/01/2019       | .....146.3236     | Sale.....                                       | .....(2,334,094)                           | .....(2,334,094)                       | .....                                           | .....    | .....                                                   | .....1,000             |
| TYH9.....                                  | .....1,013          | .....1,013,000  | 10YR TNOTES MAR9..... | Corporate Debt Securities.....                                          | .....                         | Interest.....          | 03/20/2019.                    | Chicago Board of Trade<br>549300EX04Q2QBFQTQ27 | 11/29/2018 | .....120.9490     | 06/01/2019       | .....122.2588     | Sale.....                                       | .....(1,326,827)                           | .....(1,326,828)                       | .....                                           | .....    | .....                                                   | .....1,000             |
| FVM9.....                                  | .....103            | .....103,000    | 5YR T NOTES JUN9..... | Corporate Debt Securities.....                                          | .....                         | Interest.....          | 06/28/2019.                    | Chicago Board of Trade<br>549300EX04Q2QBFQTQ27 | 02/21/2019 | .....115.4013     | 06/01/2019       | .....116.4719     | Sale.....                                       | .....(110,280)                             | .....(110,280)                         | .....                                           | .....    | .....                                                   | .....1,000             |
| TYM9.....                                  | .....1,275          | .....1,275,000  | 10YR TNOTES JUN9..... | Corporate Debt Securities.....                                          | .....                         | Interest.....          | 06/19/2019.                    | Chicago Board of Trade<br>549300EX04Q2QBFQTQ27 | 02/26/2019 | .....123.3415     | 06/01/2019       | .....124.4562     | Sale.....                                       | .....(1,421,156)                           | .....(1,421,156)                       | .....                                           | .....    | .....                                                   | .....1,000             |
| TUM9.....                                  | .....50             | .....100,000    | 2YR T-NOTES SEP9..... | Corporate Debt Securities.....                                          | .....                         | Interest.....          | 06/28/2019.                    | Chicago Board of Trade<br>549300EX04Q2QBFQTQ27 | 02/26/2019 | .....106.1758     | 05/13/2019       | .....106.6328     | Sale.....                                       | .....(45,700)                              | .....(45,703)                          | .....                                           | .....    | .....                                                   | .....2,000             |
| USM9.....                                  | .....648            | .....648,000    | US T BONDS JUN9.....  | Corporate Debt Securities.....                                          | .....                         | Interest.....          | 06/19/2019.                    | Chicago Board of Trade<br>549300EX04Q2QBFQTQ27 | 02/25/2019 | .....147.0838     | 09/01/2019       | .....149.7440     | Sale.....                                       | .....(1,723,810)                           | .....(1,723,836)                       | .....                                           | .....    | .....                                                   | .....1,000             |
| FVU9.....                                  | .....196            | .....196,000    | 5YR T NOTES SEP9..... | Corporate Debt Securities.....                                          | .....                         | Interest.....          | 09/30/2019.                    | Chicago Board of Trade<br>549300EX04Q2QBFQTQ27 | 08/07/2019 | .....118.0768     | 08/23/2019       | .....118.6770     | Sale.....                                       | .....(117,875)                             | .....(117,875)                         | .....                                           | .....    | .....                                                   | .....1,000             |
| TUU9.....                                  | .....3              | .....6,000      | 2YR T-NOTES SEP9..... | Corporate Debt Securities.....                                          | .....                         | Interest.....          | 09/30/2019.                    | Chicago Board of Trade<br>549300EX04Q2QBFQTQ27 | 07/11/2019 | .....107.4844     | 08/23/2019       | .....107.8047     | Sale.....                                       | .....(1,922)                               | .....(1,922)                           | .....                                           | .....    | .....                                                   | .....2,000             |
| TYU9.....                                  | .....957            | .....957,000    | 10YR TNOTES SEP9..... | Corporate Debt Securities.....                                          | .....                         | Interest.....          | 09/19/2019.                    | Chicago Board of Trade<br>549300EX04Q2QBFQTQ27 | 05/31/2019 | .....127.9421     | 08/23/2019       | .....129.5542     | Sale.....                                       | .....(1,542,756)                           | .....(1,542,758)                       | .....                                           | .....    | .....                                                   | .....1,000             |
| USU9.....                                  | .....770            | .....770,000    | US T BONDS SEP9.....  | Corporate Debt Securities.....                                          | .....                         | Interest.....          | 09/19/2019.                    | Chicago Board of Trade<br>549300EX04Q2QBFQTQ27 | 06/18/2019 | .....157.7269     | 08/23/2019       | .....160.3755     | Sale.....                                       | .....(2,039,364)                           | .....(2,039,328)                       | .....                                           | .....    | .....                                                   | .....1,000             |
| TYZ9.....                                  | .....1,457          | .....1,457,000  | 10YR TNOTES DEC9..... | Corporate Debt Securities.....                                          | .....                         | Interest.....          | 12/19/2019.                    | Chicago Board of Trade<br>549300EX04Q2QBFQTQ27 | 09/19/2019 | .....130.5045     | 11/29/2019       | .....129.8086     | Sale.....                                       | .....1,013,937                             | .....1,013,938                         | .....                                           | .....    | .....                                                   | .....1,000             |
| FVZ9.....                                  | .....122            | .....122,000    | 5YR T NOTES DEC9..... | Corporate Debt Securities.....                                          | .....                         | Interest.....          | 12/31/2019.                    | Chicago Board of Trade<br>549300EX04Q2QBFQTQ27 | 08/23/2019 | .....119.2727     | 11/27/2019       | .....118.9716     | Sale.....                                       | .....36,734                                | .....36,734                            | .....                                           | .....    | .....                                                   | .....1,000             |
| TUZ9.....                                  | .....3              | .....6,000      | 2YR T-NOTES DEC9..... | Corporate Debt Securities.....                                          | .....                         | Interest.....          | 12/31/2019.                    | Chicago Board of Trade<br>549300EX04Q2QBFQTQ27 | 08/23/2019 | .....107.8164     | 11/27/2019       | .....107.5352     | Sale.....                                       | .....1,687                                 | .....1,688                             | .....                                           | .....    | .....                                                   | .....2,000             |
| USZ9.....                                  | .....760            | .....760,000    | US T BONDS DEC9.....  | Corporate Debt Securities.....                                          | .....                         | Interest.....          | 12/19/2019.                    | Chicago Board of Trade<br>549300EX04Q2QBFQTQ27 | 09/24/2019 | .....161.8160     | 11/29/2019       | .....160.7602     | Sale.....                                       | .....802,345                               | .....802,344                           | .....                                           | .....    | .....                                                   | .....1,000             |
| TYH0.....                                  | .....12             | .....12,000     | 10YR TNOTES MAR0..... | Corporate Debt Securities.....                                          | .....                         | Interest.....          | 03/20/2020.                    | Chicago Board of Trade<br>549300EX04Q2QBFQTQ27 | 12/06/2019 | .....129.4245     | 12/06/2019       | .....129.2813     | Sale.....                                       | .....1,718                                 | .....1,719                             | .....                                           | .....    | .....                                                   | .....1,000             |
| USH0.....                                  | .....15             | .....15,000     | US T BONDS MAR0.....  | Corporate Debt Securities.....                                          | .....                         | Interest.....          | 03/20/2020.                    | Chicago Board of Trade<br>549300EX04Q2QBFQTQ27 | 12/06/2019 | .....159.0995     | 12/06/2019       | .....158.4313     | Sale.....                                       | .....10,023                                | .....10,023                            | .....                                           | .....    | .....                                                   | .....1,000             |
| 1639999999. Total-Short Futures-Other..... |                     |                 |                       |                                                                         |                               |                        |                                |                                                |            |                   |                  |                   |                                                 | .....(8,953,860)                           | .....(8,953,861)                       | .....0                                          | .....0   | XXX                                                     | XXX                    |
| 1649999999. Total-Short Futures.....       |                     |                 |                       |                                                                         |                               |                        |                                |                                                |            |                   |                  |                   |                                                 | .....(8,674,864)                           | .....(8,674,863)                       | .....0                                          | .....0   | XXX                                                     | XXX                    |
| Totals                                     |                     |                 |                       |                                                                         |                               |                        |                                |                                                |            |                   |                  |                   |                                                 | .....482,899                               | .....482,899                           | .....0                                          | .....0   | XXX                                                     | XXX                    |
| 1709999999. Total-Hedging Other.....       |                     |                 |                       |                                                                         |                               |                        |                                |                                                |            |                   |                  |                   |                                                 | .....(9,131,470)                           | .....(9,131,471)                       | .....0                                          | .....0   | XXX                                                     | XXX                    |
| 1739999999. Total-Other.....               |                     |                 |                       |                                                                         |                               |                        |                                |                                                |            |                   |                  |                   |                                                 | .....(8,648,571)                           | .....(8,648,573)                       | .....0                                          | .....0   | XXX                                                     | XXX                    |
| 1759999999. TOTAL.....                     |                     |                 |                       |                                                                         |                               |                        |                                |                                                |            |                   |                  |                   |                                                 | .....(8,648,571)                           | .....(8,648,573)                       | .....0                                          | .....0   | XXX                                                     | XXX                    |

Reliance Standard Life Insurance Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1                                                              | 2                            | 3                                | 4                                   | Book Adjusted Carrying Value                    |                                                 |                            | Fair Value                    |                               |                            | 11                 | 12                         |
|----------------------------------------------------------------|------------------------------|----------------------------------|-------------------------------------|-------------------------------------------------|-------------------------------------------------|----------------------------|-------------------------------|-------------------------------|----------------------------|--------------------|----------------------------|
|                                                                |                              |                                  |                                     | 5                                               | 6                                               | 7                          | 8                             | 9                             | 10                         |                    |                            |
| Description of Exchange, Counterparty or Central Clearinghouse | Master Agreement<br>(Y or N) | Credit Support Annex<br>(Y or N) | Fair Value of Acceptable Collateral | Contracts with Book/Adjusted Carrying Value > 0 | Contracts with Book/Adjusted Carrying Value < 0 | Exposure Net of Collateral | Contracts with Fair Value > 0 | Contracts with Fair Value < 0 | Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| Exchange Traded Derivatives                                    |                              |                                  |                                     |                                                 |                                                 |                            |                               |                               |                            |                    |                            |
| 0199999999. Aggregate Sum of Exchange Traded.....              | XXX                          | XXX                              | XXX                                 | .....880,720                                    | .....                                           | .....880,720               | .....                         | .....(156,718)                | .....                      | .....891,920       | .....                      |
| Over-the-Counter NAIC 1 Designation                            |                              |                                  |                                     |                                                 |                                                 |                            |                               |                               |                            |                    |                            |
| BAC.....                                                       | B4TYDEB6GKMZO031MB27.....    | Y.....                           | Y.....                              | .....                                           | .....48,604,648                                 | .....(23,042,514)          | .....25,562,134               | .....48,604,648               | .....(23,042,514)          | .....25,562,134    | .....0                     |
| CITI.....                                                      | E57ODZWZ7FF32TWEFA76.....    | Y.....                           | Y.....                              | .....                                           | .....54,496,176                                 | .....(24,016,239)          | .....30,479,937               | .....54,496,176               | .....(24,016,239)          | .....30,479,937    | .....0                     |
| HSBC.....                                                      | MP6i5ZYZBEU3UXPYFY54.....    | Y.....                           | Y.....                              | .....                                           | .....51,655,912                                 | .....(26,018,520)          | .....25,637,392               | .....51,655,912               | .....(26,018,520)          | .....25,637,392    | .....158,406               |
| JPM.....                                                       | 7H6GLXDRUGQFU57RNE97.....    | Y.....                           | Y.....                              | .....                                           | .....49,921,659                                 | .....(22,158,357)          | .....27,763,302               | .....49,921,659               | .....(22,158,357)          | .....27,763,302    | .....26,807                |
| RBC.....                                                       | ES71P3U3RHIGC71XBU11.....    | Y.....                           | Y.....                              | .....                                           | .....43,077,415                                 | .....(29,998,418)          | .....13,078,997               | .....43,077,415               | .....(29,998,418)          | .....13,078,997    | .....0                     |
| WF.....                                                        | KB1H1DSPRFMYMCUFXT09....     | Y.....                           | Y.....                              | .....                                           | .....18,293,061                                 | .....(9,818,394)           | .....8,474,667                | .....18,293,061               | .....(9,818,394)           | .....8,474,667     | .....4,396,502             |
| 0299999999. Total NAIC 1 Designation.....                      |                              |                                  | .....0                              | .....266,048,871                                | .....(135,052,441)                              | .....130,996,430           | .....266,048,871              | .....(135,052,441)            | .....130,996,430           | .....4,581,715     | .....4,581,715             |
| 0999999999. Gross Totals.....                                  |                              |                                  | .....0                              | .....266,929,591                                | .....(135,052,441)                              | .....131,877,150           | .....266,048,871              | .....(135,209,159)            | .....130,996,430           | .....5,473,635     | .....4,581,715             |
| 1. Offset per SSAP No. 64                                      |                              |                                  |                                     | .....129,988,074                                | .....(129,988,074)                              |                            |                               |                               |                            |                    |                            |
| 2. Net after right of offset per SSAP No. 64                   |                              |                                  |                                     | .....136,941,516                                | .....(5,064,367)                                |                            |                               |                               |                            |                    |                            |

Reliance Standard Life Insurance Company  
SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

| 1                                              | 2                         | 3                    | 4                                                    | 5          | 6          | 7                            | 8             | 9                           |
|------------------------------------------------|---------------------------|----------------------|------------------------------------------------------|------------|------------|------------------------------|---------------|-----------------------------|
| Exchange Counterparty or Central Clearinghouse | Type of Asset Pledged     | CUSIP Identification | Description                                          | Fair Value | Par Value  | Book/Adjusted Carrying Value | Maturity Date | Type of Margin (I, V or IV) |
| Collateral Pledged by Reporting Entity         |                           |                      |                                                      |            |            |                              |               |                             |
| GOLDMAN SACHS.....                             | S81F8KH474EY7PUWI149..... | CASH.....            | 000000 00 0 USD Cash Collateral - Goldman Sachs..... | 880,720    | 880,720    | 880,720                      |               |                             |
| ITAU' SECURITIES.....                          | 5H5XJI2U5XWL4UIKDF77..... | OTHER.....           | 000000 00 0 B3 MARGEM GARANTIA RF DI FICFI.....      | 5,630,196  | 7,007,773  | 5,583,213                    |               |                             |
| ITAU' SECURITIES.....                          | 5H5XJI2U5XWL4UIKDF77..... | TREASURY.....        | EK0267 05 5 BRAZIL (FEDERATIVE REPUBLIC OF).....     | 5,429,827  | 6,000,000  | 4,878,910                    | 05/15/2023.   |                             |
| SWAP - GOLDMAN SACHS.....                      | S81F8KH474EY7PUWI149..... | CASH.....            | 000000 00 0 USD Cash Collateral - Goldman Sachs..... | 12,012,744 | 12,012,744 | 12,012,744                   |               |                             |
| 0199999999. Totals.....                        |                           |                      |                                                      | 23,953,488 | 25,901,237 | 23,355,587                   | XXX           | XXX                         |
| Collateral Pledged to Reporting Entity         |                           |                      |                                                      |            |            |                              |               |                             |
| CITI.....                                      | E57ODZWZ7FF32TWEFA76..    | CASH.....            | 000000 00 0 USD Cash Collateral - CitiGroup.....     | 11,245,530 | 11,245,530 | XXX                          |               |                             |
| RBC.....                                       | ES7IP3U3RHIGC71XBU11....  | CASH.....            | 000000 00 0 USD Cash Collateral - RBC.....           | 11,490,576 | 11,490,576 | XXX                          |               |                             |
| HSBC.....                                      | MP6I5YZBEU3UXPYFY54....   | CASH.....            | 000000 00 0 USD Cash Collateral - HSBC.....          | 25,342,587 | 25,342,587 | XXX                          |               |                             |
| JPM.....                                       | 7H6GLXDRUGQU57RNE97..     | CASH.....            | 000000 00 0 USD Cash Collateral - JPMorgan.....      | 14,122,138 | 14,122,138 | XXX                          |               |                             |
| BAC.....                                       | B4TYDEB6GKMZO031MB27..    | CASH.....            | 000000 00 0 USD Cash.....                            | 21         | 21         | XXX                          |               |                             |
| 0299999999. Totals.....                        |                           |                      |                                                      | 62,200,851 | 62,200,851 | XXX                          | XXX           | XXX                         |

Sch. DB - Pt. E  
NONE

Sch. DL - Pt. 1  
NONE

Sch. DL - Pt. 2  
NONE

Reliance Standard Life Insurance Company  
SCHEDULE E - PART 1 - CASH

| 1                                                                                                                                           | 2                     | 3                | 4                                       | 5                                                      | 6            | 7   |
|---------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|------------------|-----------------------------------------|--------------------------------------------------------|--------------|-----|
| Depository                                                                                                                                  | Code                  | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance      | *   |
| Open Depositories                                                                                                                           |                       |                  |                                         |                                                        |              |     |
| Bank of New York Mellon.....                                                                                                                | Chicago, IL.....      |                  |                                         |                                                        | 109,938,967  | XXX |
| GOLDMAN SACHS.....                                                                                                                          | New York, NY.....     |                  |                                         |                                                        | 18,506,740   | XXX |
| Camden National Bank.....                                                                                                                   | Camden, ME.....       | O.....           |                                         |                                                        | 3,850,818    | XXX |
| US Bank.....                                                                                                                                | St. Paul, MN.....     |                  |                                         |                                                        | 2,871,789    | XXX |
| Regions Bank.....                                                                                                                           | Birmingham, AL.....   |                  |                                         |                                                        | 1,706,213    | XXX |
| BB&T.....                                                                                                                                   | Moorestown, NJ.....   |                  |                                         |                                                        | 1,659,933    | XXX |
| Camden National Bank.....                                                                                                                   | Camden, ME.....       |                  |                                         |                                                        | 572,626      | XXX |
| FHLB of Chicago.....                                                                                                                        | Chicago, IL.....      |                  |                                         |                                                        | 332,876      | XXX |
| Wells Fargo Bank.....                                                                                                                       | Philadelphia, PA..... |                  |                                         |                                                        | (25,086,591) | XXX |
| 0199998. Deposits in.....2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories... | XXX                   | XXX              |                                         |                                                        | 136,060      | XXX |
| 0199999. Total - Open Depositories.....                                                                                                     | XXX                   | XXX              | 0                                       | 0                                                      | 114,489,430  | XXX |
| 0399999. Total Cash on Deposit.....                                                                                                         | XXX                   | XXX              | 0                                       | 0                                                      | 114,489,430  | XXX |
| 0499999. Cash in Company's Office.....                                                                                                      | XXX                   | XXX              | XXX                                     | XXX                                                    | 615          | XXX |
| 0599999. Total Cash.....                                                                                                                    | XXX                   | XXX              | 0                                       | 0                                                      | 114,490,046  | XXX |

| TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR |            |               |            |                   |            |                   |             |
|-------------------------------------------------------------------------------------|------------|---------------|------------|-------------------|------------|-------------------|-------------|
| 1. January.....                                                                     | 13,232,642 | 4. April..... | 21,076,744 | 7. July.....      | 67,483,520 | 10. October.....  | 59,098,338  |
| 2. February.....                                                                    | 27,757,342 | 5. May.....   | 30,323,238 | 8. August.....    | 51,706,548 | 11. November..... | 98,485,595  |
| 3. March.....                                                                       | 32,373,576 | 6. June.....  | 38,278,604 | 9. September..... | 45,447,301 | 12. December..... | 114,489,430 |

Reliance Standard Life Insurance Company  
SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP                                                                      |    |   | 2<br>Description             |  |         |  | 3<br>Code       | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|---------------------------------------------------------------------------------|----|---|------------------------------|--|---------|--|-----------------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|
| Exempt Money Market Mutual Funds as Identified by the SVO                       |    |   |                              |  |         |  |                 |                    |                       |                    |                                   |                                       |                                  |
| 261908                                                                          | 10 | 7 | DREYFUS TRS OBS CM INST..... |  |         |  | 12/31/2019..... | 1.460              |                       |                    | 480,069,820                       | 514,455                               | 64,762                           |
| 261908                                                                          | 10 | 7 | DREYFUS TRS OBS CM INST..... |  | C.....  |  | 12/23/2019..... | 1.460              |                       |                    | 1,942,919                         | 1,905                                 | 4,856                            |
| 31846V                                                                          | 41 | 9 | FIRST AMER:TRS OBG V.....    |  | SD..... |  | 12/03/2019..... | 1.360              |                       |                    | 1,000,000                         | 1,173                                 | 12,714                           |
| 94975H                                                                          | 29 | 6 | WELLSFARGO:TRS+ MM I.....    |  | SD..... |  | 12/03/2019..... | 1.440              |                       |                    | 25,000                            | 31                                    | 130                              |
| 8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO..... |    |   |                              |  |         |  |                 |                    |                       |                    | 483,037,739                       | 517,565                               | 82,462                           |
| All Other Money Market Mutual Funds                                             |    |   |                              |  |         |  |                 |                    |                       |                    |                                   |                                       |                                  |
| 26188J                                                                          | 20 | 6 | DREYFUS CASH MGT INST.....   |  | SD..... |  | 08/15/2019..... | 1.710              |                       |                    | 290,087                           | 367                                   | 1,771                            |
| 921932                                                                          | 10 | 9 | VANGUARD TRS MM INV.....     |  |         |  | 12/31/2019..... | 1.540              |                       |                    | 7,219,361                         | 307                                   |                                  |
| 8699999. Total - All Other Money Market Mutual Funds.....                       |    |   |                              |  |         |  |                 |                    |                       |                    | 7,509,448                         | 674                                   | 1,771                            |
| 8899999. Total - Cash Equivalents                                               |    |   |                              |  |         |  |                 |                    |                       |                    | 490,547,187                       | 518,239                               | 84,232                           |

Reliance Standard Life Insurance Company  
SCHEDULE E - PART 3 - SPECIAL DEPOSITS

|                                                                             |      | 1                  | 2                                               | Deposits for the<br>Benefit of All Policyholders |                 | All Other Special Deposits            |                 |
|-----------------------------------------------------------------------------|------|--------------------|-------------------------------------------------|--------------------------------------------------|-----------------|---------------------------------------|-----------------|
|                                                                             |      | Type of<br>Deposit | Purpose of Deposit                              | 3<br>Book/Adjusting<br>Carrying Value            | 4<br>Fair Value | 5<br>Book/Adjusting<br>Carrying Value | 6<br>Fair Value |
| States, Etc.                                                                |      |                    |                                                 |                                                  |                 |                                       |                 |
| 1. Alabama.....AL                                                           |      |                    |                                                 |                                                  |                 |                                       |                 |
| 2. Alaska.....AK                                                            |      |                    |                                                 |                                                  |                 |                                       |                 |
| 3. Arizona.....AZ                                                           |      |                    |                                                 |                                                  |                 |                                       |                 |
| 4. Arkansas.....AR                                                          | B... |                    | RSD BY INS CODE, SECTION 23-63-206.....         |                                                  |                 | 178,945                               | 183,513         |
| 5. California.....CA                                                        | B... |                    | RSD BY INS CODE, SECTION 11715.....             |                                                  |                 | 5,750,000                             | 6,594,428       |
| 6. Colorado.....CO                                                          |      |                    |                                                 |                                                  |                 |                                       |                 |
| 7. Connecticut.....CT                                                       |      |                    |                                                 |                                                  |                 |                                       |                 |
| 8. Delaware.....DE                                                          |      |                    |                                                 |                                                  |                 |                                       |                 |
| 9. District of Columbia.....DC                                              |      |                    |                                                 |                                                  |                 |                                       |                 |
| 10. Florida.....FL                                                          |      |                    |                                                 |                                                  |                 |                                       |                 |
| 11. Georgia.....GA                                                          | B... |                    | RSD BY INS CODE, SECTION 33-3-8 AND 33-8-9..... |                                                  |                 | 102,001                               | 105,758         |
| 12. Hawaii.....HI                                                           |      |                    |                                                 |                                                  |                 |                                       |                 |
| 13. Idaho.....ID                                                            |      |                    |                                                 |                                                  |                 |                                       |                 |
| 14. Illinois.....IL                                                         | B... |                    |                                                 | 1,819,210                                        | 2,025,882       |                                       |                 |
| 15. Indiana.....IN                                                          | O... |                    | TO COVER POLICY RESERVES.....                   |                                                  |                 | 1,264,258                             | 1,320,387       |
| 16. Iowa.....IA                                                             |      |                    |                                                 |                                                  |                 |                                       |                 |
| 17. Kansas.....KS                                                           |      |                    |                                                 |                                                  |                 |                                       |                 |
| 18. Kentucky.....KY                                                         |      |                    |                                                 |                                                  |                 |                                       |                 |
| 19. Louisiana.....LA                                                        |      |                    |                                                 |                                                  |                 |                                       |                 |
| 20. Maine.....ME                                                            |      |                    |                                                 |                                                  |                 |                                       |                 |
| 21. Maryland.....MD                                                         |      |                    |                                                 |                                                  |                 |                                       |                 |
| 22. Massachusetts.....MA                                                    | B... |                    | RSD BY INS CODE, SECTION 175:132 G.....         |                                                  |                 | 1,326,391                             | 1,380,105       |
| 23. Michigan.....MI                                                         |      |                    |                                                 |                                                  |                 |                                       |                 |
| 24. Minnesota.....MN                                                        |      |                    |                                                 |                                                  |                 |                                       |                 |
| 25. Mississippi.....MS                                                      |      |                    |                                                 |                                                  |                 |                                       |                 |
| 26. Missouri.....MO                                                         |      |                    |                                                 |                                                  |                 |                                       |                 |
| 27. Montana.....MT                                                          |      |                    |                                                 |                                                  |                 |                                       |                 |
| 28. Nebraska.....NE                                                         |      |                    |                                                 |                                                  |                 |                                       |                 |
| 29. Nevada.....NV                                                           |      |                    |                                                 |                                                  |                 |                                       |                 |
| 30. New Hampshire.....NH                                                    |      |                    |                                                 |                                                  |                 |                                       |                 |
| 31. New Jersey.....NJ                                                       |      |                    |                                                 |                                                  |                 |                                       |                 |
| 32. New Mexico.....NM                                                       | B... |                    | RSD BY INS CODE, SECTION 59A 5-19.....          |                                                  |                 | 212,713                               | 219,301         |
| 33. New York.....NY                                                         |      |                    |                                                 |                                                  |                 |                                       |                 |
| 34. North Carolina.....NC                                                   | B... |                    |                                                 |                                                  |                 | 1,001,173                             | 1,001,173       |
| 35. North Dakota.....ND                                                     |      |                    |                                                 |                                                  |                 |                                       |                 |
| 36. Ohio.....OH                                                             |      |                    |                                                 |                                                  |                 |                                       |                 |
| 37. Oklahoma.....OK                                                         |      |                    |                                                 |                                                  |                 |                                       |                 |
| 38. Oregon.....OR                                                           |      |                    |                                                 |                                                  |                 |                                       |                 |
| 39. Pennsylvania.....PA                                                     |      |                    |                                                 |                                                  |                 |                                       |                 |
| 40. Rhode Island.....RI                                                     |      |                    |                                                 |                                                  |                 |                                       |                 |
| 41. South Carolina.....SC                                                   |      |                    |                                                 |                                                  |                 |                                       |                 |
| 42. South Dakota.....SD                                                     |      |                    |                                                 |                                                  |                 |                                       |                 |
| 43. Tennessee.....TN                                                        |      |                    |                                                 |                                                  |                 |                                       |                 |
| 44. Texas.....TX                                                            |      |                    |                                                 |                                                  |                 |                                       |                 |
| 45. Utah.....UT                                                             |      |                    |                                                 |                                                  |                 |                                       |                 |
| 46. Vermont.....VT                                                          |      |                    |                                                 |                                                  |                 |                                       |                 |
| 47. Virginia.....VA                                                         | B... |                    | RSD BY INS CODE, SECTION 38.2-1045.....         |                                                  |                 | 1,314,246                             | 1,368,064       |
| 48. Washington.....WA                                                       |      |                    |                                                 |                                                  |                 |                                       |                 |
| 49. West Virginia.....WV                                                    |      |                    |                                                 |                                                  |                 |                                       |                 |
| 50. Wisconsin.....WI                                                        |      |                    |                                                 |                                                  |                 |                                       |                 |
| 51. Wyoming.....WY                                                          |      |                    |                                                 |                                                  |                 |                                       |                 |
| 52. American Samoa.....AS                                                   |      |                    |                                                 |                                                  |                 |                                       |                 |
| 53. Guam.....GU                                                             | O... |                    | RSD BY INS CODE, SECTION 15103.....             |                                                  |                 | 62,228                                | 63,785          |
| 54. Puerto Rico.....PR                                                      |      |                    |                                                 |                                                  |                 |                                       |                 |
| 55. US Virgin Islands.....VI                                                | B... |                    | RSD BY INS CODE, SECTION 38.2-1045.....         |                                                  |                 | 589,666                               | 606,961         |
| 56. Northern Mariana Islands.....MP                                         |      |                    |                                                 |                                                  |                 |                                       |                 |
| 57. Canada.....CAN                                                          |      |                    |                                                 |                                                  |                 |                                       |                 |
| 58. Aggregate Alien and Other.....OT                                        | XXX  |                    | XXX                                             | 0                                                | 0               | 0                                     | 0               |
| 59. Total.....                                                              | XXX  |                    | XXX                                             | 1,819,210                                        | 2,025,882       | 11,801,620                            | 12,843,475      |
| DETAILS OF WRITE-INS                                                        |      |                    |                                                 |                                                  |                 |                                       |                 |
| 5801. ....                                                                  |      |                    |                                                 |                                                  |                 |                                       |                 |
| 5802. ....                                                                  |      |                    |                                                 |                                                  |                 |                                       |                 |
| 5803. ....                                                                  |      |                    |                                                 |                                                  |                 |                                       |                 |
| 5898. Summary of remaining write-ins for<br>line 58 from overflow page..... | XXX  |                    | XXX                                             | 0                                                | 0               | 0                                     | 0               |
| 5899. Total (Lines 5801 thru 5803+5898)<br>(Line 58 above).....             | XXX  |                    | XXX                                             | 0                                                | 0               | 0                                     | 0               |



# 2019 ALPHABETICAL INDEX

## LIFE ANNUAL STATEMENT BLANK

|                                                                                                     |      |                                                                                              |      |
|-----------------------------------------------------------------------------------------------------|------|----------------------------------------------------------------------------------------------|------|
| Analysis of Increase in Reserves During The Year                                                    | 7    | Schedule D – Part 2 – Section 2                                                              | E12  |
| Analysis of Operations By Lines of Business                                                         | 6    | Schedule D – Part 3                                                                          | E13  |
| Asset Valuation Reserve Default Component                                                           | 30   | Schedule D – Part 4                                                                          | E14  |
| Asset Valuation Reserve Equity                                                                      | 32   | Schedule D – Part 5                                                                          | E15  |
| Asset Valuation Reserve Replications (Synthetic) Assets                                             | 35   | Schedule D – Part 6 – Section 1                                                              | E16  |
| Asset Valuation Reserve                                                                             | 29   | Schedule D – Part 6 – Section 2                                                              | E16  |
| Assets                                                                                              | 2    | Schedule D – Summary By Country                                                              | SI04 |
| Cash Flow                                                                                           | 5    | Schedule D – Verification Between Years                                                      | SI03 |
| Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts | 9    | Schedule DA – Part 1                                                                         | E17  |
| Exhibit 1 – Part 2 – Dividends and Coupons Applied, Reinsurance Commissions and Expense             | 10   | Schedule DA – Verification Between Years                                                     | SI10 |
| Exhibit 2 – General Expenses                                                                        | 11   | Schedule DB – Part A – Section 1                                                             | E18  |
| Exhibit 3 – Taxes, Licenses and Fees (Excluding Federal Income Taxes)                               | 11   | Schedule DB – Part A – Section 2                                                             | E19  |
| Exhibit 4 – Dividends or Refunds                                                                    | 11   | Schedule DB – Part A – Verification Between Years                                            | SI11 |
| Exhibit 5 – Aggregate Reserve for Life Contracts                                                    | 12   | Schedule DB – Part B – Section 1                                                             | E20  |
| Exhibit 5 – Interrogatories                                                                         | 13   | Schedule DB – Part B – Section 2                                                             | E21  |
| Exhibit 5A – Changes in Bases of Valuation During The Year                                          | 13   | Schedule DB – Part B – Verification Between Years                                            | SI11 |
| Exhibit 6 – Aggregate Reserves for Accident and Health Contracts                                    | 14   | Schedule DB – Part C – Section 1                                                             | SI12 |
| Exhibit 7 – Deposit-Type Contracts                                                                  | 15   | Schedule DB – Part C – Section 2                                                             | SI13 |
| Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 1                              | 16   | Schedule DB – Part D – Section 1                                                             | E22  |
| Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 2                              | 17   | Schedule DB – Part D – Section 2                                                             | E23  |
| Exhibit of Capital Gains (Losses)                                                                   | 8    | Schedule DB – Part E                                                                         | E24  |
| Exhibit of Life Insurance                                                                           | 25   | Schedule DB – Verification                                                                   | SI14 |
| Exhibit of Net Investment Income                                                                    | 8    | Schedule DL – Part 1                                                                         | E25  |
| Exhibit of Nonadmitted Assets                                                                       | 18   | Schedule DL – Part 2                                                                         | E26  |
| Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values           | 27   | Schedule E – Part 1 – Cash                                                                   | E27  |
| Five-Year Historical Data                                                                           | 22   | Schedule E – Part 2 – Cash Equivalents                                                       | E28  |
| Form for Calculating the Interest Maintenance Reserve (IMR)                                         | 28   | Schedule E – Verification Between Years                                                      | SI15 |
| General Interrogatories                                                                             | 20   | Schedule E – Part 3 – Special Deposits                                                       | E29  |
| Jurat Page                                                                                          | 1    | Schedule F                                                                                   | 36   |
| Liabilities, Surplus and Other Funds                                                                | 3    | Schedule H – Accident and Health Exhibit – Part 1                                            | 37   |
| Life Insurance (State Page)                                                                         | 24   | Schedule H – Part 2, Part 3 and Part 4                                                       | 38   |
| Notes To Financial Statements                                                                       | 19   | Schedule H – Part 5 – Health Claims                                                          | 39   |
| Overflow Page For Write-ins                                                                         | 55   | Schedule S – Part 1 – Section 1                                                              | 40   |
| Schedule A – Part 1                                                                                 | E01  | Schedule S – Part 1 – Section 2                                                              | 41   |
| Schedule A – Part 2                                                                                 | E02  | Schedule S – Part 2                                                                          | 42   |
| Schedule A – Part 3                                                                                 | E03  | Schedule S – Part 3 – Section 1                                                              | 43   |
| Schedule A – Verification Between Years                                                             | SI02 | Schedule S – Part 3 – Section 2                                                              | 44   |
| Schedule B – Part 1                                                                                 | E04  | Schedule S – Part 4                                                                          | 45   |
| Schedule B – Part 2                                                                                 | E05  | Schedule S – Part 5                                                                          | 46   |
| Schedule B – Part 3                                                                                 | E06  | Schedule S – Part 6                                                                          | 47   |
| Schedule B – Verification Between Years                                                             | SI02 | Schedule S – Part 7                                                                          | 48   |
| Schedule BA – Part 1                                                                                | E07  | Schedule T – Part 2 Interstate Compact                                                       | 50   |
| Schedule BA – Part 2                                                                                | E08  | Schedule T – Premiums and Annuity Considerations                                             | 49   |
| Schedule BA – Part 3                                                                                | E09  | Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group | 51   |
| Schedule BA – Verification Between Years                                                            | SI03 | Schedule Y – Part 1A – Detail of Insurance Holding Company System                            | 52   |
| Schedule D – Part 1                                                                                 | E10  | Schedule Y – Part 2 – Summary of Insurer’s Transactions With Any Affiliates                  | 53   |
| Schedule D – Part 1A – Section 1                                                                    | SI05 | Summary Investment Schedule                                                                  | SI01 |
| Schedule D – Part 1A – Section 2                                                                    | SI08 | Summary of Operations                                                                        | 4    |
| Schedule D – Part 2 – Section 1                                                                     | E11  | Supplemental Exhibits and Schedules Interrogatories                                          | 54   |
|                                                                                                     |      |                                                                                              |      |